LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR BEL 20 TR (DR) 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 30.04.2018

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		31,221,807.79
b) Bank assets		16,537.77
c) Other assets held by the CIU		16,072,508.35
d) Total assets held by the CIU *(lines a+b+c)*		**47,310,853.91**
e) Liabilities		-10,399,218.01
f) Net inventory value *(lines d+e = CIU net assets)*		**36,911,635.90**

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 DIST / FR0000021842	622,012	*EUR*	59.3423

Tracking error

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

Units or equities	**Tracking error**
EQUITY DIST / FR0000021842	0.1676%

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.	84.59	65.99
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**
EUR	31,221,807.79	84.59	65.99
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**31,221,807.79**	**84.59**	**65.99**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage** **Net assets**	**Total assets**
Belgium	69.24	54.01
France	13.19	10.29
Luxembourg	1.52	1.19
Netherlands	0.64	0.50
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
Other countries	-	-
Total	**84.59**	**65.99**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
Specialty chemistry	13.42	10.48
Conventional electricity	13.19	10.29
Banks	12.57	9.80
Brewers	10.89	8.49
Specialised financial activities	9.85	7.69
Life insurance	6.16	4.80
Pharmacy	5.83	4.55
Biotechnology	4.14	3.23
Wired telecommunications	2.84	2.22
SCPI industrial and office assets	1.59	1.24
Other sectors	4.11	3.20
Total	**84.59**	**65.99**

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.	2,214,616.63	10,152,184.24
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	**2,214,616.63**	**10,152,184.24**

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
13/12/2017	D / FR0000021842	EUR	Interim dividend paid	0.0302	-	0.0302
-	- D / FR0000021842	EUR	Paid dividend	0.399	-	0.399
-	- D / FR0000021842	EUR	Paid dividend	0.1408	-	0.1408

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	15.42

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	5,691,369.35	-	-	-	-
% of assets under management	15.42	-	-	-	-

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	ELECTRICITE DE FRANCE
	Amount	1,814,726.33
2	Name	ALPHABET
	Amount	1,256,143.35
3	Name	AMADEUS IT HOLDING
	Amount	1,048,050.24
4	Name	VALEO
	Amount	970,397.00
5	Name	CAP GEMINI
	Amount	957,478.50
6	Name	BNP PARIBAS
	Amount	791,528.50
7	Name	ATOS
	Amount	764,660.00
8	Name	AUTOLIV
	Amount	755,342.82
9	Name	CREDIT AGRICOLE
	Amount	642,725.00

10	Name	BANK OF AMERICA CORP
	Amount	640,930.81

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	5,691,369.35	-	-	-	-

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	10,154,229.75	-	-	-	-
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	10,154,229.75	-	-	-	-

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	EUR	-	-	-	-
	Amount	7,501,812.77	-	-	-	-
2	Currency	USD	-	-	-	-
	Amount	2,652,416.98	-	-	-	-

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	4,396,545.18	-	-	-	-
1 to 3 months	563,297.10	-	-	-	-
3 months to 1 year	-	-	-	-	-
More than 1 year	731,527.07	-	-	-	-
Open	-	-	-	-	-

3.5. Countries where the counterparties are established.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Country	FRANCE	-	-	-	-
	Amount	5,691,369.35	-	-	-	-

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	5,691,369.35	-	-	-	-

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	10,154,229.75

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 use techniques for efficient management of portfolios, in compliance with the provisions of article R214-18 of the [French] Monetary and Financial Code, and in particular, temporary sales of securities.

- Maximum proportion of assets under management which may be subjected to securities financing transactions: up to 25% of the assets of the CIU.

- Expected proportion of assets under management which may be subject to securities financing transactions: 20% of the assets of the CIU.

The revenues generated by the securities lending transactions (from which direct and indirect operational costs borne by the Agent and, as the case may be, by the management company, must be deducted) must be paid to the CIU in question. Insofar as these indirect or direct costs do not increase the operating costs of the CIU, they were excluded from current expenses.

7.1. Earnings

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
CIU (absolute value)	12,888.91	-	-	-	-
CIU (% of total earnings)	65.00	-	-	-	-
Manager (absolute value)	3,965.82	-	-	-	-
Manager (% of total earnings)	20.00	-	-	-	-
Third party (absolute value)	2,974.36	-	-	-	-
Third party (% of total earnings)	15.00	-	-	-	-

7.2. Costs

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

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR FTSE ALL SHARE 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 30.04.2018

Statement of net assets

Elements of statement of net assets	*Accounting currency of the CIU: GBP*	**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		7,838,426.21
b) Bank assets		0.04
c) Other assets held by the CIU		8,863,723.82
d) Total assets held by the CIU *(lines a+b+c)*		**16,702,150.07**
e) Liabilities		-8,791,895.18
f) Net inventory value *(lines d+e = CIU net assets)*		**7,910,254.89**

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 / FR0010438150	1,450,315	*GBP*	5.4541

Tracking error

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

Units or equities	**Tracking error**
EQUITY / FR0010438150	0.0183%

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.	11.86	5.62
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.	87.23	41.31
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*	**Percentage**	
	GBP	**Net assets**	**Total assets**
USD	3,078,252.82	38.92	18.43
JPY	3,067,001.41	38.77	18.36
EUR	913,691.58	11.55	5.47
CHF	749,466.86	9.47	4.49
AUD	30,013.54	0.38	0.18
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**7,838,426.21**	**99.09**	**46.93**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage**	
	Net assets	**Total assets**
Japan	38.76	18.35
United States of America	38.61	18.29
Germany	10.98	5.20
Switzerland	9.47	4.49
Australia	0.38	0.18
Russia	0.31	0.14
Portugal	0.25	0.12
Netherlands	0.13	0.06
Finland	0.10	0.05
Luxembourg	0.10	0.05
Other countries	-	-
Total	**99.09**	**46.93**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
Internet	20.31	9.60
Diversified distributors	9.10	4.31
Clothing distributors	8.15	3.86
Detached buildings	8.14	3.86
Personal care products	6.74	3.19
Pharmacy	5.47	2.59
Banks	5.25	2.49
Reinsurance	4.30	2.04
Media agencies	4.10	1.94
Semi-conductors	4.06	1.92
Other sectors	23.47	11.13
Total	**99.09**	**46.93**

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: GBP	**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.	9,874,921.42	13,988,041.16
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.	13,272,261.22	10,281,247.93
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	**23,147,182.64**	**24,269,289.09**

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	Securities borrowing	Repo operations	Reverse repo operations	TRS
Absolute value	-	-	-	-	4,771,536.35
% of assets under management	-	-	-	-	60.32

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	EIFFAGE
	Amount	43,376.40
2	Name	BURBERRY GROUP
	Amount	37,600.57
3	Name	RUBIS
	Amount	20,142.27
4	Name	RYANAIR HOLDINGS
	Amount	13,632.58
5	Name	AMUNDI
	Amount	9,892.01
6	Name	WH SMITH
	Amount	9,755.00
7	Name	VODAFONE GROUP
	Amount	8,954.91
8	Name	THALES
	Amount	8,934.28
9	Name	STANDARD LIFE ABERDEEN
	Amount	8,862.18

10	Name	HIBERNIA REIT
	Amount	8,603.37

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	-	-	-	-	4,771,536.35

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	-	-	-	-	177,715.21
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	-	-	-	-	177,715.21

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	EUR
	Amount	-	-	-	-	112,542.55
2	Currency	-	-	-	-	GBP
	Amount	-	-	-	-	65,172.66

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	-	-	-	-	4,771,536.35
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	-	-	-	-	4,771,536.35

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	4,771,536.35

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	177,715.21

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 shall utilise over-the-counter index-linked swaps trading the value of the CIU's assets (or, as the case may be, any other asset held by the CIU) against the value of the Benchmark Indicator.

The revenue and costs linked to these Total Return Swaps (TRS) are included in the assessment of the instruments as well as in the result presented in the statement of net assets and the statement of net asset values.

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR FTSE 250 UCITS ETF

information périodique

COMPARTIMENT DE LA SICAV MULTI UNITS FRANCE

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Periodic information as at 30.04.2018

Statement of net assets

Elements of statement of net assets	*Accounting currency of the CIU: GBP*	**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		9,355,930.12
b) Bank assets		0.08
c) Other assets held by the CIU		10,123,907.55
d) Total assets held by the CIU *(lines a+b+c)*		**19,479,837.75**
e) Liabilities		-10,028,009.61
f) Net inventory value *(lines d+e = CIU net assets)*		**9,451,828.14**

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 / FR0010438135	379,008	*GBP*	24.9383

Tracking error

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

Units or equities	**Tracking error**
EQUITY / FR0010438135	0.0159%

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.	19.53	9.48
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.	79.46	38.55
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* *GBP*	**Percentage** **Net assets**	**Total assets**
JPY	3,673,932.90	38.88	18.86
USD	3,657,314.13	38.39	18.77
EUR	1,793,735.94	18.98	9.21
CHF	197,932.86	2.09	1.02
SEK	33,014.29	0.35	0.17
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**9,355,930.12**	**98.99**	**48.03**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage** **Net assets**	**Total assets**
Japan	38.88	18.86
United States of America	38.89	18.63
Germany	17.30	8.39
Switzerland	2.09	1.02
Spain	1.51	0.73
Sweden	0.35	0.17
Russia	0.31	0.15
Luxembourg	0.16	0.08
-	-	-
-	-	-
Other countries	-	-
Total	**98.99**	**48.03**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
Internet	15.90	7.70
Property and damage insurance	13.99	6.79
Wired telecommunications	7.72	3.75
Tyres	6.51	3.16
Diversified distributors	6.15	2.98
Commercial vehicles & trucks	5.87	2.85
Electrical components & equipment	5.55	2.69
Pharmacy	5.36	2.60
Personal care products	4.22	2.05
Reinsurance	3.37	1.64
Other sectors	24.35	11.82
Total	**98.99**	**48.03**

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: GBP	**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.	12,278,050.24	16,667,845.33
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.	11,850,916.72	7,079,019.37
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	**24,128,966.96**	**23,746,864.70**

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	Securities borrowing	Repo operations	Reverse repo operations	TRS
Absolute value	-	-	-	-	4,457,134.08
% of assets under management	-	-	-	-	47.16

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	ALLERGAN
	Amount	33,801.42
2	Name	EIFFAGE
	Amount	26,060.47
3	Name	RUBIS
	Amount	22,009.39
4	Name	BP
	Amount	17,721.72
5	Name	DEVOTEAM
	Amount	17,525.05
6	Name	GLAXOSMITHKLINE
	Amount	12,407.29
7	Name	ROYAL DUTCH SHELL
	Amount	11,946.32
8	Name	TULLOW OIL
	Amount	11,423.71
9	Name	VODAFONE GROUP
	Amount	10,990.50

10	Name	INGENICO GROUP
	Amount	10,860.09

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	-	-	-	-	4,457,134.08

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	-	-	-	-	212,947.85
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	-	-	-	-	212,947.85

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	EUR
	Amount	-	-	-	-	94,776.34
2	Currency	-	-	-	-	GBP
	Amount	-	-	-	-	73,781.79
3	Currency	-	-	-	-	USD
	Amount	-	-	-	-	44,389.72

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	-	-	-	-	4,457,134.08
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	-	-	-	-	4,457,134.08

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	4,457,134.08

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	212,947.85

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 shall utilise over-the-counter index-linked swaps trading the value of the CIU's assets (or, as the case may be, any other asset held by the CIU) against the value of the Benchmark Indicator.

The revenue and costs linked to these Total Return Swaps (TRS) are included in the assessment of the instruments as well as in the result presented in the statement of net assets and the statement of net asset values.

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR IBOXX $ TREASURIES 10Y + (DR) 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 30.04.2018

Statement of net assets

Elements of statement of net assets	*Accounting currency of the CIU: USD*	**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		91,812,235.05
b) Bank assets		13,100.05
c) Other assets held by the CIU		14,864,631.41
d) Total assets held by the CIU *(lines a+b+c)*		**106,689,966.51**
e) Liabilities		-16,916,103.80
f) Net inventory value *(lines d+e = CIU net assets)*		**89,773,862.71**

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 DIST / FR0010961003	566,001	*USD*	134.3768
EQUITY MONTHLY HEDGED TO EUR - DIST / FR0013217718	116,000	*EUR*	97.8686

Tracking error

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

Units or equities	**Tracking error**
EQUITY DIST / FR0010961003	0.0370%
EQUITY MONTHLY HEDGED TO EUR - DIST / FR0013217718	0.1653%

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.	99.99	84.13
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	2.28	1.92

Assets allocation by currency

Currencies *(10 main currencies)*	**Amount** *In the accounting currency of the CIU* *USD*	**Percentage** **Net assets**	**Total assets**
USD	89,761,263.45	99.99	84.13
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**89,761,263.45**	**99.99**	**84.13**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage** **Net assets**	**Total assets**
United States of America	99.99	84.13
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
Other countries	-	-
Total	**99.99**	**84.13**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
State	99.99	84.13
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
Other sectors	-	-
Total	**99.99**	**84.13**

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	**2.28** -	**1.92** -
- Cash certificates	-	-
- Promissory notes	-	-
- Mortgage notes	-	-
- Other	2.28	1.92
TOTAL	**2.28**	**1.92**

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: USD	**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.	39,218,803.32	58,899,500.37
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	796,204.75	1,351,223.78
Total over the period	**40,015,008.07**	**60,250,724.15**

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
13/12/2017	EQUITY DIST / FR0010961003	USD	Paid dividend	1.32	-	1.32
-	EQUITY DIST / FR0010961003	USD	Paid dividend	0.53	-	0.53
-	EQUITY MONTHLY HEDGED DIST / FR0013217718	EUR	Interim dividend paid	0.74072	-	0.74072
-	EQUITY MONTHLY HEDGED DIST / FR0013217718	EUR	Paid dividend	0.8583	-	0.8583

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

(Accounting currency of the CIU)

In the course of the fiscal year, the CIU did not perform financing operations subject to the Securities Financing Transactions Regulation, i.e. repos, securities or commodities lending/borrowing transactions, buy-sell back or sell-buy back transactions, margin lending transactions, or total return swaps (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 collective investment: 31-Oct.

Average assets of the fund for the period from 29/04/17 to 30/04/18: 108,741,834.76

Fund management commission: % tax included

UNIT D-USD	**0.07**	**% tax included**
UNIT Monthly hedged D-EUR	**0.15**	**% tax included**

Unit D-USD

Average assets of the fund for the period from 29/04/17 to 30/04/18: 103,763,618.11

Excerpt from the income statement

Expenses in euros	Half-yearly report	Annual report	Half-yearly report
	28/04/2017	31/10/2017	30/04/2018
Fund management commission	30,870.43	74,000.11	29,863.69
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	30,870.43	74,000.11	29,863.69

Calculation of the TER for 12 months, from 28/04/17 to 30/04/18:

TER, including performance fee

(((74,000.11 - 30,870.43) + 29,863.69) / 103,763,618.11) * 100

0.07 %

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

- %

Unit Monthly hedged D-EUR

Average assets of the fund for the period from 29/04/17 to 30/04/18:	4,978,216.65

Excerpt from the income statement

Expenses in euros	Half-yearly report	Annual report	Half-yearly report
	28/04/2017	31/10/2017	30/04/2018
Fund management commission	37.44	1,392.91	6,127.94
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	37.44	1,392.91	6,127.94

Calculation of the TER for 12 months, from 28/04/17 to 30/04/18:

TER, including performance fee

(((1,392.91 - 37.44) + 6,127.94) / 4,978,216.65) * 100

0.15	%

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

-	%

BALANCE SHEET assets

	30.04.2018	28.04.2017
Currency	USD	USD
Net fixed assets	**-**	**-**
Deposits	**-**	**-**
Financial instruments	**91,812,235.05**	**104,699,455.37**
EQUITIES AND SIMILAR SECURITIES		
Traded on a regulated or similar market	-	-
Not traded on a regulated or similar market	-	-
BONDS AND SIMILAR SECURITIES		
Traded on a regulated or similar market	70,282,441.83	77,691,945.49
Not traded on a regulated or similar market	21,529,793.22	27,007,509.88
DEBT SECURITIES		
Traded on a regulated or similar market		
Negotiated debt securities	-	-
Other debt securities	-	-
Not traded on a regulated or similar market	-	-
COLLECTIVE INVESTMENT UNDERTAKINGS		
General UCITs and AIF intended for non-professionals and equivalent, of other countries	-	-
Other Funds intended for non-professionals and equivalent, of other EU member states	-	-
General 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	-	-
OTHER FINANCIAL INSTRUMENTS	-	-
Receivables	**14,864,631.41**	**759,695.13**
Future foreign exchange operations	13,980,047.94	109,685.75
Other	884,583.47	650,009.38
Financial accounts	**13,100.05**	**63,805.17**
Liquidities	13,100.05	63,805.17
Other assets	**-**	**-**
Total assets	**106,689,966.51**	**105,522,955.67**

BALANCE SHEET liabilities

	30.04.2018	28.04.2017
Currency	USD	USD
Shareholders' equities		
Capital	90,181,677.15	102,300,363.79
Non-distributed prior net capital gains and losses	-	2,793,655.45
Carried forward	284,544.77	713,972.11
Profit and loss during the fiscal year	-3,102,615.90	-3,199,055.75
Result of the fiscal year	2,410,256.69	2,097,069.51
Total shareholders' equity *(amount representing the net assets)*	**89,773,862.71**	**104,706,005.11**
Financial instruments	**-**	**-**
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	-	-
Debts	**16,888,318.99**	**815,702.66**
Future foreign exchange operations	14,260,087.84	107,870.83
Other	2,628,231.15	707,831.83
Financial accounts	**27,784.81**	**1,247.90**
Bank loans and overdrafts	27,784.81	1,247.90
Loans	-	-
Total liabilities	**106,689,966.51**	**105,522,955.67**

Profit and loss account

	30.04.2018	28.04.2017
Currency	USD	USD
Earnings on financial transactions		
Earnings on deposits and financial accounts	1,532.51	650.48
Earnings on equities and similar securities	-	115.12
Earnings on bonds and similar securities	1,713,199.81	1,560,496.73
Earnings on debt securities	1,290,870.84	-
Earnings on temporary securities acquisitions and sales	-	-
Earnings on future financial instruments	-	-
Other financial products	-	-
Total (I)	**3,005,603.16**	**2,003,318.59**
Charges on financial operations		
Charges on temporary securities acquisitions and sales	-	-
Charges on future financial instruments	-	-
Charges on financial debts	-662.97	-562.16
Other financial charges	-	-
Total (II)	**-662.97**	**-562.16**
Profit and loss on financial operations (I - II)	**3,004,940.19**	**2,002,756.43**
Other earnings (III)	-	-
Management fees and depreciation charges (IV)	-35,991.63	-30,907.87
Net profit and loss of the fiscal year (L.214-17-1) (I - II + III - IV)	**2,968,948.56**	**1,971,848.56**
Adjustment of the fiscal year's incomes (V)	-546,840.31	125,220.95
Advances on profit and loss paid for the fiscal year (VI)	-11,851.56	-
Profit and loss (I - II + III - IV +/- V - VI):	**2,410,256.69**	**2,097,069.51**

Shareholders' equity

EQUITY DIST / FR0010961003		**Subscriptions**		**Redemptions**
	Number of units	Amount	Number of units	Amount
Number of units issued/redeemed during the fiscal year	415,000	55,757,921.50	586,000	80,982,000.90

EQUITY MONTHLY HEDGED EUR-DIST / FR0013217718		**Subscriptions**		**Redemptions**
	Number of units	Amount	Number of units	Amount
Number of units issued/redeemed during the fiscal year	115,000	13,981,698.95	-	-

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR IBOXX $ LIQUID EMERGING MARKETS SOVEREIGNS 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 30.04.218

Statement of net assets

Elements of statement of net assets	*Accounting currency of the CIU: USD*	**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		239,612,189.11
b) Bank assets		10.17
c) Other assets held by the CIU		261,123,945.58
d) Total assets held by the CIU *(lines a+b+c)*		**500,736,144.86**
e) Liabilities		-253,542,340.30
f) Net inventory value *(lines d+e = CIU net assets)*		**247,193,804.56**

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 D-USD / FR0010967323	2,368,000	*USD*	98.2378
EQUITY MONTHLY HEDGED D-EUR / FR0013217700	126,000	*EUR*	95.6862

Tracking error

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

Units or equities	**Tracking error**
EQUITY D-USD / FR0010967323	0.0055%
EQUITY MONTHLY HEDGED D-EUR / FR0013217700	0.0061%

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.	96.93	47.85
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* *USD*	**Percentage** **Net assets**	**Total assets**
USD	239,612,189.11	96.93	47.85
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**239,612,189.11**	**96.93**	**47.85**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage** **Net assets**	**Total assets**
United States of America	17.44	8.59
France	10.62	5.24
Philippines	9.01	4.45
Indonesia	6.04	2.98
Oman	5.96	2.94
Luxembourg	4.69	2.32
United Arab Emirates	3.96	1.96
Turkey	3.95	1.95
Ecuador	3.44	1.70
Lebanon	2.90	1.43
Other countries	28.92	14.29
Total	**96.93**	**47.85**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
State	68.64	33.89
Banks	26.91	13.28
Financial mortgage services	1.38	0.68
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
Other sectors	-	-
Total	**96.93**	**47.85**

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: USD	**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.	733,172,206.04	680,212,144.27
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	**733,72,206.04**	**680,212,144.27**

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	Securities borrowing	Repo operations	Reverse repo operations	TRS
Absolute value	-	-	-	-	250,166,080.00
% of assets under management	-	-	-	-	101.20

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	UNITED STATES OF AMERICA
	Amount	12,673,779.04

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	-	-	-	-	250,166,080.00

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	-	-	-	-	12,673,779.04
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	-	-	-	-	12,673,779.04

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	USD
	Amount	-	-	-	-	12,673,779.04

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	-	-	-	-	250,166,080.00
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	-	-	-	-	250,166,080.00

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	250,166,080.00

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	12,673,779.04

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 shall utilise over-the-counter index-linked swaps trading the value of the CIU's assets (or, as the case may be, any other asset held by the CIU) against the value of the Benchmark Indicator.

The revenue and costs linked to these Total Return Swaps (TRS) are included in the assessment of the instruments as well as in the result presented in the statement of net assets and the statement of net asset values.

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)

Fund annual closing: 31-Oct.

Average assets of the fund for the period from 29/04/17 to 30/04/18: 209,535,126.88

Fund management commission: 0.30 % tax included

Excerpt from the income statement

Expenses in euros	Half-yearly report	Annual report	Half-yearly report
	28/04/2017	31/10/2017	20/04/2018
Fund management commission	267,669.98	562,845.18	344,460.24
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	267,669.98	562,845.18	344,460.24

Calculation of the TER for 12 months, from 29/04/17 to 30/04/18:

TER, including performance fee

(((562,845.18 - 267,669.98) + 344,460.24) / 209,535,126.88) * 100

0.30 %

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

- %

BALANCE SHEET assets

	30.04.218	28.04.2017
Currency	USD	USD
Net fixed assets	**-**	**-**
Deposits	**-**	**-**
Financial instruments	**486,871,870.00**	**444,522,511.23**
EQUITIES AND SIMILAR SECURITIES	**-**	**-**
Traded on a regulated or similar market	-	-
Not traded on a regulated or similar market	-	-
BONDS AND SIMILAR SECURITIES		
Traded on a regulated or similar market	239,412,877.80	211,997,166.60
Not traded on a regulated or similar market	199,311.31	8,378,037.33
DEBT SECURITIES		
Traded on a regulated or similar market		
Negotiated debt securities	-	-
Other debt securities	-	-
Not traded on a regulated or similar market	-	-
COLLECTIVE INVESTMENT UNDERTAKINGS		
General UCITs and AIF intended for non-professionals and equivalent, of other countries	-	-
Other Funds intended for non-professionals and equivalent, of other EU member states	-	-
General 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	247,259,680.89	224,147,307.30
OTHER FINANCIAL INSTRUMENTS	-	-
Receivables	**1,190,485.65**	**5,325,154.13**
Future foreign exchange operations	-	-
Other	1,190,485.65	5,325,154.13
Financial accounts	**10.17**	**484,323.25**
Liquidities	10.17	484,323.25
Other assets	**-**	**-**
Total assets	**488,062,365.82**	**450,331,988.61**

BALANCE SHEET liabilities

	30.04.218	28.04.2017
Currency	USD	USD
Shareholders' equities		
Capital	252,208,212.06	238,058,327.73
Non-distributed prior net capital gains and losses	-	4,003,455.46
Carried forward	8,721,508.38	6,734,161.17
Profit and loss during the fiscal year	-13,566,131.40	-24,794,402.17
Result of the fiscal year	-169,784.48	94,500.77
Total shareholders' equity *(amount representing the net assets)*	**247,193,804.56**	**224,096,042.96**
Financial instruments	**239,612,016.56**	**230,375,203.90**
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	239,612,016.56	230,375,203.90
Debts	**1,256,544.70**	**5,860,741.75**
Future foreign exchange operations	-	-
Other	1,256,544.70	5,860,741.75
Financial accounts	-	-
Bank loans and overdrafts	-	-
Loans	-	-
Total liabilities	**488,062,365.82**	**450,331,988.61**

Profit and loss account

	30.04.218	28.04.2017
Currency	USD	USD
Earnings on financial transactions		
Earnings on deposits and financial accounts	-	-
Earnings on equities and similar securities	-	-
Earnings on bonds and similar securities	207,050.63	345,117.28
Earnings on debt securities	-	-
Earnings on temporary securities acquisitions and sales	-	-
Earnings on future financial instruments	-	-
Other financial products	-	-
Total (I)	**207,050.63**	**345,117.28**
Charges on financial operations		
Charges on temporary securities acquisitions and sales	-	-
Charges on future financial instruments	-	-
Charges on financial debts	-	-
Other financial charges	-	-
Total (II)	**-**	**-**
Profit and loss on financial operations (I - II)	**207,050.63**	**345,117.28**
Other earnings (III)	-	-
Management fees and depreciation charges (IV)	-344,460.24	-267,669.98
Net profit and loss of the fiscal year (L.214-17-1) (I - II + III - IV)	**-137,409.61**	**77,447.30**
Adjustment of the fiscal year's incomes (V)	-32,374.87	17,053.47
Advances on profit and loss paid for the fiscal year (VI)	-	-
Profit and loss (I - II + III - IV +/- V - VI):	**-169,784.48**	**94,500.77**

Shareholders' equity

EQUITY D-USD / FR0010967323		**Subscriptions**		**Redemptions**
	Number of units	Amount	Number of units	Amount
Number of units issued/redeemed during the fiscal year	2,158,000	222,587,978.00	1,860,000	192,328,773.00

EQUITY MONTHLY HEDGED D-EUR / FR0013217700		**Subscriptions**		**Redemptions**
	Number of units	Amount	Number of units	Amount
Number of units issued/redeemed during the fiscal year	100,000	11,936,940.73	-	-

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR BOFAML € HIGH YIELD EX-FINANCIAL BOND 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 30.04.2018

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		125,352,073.39
b) Bank assets		19,677.72
c) Other assets held by the CIU		159,461,076.52
d) Total assets held by the CIU *(lines a+b+c)*		**284,832,827.63**
e) Liabilities		-157,353,577.32
f) Net inventory value *(lines d+e = CIU net assets)*		**127,479,250.31**

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 / FR0010975771	1,093,000	*EUR*	116,6324

Tracking error

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

Units or equities	**Tracking error**
UNIT D / FR0010975771	0.0027%

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.	97.22	43.51
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	1.11	0.50

Assets allocation by currency

Currencies *(10 main currencies)*	**Amount** *In the accounting currency of the CIU* *EUR*	**Percentage** **Net assets**	**Total assets**
EUR	123,935,094.30	97.22	43.51
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**123,935,094.30**	**97.22**	**43.51**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage** **Net assets**	**Total assets**
France	26.43	11.83
Germany	25.01	11.19
Spain	12.50	5.60
Netherlands	7.04	3.15
Belgium	6.24	2.79
Luxembourg	4.55	2.04
Italy	3.46	1.55
Sweden	2.67	1.19
Austria	2.22	0.99
United Kingdom Sweden	1.95	0.87
Other countries	5.15	2.31
Total	**97.22**	**43.51**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
State	52.13	23.31
Banks	10.49	4.69
Specialised financial activities	5.35	2.40
Conventional electricity	3.09	1.38
Construction materials and accessories	2.84	1.27
Specialty chemistry	2.38	1.06
Industrial tooling	2.04	0.91
Auto parts	2.03	0.91
Wired telecommunications	1.86	0.83
Telecommunication equipment	1.69	0.76
Other sectors	13.32	5.99
Total	**97.22**	**43.51**

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	**1.11** -	**0.50** -
- Cash certificates	-	-
- Promissory notes	-	-
- Mortgage notes	-	-
- Other	1.11	0.50
TOTAL	**1.11**	**0.50**

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.	830,327,856.86	938,809,891.33
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	3,673,557.03	4,039,911.14
Total over the period	**834,001,413.89**	**942,849,802.47**

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	Securities borrowing	Repo operations	Reverse repo operations	TRS
Absolute value	-	-	-	-	109,300,000.00
% of assets under management	-	-	-	-	85.74

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	SPANISH STATE
	Amount	2,620,402.31
2	Name	GERMAN STATE
	Amount	935,651.18
3	Name	DEUTSCHE POST
	Amount	141,310.11
4	Name	VERISURE HOLDING
	Amount	136,852.41
5	Name	FRENCH STATE
	Amount	40,862.90

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	-	-	-	-	109,300,000.00

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	-	-	-	-	3,875,078.91
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	-	-	-	-	3,875,078.91

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	EUR
	Amount	-	-	-	-	3,875,078.91

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	-	-	-	-	109,300,000.00
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	-	-	-	-	109,300,000.00

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	109,300,000.00

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	3,875,078.91

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 shall utilise over-the-counter index-linked swaps trading the value of the CIU's assets (or, as the case may be, any other asset held by the CIU) against the value of the Benchmark Indicator.

The revenue and costs linked to these Total Return Swaps (TRS) are included in the assessment of the instruments as well as in the result presented in the statement of net assets and the statement of net asset values.

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)

Fund annual closing: 31-Oct.

Average assets of the fund for the period from 30/04/16 to 28/04/17: 217,823,044.38

Fund management commission: 0.45 % tax included

Excerpt from the income statement

Expenses in euros	Half-yearly report	Annual report	Half-yearly report
	28/04/2017	31/10/2017	30/04/2018
Fund management commission	579,232.19	1,196,848.69	368,833.54
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	579,232.19	1,196,848.69	368,833.54

Calculation of the TER for 12 months, from 29/04/17 to 30/04/18:

TER, including performance fee

(((1,196,848.69 - 579,232.19) + 368,833.54) / 217,823,044.38) * 100

0.45 %

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

- %

BALANCE SHEET assets

	30.04.2018	28.04.2017
Currency	EUR	EUR
Net fixed assets	**-**	**-**
Deposits	**-**	**-**
Financial instruments	**252,881,541.93**	**518,195,139.54**
EQUITIES AND SIMILAR SECURITIES		
Traded on a regulated or similar market	-	-
Not traded on a regulated or similar market	-	-
BONDS AND SIMILAR SECURITIES		
Traded on a regulated or similar market	124,434,926.99	255,077,998.83
Not traded on a regulated or similar market	917,146.40	
DEBT SECURITIES		
Traded on a regulated or similar market		
Negotiated debt securities	-	-
Other debt securities	-	-
Not traded on a regulated or similar market	-	-
COLLECTIVE INVESTMENT UNDERTAKINGS		
General UCITs and AIF intended for non-professionals and equivalent, of other countries	-	-
Other Funds intended for non-professionals and equivalent, of other EU member states	-	-
General 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	127,529,468.54	263,117,140.71
OTHER FINANCIAL INSTRUMENTS	-	-
Receivables	**28,056,529.07**	**5,582,164.68**
Future foreign exchange operations	-	-
Other	28,056,529.07	5,582,164.68
Financial accounts	**19,677.72**	**-**
Liquidities	19,677.72	-
Other assets	**-**	**-**
Total assets	**280,957,748.72**	**523,777,304.22**

BALANCE SHEET liabilities

	30.04.2018	28.04.2017
Currency	EUR	EUR
Shareholders' equities		
Capital	118,610,051.09	256,444,983.92
Non-distributed prior net capital gains and losses	-	2,232,386.61
Carried forward	1,254,719.15	3,706,287.81
Profit and loss during the fiscal year	7,803,981.37	-173,949.42
Result of the fiscal year	-189,501.30	816,305.97
Total shareholders' equity *(amount representing the net assets)*	**127,479,250.31**	**263,026,014.89**
Financial instruments	**125,352,073.40**	**255,077,998.83**
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	125,352,073.40	255,077,998.83
Debts	**28,126,425.01**	**5,372,042.09**
Future foreign exchange operations	-	-
Other	28,126,425.01	5,372,042.09
Financial accounts	**-**	**301,248.41**
Bank loans and overdrafts	-	301,248.41
Loans	-	-
Total liabilities	**280,957,748.72**	**326,237,601.10**

Profit and loss account

	30.04.2018	28.04.2017
Currency	EUR	EUR
Earnings on financial transactions		
Earnings on deposits and financial accounts	-	-
Earnings on equities and similar securities	-	-
Earnings on bonds and similar securities	150,559.29	1,419,586.21
Earnings on debt securities	-	-
Earnings on temporary securities acquisitions and sales	-	-
Earnings on future financial instruments	-	-
Other financial products	-	-
Total (I)	**150,559.29**	**1,419,586.21**
Charges on financial operations		
Charges on temporary securities acquisitions and sales	-	-
Charges on future financial instruments	-	-
Charges on financial debts	-	-
Other financial charges	-	-
Total (II)	**-**	**-**
Profit and loss on financial operations (I - II)	**150,559.29**	**1,419,586.21**
Other earnings (III)	-	-
Management fees and depreciation charges (IV)	-368,833.54	-579,232.19
Net profit and loss of the fiscal year (L.214-17-1) (I - II + III - IV)	**-218,274.25**	**840,354.02**
Adjustment of the fiscal year's incomes (V)	28,772.95	-24,048.05
Advances on profit and loss paid for the fiscal year (VI)	-	-
Profit and loss (I - II + III - IV +/- V - VI):	**-189,501.30**	**816,305.97**

Shareholders' equity

	Subscriptions		Redemptions	
	Number of units	Amount	Number of units	Amount
Number of units issued/redeemed during the fiscal year	245,001	28,950,329.02	1,376,001	161,109,511.32

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR BTP DAILY (2X) LEVERAGED 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 30.04.2018

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		10,292,686.67
b) Bank assets		-
c) Other assets held by the CIU		11,738,383.42
d) Total assets held by the CIU *(lines a+b+c)*		**22, 031,070.09**
e) Liabilities		-11,534,009.62
f) Net inventory value *(lines d+e = CIU net assets)*		**10,497,060.47**

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 / FR0011023639	34,000	*EUR*	300.7753

Tracking error

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

Units or equities	**Tracking error**
EQUITY / FR0011023639	0.0039%

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.	98.05	46.72
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**
EUR	10,292,686.67	98.05	46.72
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**10,292,686.67**	**98.05**	**46.72**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage** **Net assets**	**Total assets**
France	31.86	15.18
Germany	16.10	7.67
Italy	16.01	7.63
Belgium	10.73	5.11
United States of America	6.29	3.00
United Kingdom	5.59	2.66
Netherlands	2.74	1.30
Australia	2.61	1.25
Luxembourg	2.41	1.15
Canada	1.96	0.94
Other countries	1.75	0.83
Total	**98.05**	**46.72**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
State	67.02	31.94
Banks	25.01	11.92
Specialised financial activities	3.93	1.87
Asset manager	1.52	0.72
Specialty chemistry	0.29	0.14
Brewers	0.15	0.07
Integrated oil and gas	0.13	0.06
-	-	-
-	-	-
-	-	-
Other sectors	-	-
Total	**98.05**	**46.72**

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.	48,642,715.99	50,985,015.77
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	**48,642,715.99**	**50,985,015.77**

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	Securities borrowing	Repo operations	Reverse repo operations	TRS
Absolute value	-	-	-	-	3,490,000.00
% of assets under management	-	-	-	-	33.25

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	FRENCH STATE
	Amount	145,709.84
2	Name	GERMAN STATE
	Amount	101,314.98
3	Name	SPANISH STATE
	Amount	63,156.06
4	Name	SLOVAKIAN STATE
	Amount	23,256.20
5	Name	UNITED KINGDOM OF THE NETHERLANDS
	Amount	16,428.01
6	Name	NESTLE FINANCE INTERNATIONAL
	Amount	7,232.28
7	Name	GOLDMAN SACHS GROUP
	Amount	7,141.33

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	-	-	-	-	3,490,000.00

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	-	-	-	-	364,238.70
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	-	-	-	-	364,238.70

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	EUR
	Amount	-	-	-	-	364,238.70

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	-	-	-	-	3,490,000.00
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	-	-	-	-	3,490,000.00

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	3,490,000.00

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	364,238.70

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 shall utilise over-the-counter index-linked swaps trading the value of the CIU's assets (or, as the case may be, any other asset held by the CIU) against the value of the Benchmark Indicator.

The revenue and costs linked to these Total Return Swaps (TRS) are included in the assessment of the instruments as well as in the result presented in the statement of net assets and the statement of net asset values.

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR BUND DAILY (2X) LEVERAGED 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 30.04.18

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		19,892,449.77
b) Bank assets		-
c) Other assets held by the CIU		21,137,424.93
d) Total assets held by the CIU *(lines a+b+c)*		**41,029,874.70**
e) Liabilities		-20,737,151.75
f) Net inventory value *(lines d+e = CIU net assets)*		**20,292,722.95**

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 / FR0011023654	88,000	*EUR*	230.5991

Tracking error

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

Units or equities	**Tracking error**
EQUITY / FR0011023654	0.0034%

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.	98.03	48.48
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**
EUR	19,892,449.77	98.03	48.48
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**19,892,449.77**	**98.03**	**48.48**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage** **Net assets**	**Total assets**
France	32.73	16.18
Luxembourg	24.50	12.12
Italy	11.49	5.68
United States of America	9.18	4.54
Germany	7.31	3.62
Canada	2.88	1.42
United Kingdom	2.47	1.22
Ireland	1.98	0.98
Netherlands	1.66	0.82
Australia	1.47	0.73
Other countries	2.36	1.17
Total	**98.03**	**48.48**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
State	56.93	28.15
Banks	33.60	16.62
Specialised financial activities	3.21	1.59
Asset manager	2.51	1.24
Automobiles	1.60	0.79
Specialty chemistry	0.18	0.09
-	-	-
-	-	-
-	-	-
	-	-
Other sectors	-	-
Total	**98.03**	**48.48**

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.	59,038,670.79	54,111,287.94
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	**59,038,670.79**	**54,111,287.94**

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	Securities borrowing	Repo operations	Reverse repo operations	TRS
Absolute value	-	-	-	-	8,800,000.00
% of assets under management	-	-	-	-	43.37

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	SPANISH STATE
	Amount	462,761.67
2	Name	DEUTSCHE POST
	Amount	139,291.40
3	Name	GERMAN STATE
	Amount	3,995.20
4	Name	ITALIEN STATE
	Amount	1,887.73

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	-	-	-	-	8,800,000.00

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	-	-	-	-	607,936.00
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	-	-	-	-	607,936.00

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	EUR
	Amount	-	-	-	-	607,936.00

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	-	-	-	-	8,800,000.00
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	-	-	-	-	8,800,000.00

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	8,800,000.00

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	607,936.00

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 shall utilise over-the-counter index-linked swaps trading the value of the CIU's assets (or, as the case may be, any other asset held by the CIU) against the value of the Benchmark Indicator.

The revenue and costs linked to these Total Return Swaps (TRS) are included in the assessment of the instruments as well as in the result presented in the statement of net assets and the statement of net asset values.

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR BTP DAILY (-2X) INVERSE 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 30.04.2018

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		358,728,124.71
b) Bank assets		0.33
c) Other assets held by the CIU		392,680,839.38
d) Total assets held by the CIU *(lines a+b+c)*		**751,408,964.42**
e) Liabilities		-385,487,913.43
f) Net inventory value *(lines d+e = CIU net assets)*		**365,921,050.99**

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 / FR0011023621	15,227,000	*EUR*	24.031

Tracking error

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

Units or equities	**Tracking error**
EQUITY / FR0011023621	0.0040%

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.	98.01	47.73
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	0.02	0.01

Assets allocation by currency

Currencies *(10 main currencies)*	**Amount** *In the accounting currency of the CIU* *EUR*	**Percentage** **Net assets**	**Total assets**
EUR	358,653,201.86	98.01	47.73
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**358,653,201.86**	**98.01**	**47.73**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage** **Net assets**	**Total assets**
France	34.16	16.66
Germany	14.92	7.27
Italy	11.59	5.64
Luxembourg	6.66	3.24
United States of America	6.13	2.99
United Kingdom	4.62	2.25
Netherlands	3.91	1.90
Spain	3.56	1.73
Austria	2.37	1.15
Belgium	1.75	0.85
Other countries	8.34	4.05
Total	**98.01**	**47.73**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
Banks	42.89	20.89
State	42.52	20.71
Specialised financial activities	3.26	1.59
Financial mortgage services	2.72	1.32
Investment services	1.93	0.94
Iron and steel	1.78	0.87
Asser manager	1.38	0.67
Auto parts	0.70	0.34
Railways	0.49	0.24
Complete insurance services	0.23	0.11
Other sectors	0.11	0.05
Total	**98.01**	**47.73**

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	**0.02** -	**0.01** -
- Cash certificates	-	-
- Promissory notes	-	-
- Mortgage notes	-	-
- Other	0.02	0.01
TOTAL	**0.02**	**0.01**

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.	1,545,762,251.74	1,797,180,962.15
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	**1,545,762,251.74**	**1,797,180,962.15**

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	Securities borrowing	Repo operations	Reverse repo operations	TRS
Absolute value	-	-	-	-	1,515,200,000.00
% of assets under management	-	-	-	-	414.08

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	FRENCH STATE
	Amount	4,861,601.62
2	Name	SPANISH STATE
	Amount	3,317,186.36
3	Name	SLOVAKIAN STATE
	Amount	1,877,825.50
4	Name	GERMAN STATE
	Amount	1,772,219.68
5	Name	UNITED KINGDOM OF THE NETHERLANDS
	Amount	807,294.04

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	-	-	-	-	1,515,200,000.00

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	-	-	-	-	12,586,127.20
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	-	-	-	-	12,586,127.20

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	EUR
	Amount	-	-	-	-	12,586,127.20

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	-	-	-	-	1,515,200,000.00
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	-	-	-	-	1,515,200,000.00

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	1,515,200,000.00

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	12,586,127.20

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 shall utilise over-the-counter index-linked swaps trading the value of the CIU's assets (or, as the case may be, any other asset held by the CIU) against the value of the Benchmark Indicator.

The revenue and costs linked to these Total Return Swaps (TRS) are included in the assessment of the instruments as well as in the result presented in the statement of net assets and the statement of net asset values.

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR MSCI INDONESIA 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 30.04.2018

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		41,261,680.19
b) Bank assets		0.29
c) Other assets held by the CIU		44,620,927.02
d) Total assets held by the CIU *(lines a+b+c)*		**85,882,607.50**
e) Liabilities		-44,048,916.44
f) Net inventory value *(lines d+e = CIU net assets)*		**41,833,691.06**

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 / FR0011067511	355,280	*EUR*	111.0017
EQUITY C-USD / FR0011070374	31,337	*USD*	93.4163

Tracking error

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

Units or equities	**Tracking error**
EQUITY ACC / FR0011067511	0.0174%
EQUITY C-USD / FR0011070374	0.0173%

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.	19.51	9.50
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.	79.12	38.54
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**
JPY	16,071,237.41	38.42	18.71
USD	15,626,936.48	37.35	18.20
EUR	8,161,462.87	19.51	9.50
CHF	1,402,043.43	3.35	1.63
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**41,261,680.19**	**98.63**	**48.04**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage** **Net assets**	**Total assets**
Japan	38.42	18.71
United States of America	36.12	17.59
Netherlands	13.27	6.47
Germany	5.42	2.64
Switzerland	3.35	1.63
Spain	1.72	0.84
Russia	0.33	0.16
-	-	-
-	-	-
-	-	-
Other countries	-	-
Total	**98.63**	**48.04**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
Internet	14.57	7.09
Diversified distributors	11.70	5.70
Personal care products	8.57	4.17
Pharmacy	7.91	3.85
Diversified industries	6.39	3.11
Industrial suppliers	5.64	2.75
Software	5.53	2.70
Automobiles	4.74	2.31
Wired telecommunications	4.71	2.29
Life insurance	4.61	2.25
Other sectors	24.26	11.82
Total	**98.63**	**48.04**

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.	52,106,493.17	82,880,704.37
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.	60,932,487.43	29,874,088.09
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	**113,038,980.60**	**112,754,792.46**

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	Securities borrowing	Repo operations	Reverse repo operations	TRS
Absolute value	-	-	-	-	37,687,385.34
% of assets under management	-	-	-	-	90.09

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	ERAMET
	Amount	713,006.80
2	Name	DASSAULT AVIATION
	Amount	67,855.00
3	Name	ALTEN
	Amount	58,762.20
4	Name	RUBIS
	Amount	49,471.50
5	Name	TOTAL
	Amount	47,201.66
6	Name	THALES
	Amount	45,150.00
7	Name	PERNOD RICARD
	Amount	44,016.00
8	Name	LVMH MOET HENNESSY LOUIS VUITTON
	Amount	41,948.50
9	Name	AIR LIQUIDE
	Amount	41,923.40

10	Name	COMPAGNIE DE SAINT GOBAIN
	Amount	41,842.19

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	-	-	-	-	37,687,385.34

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	-	-	-	-	1,151,177.25
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	-	-	-	-	1,151,177.25

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	EUR
	Amount	-	-	-	-	1,151,177.25

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	-	-	-	-	37,687,385.34
3 months to 1 year	-	-	-	-	-
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	-	-	-	-	37,687,385.34

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	37,687,385.34

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	1,151,177.25

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 shall utilise over-the-counter index-linked swaps trading the value of the CIU's assets (or, as the case may be, any other asset held by the CIU) against the value of the Benchmark Indicator.

The revenue and costs linked to these Total Return Swaps (TRS) are included in the assessment of the instruments as well as in the result presented in the statement of net assets and the statement of net asset values.

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR THAILAND (SET50 NET TR) 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 30.04.2018

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		71,724,639.11
b) Bank assets		-
c) Other assets held by the CIU		74,803,726.06
d) Total assets held by the CIU *(lines a+b+c)*		**146,528,365.17**
e) Liabilities		-73,861,221.48
f) Net inventory value *(lines d+e = CIU net assets)*		**72,667,143.69**

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 / FR0011067529	324,790	*EUR*	212.7664
EQUITY C-USD / FR0011070440	24,300	*USD*	177.1391

Tracking error

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

Units or equities	**Tracking error**
EQUITY ACC / FR0011067529	0.0147%
EQUITY C-USD / FR0011070440	0.0146%

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.	49.67	24.64
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.	49.03	24.31
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*	**Percentage**	
	EUR	**Net assets**	**Total assets**
EUR	36,097,388.35	49.67	24.64
JPY	24,027,621.81	33.07	16.40
CHF	11,361,373.35	15.63	7.75
AUD	238,255.60	0.33	0.16
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**71,724,639.11**	**98.70**	**48.95**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage**	
	Net assets	**Total assets**
Germany	37.75	18.73
Japan	33.07	16.40
Switzerland	15.63	7.75
Spain	6.88	3.41
Netherlands	5.04	2.50
Australia	0.33	0.16
-	-	-
-	-	-
-	-	-
-	-	-
Other countries	-	-
Total	**98.70**	**48.95**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
Diversified industries	10.76	5.35
Pharmacy	10.38	5.15
Industrial tooling	8.32	4.13
Internet	7.28	3.61
Mobile telecommunications	6.86	3.40
Heavy construction	6.55	3.25
Construction materials and accessories	6.28	3.11
Complete insurance services	6.16	3.06
Clothing distributors	4.64	2.30
Footwear	4.53	2.24
Other sectors	26.94	13.35
Total	**98.70**	**48.95**

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.	98,640,082.48	77,079,502.90
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.	70,816,330.06	37,716,342.85
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	**169,456,412.54**	**114,795,845.75**

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	Securities borrowing	Repo operations	Reverse repo operations	TRS
Absolute value	-	-	-	-	33,928,475.30
% of assets under management	-	-	-	-	46.69

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	THALES
	Amount	279,930.00
2	Name	IPSOS
	Amount	258,048.00
3	Name	ARKEMA
	Amount	229,043.50
4	Name	BP
	Amount	152,488.53
5	Name	WORLDLINE
	Amount	111,719.72
6	Name	UNITED URBAN INVESTMENT CORP
	Amount	83,768.45
7	Name	BUREAU VERITAS
	Amount	76,814.20
8	Name	EIFFAGE
	Amount	58,825.20
9	Name	ALSTOM
	Amount	58,375.08

10	Name	BTG
	Amount	58,247.61

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	-	-	-	-	33,928,475.30

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	-	-	-	-	1,631,982.24
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	-	-	-	-	1,631,982.24

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	EUR
	Amount	-	-	-	-	1,279,482.00
2	Currency	-	-	-	-	GBP
	Amount	-	-	-	-	268,731.79
3	Currency	-	-	-	-	JPY
	Amount	-	-	-	-	83,768.45

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	-	-	-	-	33,928,475.30
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	-	-	-	-	33,928,475.30

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	33,928,475.30

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	1,631,982.24

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 shall utilise over-the-counter index-linked swaps trading the value of the CIU's assets (or, as the case may be, any other asset held by the CIU) against the value of the Benchmark Indicator.

The revenue and costs linked to these Total Return Swaps (TRS) are included in the assessment of the instruments as well as in the result presented in the statement of net assets and the statement of net asset values.

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR MSCI ALL COUNTRY WORLD 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 30.04.2018

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		231,619,103.56
b) Bank assets		0.47
c) Other assets held by the CIU		263,914,425.13
d) Total assets held by the CIU *(lines a+b+c)*		**495,533,529.16**
e) Liabilities		-257,831,809.27
f) Net inventory value *(lines d+e = CIU net assets)*		**237,701,719.89**

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 C-EUR / FR0011079466	895,961	*EUR*	228.7598
EQUITY C-USD / FR0011093418	201,981	*USD*	195.8532

Tracking error

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

Units or equities	**Tracking error**
EQUITY C-EUR / FR0011079466	0.0195%
EQUITY C-USD / FR0011093418	0.0195%

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.	11.97	5.74
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.	85.47	41.00
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*	**Percentage**	
	EUR	**Net assets**	**Total assets**
JPY	87,142,713.91	36.66	17.59
USD	77,220,674.66	32.49	15.58
CHF	38,123,992.15	16.04	7.69
EUR	27,599,916.41	11.61	5.57
AUD	1,531,806.43	0.64	0.31
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**231,619,103.56**	**97.44**	**46.74**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage**	
	Net assets	**Total assets**
Japan	36.66	17.58
United States of America	31.83	15.27
Switzerland	16.04	7.69
Germany	10.56	5.07
France	0.79	0.38
Australia	0.64	0.31
Russia	0.27	0.13
Sweden	0.26	0.12
Spain	0.22	0.11
Netherlands	0.17	0.08
Other countries	-	-
Total	**97.44**	**46.74**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
Internet	14.36	6.91
Pharmacy	10.61	5.09
Diversified distributors	9.55	4.58
Commercial vehicles & trucks	6.80	3.26
Software	6.28	3.01
Complete insurance services	5.44	2.61
Semi-conductors	4.83	2.32
Specialty chemistry	4.76	2.28
Wired telecommunications	4.72	2.26
Occupational training institutions	4.42	2.12
Other sectors	25.67	12.30
Total	**97.44**	**46.74**

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)**	
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.	305,383,357.51	402,401,204.15
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.	377,677,179.26	222,906,567.50
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	**683,060,536.77**	**625,307,771.65**

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	Securities borrowing	Repo operations	Reverse repo operations	TRS
Absolute value	-	-	-	-	103,493,312.49
% of assets under management	-	-	-	-	43.54

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	ROYAL DUTCH SHELL
	Amount	8,572,193.91
2	Name	BP
	Amount	4,132,707.23
3	Name	NATIONAL GRID
	Amount	2,160,160.19
4	Name	VODAFONE GROUP
	Amount	854,572.61
5	Name	TATE AND LYLE
	Amount	825,086.82
6	Name	NATIXIS
	Amount	51,669.02
7	Name	AIR LIQUIDE
	Amount	51,647.90
8	Name	SANOFI
	Amount	50,395.14
9	Name	LVMH MOET HENNESSY LOUIS VUITTON
	Amount	50,048.90

10	Name	WENDEL
	Amount	49,579.20

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	-	-	-	-	103,493,312.49

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	-	-	-	-	16,847,578.92
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	-	-	-	-	16,847,578.92

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	EUR
	Amount	-	-	-	-	8,875,052.07
2	Currency	-	-	-	-	GBP
	Amount	-	-	-	-	7,972,526.85

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	-	-	-	-	103,493,312.49
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	-	-	-	-	103,493,312.49

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	103,493,312.49

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	16,847,578.92

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 shall utilise over-the-counter index-linked swaps trading the value of the CIU's assets (or, as the case may be, any other asset held by the CIU) against the value of the Benchmark Indicator.

The revenue and costs linked to these Total Return Swaps (TRS) are included in the assessment of the instruments as well as in the result presented in the statement of net assets and the statement of net asset values.

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR EUROMTS HIGHEST RATED MACRO-WEIGHTED GOVT BOND 1-3Y (DR) 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 30.04.2018

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		53,496,671.54
b) Bank assets		169,619.30
c) Other assets held by the CIU		-
d) Total assets held by the CIU *(lines a+b+c)*		**53,666,290.84**
e) Liabilities		-8,384.64
f) Net inventory value *(lines d+e = CIU net assets)*		**53,657,906.20**

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 / FR0011146315	525,000	*EUR*	102.2055

Tracking error

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

Units or equities	**Tracking error**
EQUITY ACC / FR0011146315	0.0069%

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.	99.70	99.68
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**
EUR	53,496,671.54	99.70	99.68
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**53,496,671.54**	**99.70**	**99.68**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage** **Net assets**	**Total assets**
Germany	51.46	51.45
France	28.52	28.51
Netherlands	11.26	11.26
Austria	5.28	5.28
Finland	3.18	3.18
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
Other countries	-	-
Total	**99.70**	**99.68**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
State	99.70	99.68
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
Other sectors	-	-
Total	**99.70**	**99.68**

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.	26,663,981.61	17,756,624.96
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	**26,663,981.61**	**17,756,624.96**

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)

In the course of the fiscal year, the CIU did not perform financing operations subject to the Securities Financing Transactions Regulation, i.e. repos, securities or commodities lending/borrowing transactions, buy-sell back or sell-buy back transactions, margin lending transactions, or total return swaps (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)

Fund annual closing: 31-Oct.

Average assets of the fund for the period from 29/04/17 to 30/04/18: 46,685,927.37

Fund management commission: 0.165 % tax included

Excerpt from the income statement

Expenses in euros	Half-yearly report	Annual report	Half-yearly report
	28/04/2017	31/10/2017	30/04/2018
Fund management commission	33,801.96	70,482.16	40,756.23
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	33,801.96	70,482.16	40,756.23

Calculation of the TER for 12 months, from 29/04/17 to 30/04/18:

TER, including performance fee

((70,482.16 - 33,801.96 + 40,756.23) / 46,685,927.37) * 100

0.165 %

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

- %

BALANCE SHEET assets

	30.04.2018	28.04.2017
Currency	EUR	EUR
Net fixed assets	**-**	**-**
Deposits	**-**	**-**
Financial instruments	**53,496,671.54**	**43,885,286.59**
EQUITIES AND SIMILAR SECURITIES		
Traded on a regulated or similar market	-	-
Not traded on a regulated or similar market	-	-
BONDS AND SIMILAR SECURITIES		
Traded on a regulated or similar market	53,496,671.54	43,885,286.59
Not traded on a regulated or similar market	-	-
DEBT SECURITIES		
Traded on a regulated or similar market		
Negotiated debt securities	-	-
Other debt securities	-	-
Not traded on a regulated or similar market	-	-
COLLECTIVE INVESTMENT UNDERTAKINGS		
General UCITs and AIF intended for non-professionals and equivalent, of other countries	-	-
Other Funds intended for non-professionals and equivalent, of other EU member states	-	-
General 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	-	-
OTHER FINANCIAL INSTRUMENTS	-	-
Receivables	**-**	**-**
Future foreign exchange operations	-	-
Other	-	-
Financial accounts	**169,619.30**	**138,709.25**
Liquidities	169,619.30	138,709.25
Other assets	**-**	**-**
Total assets	**53,666,290.84**	**44,023,995.84**

BALANCE SHEET liabilities

	30.04.2018	28.04.2017
Currency	EUR	EUR
Shareholders' equities		
Capital	53,882,613.81	43,968,904.03
Non-distributed prior net capital gains and losses	-	-
Carried forward	-	-
Profit and loss during the fiscal year	-500,079.38	-281,935.94
Result of the fiscal year	275,371.77	330,832.00
Total shareholders' equity *(amount representing the net assets)*	**53,657,906.20**	**44,017,800.09**
Financial instruments	**-**	**-**
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	-	-
Debts	**8,384.64**	**6,195.75**
Future foreign exchange operations	-	-
Other	8,384.64	6,195.75
Financial accounts	**-**	**-**
Bank loans and overdrafts	-	-
Loans	-	-
Total liabilities	**53,666,290.84**	**44,023,995.84**

Profit and loss account

	30.04.2018	28.04.2017
Currency	EUR	EUR
Earnings on financial transactions		
Earnings on deposits and financial accounts	-	-
Earnings on equities and similar securities	-	-
Earnings on bonds and similar securities	307,794.19	357,033.18
Earnings on debt securities	-	-
Earnings on temporary securities acquisitions and sales	-	-
Earnings on future financial instruments	-	-
Other financial products	-	-
Total (I)	**307,794.19**	**357,033.18**
Charges on financial operations		
Charges on temporary securities acquisitions and sales	-	-
Charges on future financial instruments	-	-
Charges on financial debts	-262.01	-3.09
Other financial charges	-	-
Total (II)	**-262.01**	**-3.09**
Profit and loss on financial operations (I - II)	**307,532.18**	**357,030.09**
Other earnings (III)	-	-
Management fees and depreciation charges (IV)	-40,756.23	-33,801.96
Net profit and loss of the fiscal year (L.214-17-1) (I - II + III - IV)	**266,775.95**	**323,228.13**
Adjustment of the fiscal year's incomes (V)	8,595.82	7,603.87
Advances on profit and loss paid for the fiscal year (VI)	-	-
Profit and loss (I - II + III - IV +/- V - VI):	**275,371.77**	**330,832.00**

Shareholders' equity

		Subscriptions		Redemptions
	Number of units	Amount	Number of units	Amount
Number of units issued/redeemed during the fiscal year	131,001	13,442,771.98	33,001	3,394,124.13

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR EUROMTS HIGHEST RATED MACRO-WEIGHTED GOVT BOND 3-5Y (DR) 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 30.04.2018

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		128,951,833.79
b) Bank assets		18,110.88
c) Other assets held by the CIU		-
d) Total assets held by the CIU *(lines a+b+c)*		**128,969,944.67**
e) Liabilities		-19,101.47
f) Net inventory value *(lines d+e = CIU net assets)*		**128,950,843.20**

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 / FR0011146349	1,154,000	*EUR*	111.7424

Tracking error

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

Units or equities	**Tracking error**
EQUITY ACC / FR0011146349	0.0095%

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.	100.00	99.99
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**
EUR	128,951,833.79	100.00	99.99
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**128,951,833.79**	**100.00**	**99.99**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage** **Net assets**	**Total assets**
Germany	51.62	51.61
France	28.58	28.58
Netherlands	11.30	11.30
Austria	5.27	5.27
Finland	3.23	3.23
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
Other countries	-	-
Total	**100.00**	**99.99**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
State	100.00	99.99
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
Other sectors	-	-
Total	**100.00**	**99.99**

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.	107,224,728.72	36,843,434.34
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	**107,224,728.72**	**36,843,434.34**

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)

In the course of the fiscal year, the CIU did not perform financing operations subject to the Securities Financing Transactions Regulation, i.e. repos, securities or commodities lending/borrowing transactions, buy-sell back or sell-buy back transactions, margin lending transactions, or total return swaps (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)

Fund annual closing: 31-Oct.

Average assets of the fund for the period from 29/04/17 to 30/04/18: 69,997,664.99

Fund management commission: 0.165 % tax included

Excerpt from the income statement

Expenses in euros	Half-yearly report	Annual report	Half-yearly report
	28/04/2017	31/10/2017	30/04/2018
Fund management commission	27,830.55	73,257.52	70,330.23
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	27,830.55	73,257.52	70,330.23

Calculation of the TER for 12 months, from 29/04/17 to 30/04/18:

TER, including performance fee

((73,257.52 - 27,830.55 + 70,330.23) / 69,997,664.99) * 100

0.165 %

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

- %

BALANCE SHEET assets

	30.04.2018	28.04.2017
Currency	EUR	EUR
Net fixed assets	**-**	**-**
Deposits	**-**	**-**
Financial instruments	**128,951,833.79**	**39,757,132.29**
EQUITIES AND SIMILAR SECURITIES		
Traded on a regulated or similar market	-	-
Not traded on a regulated or similar market	-	-
BONDS AND SIMILAR SECURITIES		
Traded on a regulated or similar market	128,951,833.79	39,757,132.29
Not traded on a regulated or similar market	-	-
DEBT SECURITIES		
Traded on a regulated or similar market		
Negotiated debt securities	-	-
Other debt securities	-	-
Not traded on a regulated or similar market	-	-
COLLECTIVE INVESTMENT UNDERTAKINGS		
General UCITs and AIF intended for non-professionals and equivalent, of other countries	-	-
Other Funds intended for non-professionals and equivalent, of other EU member states	-	-
General 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	-	-
OTHER FINANCIAL INSTRUMENTS	-	-
Receivables	**-**	**-**
Future foreign exchange operations	-	-
Other	-	-
Financial accounts	**18,110.88**	**146,338.51**
Liquidities	18,110.88	146,338.51
Other assets	**-**	**-**
Total assets	**128,969,944.67**	**39,903,470.80**

BALANCE SHEET liabilities

	30.04.2018	28.04.2017
Currency	EUR	EUR
Shareholders' equities		
Capital	130,051,484.15	39,907,582.96
Non-distributed prior net capital gains and losses	-	-
Carried forward	-	-
Profit and loss during the fiscal year	-1,894,720.63	-223,810.94
Result of the fiscal year	794,079.68	214,231.90
Total shareholders' equity *(amount representing the net assets)*	**128,950,843.20**	**39,898,003.92**
Financial instruments	**-**	**-**
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	-	-
Debts	**19,101.47**	**5,466.88**
Future foreign exchange operations	-	-
Other	19,101.47	5,466.88
Financial accounts	**-**	**-**
Bank loans and overdrafts	-	-
Loans	-	-
Total liabilities	**128,969,944.67**	**39,903,470.80**

Profit and loss account

	30.04.2018	28.04.2017
Currency	EUR	EUR
Earnings on financial transactions		
Earnings on deposits and financial accounts	-	-
Earnings on equities and similar securities	-	-
Earnings on bonds and similar securities	681,521.85	234,240.97
Earnings on debt securities	-	-
Earnings on temporary securities acquisitions and sales	-	-
Earnings on future financial instruments	-	-
Other financial products	-	-
Total (I)	**681,521.85**	**234,240.97**
Charges on financial operations		
Charges on temporary securities acquisitions and sales	-	-
Charges on future financial instruments	-	-
Charges on financial debts	-974.44	-31.49
Other financial charges	-	-
Total (II)	**-974.44**	**-31.49**
Profit and loss on financial operations (I - II)	**680,547.41**	**234,209.48**
Other earnings (III)	-	-
Management fees and depreciation charges (IV)	-70,330.23	-27,830.55
Net profit and loss of the fiscal year (L.214-17-1) (I - II + III - IV)	**610,217.18**	**206,378.93**
Adjustment of the fiscal year's incomes (V)	183,862.50	7,852.97
Advances on profit and loss paid for the fiscal year (VI)	-	-
Profit and loss (I - II + III - IV +/- V - VI):	**794,079.68**	**214,231.90**

Shareholders' equity

		Subscriptions		Redemptions
	Number of units	Amount	Number of units	Amount
Number of units issued/redeemed during the fiscal year	930,001	103,974,541.67	130,001	14,590,581.69

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR EUROMTS HIGHEST RATED MACRO-WEIGHTED GOVT BOND 5-7Y (DR) 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 30.04.2018

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		10,696,944.60
b) Bank assets		3,424.99
c) Other assets held by the CIU		-
d) Total assets held by the CIU *(lines a+b+c)*		**10,700,369.59**
e) Liabilities		-1,670.84
f) Net inventory value *(lines d+e = CIU net assets)*		**10,698,698.75**

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 / FR0011146356	88,000	*EUR*	121.5761

Tracking error

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

Units or equities	**Tracking error**
EQUITY ACC / FR0011146356	0.0090%

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.	99.98	99.97
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**
EUR	10,696,944.60	99.98	99.97
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**10,696,944.60**	**99.98**	**99.97**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage** **Net assets**	**Total assets**
Germany	51.45	51.45
France	28.77	28.76
Netherlands	11.27	11.27
Austria	5.29	5.29
Finland	3.20	3.20
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
Other countries	-	-
Total	**99.98**	**99.97**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
State	99.98	99.97
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
Other sectors	-	-
Total	**99.98**	**99.97**

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.	14,919,919.26	12,675,797.93
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	**14,919,919.26**	**12,675,797.93**

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)

In the course of the fiscal year, the CIU did not perform financing operations subject to the Securities Financing Transactions Regulation, i.e. repos, securities or commodities lending/borrowing transactions, buy-sell back or sell-buy back transactions, margin lending transactions, or total return swaps (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)

Fund annual closing: 31-Oct.

Average assets of the fund for the period from 29/04/17 to 30/04/18: 9,324,750.94

Fund management commission: 0.165 % tax included

Excerpt from the income statement

Expenses in euros	Half-yearly report	Annual report	Half-yearly report
	28/04/2017	31/10/2017	30/04/2018
Fund management commission	7,554.55	15,403.34	7,592.14
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	7,554.55	15,403.34	7,592.14

Calculation of the TER for 12 months, from 29/04/17 to 30/04/18:

TER, including performance fee

((15,403.34 - 7,554.55 + 7,592.14) / 9,324,750.94) * 100

0.165 %

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

- %

BALANCE SHEET assets

	30.04.2018	28.04.2017
Currency	EUR	EUR
Net fixed assets	**-**	**-**
Deposits	**-**	**-**
Financial instruments	**10,696,944.60**	**9,790,921.38**
EQUITIES AND SIMILAR SECURITIES		
Traded on a regulated or similar market	-	-
Not traded on a regulated or similar market	-	-
BONDS AND SIMILAR SECURITIES		
Traded on a regulated or similar market	10,696,944.60	9,790,921.38
Not traded on a regulated or similar market	-	-
DEBT SECURITIES		
Traded on a regulated or similar market		
Negotiated debt securities	-	-
Other debt securities	-	-
Not traded on a regulated or similar market	-	-
COLLECTIVE INVESTMENT UNDERTAKINGS		
General UCITs and AIF intended for non-professionals and equivalent, of other countries	-	-
Other Funds intended for non-professionals and equivalent, of other EU member states	-	-
General 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	-	-
OTHER FINANCIAL INSTRUMENTS	-	-
Receivables	**-**	**-**
Future foreign exchange operations	-	-
Other	-	-
Financial accounts	**3,424.99**	**16,938.16**
Liquidities	3,424.99	16,938.16
Other assets	**-**	**-**
Total assets	**10,700,369.59**	**9,807,859.54**

BALANCE SHEET liabilities

	30.04.2018	28.04.2017
Currency	EUR	EUR
Shareholders' equities		
Capital	10,845,132.12	9,804,570.98
Non-distributed prior net capital gains and losses	-	-
Carried forward	-	-
Profit and loss during the fiscal year	-169,740.50	-52,705.30
Result of the fiscal year	23,307.13	54,629.96
Total shareholders' equity *(amount representing the net assets)*	**10,698,698.75**	**9,806,495.64**
Financial instruments	**-**	**-**
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	-	-
Debts	**1,670.84**	**1,363.90**
Future foreign exchange operations	-	-
Other	1,670.84	1,363.90
Financial accounts	**-**	**-**
Bank loans and overdrafts	-	-
Loans	-	-
Total liabilities	**10,700,369.59**	**9,807,859.54**

Profit and loss account

	30.04.2018	28.04.2017
Currency	EUR	EUR
Earnings on financial transactions		
Earnings on deposits and financial accounts	-	-
Earnings on equities and similar securities	-	-
Earnings on bonds and similar securities	27,848.77	104,605.57
Earnings on debt securities	-	-
Earnings on temporary securities acquisitions and sales	-	-
Earnings on future financial instruments	-	-
Other financial products	-	-
Total (I)	**27,848.77**	**104,605.57**
Charges on financial operations		
Charges on temporary securities acquisitions and sales	-	-
Charges on future financial instruments	-	-
Charges on financial debts	-137.42	-2.69
Other financial charges	-	-
Total (II)	**-137.42**	**-2.69**
Profit and loss on financial operations (I - II)	**27,711.35**	**104,602.88**
Other earnings (III)	-	-
Management fees and depreciation charges (IV)	-7,592.14	-10,971.52
Net profit and loss of the fiscal year (L.214-17-1) (I - II + III - IV)	**20,119.21**	**93,631.36**
Adjustment of the fiscal year's incomes (V)	3,187.92	41,560.06
Advances on profit and loss paid for the fiscal year (VI)	-	-
Profit and loss (I - II + III - IV +/- V - VI):	**23,307.13**	**135,191.42**

Shareholders' equity

		Subscriptions		Redemptions
	Number of units	Amount	Number of units	Amount
Number of units issued/redeemed during the fiscal year	150,001	18,219,692.36	142,001	17,255,222.86

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR BONO 10Y - MTS SPAIN GOVERNMENT BOND (DR) 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 30.04.2018

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		142,059,711.96
b) Bank assets		27,167.15
c) Other assets held by the CIU		-
d) Total assets held by the CIU *(lines a+b+c)*		**142,086,879.11**
e) Liabilities		-26,873.94
f) Net inventory value *(lines d+e = CIU net assets)*		**142,060,005.17**

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 / FR0011384148	894,000	*EUR*	158.9038

Tracking error

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

Units or equities	**Tracking error**
EQUITY ACC / FR0011384148	0.0050%

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.	100.00	99.98
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**
EUR	142,059,711.96	100.00	99.98
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**142,059,711.96**	**100.00**	**99.98**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage** **Net assets**	**Total assets**
Spain	100.00	99.98
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
Other countries	-	-
Total	**100.00**	**99.98**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
State	100.00	99.98
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
Other sectors	-	-
Total	**100.00**	**99.98**

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.	142,125,955.15	57,755,863.97
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	**142,125,955.15**	**57,755,863.97**

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)

In the course of the fiscal year, the CIU did not perform financing operations subject to the Securities Financing Transactions Regulation, i.e. repos, securities or commodities lending/borrowing transactions, buy-sell back or sell-buy back transactions, margin lending transactions, or total return swaps (TRS).

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR CSI 300 A-SHARE 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 27.04.2018

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		4,439,776.10
b) Bank assets		1.09
c) Other assets held by the CIU		4,757,317.80
d) Total assets held by the CIU *(lines a+b+c)*		**9,197,094.99**
e) Liabilities		-4,735,181.91
f) Net inventory value *(lines d+e = CIU net assets)*		**4,461,913.08**

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 C EUR / FR0011526870	2,000	*EUR*	158.6829

Tracking error

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

Units or equities	**Tracking error**
UNIT C EUR / FR0011526870	0.1174%

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.	33.13	16.07
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.	66.19	32.12
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*	**Percentage**	
	EUR	**Net assets**	**Total assets**
USD	1,791,473.09	40.15	19.49
EUR	1,463,580.68	32.80	15.91
JPY	814,790.22	18.26	8.86
CHF	361,894.91	8.11	3.93
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**4,431,738.90**	**99.32**	**48.19**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage**	
	Net assets	**Total assets**
United States of America	38.88	18.87
Germany	18.44	8.94
Japan	18.26	8.86
Netherlands	13.70	6.65
Switzerland	9.05	4.39
Portugal	0.52	0.25
Russia	0.32	0.16
Spain	0.15	0.07
-	-	-
-	-	-
Other countries	-	-
Total	**99.32**	**48.19**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
Internet	18.94	9.20
Diversified distributors	11.36	5.51
Life insurance	8.69	4.21
Asset manager	8.11	3.93
Biotechnology	5.39	2.62
Restaurants and Bars	4.89	2.37
Footwear	4.66	2.26
Basic chemistry	4.11	1.99
Diversified industries	3.84	1.86
Semi-conductors	3.74	1.81
Other sectors	25.59	12.43
Total	**99.32**	**48.19**

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.	7,701,391.79	10,825,335.73
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.	9,333,013.68	6,490,879.00
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	**17,034,405.47**	**17,316,214.73**

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	Securities borrowing	Repo operations	Reverse repo operations	TRS
Absolute value	-	-	-	-	2,811,842.51
% of assets under management	-	-	-	-	63.02

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	RUBIS
	Amount	27,369.50
2	Name	THALES
	Amount	23,664.75
3	Name	EIFFAGE
	Amount	10,545.92
4	Name	WORDLINE
	Amount	7,719.00
5	Name	ALLIED MINDS
	Amount	5,496.54
6	Name	SEB
	Amount	5,273.40
7	Name	PAGE GROUP
	Amount	5,024.80
8	Name	ARRIS INTERNATIONAL
	Amount	4,964.84
9	Name	AIR FRANCE-KLM
	Amount	4,774.84

10	Name	CARREFOUR
	Amount	4,675.76

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	-	-	-	-	2,811,842.51

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	-	-	-	-	103,580.95
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	-	-	-	-	103,580.95

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	EUR
	Amount	-	-	-	-	88,094.77
2	Currency	-	-	-	-	GBP
	Amount	-	-	-	-	10,521.34
3	Currency	-	-	-	-	USD
	Amount	-	-	-	-	4,964.84

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	-	-	-	-	2,811,842.51
3 months to 1 year	-	-	-	-	-
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	-	-	-	-	2,811,842.51

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	2,811,842.51

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	103,580.95

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 shall utilise over-the-counter index-linked swaps trading the value of the CIU's assets (or, as the case may be, any other asset held by the CIU) against the value of the Benchmark Indicator.

The revenue and costs linked to these Total Return Swaps (TRS) are included in the assessment of the instruments as well as in the result presented in the statement of net assets and the statement of net asset values.

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR PEA AMERIQUE LATINE (MSCI EM LATIN AMERICA) 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 30.04.2018

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		966,803.78
b) Bank assets		-
c) Other assets held by the CIU		1,184,816.37
d) Total assets held by the CIU *(lines a+b+c)*		**2,151,620.15**
e) Liabilities		-1,161,606.98
f) Net inventory value *(lines d+e = CIU net assets)*		**990,013.17**

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 CAPI / FR0011551019	35,900	*EUR*	27.5769

Tracking error

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

Units or equities	**Tracking error**
EQUITY CAPI / FR0011551019	0.0231%

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.	84.73	38.98
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.	12.60	5.80
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*	**Percentage**	
	EUR	**Net assets**	**Total assets**
EUR	818,018.30	82.63	38.02
JPY	82,615.98	8.34	3.84
AUD	42,166.97	4.26	1.96
SEK	14,518.97	1.47	0.67
CZK	3,622.29	0.37	0.17
HUF	2,581.40	0.26	0.12
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**963,563.91**	**97.33**	**44.78**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage**	
	Net assets	**Total assets**
Germany	40.56	18.65
Spain	26.09	12.01
Netherlands	10.24	4.71
Japan	8.34	3.84
Australia	4.26	1.96
Austria	3.49	1.61
Luxembourg	2.24	1.03
Sweden	1.47	0.67
Hungary	0.26	0.12
Belgium	0.26	0.12
Other countries	.12	.06
Total	**97.33**	**44.78**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
Banks	11.64	5.35
Internet	9.31	4.28
Diversified industries	7.06	3.25
Aerospace and defence	6.22	2.86
Pharmacy	6.06	2.79
Multiple public sector services	5.26	2.42
Specialty chemistry	5.15	2.37
Wired telecommunications	4.90	2.26
Life insurance	3.87	1.78
Mobile telecommunications	3.55	1.63
Other sectors	34.31	15.79
Total	**97.33**	**44.78**

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.	2,322,927.54	2,386,081.91
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.	275,048.56	180,238.39
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	**2,597,976.10**	**2,566,320.30**

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	Securities borrowing	Repo operations	Reverse repo operations	TRS
Absolute value	-	-	-	-	860,447.61
% of assets under management	-	-	-	-	86.91

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	SHIRE
	Amount	38,298.61
2	Name	COMPASS GROUP
	Amount	12,395.35
3	Name	RUBIS
	Amount	3,870.00
4	Name	BNP PARIBAS
	Amount	2,943.08
5	Name	THALES
	Amount	2,835.00
6	Name	PAGE GROUP
	Amount	1,268.39
7	Name	EBARA CORPORATION
	Amount	1,204.32
8	Name	PERNOD RICARD
	Amount	1,100.40
9	Name	TOTAL
	Amount	1,098.93

10	Name	AIR LIQUIDE
	Amount	1,080.50

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	-	-	-	-	860,447.61

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	-	-	-	-	67,133.72
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	-	-	-	-	67,133.72

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	GBP
	Amount	-	-	-	-	51,962.35
2	Currency	-	-	-	-	EUR
	Amount	-	-	-	-	13,967.05
3	Currency	-	-	-	-	JPY
	Amount	-	-	-	-	1,204.32

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	-	-	-	-	860,447.61
3 months to 1 year	-	-	-	-	-
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	-	-	-	-	860,447.61

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	860,447.61

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	67,133.72

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 shall utilise over-the-counter index-linked swaps trading the value of the CIU's assets (or, as the case may be, any other asset held by the CIU) against the value of the Benchmark Indicator.

The revenue and costs linked to these Total Return Swaps (TRS) are included in the assessment of the instruments as well as in the result presented in the statement of net assets and the statement of net asset values.

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR MSCI SELECT OECD EMERGING MARKETS GDP 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 30.04.2018

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		10,652,043.60
b) Bank assets		-
c) Other assets held by the CIU		12,007,389.04
d) Total assets held by the CIU *(lines a+b+c)*		**22,659,432.64**
e) Liabilities		-11,589,152.10
f) Net inventory value *(lines d+e = CIU net assets)*		**11,070,280.54**

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 / FR0011645605	95,464	*EUR*	115.9628

Tracking error

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

Units or equities	**Tracking error**
EQUITY ACC / FR0011645605	0.0234%

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.	53.25	26.02
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.	42.97	20.99
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*	**Percentage**	
	EUR	**Net assets**	**Total assets**
EUR	5,875,711.78	53.08	25.93
CHF	2,675,503.90	24.17	11.81
JPY	2,081,645.57	18.80	9.19
SEK	19,182.35	0.17	0.08
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**10,652,043.60**	**96.22**	**47.01**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage**	
	Net assets	**Total assets**
Germany	32.43	15.84
Switzerland	24.17	11.81
Japan	18.80	9.19
Netherlands	17.10	8.35
Spain	3.55	1.74
Sweden	0.17	0.08
-	-	-
-	-	-
-	-	-
-	-	-
Other countries	-	-
Total	**96.22**	**47.01**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
Complete insurance services	13.90	6.80
Aerospace and defence	9.37	4.58
Pharmacy	9.32	4.55
Semi-conductors	6.82	3.33
Internet	5.99	2.92
Personal care products	5.05	2.47
Integrated oil and gas	4.96	2.42
Specialty chemistry	4.65	2.27
Asset manager	4.60	2.25
Diversified industries	4.59	2.24
Other sectors	29.97	13.18
Total	**96.22**	**47.01**

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.	13,775,608.69	16,015,142.36
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.	6,859,015.12	4,276,886.73
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	**20,634,623.81**	**20,292,029.09**

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	Securities borrowing	Repo operations	Reverse repo operations	TRS
Absolute value	-	-	-	-	9,546,400.00
% of assets under management	-	-	-	-	86.23

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	GLAXOSMITHKLINE
	Amount	510,023.94
2	Name	ROYAL DUTCH SHELL
	Amount	216,317.16
3	Name	BP PLC
	Amount	91,724.20
4	Name	ERAMET
	Amount	16,139.20
5	Name	TOTAL
	Amount	11,774.25
6	Name	CARREFOUR
	Amount	11,600.84
7	Name	LVMH MOET HENNESSY LOUIS VUITTON
	Amount	11,282.70
8	Name	AIR LIQUIDE
	Amount	11,237.20
9	Name	PERNOD RICARD
	Amount	11,141.55

10	Name	NEOPOST
	Amount	10,509.20

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	-	-	-	-	9,546,400.00

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	-	-	-	-	901,790.24
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	-	-	-	-	901,790.24

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	GBP
	Amount	-	-	-	-	818,105.30
2	Currency	-	-	-	-	EUR
	Amount	-	-	-	-	83,684.94

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	-	-	-	-	9,546,400.00
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	-	-	-	-	9,546,400.00

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	9,546,400.00

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	901,790.24

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 shall utilise over-the-counter index-linked swaps trading the value of the CIU's assets (or, as the case may be, any other asset held by the CIU) against the value of the Benchmark Indicator.

The revenue and costs linked to these Total Return Swaps (TRS) are included in the assessment of the instruments as well as in the result presented in the statement of net assets and the statement of net asset values.

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR EURO STOXX BANKS (DR) 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 30.04.2018

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		880,776,281.83
b) Bank assets		22,701,986.33
c) Other assets held by the CIU		378,495,880.97
d) Total assets held by the CIU *(lines a+b+c)*		**1,281,974,149.13**
e) Liabilities		-192,857,030.33
f) Net inventory value *(lines d+e = CIU net assets)*		**1,089,117,118.80**

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 / FR0011645647	9,711,053	*EUR*	112.1523

Tracking error

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

Units or equities	**Tracking error**
EQUITY ACC / FR0011645647	0.3219%

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.	80.87	68.70
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**
EUR	880,776,281.83	80.87	68.70
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**880,776,281.83**	**80.87**	**68.70**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage** **Net assets**	**Total assets**
Spain	31.32	26.61
France	22.87	19.43
Italy	9.13	7.76
Germany	6.08	5.16
Belgium	3.42	2.91
Austria	3.05	2.59
Netherlands	2.47	2.10
Ireland	2.05	1.74
Portugal	0.48	0.40
-	-	-
Other countries	-	-
Total	**80.87**	**68.70**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
Banks	80.87	68.70
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
Other sectors	-	-
Total	**80.87**	**68.70**

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.	236,745,096.43	186,290,268.11
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.	-	-
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	**236,745,096.43**	**186,290,268.11**

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	16.19

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	170,663,493.69	-	-	-	-
% of assets under management	15.67	-	-	-	-

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	THALES
	Amount	31,744,320.00
2	Name	SMURFIT KAPPA GROUP
	Amount	19,057,984.00
3	Name	CAP GEMINI
	Amount	19,056,213.00
4	Name	TOTAL
	Amount	18,114,753.20
5	Name	ORANGE
	Amount	16,006,035.48
6	Name	KERING
	Amount	12,955,275.90
7	Name	ATOS
	Amount	12,008,865.75
8	Name	AERCAP HOLDINGS
	Amount	11,364,741.66
9	Name	ELECTRICITEDE FRANCE
	Amount	11,293,695.18

10	Name	RYANAIR HOLDINGS
	Amount	11,197,126.20

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	135,723,493.69	-	-	-	-
2	Name	CREDIT AGRICOLE	-	-	-	-
	Amount	34,940,000.00	-	-	-	-

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	188,170,976.13	-	-	-	-
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	188,170,976.13	-	-	-	-

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	EUR	-	-	-	-
	Amount	161,460,933.71	-	-	-	-
2	Currency	USD	-	-	-	-
	Amount	22,314,613.78	-	-	-	-
3	Currency	GBP	-	-	-	-
	Amount	4,395,428.64	-	-	-	-

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	8,644,669.71	-	-	-	-
1 week to 1 month	162,621,944.65	-	-	-	-
1 to 3 months	-	-	-	-	-
3 months to 1 year	-	-	-	-	-
More than 1 year	55,009.42	-	-	-	-
Open	35,321,869.91	-	-	-	-

3.5. Countries where the counterparties are established.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Country	FRANCE	-	-	-	-
	Amount	170,663,493.69	-	-	-	-

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	170,663,493.69	-	-	-	-

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	188,170,976.13

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 use techniques for efficient management of portfolios, in compliance with the provisions of article R214-18 of the [French] Monetary and Financial Code, and in particular, temporary sales of securities.

- Maximum proportion of assets under management which may be subjected to securities financing transactions: up to 25% of the assets of the CIU.

- Expected proportion of assets under management which may be subject to securities financing transactions: 20% of the assets of the CIU.

The revenues generated by the securities lending transactions (from which direct and indirect operational costs borne by the Agent and, as the case may be, by the management company, must be deducted) must be paid to the CIU in question. Insofar as these indirect or direct costs do not increase the operating costs of the CIU, they were excluded from current expenses.

7.1. Earnings

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
CIU (absolute value)	130,499.25	-	-	-	-
CIU (% of total earnings)	65.00	-	-	-	-
Manager (absolute value)	40,153.62	-	-	-	-
Manager (% of total earnings)	20.00	-	-	-	-
Third party (absolute value)	30,115.21	-	-	-	-
Third party (% of total earnings)	15.00	-	-	-	-

7.2. Costs

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

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR 10Y US TREASURY DAILY (-2X) INVERSE 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 30.04.2018

Statement of net assets

Elements of statement of net assets	*Accounting currency of the CIU: USD*	**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		83,843,920.01
b) Bank assets		-
c) Other assets held by the CIU		94,497,871.55
d) Total assets held by the CIU *(lines a+b+c)*		**178,341,791.56**
e) Liabilities		-91,004,301.25
f) Net inventory value *(lines d+e = CIU net assets)*		**87,337,490.31**

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 / FR0011607084	989,000	*USD*	88.3088

Tracking error

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

Units or equities	**Tracking error**
EQUITY ACC / FR0011607084	0.0034%

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.	96.00	47.01
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*	**Percentage**	
	USD	**Net assets**	**Total assets**
USD	83,843,920.01	96.00	47.01
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**83,843,920.01**	**96.00**	**47.01**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage**	
	Net assets	**Total assets**
United States of America	33.32	16.31
France	19.02	9.31
Germany	18.55	9.08
Canada	7.53	3.69
Denmark	5.09	2.49
United Kingdom	4.78	2.34
Japan	3.39	1.66
Luxembourg	1.67	0.82
Australia	1.18	0.58
Netherlands	0.70	0.34
Other countries	.77	.39
Total	**96.00**	**47.01**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
Banks	60.08	29.41
State	24.06	11.78
Automobiles	5.11	2.50
Specialised financial activities	2.98	1.46
Asset manager	1.04	0.51
Semi-conductors	0.70	0.34
Consumer electronic	0.56	0.28
Construction materials and accessories	0.55	0.27
Financial services	0.27	0.13
Auto parts	0.22	0.11
Other sectors	.43	.22
Total	**96.00**	**47.01**

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: USD	**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.	346,890,255.38	366,861,519.58
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	**346,890,255.38**	**366,861,519.58**

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	Securities borrowing	Repo operations	Reverse repo operations	TRS
Absolute value	-	-	-	-	98,900,000.00
% of assets under management	-	-	-	-	113.24

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	UNITED STATES OF AMERICA
	Amount	4,093,853.39
2	Name	BANK OF AMERICA
	Amount	904,997.38
3	Name	SEMPRA ENERGY
	Amount	104,182.52
4	Name	PNC FUNDING
	Amount	78,064.74
5	Name	BAXALTA
	Amount	47,735.09
6	Name	AT&T
	Amount	10,150.68

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	-	-	-	-	98,900,000.00

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	-	-	-	-	5,238,983.80
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	-	-	-	-	5,238,983.80
Open	-	-	-	-	-

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	USD
	Amount	-	-	-	-	5,238,983.80

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	-	-	-	-	98,900,000.00
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	-	-	-	-	98,900,000.00

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	98,900,000.00

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	5,238,983.80

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 shall utilise over-the-counter index-linked swaps trading the value of the CIU's assets (or, as the case may be, any other asset held by the CIU) against the value of the Benchmark Indicator.

The revenue and costs linked to these Total Return Swaps (TRS) are included in the assessment of the instruments as well as in the result presented in the statement of net assets and the statement of net asset values.

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR FTSE ITALIA MID CAP PIR (DR) 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 30.04.2018

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		485,495,995.07
b) Bank assets		82,517.09
c) Other assets held by the CIU		95,556,216.27
d) Total assets held by the CIU *(lines a+b+c)*		**581,134,728.43**
e) Liabilities		-49,249,688.37
f) Net inventory value *(lines d+e = CIU net assets)*		**531,885,040.06**

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)**
EQUITIES ACC / FR0011758085	3,776,526	*EUR*	140.8397

Tracking error

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

Units or equities	**Tracking error**
EQUITIES ACC / FR0011758085	0.0930%

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.	91.28	83.54
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**
EUR	485,495,995.07	91.28	83.54
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**485,495,995.07**	**91.28**	**83.54**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage** **Net assets**	**Total assets**
Italy	91.28	83.54
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
Other countries	-	-
Total	**91.28**	**83.54**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
Banks	9.28	8.45
Industrial tooling	8.70	7.96
Transport services	6.48	5.93
Multiple public sector services	4.93	4.52
Professional support services	3.94	3.61
Conventional electricity	3.85	3.52
Telecommunication equipment	3.68	3.37
Medical supplies	3.65	3.34
Medical equipment	3.59	3.28
Mobile telecommunications	3.21	2.94
Other sectors	39.97	36.62
Total	**91.28**	**83.54**

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.	111,419,834.61	212,209,025.21
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.	-	-
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	**111,419,834.61**	**212,209,025.21**

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	8.40

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	44,536,724.09	-	-	-	-
% of assets under management	8.37	-	-	-	-

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	8,268,295.62
2	Name	ELECTRICITE DE FRANCE
	Amount	6,372,584.12
3	Name	KERING
	Amount	5,914,416.90
4	Name	TWENTY-FIRSTCENTURY FOX
	Amount	5,361,860.62
5	Name	AMAZON.COM
	Amount	5,127,090.03
6	Name	ADOBE SYSTEMS
	Amount	4,571,522.02
7	Name	JOHNSON & JOHNSON
	Amount	4,543,063.93
8	Name	APPLE
	Amount	3,242,503.89
9	Name	JPMORGAN CHASE & CO
	Amount	2,227,478.89

10	Name	ANTHEM
	Amount	1,843,406.68

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	44,536,724.09	-	-	-	-

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	49,060,289.11	-	-	-	-
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	49,060,289.11	-	-	-	-

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	USD	-	-	-	-
	Amount	27,300,700.97	-	-	-	-
2	Currency	EUR	-	-	-	-
	Amount	21,759,588.14	-	-	-	-

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	162,050.00	-	-	-	-
1 week to 1 month	31,281,202.32	-	-	-	-
1 to 3 months	-	-	-	-	-
3 months to 1 year	-	-	-	-	-
More than 1 year	7,995,835.40	-	-	-	-
Open	5,097,636.37	-	-	-	-

3.5. Countries where the counterparties are established.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Country	FRANCE	-	-	-	-
	Amount	44,536,724.09	-	-	-	-

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	44,536,724.09	-	-	-	-

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	49,060,289.11

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 use techniques for efficient management of portfolios, in compliance with the provisions of article R214-18 of the [French] Monetary and Financial Code, and in particular, temporary sales of securities.

- Maximum proportion of assets under management which may be subjected to securities financing transactions: up to 25% of the assets of the CIU.

- Expected proportion of assets under management which may be subject to securities financing transactions: 20% of the assets of the CIU.

The revenues generated by the securities lending transactions (from which direct and indirect operational costs borne by the Agent and, as the case may be, by the management company, must be deducted) must be paid to the CIU in question. Insofar as these indirect or direct costs do not increase the operating costs of the CIU, they were excluded from current expenses.

7.1. Earnings

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
CIU (absolute value)	251,406.18	-	-	-	-
CIU (% of total earnings)	65.00	-	-	-	-
Manager (absolute value)	77,355.75	-	-	-	-
Manager (% of total earnings)	20.00	-	-	-	-
Third party (absolute value)	58,016.81	-	-	-	-
Third party (% of total earnings)	15.00	-	-	-	-

7.2. Costs

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

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR GERMAN MID-CAP MDAX 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 30.04.2018

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		124,770,044.04
b) Bank assets		-
c) Other assets held by the CIU		139,065,370.96
d) Total assets held by the CIU *(lines a+b+c)*		**263,835,415.00**
e) Liabilities		-135,912,191.96
f) Net inventory value *(lines d+e = CIU net assets)*		**127,923,223.04**

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 DIST / FR0011857234	882,000	*EUR*	145.0376

Tracking error

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

Units or equities	**Tracking error**
EQUITY DIST / FR0011857234	0.0215%

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.	85.01	41.22
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.	12.53	6.07
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**
EUR	107,195,748.84	83.80	40.63
USD	11,870,275.92	9.28	4.50
JPY	3,449,168.75	2.70	1.31
NOK	1,223,948.09	0.96	0.46
AUD	706,586.42	0.55	0.27
CZK	324,316.02	0.25	0.12
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**124,770,044.04**	**97.54**	**47.29**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage** **Net assets**	**Total assets**
Germany	33.42	16.20
Spain	29.60	14.35
Netherlands	16.84	8.17
United States of America	8.88	4.31
Belgium	3.11	1.51
Japan	2.70	1.31
Norway	0.96	0.46
Australia	0.55	0.27
Luxembourg	0.42	0.20
Russia	0.40	0.19
Other countries	.66	.32
Total	**97.54**	**47.29**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
Banks	15.45	7.52
Wired telecommunications	9.76	4.73
Aerospace and defence	9.29	4.51
Mobile telecommunications	7.86	3.81
Automobiles	7.78	3.77
Internet	6.12	2.97
Diversified industries	6.12	2.96
REIT real properties retail sale	4.99	2.42
Health care providers	3.70	1.80
Conventional electricity	3.24	1.57
Other sectors	23.23	11.23
Total	**97.54**	**47.29**

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.	393,310,561.10	380,303,688.54
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.	45,978,306.95	34,480,727.80
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	**439,288,868.05**	**414,784,416.34**

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	Securities borrowing	Repo operations	Reverse repo operations	TRS
Absolute value	-	-	-	-	88,200,000.00
% of assets under management	-	-	-	-	68.95

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	ELECTRICITE DE FRANCE
	Amount	2,585,437.90
2	Name	ARKEMA
	Amount	1,958,642.00
3	Name	TESSENDERLO CHEMIE
	Amount	311,599.20
4	Name	D'IETEREN
	Amount	303,482.82
5	Name	BP
	Amount	64,189.56
6	Name	RUBIS
	Amount	59,856.00
7	Name	TOTAL
	Amount	53,847.57
8	Name	ACCOR
	Amount	52,119.44
9	Name	SODEXO
	Amount	50,819.90

10	Name	LVMH MOET HENNESSY LOUIS VUITTON
	Amount	50,048.90

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	-	-	-	-	88,200,000.00

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	-	-	-	-	5,589,278.04
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	-	-	-	-	5,589,278.04

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	EUR
	Amount	-	-	-	-	5,525,088.48
2	Currency	-	-	-	-	GBP
	Amount	-	-	-	-	64,189.56

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	-	-	-	-	88,200,000.00
3 months to 1 year	-	-	-	-	-
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	-	-	-	-	88,200,000.00

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	88,200,000.00

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	5,589,278.04

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 shall utilise over-the-counter index-linked swaps trading the value of the CIU's assets (or, as the case may be, any other asset held by the CIU) against the value of the Benchmark Indicator.

The revenue and costs linked to these Total Return Swaps (TRS) are included in the assessment of the instruments as well as in the result presented in the statement of net assets and the statement of net asset values.

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR FORTUNE SG MSCI CHINA A (DR) 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 27.04.2018

Statement of net assets

Elements of statement of net assets	*Accounting currency of the CIU: USD*	**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		57,062,309.10
b) Bank assets		843,267.62
c) Other assets held by the CIU		4,345.62
d) Total assets held by the CIU *(lines a+b+c)*		**57,909,922.34**
e) Liabilities		-576,924.56
f) Net inventory value *(lines d+e = CIU net assets)*		**57,332,997.78**

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 / FR0011720911	398,489	*USD*	143.8759

Tracking error

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

Units or equities	**Tracking error**
EQUITY ACC / FR0011720911	1.9453%

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.	99.35	98.36
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	0.18	0.17

Assets allocation by currency

Currencies *(10 main currencies)*	**Amount** *In the accounting currency of the CIU* *USD*	**Percentage** **Net assets**	**Total assets**
CNY	56,961,924.45	99.35	98.36
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**56,961,924.45**	**99.35**	**98.36**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage** **Net assets**	**Total assets**
China	98.46	97.49
#Ano trad : PAYS_ACN absent de la table QXP_SUP_REF_CLASSIF_INST	0.83	0.82
Austria	0.04	0.04
United Kingdom	0.02	0.01
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
Other countries	-	-
Total	**99.35**	**98.36**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
Banks	13.81	13.71
Pharmacy	6.08	6.02
Electrical components & equipment	5.86	5.80
Automobiles	5.75	5.69
Investment services	4.36	4.32
Real estate development and equity	4.22	4.18
Tobacco	2.66	2.63
Specialty chemistry	2.65	2.62
Diversified distributors	2.59	2.57
Heavy construction	2.58	2.56
Other sectors	48.79	48.26
Total	**99.35**	**98.36**

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	**0.18** -	**0.17** -
- Cash certificates	-	-
- Promissory notes	-	-
- Mortgage notes	-	-
- Other	0.18	0.17
TOTAL	**0.18**	**0.17**

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: USD	**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.	4,316,240.31	8,150,333.39
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	**4,316,240.31**	**8,150,333.39**

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)

In the course of the fiscal year, the CIU did not perform financing operations subject to the Securities Financing Transactions Regulation, i.e. repos, securities or commodities lending/borrowing transactions, buy-sell back or sell-buy back transactions, margin lending transactions, or total return swaps (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)

Fund annual closing: 31-Oct.

Average assets of the fund for the period from 29/04/17 to 30/04/18: 59,707,160.44

Fund management commission: 0.85 % tax included

Excerpt from the income statement

Expenses in euros	Half-yearly report	Annual report	Half-yearly report
	28/04/2017	31/10/2017	30/04/2018
Fund management commission	292,629.66	352,038.40	199,654.32
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	8,091.79	5,757.82	4,079.82
Taxes	0.00	0.00	0.00
Total operating expenses	300,721.45	357,796.22	203,734.14

Calculation of the TER for 12 months, from 28/04/17 to 30/04/18:

TER, including performance fee

(((357,796.22 - 300,721.45) + 203,734.14) / 59,707,160.44) * 100

0.44 %

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

- %

BALANCE SHEET assets

	27.04.2018	28.04.2017
Currency	USD	USD
Net fixed assets	**-**	**-**
Deposits	**-**	**-**
Financial instruments	**57,062,309.10**	**50,890,142.98**
EQUITIES AND SIMILAR SECURITIES		
Traded on a regulated or similar market	56,057,192.35	49,756,480.80
Not traded on a regulated or similar market	1,005,116.75	1,133,662.18
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		
Negotiated debt securities	-	-
Other debt securities	-	-
Not traded on a regulated or similar market	-	-
COLLECTIVE INVESTMENT UNDERTAKINGS		
General UCITs and AIF intended for non-professionals and equivalent, of other countries	-	-
Other Funds intended for non-professionals and equivalent, of other EU member states	-	-
General 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	-	-
OTHER FINANCIAL INSTRUMENTS	-	-
Receivables	**4,345.62**	**3,997.49**
Future foreign exchange operations	-	-
Other	4,345.62	3,997.49
Financial accounts	**843,267.62**	**161,315.05**
Liquidities	843,267.62	161,315.05
Other assets	**-**	**-**
Total assets	**57,909,922.34**	**51,055,455.52**

BALANCE SHEET liabilities

	27.04.2018	28.04.2017
Currency	USD	USD
Shareholders' equities		
Capital	58,276,119.01	33,530,445.77
Non-distributed prior net capital gains and losses	-	16,743,884.87
Carried forward	421,148.85	711,653.40
Profit and loss during the fiscal year	-1,190,495.48	-20,702.81
Result of the fiscal year	-173,774.60	-148,425.88
Total shareholders' equity *(amount representing the net assets)*	**57,332,997.78**	**50,816,855.35**
Financial instruments	-	-
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	-	-
Debts	**163,540.98**	**50,713.88**
Future foreign exchange operations	-	-
Other	163,540.98	50,713.88
Financial accounts	**413,383.58**	**87,886.29**
Bank loans and overdrafts	413,383.58	87,886.29
Loans		-
Total liabilities	**57,909,922.34**	**51,055,455.52**

Profit and loss account

	27.04.2018	28.04.2017
Currency	USD	USD
Earnings on financial transactions		
Earnings on deposits and financial accounts	1,642.96	773.79
Earnings on equities and similar securities	24,283.76	17,909.55
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)	**25,926.72**	**18,683.34**
Charges on financial operations		
Charges on temporary securities acquisitions and sales	-	-
Charges on future financial instruments	-	-
Charges on financial debts	-2,057.90	-164.28
Other financial charges	-	-
Total (II)	**-2,057.90**	**-164.28**
Profit and loss on financial operations (I - II)	**23,868.82**	**18,519.06**
Other earnings (III)	-	-
Management fees and depreciation charges (IV)	-203,734.14	-166,944.94
Net profit and loss of the fiscal year (L.214-17-1) (I - II + III - IV)	**-179,865.32**	**-148,425.88**
Adjustment of the fiscal year's incomes (V)	-6,090.72	-
Advances on profit and loss paid for the fiscal year (VI)	-	-
Profit and loss (I - II + III - IV +/- V - VI):	**-173,774.60**	**-148,425.88**

Shareholders' equity

	Subscriptions		Redemptions	
	Number of units	Amount	Number of units	Amount
Number of units issued/redeemed during the fiscal year	23,855	3,393,255.74	24,000	3,795,468.00

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR IBOXX GERMANY 1-3Y (DR) 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 30.04.2018

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		8,037,820.80
b) Bank assets		-
c) Other assets held by the CIU		833,185.25
d) Total assets held by the CIU *(lines a+b+c)*		**8,871,006.05**
e) Liabilities		-833,461.43
f) Net inventory value *(lines d+e = CIU net assets)*		**8,037,544.62**

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 / FR0012283398	81,000	*EUR*	99.2289

Tracking error

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

Units or equities	**Tracking error**
EQUITY ACC / FR0012283398	0.0176%

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.	100.00	90.61
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**
EUR	8,037,820.80	100.00	90.61
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**8,037,820.80**	**100.00**	**90.61**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage** **Net assets**	**Total assets**
Germany	100.00	90.61
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
Other countries	-	-
Total	**100.00**	**90.61**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
State	100.00	90.61
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
Other sectors	-	-
Total	**100.00**	**90.61**

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.	19,558,027.44	99,708,705.58
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	**19,558,027.44**	**99,708,705.58**

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)

In the course of the fiscal year, the CIU did not perform financing operations subject to the Securities Financing Transactions Regulation, i.e. repos, securities or commodities lending/borrowing transactions, buy-sell back or sell-buy back transactions, margin lending transactions, or total return swaps (TRS).

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR BARCLAYS FLOATING RATE EURO 0-7Y 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 30.04.2018

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		1,235,959,035.63
b) Bank assets		0.05
c) Other assets held by the CIU		1,367,675,558.88
d) Total assets held by the CIU *(lines a+b+c)*		**2,603,634,594.56**
e) Liabilities		-1,343,233,901.76
f) Net inventory value *(lines d+e = CIU net assets)*		**1,260,400,692.80**

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 / FR0012386696	12,515,000	*EUR*	100.7112

Tracking error

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

Units or equities	**Tracking error**
EQUITY ACC / FR0012386696	0.0010%

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.	98.06	47.47
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**
EUR	1,235,959,035.63	98.06	47.47
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**1,235,959,035.63**	**98.06**	**47.47**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage** **Net assets**	**Total assets**
France	21.71	10.53
United States of America	19.63	9.50
Germany	16.72	8.09
Netherlands	8.31	4.02
United Kingdom	8.21	3.97
Italy	4.47	2.16
Belgium	3.97	1.92
Spain	3.91	1.89
Luxembourg	2.74	1.33
Austria	2.22	1.07
Other countries	6.17	2.99
Total	**98.06**	**47.47**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
Banks	36.56	17.70
State	35.00	16.4
Specialised financial activities	4.58	2.22
Automobiles	4.34	2.10
Conventional electricity	2.41	1.16
Integrated oil and gas	1.86	0.90
Soft drinks	1.40	0.68
Brewers	1.27	0.61
Specialty chemistry	1.09	0.53
Mobile telecommunications	0.88	0.43
Other sectors	8.67	4.20
Total	**98.06**	**47.47**

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.	3,519,671,439.67	3,115,640,249.85
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	219,373.00	218,155.50
Total over the period	**3,519,890,812.67**	**3,115,858,405.35**

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	Securities borrowing	Repo operations	Reverse repo operations	TRS
Absolute value	-	-	-	-	1,251,500,000.00
% of assets under management	-	-	-	-	99.29

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	GERMAN STATE
	Amount	26,419,128.63
2	Name	CREDIT AGRICOLE
	Amount	7,321,951.71
3	Name	FRENCH STATE
	Amount	5,674,134.40
4	Name	DEUTSCHE POST AG
	Amount	3,913,280.75
5	Name	ITALIAN STATE
	Amount	743.66

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	-	-	-	-	1,251,500,000.00

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	-	-	-	-	43,329,239.15
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	-	-	-	-	43,329,239.15

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	EUR
	Amount	-	-	-	-	43,329,239.15

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	-	-	-	-	1,251,500,000.00
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	-	-	-	-	1,251,500,000.00

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	1,251,500,000.00

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	43,329,239.15

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 shall utilise over-the-counter index-linked swaps trading the value of the CIU's assets (or, as the case may be, any other asset held by the CIU) against the value of the Benchmark Indicator.

The revenue and costs linked to these Total Return Swaps (TRS) are included in the assessment of the instruments as well as in the result presented in the statement of net assets and the statement of net asset values.

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR ULTRA LONG DURATION EURO GOVT FTSE MTS 25+Y (DR) 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 30.04.2018

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		48,693,708.86
b) Bank assets		3,684.87
c) Other assets held by the CIU		-
d) Total assets held by the CIU *(lines a+b+c)*		**48,697,393.73**
e) Liabilities		-4,201.29
f) Net inventory value *(lines d+e = CIU net assets)*		**48,693,192.44**

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)**
EQUITY C-EUR / FR0012538148	474,000	*EUR*	102.7282

Tracking error

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

Units or equities	**Tracking error**
EQUITY C-EUR / FR0012538148	0.0261%

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.	100.00	99.99
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**
EUR	48,693,708.86	100.00	99.99
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**48,693,708.86**	**100.00**	**99.99**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage** **Net assets**	**Total assets**
France	27.67	27.67
Italy	18.80	18.79
Germany	17.14	17.14
Spain	13.54	13.54
Belgium	7.66	7.66
Austria	6.82	6.82
Netherlands	4.55	4.55
Ireland	2.15	2.15
Portugal	1.17	1.17
Finland	0.50	0.50
Other countries	-	-
Total	**100.00**	**99.99**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
State	100.00	99.99
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
Other sectors	-	-
Total	**100.00**	**99.99**

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.	21,764,437.07	11,016,289.63
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	**21,764,437.07**	**11,016,289.63**

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)

In the course of the fiscal year, the CIU did not perform financing operations subject to the Securities Financing Transactions Regulation, i.e. repos, securities or commodities lending/borrowing transactions, buy-sell back or sell-buy back transactions, margin lending transactions, or total return swaps (TRS).

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR MSCI WORLD EX EMU 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 30.04.2018

Statement of net assets

Elements of statement of net assets	*Accounting currency of the CIU: USD*	**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		101,440,116.64
b) Bank assets		-
c) Other assets held by the CIU		126,370,553.08
d) Total assets held by the CIU *(lines a+b+c)*		**227,810,669.72**
e) Liabilities		-122,286,588.13
f) Net inventory value *(lines d+e = CIU net assets)*		**105,524,081.59**

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 / FR0013209921	842,726	*USD*	125.2175

Tracking error

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

Units or equities	**Tracking error**
EQUITY ACC / FR0013209921	0.0003%

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.	34.61	16.03
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.	61.52	28.50
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* *USD*	**Percentage** **Net assets**	**Total assets**
EUR	36,134,644.41	34.25	15.87
USD	31,827,788.46	30.16	13.97
CHF	18,956,018.71	17.96	8.32
JPY	14,521,665.06	13.76	6.37
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**101,440,116.64**	**96.13**	**44.53**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage** **Net assets**	**Total assets**
Germany	31.98	14.82
United States of America	29.80	13.80
Switzerland	17.96	8.32
Japan	13.76	6.37
Netherlands	2.27	1.05
Russia	0.36	0.17
-	-	-
-	-	-
-	-	-
-	-	-
Other countries	-	-
Total	**96.13**	**44.53**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
Pharmacy	13.38	6.18
Construction materials and accessories	12.03	5.57
Internet	7.72	3.58
Diversified industries	7.48	3.47
Reinsurance	5.60	2.59
Personal care products	5.18	2.40
Food products	4.63	2.15
Professional support services	4.39	2.03
Software	4.25	1.97
DIY supplies distributors	3.86	1.79
Other sectors	27.61	12.80
Total	**96.13**	**44.53**

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: USD	**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.	101,319,545.04	162,104,804.13
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.	114,540,309.89	55,279,510.54
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	**215,859,854.93**	**217,384,314.67**

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	Securities borrowing	Repo operations	Reverse repo operations	TRS
Absolute value	-	-	-	-	84,272,600.00
% of assets under management	-	-	-	-	79.86

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	ALSTOM
	Amount	3,627,948.99
2	Name	ENGIE
	Amount	2,454,899.11
3	Name	SOITEC
	Amount	660,909.56
4	Name	EIFFAGE
	Amount	494,884.76
5	Name	PAGE GROUP
	Amount	388,963.41
6	Name	BNP PARIBAS
	Amount	383,488.46
7	Name	GAZTRANSPORT ET TECHNIGAZ
	Amount	316,719.66
8	Name	ICHIGO
	Amount	304,934.74
9	Name	ELECTROCOMPONENTS
	Amount	142,075.64

10	Name	CREDIT AGRICOLE
	Amount	73,654.40

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	-	-	-	-	84,272,600.00

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	-	-	-	-	8,938,849.38
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	-	-	-	-	8,938,849.38

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	EUR
	Amount	-	-	-	-	8,102,875.59
2	Currency	-	-	-	-	GBP
	Amount	-	-	-	-	531,039.05
3	Currency	-	-	-	-	JPY
	Amount	-	-	-	-	304,934.74

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	-	-	-	-	84,272,600.00
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	-	-	-	-	84,272,600.00

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	84,272,600.00

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	8,938,849.38

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 shall utilise over-the-counter index-linked swaps trading the value of the CIU's assets (or, as the case may be, any other asset held by the CIU) against the value of the Benchmark Indicator.

The revenue and costs linked to these Total Return Swaps (TRS) are included in the assessment of the instruments as well as in the result presented in the statement of net assets and the statement of net asset values.

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR FTSE US QUALITY LOW VOL DIVIDEND (DR) 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 30.04.2018

Statement of net assets

Elements of statement of net assets	*Accounting currency of the CIU: USD*	**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		10,459,949.79
b) Bank assets		-
c) Other assets held by the CIU		12,494.15
d) Total assets held by the CIU *(lines a+b+c)*		**10,472,443.94**
e) Liabilities		-13,289.27
f) Net inventory value *(lines d+e = CIU net assets)*		**10,459,154.67**

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 DIST / FR0013235256	101,865	*USD*	102.6766

Tracking error

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

Units or equities	**Tracking error**
EQUITY DIST / FR0013235256	0.2041%

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.	99.92	99.79
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	0.09	0.09

Assets allocation by currency

Currencies *(10 main currencies)*	**Amount** *In the accounting currency of the CIU* *USD*	**Percentage** **Net assets**	**Total assets**
USD	10,450,362.76	99.92	99.79
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**10,450,362.76**	**99.92**	**99.79**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage** **Net assets**	**Total assets**
United States of America	96.66	96.54
Ireland	2.28	2.28
Switzerland	0.42	0.41
Panama	0.22	0.22
Bermuda	0.14	0.14
Guernsey	0.12	0.12
United Kingdom	0.08	0.08
-	-	-
-	-	-
-	-	-
Other countries	-	-
Total	**99.92**	**99.79**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
Pharmacy	11.75	11.70
Semi-conductors	7.56	7.55
Integrated oil and gas	6.36	6.36
Wired telecommunications	5.71	5.70
Personal care products	4.73	4.72
Aerospace and defence	4.70	4.70
Telecommunication equipment	4.00	4.00
DIY supplies distributors	4.00	3.99
Soft drinks	3.67	3.66
Conventional electricity	3.49	3.49
Other sectors	43.95	43.92
Total	**99.92**	**99.79**

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: - Warrants	**0.09** -	**0.09** -
- Cash certificates	-	-
- Promissory notes	-	-
- Mortgage notes	-	-
- Other	0.09	0.09
TOTAL	**0.09**	**0.09**

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: USD	**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.	75,789.23	0.15
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.	244,618.17	123,621.71
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	**320,407.40**	**123,621.86**

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
13/12/2017	EQUITY Dist / FR0013235256	USD	Interim dividend paid	0.54	-	0.54
-	EQUITY Dist / FR0013235256	USD	Paid dividend	0.69	-	0.69
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-

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

(Accounting currency of the CIU)

In the course of the fiscal year, the CIU did not perform financing operations subject to the Securities Financing Transactions Regulation, i.e. repos, securities or commodities lending/borrowing transactions, buy-sell back or sell-buy back transactions, margin lending transactions, or total return swaps (TRS).

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR DJ GLOBAL TITANS 50 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 30.04.2018

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		52,185,655.95
b) Bank assets		1.65
c) Other assets held by the CIU		61,672,267.16
d) Total assets held by the CIU *(lines a+b+c)*		**113,857,924.76**
e) Liabilities		-60,516,177.16
f) Net inventory value *(lines d+e = CIU net assets)*		**53,341,747.60**

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 DIST / FR0007075494	1,653,563	*EUR*	32.2586

Tracking error

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

Units or equities	**Tracking error**
EQUITY DIST / FR0007075494	0.0131%

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.	18.91	8.86
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.	78.92	36.97
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*	**Percentage**	
	EUR	**Net assets**	**Total assets**
JPY	20,832,393.53	39.05	18.29
USD	20,530,679.39	38.49	18.03
EUR	9,914,102.91	18.59	8.71
AUD	599,305.34	1.12	0.53
CHF	309,174.78	0.58	0.27
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**52,185,655.95**	**97.83**	**45.83**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage**	
	Net assets	**Total assets**
Japan	39.05	18.30
United States of America	38.17	17.88
Germany	13.54	6.34
Spain	4.34	2.03
Australia	1.12	0.53
Netherlands	0.71	0.33
Switzerland	0.58	0.27
Russia	0.32	0.15
-	-	-
-	-	-
Other countries	-	-
Total	**97.83**	**45.83**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
Banks	16.30	7.64
Internet	11.32	5.30
Pharmacy	9.00	4.21
Tobacco	8.36	3.92
Clothing distributors	7.95	3.73
Personal care products	6.72	3.15
Commercial vehicles & trucks	5.82	2.73
Diversified distributors	4.95	2.32
SCPI hotels & accommodation	4.34	2.03
Reinsurance	3.43	1.60
Other sectors	19.64	9.20
Total	**97.83**	**45.83**

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.	27,088,938.74	27,318,377.39
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.	99,652,939.44	91,922,696.14
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	**126,741,878.18**	**119,241,073.53**

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
13/12/2017	/	-	Paid dividend	0.17861	-	0.17861
-	UNIT D-EUR / FR0007075494	EUR	Paid dividend	0.25	-	0.25

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	Securities borrowing	Repo operations	Reverse repo operations	TRS
Absolute value	-	-	-	-	34,063,398.60
% of assets under management	-	-	-	-	63.86

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	BP
	Amount	2,327,346.79
2	Name	VODAFONE GROUP
	Amount	573,594.72
3	Name	BOLLORE
	Amount	385,778.36
4	Name	CNP ASSURANCES
	Amount	158,811.48
5	Name	EIFFAGE
	Amount	58,035.60
6	Name	MEDTRONIC
	Amount	56,373.53
7	Name	RUBIS
	Amount	55,405.50
8	Name	TOTAL
	Amount	49,033.21
9	Name	AIR LIQUIDE
	Amount	47,974.20

10	Name	CARREFOUR
	Amount	46,829.22

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	-	-	-	-	34,063,398.60

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	-	-	-	-	3,942,615.35
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	-	-	-	-	3,942,615.35

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	GBP
	Amount	-	-	-	-	2,900,941.51
2	Currency	-	-	-	-	EUR
	Amount	-	-	-	-	985,300.31
3	Currency	-	-	-	-	EUR
	Amount	-	-	-	-	56,373.53

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	-	-	-	-	34,063,398.60
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	-	-	-	-	34,063,398.60

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	34,063,398.60

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	3,942,615.35

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 shall utilise over-the-counter index-linked swaps trading the value of the CIU's assets (or, as the case may be, any other asset held by the CIU) against the value of the Benchmark Indicator.

The revenue and costs linked to these Total Return Swaps (TRS) are included in the assessment of the instruments as well as in the result presented in the statement of net assets and the statement of net asset values.

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR SMI DAILY (-2X) INVERSE 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 30.04.218

Statement of net assets

Elements of statement of net assets	*Accounting currency of the CIU: CHF*	**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		42,882,123.89
b) Bank assets		0.04
c) Other assets held by the CIU		48,669,899.75
d) Total assets held by the CIU *(lines a+b+c)*		**91,552,023.68**
e) Liabilities		-47,623,813.43
f) Net inventory value *(lines d+e = CIU net assets)*		**43,928,210.25**

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 / FR0010869438	4,932,419	*CHF*	8.906

Tracking error

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

Units or equities	**Tracking error**
EQUITY ACC / FR0010869438	0.0371%

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.	11.59	5.56
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.	86.03	41.28
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* *CHF*	**Percentage** **Net assets**	**Total assets**
JPY	17,266,183.16	39.31	18.85
USD	17,144,597.49	39.03	18.73
EUR	4,932,384.59	11.23	5.39
CHF	2,232,601.54	5.08	2.44
AUD	1,306,357.11	2.97	1.43
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**42,882,123.89**	**97.62**	**46.84**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage** **Net assets**	**Total assets**
Japan	39.31	18.87
United States of America	38.67	18.55
Spain	6.24	2.99
Switzerland	5.08	2.44
Germany	4.17	2.00
Australia	2.97	1.43
Netherlands	0.67	0.32
Russia	0.36	0.17
Luxembourg	0.15	0.07
-	-	-
Other countries	-	-
Total	**97.62**	**46.84**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
Internet	13.92	6.70
Mobile telecommunications	8.26	3.96
Diversified distributors	8.14	3.91
Industrial tooling	7.76	3.72
Electronic office equipment	7.71	3.70
Heavy construction	6.24	2.99
Property and damage insurance	5.85	2.81
Audiovisual and entertainment	4.91	2.35
Pharmacy	4.65	2.23
Specialty chemistry	4.38	2.10
Other sectors	25.80	12.37
Total	**97.62**	**46.84**

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: CHF	**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.	37,073,754.85	63,529,241.08
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.	93,859,104.65	75,568,827.21
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	**130,932,859.50**	**139,098,068.29**

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	Securities borrowing	Repo operations	Reverse repo operations	TRS
Absolute value	-	-	-	-	253,723,633.36
% of assets under management	-	-	-	-	577.59

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	ERAMET
	Amount	888,123.70
2	Name	UBISOFT ENTERTAINMENT
	Amount	96,315.71
3	Name	RUBIS
	Amount	66,190.60
4	Name	COMPAGNIE GENERALE DES ESTABLISSEMENTS MICHELIN
	Amount	54,087.06
5	Name	CARREFOUR
	Amount	49,225.30
6	Name	AIR LIQUIDE
	Amount	47,299.35
7	Name	TOTAL
	Amount	46,629.03
8	Name	NEOPOST
	Amount	45,892.15
9	Name	PERNOD RICARD
	Amount	45,735.64

10	Name	DASSAULT AVIATION
	Amount	45,527.64

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	-	-	-	-	253,723,633.36

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	-	-	-	-	1,472,995.54
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	-	-	-	-	1,472,995.54

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	EUR
	Amount	-	-	-	-	1,472,995.54

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	-	-	-	-	253,723,633.36
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	-	-	-	-	253,723,633.36

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	253,723,633.36

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	1,472,995.54

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 shall utilise over-the-counter index-linked swaps trading the value of the CIU's assets (or, as the case may be, any other asset held by the CIU) against the value of the Benchmark Indicator.

The revenue and costs linked to these Total Return Swaps (TRS) are included in the assessment of the instruments as well as in the result presented in the statement of net assets and the statement of net asset values.

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 collective investment: 30-nov.

UCITS management commission: 0.60 % tax included

Average assets of the fund for the period from 01/06/17 to 30/04/18: 50,617,939.09

Excerpt from the income statement

Expenses in euros	Half-yearly report	Annual report	Half-yearly report
	31/05/2017	30/11/2017	30/04/2018
Fund management commission	212,010.38	156,819.41	277,580.63
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	212,010.38	156,819.41	277,580.63
Total operating expenses including bonus	212,010.38	156,819.41	277,580.63

Calculation of the TER from 01/06/17 to 30/04/18 annualised over 11 months:

TER, including performance fee

(277,580.63 / 50,617,939.09) * (365/333) * 100

0.60 %

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

0.00

BALANCE SHEET assets

	30.04.218	30.11.2017
Currency	CHF	CHF
Net fixed assets	**-**	**-**
Deposits	**-**	**-**
Financial instruments	**45,425,568.09**	**105,544,676.74**
EQUITIES AND SIMILAR SECURITIES		
Traded on a regulated or similar market	44,355,119.43	52,135,547.17
Not traded on a regulated or similar market	-	-
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		
Negotiated debt securities	-	-
Other debt securities	-	-
Not traded on a regulated or similar market	-	-
COLLECTIVE INVESTMENT UNDERTAKINGS		
General UCITs and AIF intended for non-professionals and equivalent, of other countries	-	-
Other Funds intended for non-professionals and equivalent, of other EU member states	-	-
General 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	1,070,448.66	53,409,129.57
OTHER FINANCIAL INSTRUMENTS	-	-
Receivables	**3,244,331.44**	**1,345,736.72**
Future foreign exchange operations	-	-
Other	3,244,331.44	1,345,736.72
Financial accounts	**0.04**	**0.11**
Liquidities	0.04	0.11
Other assets	**-**	**-**
Total assets	**48,669,899.57**	**106,890,413.27**

BALANCE SHEET liabilities

	30.04.218	30.11.2017
Currency	CHF	CHF
Shareholders' equities		
Capital	48,928,303.42	55,967,913.38
Non-distributed prior net capital gains and losses	-	5,727,238.87
Carried forward	-	-
Profit and loss during the fiscal year	-4,747,531.55	-8,140,690.99
Result of the fiscal year	-252,561.62	-172,058.35
Total shareholders' equity *(amount representing the net assets)*	**43,928,210.25**	**53,382,402.91**
Financial instruments	**1,472,995.54**	**52,135,547.17**
SALE OPERATIONS ON FINANCIAL INSTRUMENTS	1,472,995.54	-
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	-	52,135,547.17
Debts	**3,268,693.78**	**1,372,463.19**
Future foreign exchange operations	-	-
Other	3,268,693.78	1,372,463.19
Financial accounts	**-**	**-**
Bank loans and overdrafts	-	-
Loans	-	-
Total liabilities	**48,669,899.57**	**106,890,413.27**

Profit and loss account

	30.04.218	30.11.2017
Currency	CHF	CHF
Earnings on financial transactions		
Earnings on deposits and financial accounts	-	-
Earnings on equities and similar securities	-	-
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)	**-**	**-**
Charges on financial operations		
Charges on temporary securities acquisitions and sales	-	-
Charges on future financial instruments	-	-
Charges on financial debts	-	-
Other financial charges	-	-
Total (II)	**-**	**-**
Profit and loss on financial operations (I - II)	**-**	**-**
Other earnings (III)	-	-
Management fees and depreciation charges (IV)	-277,580.63	-156,819.41
Net profit and loss of the fiscal year (L.214-17-1) (I - II + III - IV)	**-277,580.63**	**-156,819.41**
Adjustment of the fiscal year's incomes (V)	25,019.01	-15,238.94
Advances on profit and loss paid for the fiscal year (VI)	-	-
Profit and loss (I - II + III - IV +/- V - VI):	**-252,561.62**	**-172,058.35**

Shareholders' equity

EQUITY ACC / FR0010869438		**Subscriptions**		**Redemptions**
	Number of units	Amount	Number of units	Amount
Number of units issued/redeemed during the fiscal year	1,827,000	17,281,090.50	2,909,600	27,294,091.06

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR DAILY SHORTDAX X2 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 30.04.2018

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		76,649,572.97
b) Bank assets		0.02
c) Other assets held by the CIU		84,230,656.74
d) Total assets held by the CIU *(lines a+b+c)*		**160,880,229.73**
e) Liabilities		-83,541,811.92
f) Net inventory value *(lines d+e = CIU net assets)*		**77,338,417.81**

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 / FR0010869495	19,878,676	*EUR*	3.8905

Tracking error

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

Units or equities	**Tracking error**
EQUITY ACC / FR0010869495	0.0373%

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.	13.61	6.54
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.	84.75	40.74
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	0.75	0.36

Assets allocation by currency

Currencies *(10 main currencies)*	**Amount** *In the accounting currency of the CIU* *EUR*	**Percentage** **Net assets**	**Total assets**
USD	30,143,293.62	38.97	18.73
JPY	27,092,299.11	35.03	16.84
EUR	10,316,081.82	13.34	6.41
CHF	8,519,430.98	11.02	5.30
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**76,071,105.53**	**98.36**	**47.28**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage** **Net assets**	**Total assets**
United States of America	37.95	18.23
Japan	35.03	16.84
Switzerland	11.02	5.30
Germany	9.57	4.60
Netherlands	2.42	1.17
Spain	2.03	0.98
Russia	0.34	0.16
-	-	-
-	-	-
-	-	-
Other countries	-	-
Total	**98.36**	**47.28**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
Pharmacy	10.21	4.90
Diversified distributors	10.13	4.87
Internet	9.26	4.45
Wired telecommunications	7.64	3.67
Electrical components & equipment	5.71	2.74
Consumer electronic	4.93	2.37
Banks	4.65	2.24
Audiovisual and entertainment	4.17	2.00
Reinsurance	3.95	1.90
Personal care products	3.43	1.65
Other sectors	34.28	16.49
Total	**98.36**	**47.28**

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	**0.75** -	**0.36** -
- Cash certificates	-	-
- Promissory notes	-	-
- Mortgage notes	-	-
- Other	0.75	0.36
TOTAL	**0.75**	**0.36**

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.	85,534,788.88	104,669,609.24
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.	146,372,286.88	114,039,916.27
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	669,158.91	118,211.84
Total over the period	**232,576,234.67**	**218,827,737.35**

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	Securities borrowing	Repo operations	Reverse repo operations	TRS
Absolute value	-	-	-	-	868,499,353.44
% of assets under management	-	-	-	-	1,122.99

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	AMUNDI
	Amount	1,133,529.84
2	Name	EIFFAGE
	Amount	159,400.50
3	Name	COMPAGNIE DE SAINT GOBAIN
	Amount	59,631.65
4	Name	ICHIGO
	Amount	59,490.63
5	Name	ARKEMA
	Amount	58,047.50
6	Name	REMY COINTREAU
	Amount	56,935.90
7	Name	AVIVA
	Amount	56,126.35
8	Name	RUBIS
	Amount	55,212.00
9	Name	CARREFOUR
	Amount	52,740.36

10	Name	TOTAL
	Amount	50,655.44

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	-	-	-	-	868,499,353.44

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	-	-	-	-	1,835,801.45
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	-	-	-	-	1,835,801.45

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	EUR
	Amount	-	-	-	-	1,720,184.47
2	Currency	-	-	-	-	JPY
	Amount	-	-	-	-	59,490.63
3	Currency	-	-	-	-	GBP
	Amount	-	-	-	-	56,126.35

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	-	-	-	-	868,499,353.44
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	-	-	-	-	868,499,353.44

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	868,499,353.44

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	1,835,801.45

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 shall utilise over-the-counter index-linked swaps trading the value of the CIU's assets (or, as the case may be, any other asset held by the CIU) against the value of the Benchmark Indicator.

The revenue and costs linked to these Total Return Swaps (TRS) are included in the assessment of the instruments as well as in the result presented in the statement of net assets and the statement of net asset values.

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 collective investment: 30-nov.

UCITS management commission: 0.60 % tax included

Average assets of the fund for the period from 01/06/17 to 30/04/18: 63,066,050.60

Excerpt from the income statement

Expenses in euros	Half-yearly report	Annual report	Half-yearly report
	31/05/2017	30/11/2017	30/04/2018
Fund management commission	371,635.62	195,153.68	346,199.16
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	371,635.62	195,153.68	346,199.16
Total operating expenses including bonus	371,635.62	195,153.68	346,199.16

Calculation of the TER from 01/06/17 to 30/04/18 annualised over 11 months:

TER, including performance fee

((346,199.16 / 63,066,050.60) * (333/365)) * 100

0.60 %

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

0.00

BALANCE SHEET assets

	30.04.218	30.11.2017
Currency	EUR	EUR
Net fixed assets	**-**	**-**
Deposits	**-**	**-**
Financial instruments	**154,023,979.93**	**128,498,685.33**
EQUITIES AND SIMILAR SECURITIES		
Traded on a regulated or similar market	76,649,572.97	63,208,391.68
Not traded on a regulated or similar market	-	-
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		
Negotiated debt securities	-	-
Other debt securities	-	-
Not traded on a regulated or similar market	-	-
COLLECTIVE INVESTMENT UNDERTAKINGS		
General UCITs and AIF intended for non-professionals and equivalent, of other countries	-	-
Other Funds intended for non-professionals and equivalent, of other EU member states	-	-
General 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	77,374,406.96	65,290,293.65
OTHER FINANCIAL INSTRUMENTS	-	-
Receivables	**5,020,448.33**	**-**
Future foreign exchange operations	-	-
Other	5,020,448.33	-
Financial accounts	**0.02**	**-**
Liquidities	0.02	-
Other assets	**-**	**-**
Total assets	**159,044,428.28**	**128,498,685.33**

BALANCE SHEET liabilities

	30.04.218	30.11.2017
Currency	EUR	EUR
Shareholders' equities		
Capital	-608,115,874.69	**75,666,287.66**
Non-distributed prior net capital gains and losses	-	-
Carried forward	-	-
Profit and loss during the fiscal year	-7,184,706.46	-10,195,862.63
Result of the fiscal year	-438,445.19	-211,250.86
Total shareholders' equity *(amount representing the net assets)*	**-615,739,026.34**	**65,259,174.17**
Financial instruments	**76,649,572.96**	**63,208,391.66**
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	76,649,572.96	63,208,391.66
Debts	**5,056,437.51**	**31,119.46**
Future foreign exchange operations	-	-
Other	5,056,437.51	31,119.46
Financial accounts	**-**	**0.04**
Bank loans and overdrafts	-	0.04
Loans	-	-
Total liabilities	**-534,033,015.87**	**128,498,685.33**

Profit and loss account

	30.04.218	30.11.2017
Currency	EUR	EUR
Earnings on financial transactions		
Earnings on deposits and financial accounts	-	-
Earnings on equities and similar securities	-	-
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)	**-**	**-**
Charges on financial operations		
Charges on temporary securities acquisitions and sales	-	-
Charges on future financial instruments	-	-
Charges on financial debts	-	-
Other financial charges	-	-
Total (II)	**-**	**-**
Profit and loss on financial operations (I - II)	**-**	**-**
Other earnings (III)	-	-
Management fees and depreciation charges (IV)	-346,199.16	-195,153.68
Net profit and loss of the fiscal year (L.214-17-1) (I - II + III - IV)	**-346,199.16**	**-195,153.68**
Adjustment of the fiscal year's incomes (V)	-92,246.03	-16,097.18
Advances on profit and loss paid for the fiscal year (VI)	-	-
Profit and loss (I - II + III - IV +/- V - VI):	**-438,445.19**	**-211,250.86**

Shareholders' equity

EQUITY ACC / FR0010869495		**Subscriptions**		**Redemptions**
	Number of units	Amount	Number of units	Amount
Number of units issued/redeemed during the fiscal year	10,791,000	42,064,982.00	8,128,100	30,621,771.32

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR IBEX 35 DOBLE APALANCADO 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 30.04.2018

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		0.01
c) Other assets held by the CIU		277,202,297.45
d) Total assets held by the CIU *(lines a+b+c)*		**277,202,297.46**
e) Liabilities		-159,004,299.36
f) Net inventory value *(lines d+e = CIU net assets)*		**118,197,998.10**

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 / FR0011042753	5,973,344	*EUR*	19.7875

Tracking error

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

Units or equities	**Tracking error**
EQUITY ACC / FR0011042753	0.0427%

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	Securities borrowing	Repo operations	Reverse repo operations	TRS
Absolute value	-	-	-	-	116,505,296.04
% of assets under management	-	-	-	-	98.57

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	BP
	Amount	10,942,455.11
2	Name	EIFFAGE
	Amount	7,474,847.10
3	Name	PERSIMMON
	Amount	7,098,895.52
4	Name	UBISOFT ENTERTAINMENT
	Amount	5,832,347.10
5	Name	THALES
	Amount	5,817,840.00
6	Name	BERKSHIRE HATHWAY FINANCE CORP
	Amount	5,218,138.88
7	Name	APPLE
	Amount	5,123,306.21
8	Name	DAIWA HOUSE INDUSTRY CO.
	Amount	4,978,343.33
9	Name	REXEL
	Amount	4,781,574.95

10	Name	BAYER
	Amount	4,451,516.64

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	-	-	-	-	116,505,296.04

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	-	-	-	-	158,964,402.84
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	-	-	-	-	158,964,402.84

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	EUR
	Amount	-	-	-	-	56,217,154.63
2	Currency	-	-	-	-	GBP
	Amount	-	-	-	-	42,080,908.53
3	Currency	-	-	-	-	JPY
	Amount	-	-	-	-	31,816,157.03
4	Currency	-	-	-	-	USD
	Amount	-	-	-	-	28,850,182.65

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	-	-	-	-	116,505,296.04
3 months to 1 year	-	-	-	-	-
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	-	-	-	-	116,505,296.04

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	116,505,296.04

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	158,964,402.84

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 shall utilise over-the-counter index-linked swaps trading the value of the CIU's assets (or, as the case may be, any other asset held by the CIU) against the value of the Benchmark Indicator.

The revenue and costs linked to these Total Return Swaps (TRS) are included in the assessment of the instruments as well as in the result presented in the statement of net assets and the statement of net asset values.

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 30.04.2018

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		0.17
c) Other assets held by the CIU		29,265,911.87
d) Total assets held by the CIU *(lines a+b+c)*		**29,265,912.04**
e) Liabilities		-13,165,949.09
f) Net inventory value *(lines d+e = CIU net assets)*		**16,099,962.95**

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	4,306,148	*EUR*	3.7388

Tracking error

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

Units or equities	**Tracking error**
EQUITY ACC / FR0011036268	0.0452%

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	Securities borrowing	Repo operations	Reverse repo operations	TRS
Absolute value	-	-	-	-	85,197,138.20
% of assets under management	-	-	-	-	529.18

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	SSE
	Amount	961,614.92
2	Name	VODAFONE GROUP
	Amount	917,536.39
3	Name	TULLOW OIL
	Amount	826,827.19
4	Name	BAYERISCHE MOTOREN WERKE
	Amount	783,868.19
5	Name	BNP PARIBAS
	Amount	781,643.66
6	Name	BAYER
	Amount	781,432.88
7	Name	COMPAGNIE DE SAINT GOBAIN
	Amount	778,560.50
8	Name	SCOUT 24
	Amount	768,368.36
9	Name	CECONOMY
	Amount	764,596.00

10	Name	SOITEC
	Amount	759,442.50

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	-	-	-	-	85,197,138.20

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	-	-	-	-	13,156,726.69
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	-	-	-	-	13,156,726.69

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	EUR
	Amount	-	-	-	-	9,367,356.29
2	Currency	-	-	-	-	GBP
	Amount	-	-	-	-	3,789,370.40

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	-	-	-	-	85,197,138.20
3 months to 1 year	-	-	-	-	-
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	-	-	-	-	85,197,138.20

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	85,197,138.20

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	13,156,726.69

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 shall utilise over-the-counter index-linked swaps trading the value of the CIU's assets (or, as the case may be, any other asset held by the CIU) against the value of the Benchmark Indicator.

The revenue and costs linked to these Total Return Swaps (TRS) are included in the assessment of the instruments as well as in the result presented in the statement of net assets and the statement of net asset values.

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR IBEX 35 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 30.04.2018

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	0.02
c) Other assets held by the CIU	18,023,517.48
d) Total assets held by the CIU *(lines a+b+c)*	**18,023,517.50**
e) Liabilities	-8,593,494.22
f) Net inventory value *(lines d+e = CIU net assets)*	**9,430,023.28**

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 / FR0010762492	382,052	*EUR*	24.6825

Tracking error

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

Units or equities	**Tracking error**
EQUITY ACC / FR0010762492	0.0187%

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	Securities borrowing	Repo operations	Reverse repo operations	TRS
Absolute value	-	-	-	-	26,613,742.32
% of assets under management	-	-	-	-	282.22

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	INGENICO GROUP
	Amount	891,533.60
2	Name	GGP
	Amount	878,818.77
3	Name	COMPAGNIE DE SAINT GOBAIN
	Amount	669,953.49
4	Name	BAYER
	Amount	603,026.72
5	Name	EIFFAGE
	Amount	464,975.70
6	Name	AUTO TRADER GROUP
	Amount	450,598.14
7	Name	ATOS
	Amount	446,257.20
8	Name	AVIVA
	Amount	443,317.92
9	Name	VODAFONE GROUP
	Amount	439,205.08

10	Name	ELECTRICITE DE FRANCE
	Amount	438,261.35

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	-	-	-	-	26,613,742.32

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	-	-	-	-	8,589,936.03
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	-	-	-	-	8,589,936.03

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	EUR
	Amount	-	-	-	-	5,560,239.34
2	Currency	-	-	-	-	GBP
	Amount	-	-	-	-	2,049,648.49
3	Currency	-	-	-	-	USD
	Amount	-	-	-	-	980,048.20

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	-	-	-	-	26,613,742.32
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	-	-	-	-	26,613,742.32

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	26,613,742.32

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	8,589,936.03

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 shall utilise over-the-counter index-linked swaps trading the value of the CIU's assets (or, as the case may be, any other asset held by the CIU) against the value of the Benchmark Indicator.

The revenue and costs linked to these Total Return Swaps (TRS) are included in the assessment of the instruments as well as in the result presented in the statement of net assets and the statement of net asset values.

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR NASDAQ-100 DAILY (2X) LEVERAGED 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 30.04.2018

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		62,230,848.48
b) Bank assets		2.56
c) Other assets held by the CIU		69,724,161.84
d) Total assets held by the CIU *(lines a+b+c)*		**131,955,012.88**
e) Liabilities		-67,720,106.22
f) Net inventory value *(lines d+e = CIU net assets)*		**64,234,906.66**

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 / FR0010342592	344,666	*EUR*	186.3685

Tracking error

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

Units or equities	**Tracking error**
EQUITY ACC / FR0010342592	0.0483%

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.	86.74	42.22
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.	10.14	4.94
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**
EUR	54,865,524.24	85.42	41.58
USD	4,519,115.86	7.04	3.42
JPY	1,787,029.91	2.78	1.35
NOK	471,764.65	0.73	0.36
AUD	206,251.32	0.32	0.16
HUF	200,570.97	0.31	0.15
CZK	180,591.53	0.28	0.14
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**62,230,848.48**	**96.88**	**47.16**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage** **Net assets**	**Total assets**
Spain	31.25	15.19
Netherlands	25.45	12.39
Germany	19.94	9.71
United States of America	7.04	3.42
Finland	5.93	2.89
Japan	2.78	1.35
Belgium	2.37	1.16
Norway	0.73	0.36
Australia	0.32	0.16
Hungary	0.31	0.15
Other countries	0.76	0.38
Total	**96.88**	**47.16**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
Banks	14.61	7.12
Automobiles	10.79	5.25
Aerospace and defence	9.46	4.60
Diversified industries	6.27	3.05
Pharmacy	5.65	2.75
Telecommunication equipment	5.22	2.54
Multiple public sector services	5.20	2.53
Wired telecommunications	5.01	2.44
REIT real properties retail sale	4.69	2.28
Conventional electricity	3.71	1.81
Other sectors	26.27	12.79
Total	**96.88**	**47.16**

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.	201,191,968.66	195,815,085.18
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.	12,667,117.62	10,131,364.07
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	**213,859,086.28**	**205,946,449.25**

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	Securities borrowing	Repo operations	Reverse repo operations	TRS
Absolute value	-	-	-	-	5,283,729.94
% of assets under management	-	-	-	-	8.23

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	WORLDLINE
	Amount	1,044,040.42
2	Name	IPSEN
	Amount	614,665.00
3	Name	RUBIS
	Amount	599,334.00
4	Name	SEB
	Amount	456,201.90
5	Name	LAGARDERE
	Amount	334,764.16
6	Name	HERMES INTERNATIONAL
	Amount	186,994.20
7	Name	ALSTOM
	Amount	101,515.32
8	Name	DASSAULT AVIATION
	Amount	67,855.00

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	-	-	-	-	5,283,729.94

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	-	-	-	-	3,405,370.00
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	-	-	-	-	3,405,370.00

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	EUR
	Amount	-	-	-	-	3,405,370.00

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	-	-	-	-	5,283,729.94
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	-	-	-	-	5,283,729.94

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	5,283,729.94

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	3,405,370.00

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 shall utilise over-the-counter index-linked swaps trading the value of the CIU's assets (or, as the case may be, any other asset held by the CIU) against the value of the Benchmark Indicator.

The revenue and costs linked to these Total Return Swaps (TRS) are included in the assessment of the instruments as well as in the result presented in the statement of net assets and the statement of net asset values.

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR PEA PME (DR) 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 30.04.2018

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		7,839,702.75
b) Bank assets		-
c) Other assets held by the CIU		8,035,332.50
d) Total assets held by the CIU *(lines a+b+c)*		**15,875,035.25**
e) Liabilities		-5,652,398.22
f) Net inventory value *(lines d+e = CIU net assets)*		**10,222,637.03**

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 DIST / FR0011770775	990,332	*EUR*	10.3224

Tracking error

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

Units or equities	**Tracking error**
EQUITY DIST / FR0011770775	0.0888%

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.	76.69	49.38
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**
EUR	7,839,702.75	76.69	49.38
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**7,839,702.75**	**76.69**	**49.38**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage** **Net assets**	**Total assets**
France	72.63	46.77
Luxembourg	4.06	2.61
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
Other countries	-	-
Total	**76.69**	**49.38**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
Semi-conductors	7.84	5.08
Transport services	7.47	4.81
Pharmacy	6.94	4.47
Biotechnology	6.90	4.44
Leisure goods	6.14	3.95
Telecommunication equipment	5.73	3.69
Computer services	5.22	3.36
Publishing	3.86	2.48
Software	3.64	2.34
Leisure equipment	3.05	1.97
Other sectors	19.90	12.79
Total	**76.69**	**49.38**

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.	9,845,449.89	7,855,864.07
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	**9,845,449.89**	**7,855,864.07**

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	23.26

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	2,376,864.57	-	-	-	-
% of assets under management	23.25	-	-	-	-

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	1,268,100.00
2	Name	BASF
	Amount	1,091,263.98
3	Name	BOEING
	Amount	921,783.17
4	Name	ANTHEM
	Amount	617,552.60
5	Name	BERKSHIRE HATHWAY FINANCE
	Amount	600,429.07
6	Name	LOCKHEED MARTIN
	Amount	459,001.41
7	Name	COMPAGNIE FINANCIERE RICHEMONT
	Amount	255,682.29
8	Name	CAP GEMINI
	Amount	216,315.00
9	Name	CRH
	Amount	215,997.32

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	2,149,764.57	-	-	-	-
2	Name	JP MORGAN	-	-	-	-
	Amount	227,100.00	-	-	-	-

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	5,646,124.84	-	-	-	-
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	5,646,124.84	-	-	-	-

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	EUR	-	-	-	-
	Amount	2,791,676.30	-	-	-	-
2	Currency	USD	-	-	-	-
	Amount	2,598,766.25	-	-	-	-
3	Currency	CHF	-	-	-	-
	Amount	255,682.29	-	-	-	-

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	84,615.99	-	-	-	-
1 week to 1 month	895,412.04	-	-	-	-
1 to 3 months	248,445.41	-	-	-	-
3 months to 1 year	-	-	-	-	-
More than 1 year	921,291.13	-	-	-	-
Open	227,700.00	-	-	-	-

3.5. Countries where the counterparties are established.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Country	FRANCE	-	-	-	-
	Amount	2,376,864.57	-	-	-	-

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	2,376,864.57	-	-	-	-

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	5,646,124.84

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 use techniques for efficient management of portfolios, in compliance with the provisions of article R214-18 of the [French] Monetary and Financial Code, and in particular, temporary sales of securities.

- Maximum proportion of assets under management which may be subjected to securities financing transactions: up to 25% of the assets of the CIU.

- Expected proportion of assets under management which may be subject to securities financing transactions: 20% of the assets of the CIU.

The revenues generated by the securities lending transactions (from which direct and indirect operational costs borne by the Agent and, as the case may be, by the management company, must be deducted) must be paid to the CIU in question. Insofar as these indirect or direct costs do not increase the operating costs of the CIU, they were excluded from current expenses.

7.1. Earnings

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
CIU (absolute value)	45,619.12	-	-	-	-
CIU (% of total earnings)	65.00	-	-	-	-
Manager (absolute value)	14,036.65	-	-	-	-
Manager (% of total earnings)	20.00	-	-	-	-
Third party (absolute value)	10,527.49	-	-	-	-
Third party (% of total earnings)	15.00	-	-	-	-

7.2. Costs

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

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR RUSSELL 1000 GROWTH 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 30.04.2018

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		129,255,704.08
b) Bank assets		-
c) Other assets held by the CIU		140,403,876.08
d) Total assets held by the CIU *(lines a+b+c)*		**269,659,580.16**
e) Liabilities		-136,904,130.16
f) Net inventory value *(lines d+e = CIU net assets)*		**132,755,450.00**

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 / FR0011119171	977,611	*USD*	163.7308

Tracking error

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

Units or equities	**Tracking error**
EQUITY ACC / FR0011119171	0.0016%

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.	42.20	20.78
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.	55.16	27.15
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	-	-

Assets allocation by currency

Currencies *(10 main currencies)*	**Amount** *In the accounting currency of the CIU* *EUR*	**Percentage** **Net assets**	**Total assets**
EUR	55,598,384.88	41.87	20.61
USD	44,975,346.06	33.88	16.68
JPY	24,212,854.46	18.24	8.98
CHF	4,469,118.68	3.37	1.66
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**129,255,704.08**	**97.36**	**47.93**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage** **Net assets**	**Total assets**
Germany	37.91	18.66
United States of America	33.52	16.50
Japan	18.24	8.98
Netherlands	3.96	1.95
Switzerland	3.37	1.66
Russia	0.36	0.18
-	-	-
-	-	-
-	-	-
-	-	-
Other countries	-	-
Total	**97.36**	**47.93**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
Internet	17.37	8.55
Construction materials and accessories	12.23	6.02
Diversified industries	11.31	5.57
Commercial vehicles & trucks	8.04	3.96
Mobile telecommunications	5.14	2.53
Wired telecommunications	4.49	2.21
Clothing distributors	4.16	2.05
Pharmacy	3.51	1.73
Airlines	3.25	1.60
Banks	2.72	1.34
Other sectors	25.14	12.37
Total	**97.36**	**47.93**

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.	106,497,752.54	138,666,037.45
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.	127,412,170.90	72,977,156.11
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	**233,909,923.44**	**211,643,193.56**

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	Securities borrowing	Repo operations	Reverse repo operations	TRS
Absolute value	-	-	-	-	69,334,855.46
% of assets under management	-	-	-	-	52.23

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	PERRIGO COMPANY
	Amount	1,670,483.41
2	Name	TULLOW OIL
	Amount	1,394,148.54
3	Name	FONCIERE DES REGIONS
	Amount	841,910.55
4	Name	HEIDELBERGCEMENT
	Amount	554,762.02
5	Name	ELECTROCOMPONENTS
	Amount	540,435.43
6	Name	LEGRAND
	Amount	464,013.00
7	Name	ATOS
	Amount	438,759.90
8	Name	HERMES INTERNATIONAL
	Amount	404,529.00
9	Name	AMERISOURCEBERGEN
	Amount	374,180.42

10	Name	MICROCHIP TECH
	Amount	291,168.93

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	-	-	-	-	69,334,855.46

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	-	-	-	-	-
Security	-	-	-	-	7,626,643.34
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	-	-	-	-	7,626,643.34

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	EUR
	Amount	-	-	-	-	3,233,241.71
2	Currency	-	-	-	-	USD
	Amount	-	-	-	-	2,458,817
3	Currency	-	-	-	-	GBP
	Amount	-	-	-	-	1,934,583.97

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	-	-	-	-	69,334,855.46
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	-	-	-	-	69,334,855.46

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	69,334,855.46

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	7,626,643.34

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 shall utilise over-the-counter index-linked swaps trading the value of the CIU's assets (or, as the case may be, any other asset held by the CIU) against the value of the Benchmark Indicator.

The revenue and costs linked to these Total Return Swaps (TRS) are included in the assessment of the instruments as well as in the result presented in the statement of net assets and the statement of net asset values.

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR RUSSELL 1000 VALUE 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 30.04.2018

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		19,069,320.93
b) Bank assets		0.83
c) Other assets held by the CIU		20,292,625.30
d) Total assets held by the CIU *(lines a+b+c)*		**39,361,947.06**
e) Liabilities		-19,826,310.63
f) Net inventory value *(lines d+e = CIU net assets)*		**19,535,636.43**

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 / FR0011119205	176,664	*USD*	133.6036

Tracking error

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

Units or equities	**Tracking error**
EQUITY ACC / FR0011119205	0.0017%

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.	28.23	14.01
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.	69.19	34.34
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**
USD	7,660,696.43	39.21	19.46
EUR	5,453,598.04	27.92	13.86
JPY	4,177,916.53	21.39	10.61
CHF	1,738,686.72	8.90	4.42
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**19,030,897.72**	**97.42**	**48.35**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage** **Net assets**	**Total assets**
United States of America	38.90	19.31
Japan	21.39	10.61
Germany	21.37	10.60
Switzerland	8.90	4.42
Netherlands	6.44	3.19
Russia	0.31	0.16
Luxembourg	0.11	0.06
-	-	-
-	-	-
-	-	-
Other countries	-	-
Total	**97.42**	**48.35**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
Internet	19.27	9.56
Diversified distributors	13.80	6.85
Integrated oil and gas	9.28	4.61
Commercial vehicles & trucks	6.98	3.46
Pharmacy	6.35	3.15
Tobacco	6.09	3.02
Banks	4.96	2.46
Asset manager	4.93	2.45
Complete insurance services	3.32	1.65
Mobile telecommunications	2.81	1.39
Other sectors	19.63	9.75
Total	**97.42**	**48.35**

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.	23,755,870.40	30,948,701.34
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.	22,800,600.95	12,071,577.30
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	**46,556,471.35**	**43,020,278.64**

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	Securities borrowing	Repo operations	Reverse repo operations	TRS
Absolute value	-	-	-	-	12,491,710.00
% of assets under management	-	-	-	-	63.94

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	LAGARDERE
	Amount	285,912.32
2	Name	CASINO GUICHARD PERRACHON
	Amount	144,904.08
3	Name	ELIS
	Amount	126,550.70
4	Name	WORLDLINE
	Amount	37,727.34
5	Name	BNP PARIBAS
	Amount	33,909.40
6	Name	ELECTROCOMPONENTS
	Amount	29,734.92
7	Name	TOTAL
	Amount	22,187.92
8	Name	CARREFOUR
	Amount	20,765.67
9	Name	AIR LIQUIDE
	Amount	20,745.60

10	Name	NEOPOST
	Amount	19,766.24

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	-	-	-	-	12,491,710.00

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	-	-	-	-	753,749.69
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	-	-	-	-	753,749.69

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	EUR
	Amount	-	-	-	-	724,014.77
2	Currency	-	-	-	-	GBP
	Amount	-	-	-	-	29,734.92

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	-	-	-	-	12,491,710.00
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	-	-	-	-	12,491,710.00

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	12,491,710.00

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	753,749.69

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 shall utilise over-the-counter index-linked swaps trading the value of the CIU's assets (or, as the case may be, any other asset held by the CIU) against the value of the Benchmark Indicator.

The revenue and costs linked to these Total Return Swaps (TRS) are included in the assessment of the instruments as well as in the result presented in the statement of net assets and the statement of net asset values.

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR CAC 40 DAILY (2X) LEVERAGED 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 30.04.2018

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		223,327,036.19
b) Bank assets		2.42
c) Other assets held by the CIU		232,406,628.70
d) Total assets held by the CIU *(lines a+b+c)*		**455,733,667.31**
e) Liabilities		-231,112,562.66
f) Net inventory value *(lines d+e = CIU net assets)*		**224,621,104.65**

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 / FR0010592014	11,536,968	*EUR*	19.4696

Tracking error

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

Units or equities	**Tracking error**
EQUITY ACC / FR0010592014	0.0465%

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.	91.87	45.28
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.	7.55	3.72
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**
EUR	205,508,302.46	91.49	45.09
USD	12,947,488.83	5.76	2.84
JPY	4,871,244.90	2.17	1.07
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**223,327,036.19**	**99.42**	**49.00**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage** **Net assets**	**Total assets**
France	70.59	34.79
Spain	19.63	9.68
United States of America	5.38	2.65
Japan	2.17	1.07
Netherlands	1.26	0.62
Russia	0.39	0.19
Germany	-	-
-	-	-
-	-	-
-	-	-
Other countries	-	-
Total	**99.42**	**49.00**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
Heavy construction	9.84	4.86
Wired telecommunications	8.62	4.25
Diversified distributors	8.02	3.95
Construction materials and accessories	5.88	2.90
Audiovisual and entertainment	5.85	2.88
Banks	5.67	2.79
Defence	4.89	2.41
Integrated oil and gas	4.08	2.01
Computer services	3.88	1.91
Multiple public sector services	3.74	1.85
Other sectors	38.95	19.19
Total	**99.42**	**49.00**

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.	222,809,739.01	201,872,215.32
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.	54,620,552.10	51,397,527.30
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	**277,430,291.11**	**253,269,742.62**

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	Securities borrowing	Repo operations	Reverse repo operations	TRS
Absolute value	-	-	-	-	224,047,919.06
% of assets under management	-	-	-	-	99.74

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	AMUNDI
	Amount	2,173,885.12
2	Name	AEROPORTS DE PARIS
	Amount	1,260,748.80
3	Name	VODAFONE GROUP
	Amount	602,985.23
4	Name	EIFFAGE
	Amount	243,196.80
5	Name	THALES
	Amount	223,020.00
6	Name	ALSTOM
	Amount	172,447.83
7	Name	RUBIS
	Amount	60,630.00
8	Name	ASHTEAD GROUP
	Amount	55,066.21
9	Name	TOTAL
	Amount	51,178.74

10	Name	PERNOD RICARD
	Amount	50,068.20

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	-	-	-	-	224,047,919.06

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	-	-	-	-	4,893,226.93
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	-	-	-	-	4,893,226.93

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	EUR
	Amount	-	-	-	-	4,235,175.49
2	Currency	-	-	-	-	GBP
	Amount	-	-	-	-	658,051.44

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	-	-	-	-	224,047,919.06
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	-	-	-	-	224,047,919.06

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	224,047,919.06

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	4,893,226.93

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 shall utilise over-the-counter index-linked swaps trading the value of the CIU's assets (or, as the case may be, any other asset held by the CIU) against the value of the Benchmark Indicator.

The revenue and costs linked to these Total Return Swaps (TRS) are included in the assessment of the instruments as well as in the result presented in the statement of net assets and the statement of net asset values.

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR CAC 40 DAILY (-2X) INVERSE 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 30.04.2018

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		166,673,589.97
b) Bank assets		0.66
c) Other assets held by the CIU		180,948,263.19
d) Total assets held by the CIU *(lines a+b+c)*		**347,621,853.82**
e) Liabilities		-180,303,181.94
f) Net inventory value *(lines d+e = CIU net assets)*		**167,318,671.88**

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 / FR0010411884	38,142,664	*EUR*	4.3866

Tracking error

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

Units or equities	**Tracking error**
EQUITY ACC / FR0010411884	0.0424%

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.	89.79	43.22
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.	9.72	4.68
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	-	-

Assets allocation by currency

Currencies *(10 main currencies)*	**Amount** *In the accounting currency of the CIU* *EUR*	**Percentage** **Net assets**	**Total assets**
EUR	149,232,375.43	89.19	42.94
JPY	10,679,961.01	6.38	3.07
USD	6,204,104.54	3.71	1.78
CZK	382,383.65	0.23	0.11
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**166,498,824.63**	**99.51**	**47.90**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage** **Net assets**	**Total assets**
Spain	27.64	13.31
Germany	26.39	12.70
Netherlands	20.09	9.67
Finland	7.93	3.82
Japan	6.38	3.07
France	4.43	2.13
United States of America	3.17	1.53
Portugal	1.25	0.60
Belgium	1.16	0.56
Luxembourg	0.47	0.22
Other countries	0.60	0.29
Total	**99.51**	**47.90**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
Banks	12.77	6.12
Aerospace and defence	9.63	4.64
Wired telecommunications	7.16	3.45
Diversified industries	6.97	3.35
Automobiles	6.82	3.28
Multiple public sector services	5.85	2.82
Internet	4.96	2.39
Construction materials and accessories	4.87	2.35
Telecommunication equipment	4.79	2.31
Investment services	4.28	2.06
Other sectors	31.41	15.13
Total	**99.51**	**47.90**

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.	456,620,959.26	442,412,572.51
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.	50,705,701.16	45,180,591.92
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	**507,326,660.42**	**487,593,164.43**

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	Securities borrowing	Repo operations	Reverse repo operations	TRS
Absolute value	-	-	-	-	2,147,813,409.00
% of assets under management	-	-	-	-	1,283.67

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	UBISOFT ENTERTAINMENT
	Amount	1,472,095.98
2	Name	BOVIS HOMES GROUP
	Amount	508,833.89
3	Name	VICTREX
	Amount	382,479.62
4	Name	LEGRAND
	Amount	87,397.50
5	Name	INTERTEK GROUP
	Amount	55,815.08
6	Name	AIR LIQUIDE
	Amount	54,565.25
7	Name	TOTAL
	Amount	53,847.57
8	Name	BOLLORE
	Amount	51,829.15
9	Name	IMERYS
	Amount	47,250.00

10	Name	WENDEL
	Amount	46,449.20

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	-	-	-	-	2,147,813,409.00

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	-	-	-	-	2,760,563.24
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	-	-	-	-	2,760,563.24

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	EUR
	Amount	-	-	-	-	1,813,434.65
2	Currency	-	-	-	-	GBP
	Amount	-	-	-	-	947,128.59

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	-	-	-	-	2,147,813,409.00
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	-	-	-	-	2,147,813,409.00

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	2,147,813,409.00

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	2,760,563.24

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 shall utilise over-the-counter index-linked swaps trading the value of the CIU's assets (or, as the case may be, any other asset held by the CIU) against the value of the Benchmark Indicator.

The revenue and costs linked to these Total Return Swaps (TRS) are included in the assessment of the instruments as well as in the result presented in the statement of net assets and the statement of net asset values.

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR CAC 40 DAILY (-1X) INVERSE 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 30.04.2018

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		39,660,652.93
b) Bank assets		3.18
c) Other assets held by the CIU		43,372,105.35
d) Total assets held by the CIU *(lines a+b+c)*		**83,032,761.46**
e) Liabilities		-43,169,677.64
f) Net inventory value *(lines d+e = CIU net assets)*		**39,863,083.82**

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 / FR0010591362	1,884,155	*EUR*	21.157

Tracking error

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

Units or equities	**Tracking error**
EQUITY ACC / FR0010591362	0.0174%

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.	87.08	41.81
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.	12.41	5.96
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*	**Percentage**	
	EUR	**Net assets**	**Total assets**
EUR	34,063,450.58	85.45	41.03
USD	3,684,754.74	9.24	4.44
JPY	1,414,799.91	3.55	1.70
DKK	397,016.14	1.00	0.48
CZK	100,631.56	0.25	0.12
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**39,660,652.93**	**99.49**	**47.77**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage**	
	Net assets	**Total assets**
Spain	29.05	13.96
Netherlands	23.33	11.20
Germany	19.17	9.20
Finland	12.57	6.03
United States of America	8.86	4.25
Japan	3.55	1.70
Denmark	1.00	0.48
Luxembourg	0.71	0.34
Belgium	0.47	0.23
Russia	0.39	0.19
Other countries	0.39	0.19
Total	**99.49**	**47.77**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
Banks	10.79	5.19
Aerospace and defence	9.30	4.47
Wired telecommunications	7.90	3.79
Internet	7.14	3.43
Heavy construction	5.89	2.83
Telecommunication equipment	5.81	2.79
Multiple public sector services	5.78	2.78
Papers	5.61	2.69
Diversified industries	5.00	2.40
Mobile telecommunications	4.65	2.23
Other sectors	31.62	15.17
Total	**99.49**	**47.77**

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.	80,098,659.89	78,094,111.46
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.	9,695,190.44	7,471,035.52
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	**89,793,850.33**	**85,565,146.98**

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	Securities borrowing	Repo operations	Reverse repo operations	TRS
Absolute value	-	-	-	-	122,660,462.30
% of assets under management	-	-	-	-	307.70

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	AMUNDI
	Amount	271,982.32
2	Name	SSE
	Amount	106,062.44
3	Name	TATE AND LYLE
	Amount	49,678.13
4	Name	RUBIS
	Amount	48,246.00
5	Name	BNP PARIBAS
	Amount	44,849.98
6	Name	TOTAL
	Amount	44,532.83
7	Name	KINGSPAN GROUP
	Amount	43,650.00
8	Name	AIR LIQUIDE
	Amount	43,328.05
9	Name	WENDEL
	Amount	39,563.20

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	-	-	-	-	122,660,462.30

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	-	-	-	-	691,892.95
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	-	-	-	-	691,892.95

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	EUR
	Amount	-	-	-	-	536,152.38
2	Currency	-	-	-	-	GBP
	Amount	-	-	-	-	155,740.57

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	-	-	-	-	122,660,462.30
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	-	-	-	-	122,660,462.30

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	122,660,462.30

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	691,892.95

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 shall utilise over-the-counter index-linked swaps trading the value of the CIU's assets (or, as the case may be, any other asset held by the CIU) against the value of the Benchmark Indicator.

The revenue and costs linked to these Total Return Swaps (TRS) are included in the assessment of the instruments as well as in the result presented in the statement of net assets and the statement of net asset values.

LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR CAC MID 60 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 30.04.2018

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		103,693,481.48
b) Bank assets		2.34
c) Other assets held by the CIU		116,491,036.06
d) Total assets held by the CIU *(lines a+b+c)*		**220,184,519.88**
e) Liabilities		-115,951,318.51
f) Net inventory value *(lines d+e = CIU net assets)*		**104,233,201.37**

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 DIST / FR0011041334	515,800	*EUR*	201.7816

Tracking error

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

Units or equities	**Tracking error**
EQUITY DIST / FR0011041334	0.0180%

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.	88.01	41.66
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.	11.47	5.43
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**
EUR	91,453,834.18	87.74	41.53
JPY	9,542,323.41	9.15	4.33
CHF	2,205,050.29	2.12	1.00
CZK	282,769.39	0.27	0.13
AUD	209,504.21	0.20	0.10
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**103,693,481.48**	**99.48**	**47.09**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage** **Net assets**	**Total assets**
Germany	37.42	17.70
Spain	25.09	11.88
Netherlands	18.03	8.54
Japan	9.15	4.33
Belgium	3.97	1.88
Switzerland	2.12	1.00
Portugal	1.79	0.85
Finland	1.08	0.51
Luxembourg	0.36	0.17
Austria	0.27	0.13
Other countries	.20	.10
Total	**99.48**	**47.09**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
Banks	11.69	5.53
Diversified industries	10.25	4.85
Aerospace and defence	9.30	4.40
Automobiles	8.88	4.20
Internet	6.54	3.10
Multiple public sector services	4.94	2.34
Mobile telecommunications	4.74	2.24
Footwear	4.50	2.13
Life insurance	4.46	2.11
Conventional electricity	4.38	2.07
Other sectors	29.80	14.12
Total	**99.48**	**47.09**

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.	263,973,229.41	273,178,613.80
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.	25,232,753.24	20,480,815.18
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	**289,205,982.65**	**293,659,428.98**

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	Securities borrowing	Repo operations	Reverse repo operations	TRS
Absolute value	-	-	-	-	57,207,287.00
% of assets under management	-	-	-	-	54.88

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	1,258,934.46
2	Name	LINDE
	Amount	519,205.05
3	Name	AIR LIQUIDE
	Amount	328,688.10
4	Name	ARKEMA
	Amount	209,947.50
5	Name	RUBIS
	Amount	59,856.00
6	Name	INGENICO GROUP
	Amount	56,472.00
7	Name	ELECTROCOMPONENTS
	Amount	55,741.69
8	Name	CARREFOUR
	Amount	52,740.36
9	Name	TOTAL
	Amount	50,655.44

10	Name	PERNOD RICARD
	Amount	49,518.00

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	-	-	-	-	57,207,287.00

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	-	-	-	-	2,684,931.60
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	-	-	-	-	2,684,931.60

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	EUR
	Amount	-	-	-	-	2,629,189.91
2	Currency	-	-	-	-	GBP
	Amount	-	-	-	-	55,741.69

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	-	-	-	-	57,207,287.00
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	-	-	-	-	57,207,287.00

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	57,207,287.00

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	2,684,931.60

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 shall utilise over-the-counter index-linked swaps trading the value of the CIU's assets (or, as the case may be, any other asset held by the CIU) against the value of the Benchmark Indicator.

The revenue and costs linked to these Total Return Swaps (TRS) are included in the assessment of the instruments as well as in the result presented in the statement of net assets and the statement of net asset values.

AUDITOR'S DECLARATION
Composition of assets as of 30 April 2018

SICAV MULTI UNITS FRANCE
UCITS INCORPORATED IN THE FORM OF A FUND OF FUNDS
Regulated by the [French] monetary and financial code

Management company
LYXOR INTERNATIONAL ASSET MANAGEMENT
17, cours Valmy
92800 PUTEAUX

In our capacity as auditor of the UCITS incorporated in the form of a fund of funds, SICAV MULTI UNITS FRANCE, and in accordance with the provisions set out by Article L.214-17 of the [French] monetary and financial code and by Article 411-125 of the General Rules of the AMF (Financial Markets Authority) relative to the auditing of the composition of the assets, we have verified the consistency of the information on the composition of the assets as of 30 April 2018, as attached hereto.

This information was drawn up under the responsibility of the management company. It is our duty to express an opinion on the consistency of the information on the composition of the assets with the information on the UCITS incorporated in the form of a fund of funds that we possess by virtue of our certification of the annual accounts.

We have implemented the due diligence reviews that we considered necessary in view of the professional doctrine of the *Compagnie nationale des commissaires aux comptes* relative to this mission. These reviews, which constitute neither an audit nor a limited examination, essentially consisted in carrying out the analytical procedures and interviews with the people who produced and reviewed the information supplied.

Based on our work, we have no negative comment to make concerning the consistency of the information provided in the attached document with the information on the UCITS incorporated in the form of a fund of funds that we possess by virtue of our certification of the annual accounts.

Neuilly sur Seine, date of the electronic signature

2018.06.29 18:34:29 +0200

Document authenticated via electronic signature

The auditor
PricewaterhouseCoopers Audit

Marie-Christine Jetil

PricewaterhouseCoopers Audit, 63, rue de Villiers, 92208 Neuilly-sur-Seine Cedex
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Société d'expertise comptable inscrite au tableau de l'ordre de Paris - Ile de France. Société de commissariat aux comptes membre de la compagnie régionale de Versailles. Société par Actions Simplifiée au capital de 2 510 460 €. Siège social : 63, rue de Villiers 92200 Neuilly-sur- Seine. RCS Nanterre 672 006 483. TVA n° FR 78 672 006 483. Siret 672 006 483 00982. Code APE 6920 Z. Bureaux : Bordeaux, Grenoble, Lille, Lyon, Marseille, Metz, Nantes, Nice, Paris, Poitiers, Rennes, Rouen, Strasbourg, Toulouse.

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935804 LYXOR BEL 20 TR (DR) UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	 NET P&L	 ACCRUED INTEREST	 EVALUATION	PRCT PRCT NA
EURO												
Equities												
Equities DRM												
Equities DRM												
BE0003470755 SOLVAY		20,109.	P EUR	117.3084	M 30/04/18	115.6		2,358,955.13	-34,354.73	0.00	2,324,600.40	6.30
BE0003565737 KBC GROUPE		60,808.	P EUR	67.5061	M 30/04/18	72.4		4,104,913.43	297,585.77	0.00	4,402,499.20	11.93
BE0003593044 COFINIMMO SICAFI REI		5,327.	P EUR	107.64	M 30/04/18	110.		573,398.06	12,571.94	0.00	585,970.00	1.59
BE0003717312 SOFINA		4,182.	P EUR	129.8969	M 30/04/18	144.8		543,229.03	62,324.57	0.00	605,553.60	1.64
BE0003739530 UCB SA		34,303.	P EUR	62.5566	M 30/04/18	62.76		2,145,879.04	6,977.24	0.00	2,152,856.28	5.83
BE0003764785 ACKERMANS V.HAAREN		6,362.	P EUR	151.5554	M 30/04/18	149.8		964,195.53	-11,167.93	0.00	953,027.60	2.58
BE0003797140 GRP BRUX LAMBERT		21,890.	P EUR	86.8205	M 30/04/18	94.96		1,900,500.58	178,173.82	0.00	2,078,674.40	5.63
BE0003810273 PROXIMUS		41,272.	P EUR	31.5972	M 30/04/18	25.43		1,304,079.34	-254,532.38	0.00	1,049,546.96	2.84
BE0003818359 GALAPAGOS GENOMICS	PRETERPT--00190149	989.	P EUR	73.6327	M 30/04/18	74.82		72,822.76	1,174.22	0.00	73,996.98	0.20
		10,067.	P EUR	74.1072	M 30/04/18	74.82		746,036.82	7,176.12	0.00	753,212.94	2.04
BE0003826436 TELENET GROUP HLDG	PRETERPT--00184692	35.	P EUR	57.2266	M 30/04/18	48.56		2,002.93	-303.33	0.00	1,699.60	0.00
	PRETERPT--00188899	7,000.	P EUR	58.8991	M 30/04/18	48.56		412,293.43	-72,373.43	0.00	339,920.00	0.92
	PRETERPT--00189607	4,600.	P EUR	58.8991	M 30/04/18	48.56		270,935.69	-47,559.69	0.00	223,376.00	0.61
	PRETERPT--00191549	1,045.	P EUR	58.8991	M 30/04/18	48.56		61,549.52	-10,804.32	0.00	50,745.20	0.14
	PRETERPT--00192700	1,591.	P EUR	58.8991	M 30/04/18	48.56		93,708.40	-16,449.44	0.00	77,258.96	0.21
		90.	P EUR	48.6844	M 30/04/18	48.56		4,381.60	-11.20	0.00	4,370.40	0.01
BE0003877942 ABLYNX		17,312.	P EUR	44.0136	M 30/04/18	44.78		761,963.82	13,267.54	0.00	775,231.36	2.10
BE0974256852 COLRUYT	PRETERPT--00193594	15,671.	P EUR	48.8776	M 30/04/18	46.68		765,961.61	-34,439.33	0.00	731,522.28	1.98
		630.	P EUR	48.5268	M 30/04/18	46.68		30,571.90	-1,163.50	0.00	29,408.40	0.08
BE0974264930 AGEAS NV		51,134.	P EUR	36.5202	M 30/04/18	44.45		1,867,421.35	405,484.95	0.00	2,272,906.30	6.16
BE0974268972 BPOST SA		27,133.	P EUR	21.8464	M 30/04/18	18.17		592,757.42	-99,750.81	0.00	493,006.61	1.34
BE0974276082 ONTEX GROUP		20,109.	P EUR	30.8176	M 30/04/18	21.28		619,710.84	-191,791.32	0.00	427,919.52	1.16
BE0974293251 ANHEUSER-BUSCH INBEX		48,586.	P EUR	101.8225	M 30/04/18	82.72		4,947,146.31	-928,112.39	0.00	4,019,033.92	10.89
BE0974320526 UMICORE SA		56,827.	P EUR	30.818	M 30/04/18	46.26		1,751,296.37	877,520.65	0.00	2,628,817.02	7.12
ES0109067019 AMADEUS IT GROUP	PGARANPDC-02384965	8,616.	P EUR	61.24	M	60.7	A	527,643.84	0.00	0.00	527,643.84	1.43
	PGARANPDC-02409694	8,616.	P EUR	60.4	M	60.7	A	520,406.40	0.00	0.00	520,406.40	1.41
FR0000045072 CREDIT AGRICOLE SA	PGARANPDC-02409627	47,000.	P EUR	13.675	M	13.635	A	642,725.00	0.00	0.00	642,725.00	1.74
FR0000051732 ATOS SE	PGARANPDC-02384952	3,400.	P EUR	111.55	M	111.9	A	379,270.00	0.00	0.00	379,270.00	1.03
	PGARANPDC-02409684	3,400.	P EUR	113.35	M	111.9	A	385,390.00	0.00	0.00	385,390.00	1.04
FR0000120271 TOTAL SA	PGARANPDC-02409713	9,832.	P EUR	52.1	M	52.33	A	512,247.20	0.00	0.00	512,247.20	1.39
FR0000125338 CAP GEMINI SE	PGARANPDC-02409654	8,410.	P EUR	113.85	M	114.	A	957,478.50	0.00	0.00	957,478.50	2.59
FR0000131104 BNP PARIBAS	PGARANPDC-02385096	6,307.	P EUR	61.93	M	63.98	A	390,592.51	0.00	0.00	390,592.51	1.06
	PGARANPDC-02409653	6,307.	P EUR	63.57	M	63.98	A	400,935.99	0.00	0.00	400,935.99	1.09
FR0010208488 ENGIE SA		334,514.	P EUR	13.6304	M 30/04/18	14.55		4,559,552.10	307,626.60	0.00	4,867,178.70	13.19
FR0010242511 EDF	PGARANPDC-02364796	78,987.	P EUR	11.39	M	11.65	A	899,661.93	0.00	0.00	899,661.93	2.44
	PGARANPDC-02409651	78,987.	P EUR	11.585	M	11.65	A	915,064.40	0.00	0.00	915,064.40	2.48
FR0013176526 VALEO SA	PGARANPDC-02385038	8,825.	P EUR	55.06	M	55.44	A	485,904.50	0.00	0.00	485,904.50	1.32
	PGARANPDC-02409763	8,825.	P EUR	54.9	M	55.44	A	484,492.50	0.00	0.00	484,492.50	1.31
LU0569974404 APERAM		13,918.	P EUR	42.5117	M 30/04/18	40.37		591,677.21	-29,807.55	0.00	561,869.66	1.52
NL0011821202 ING GROUP	PRETERPT--00193114	300,000.	P EUR	14.9908	M 30/04/18	13.976		4,497,233.35	-304,433.35	0.00	4,192,800.00	11.36
		16,895.	P EUR	14.8731	M 30/04/18	13.976		251,280.64	-15,156.12	0.00	236,124.52	0.64

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935804 LYXOR BEL 20 TR (DR) UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
Equities DRM												
					SUM	(EUR)		44,297,266.98	117,672.60	0.00	44,414,939.58	120.33
Equities DRM												
					SUM	(EUR)		44,297,266.98	117,672.60	0.00	44,414,939.58	120.33
Equities												
					SUM	(EUR)		44,297,266.98	117,672.60	0.00	44,414,939.58	120.33
Lending / Borrowing												
A/R on lended securities												
PT--00184692	PT/BE0003826436/25/1 PRET FIX	0.100	2,108.72	EUR	0. %	30/04/18		0.00	0.00	0.01	0.01	0.00
PT--00188899	FIX TELENET GROUP PRET FIX	0.098	405,720.	EUR	0. %	30/04/18		0.00	0.00	1.10	1.10	0.00
PT--00189607	FIX TELENET GROUP PRET FIX	0.000	279,910.	EUR	0. %	30/04/18		0.00	0.00	0.00	0.00	0.00
PT--00190149	PT/BE0003818359/23/0 PRET FIX	0.100	80,511.03	EUR	0. %	30/04/18		0.00	0.00	0.22	0.22	0.00
PT--00191549	PT/BE0003826436/23/0 PRET FIX	0.100	61,281.41	EUR	0. %	30/04/18		0.00	0.00	0.17	0.17	0.00
PT--00192700	PT/BE0003826436/26/0 PRET FIX	0.100	86,618.02	EUR	0. %	30/04/18		0.00	0.00	0.24	0.24	0.00
PT--00193114	PT/NL0011821202/10/0 PRET FIX	0.370	4,261,320.	EUR	0. %	30/04/18		0.00	0.00	43.80	43.80	0.00
PT--00193594	PT/BE0974256852/20/0 PRET FIX	0.230	749,340.21	EUR	0. %	30/04/18		0.00	0.00	4.79	4.79	0.00
A/R on lended securities												
					SUM	(EUR)		0.00	0.00	50.33	50.33	
A/P on Collateral sec (rcvd)												
PDC-02364796	PDC/FR0010242511/31/ PGAR1 FIX	0.000	-899,661.93	EUR	100. %	30/04/18		-899,661.93	0.00	0.00	-899,661.93	-2.44
PDC-02384952	PDC/FR0000051732/31/ PGAR1 FIX	0.000	-379,270.	EUR	100. %	30/04/18		-379,270.00	0.00	0.00	-379,270.00	-1.03
PDC-02384965	PDC/ES0109067019/31/ PGAR1 FIX	0.000	-527,643.84	EUR	100. %	30/04/18		-527,643.84	0.00	0.00	-527,643.84	-1.43
PDC-02385038	PDC/FR0013176526/31/ PGAR1 FIX	0.000	-485,904.5	EUR	100. %	30/04/18		-485,904.50	0.00	0.00	-485,904.50	-1.32
PDC-02385096	PDC/FR0000131104/31/ PGAR1 FIX	0.000	-390,592.51	EUR	100. %	30/04/18		-390,592.51	0.00	0.00	-390,592.51	-1.06
PDC-02409627	PDC/FR0000045072/31/ PGAR1 FIX	0.000	-642,725.	EUR	100. %	30/04/18		-642,725.00	0.00	0.00	-642,725.00	-1.74
PDC-02409651	PDC/FR0010242511/31/ PGAR1 FIX	0.000	-915,064.4	EUR	100. %	30/04/18		-915,064.40	0.00	0.00	-915,064.40	-2.48
PDC-02409653	PDC/FR0000131104/31/ PGAR1 FIX	0.000	-400,935.99	EUR	100. %	30/04/18		-400,935.99	0.00	0.00	-400,935.99	-1.09
PDC-02409654	PDC/FR0000125338/31/ PGAR1 FIX	0.000	-957,478.5	EUR	100. %	30/04/18		-957,478.50	0.00	0.00	-957,478.50	-2.59
PDC-02409684	PDC/FR0000051732/31/ PGAR1 FIX	0.000	-385,390.	EUR	100. %	30/04/18		-385,390.00	0.00	0.00	-385,390.00	-1.04
PDC-02409694	PDC/ES0109067019/31/ PGAR1 FIX	0.000	-520,406.4	EUR	100. %	30/04/18		-520,406.40	0.00	0.00	-520,406.40	-1.41
PDC-02409713	PDC/FR0000120271/31/ PGAR1 FIX	0.000	-512,247.2	EUR	100. %	30/04/18		-512,247.20	0.00	0.00	-512,247.20	-1.39
PDC-02409763	PDC/FR0013176526/31/ PGAR1 FIX	0.000	-484,492.5	EUR	100. %	30/04/18		-484,492.50	0.00	0.00	-484,492.50	-1.31
A/P on Collateral sec (rcvd)												
					SUM	(EUR)		-7,501,812.77	0.00	0.00	-7,501,812.77	-20.32
					SUM	(EUR)		-7,501,812.77	0.00	0.00	-7,501,812.77	-20.32

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935804 LYXOR BEL 20 TR (DR) UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

ASSET	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Lending / Borrowing												
					SUM (EUR)			-7,501,812.77	0.00	50.33	-7,501,762.44	-20.32
Cash												
Cash at Banks												
A/P + associated accounts												
Deferred settlement Purchases												
BDS065EUR DsPur-Sec		-228,894.41	EUR	1.		1.		-228,894.41	0.00	0.00	-228,894.41	-0.62
A/P + associated accounts												
					SUM (EUR)			-228,894.41	0.00	0.00	-228,894.41	-0.62
A/R + associated accounts												
Coupons receivable												
BE0003739530 UCB SA	ACHLIG	34,091.	P EUR	0.82600012	30/04/18			28,159.17	0.00	0.00	28,159.17	0.08
BE0974293251 ANHEUSER-BUSCH INBEX	ACHLIG	48,284.	P EUR	1.4	30/04/18			67,597.60	0.00	0.00	67,597.60	0.18
BE0974320526 UMICORE SA	ACHLIG	56,474.	P EUR	0.26250009	30/04/18			14,824.43	0.00	0.00	14,824.43	0.04
NL0011821202 ING GROUP	ACHLIG	14,930.	P EUR	0.36550033	30/04/18			5,456.92	0.00	0.00	5,456.92	0.01
Deferred settlement Sales												
SDT065EUR Ds-SecLnd EUR		1,221.13	EUR	1.		1.		1,221.13	0.00	0.00	1,221.13	0.00
A/R + associated accounts												
					SUM (EUR)			117,259.25	0.00	0.00	117,259.25	0.32
Sundry debit or credit accounts												
LIR065EUR SIAllowRcbl		109,650.	EUR	1.		1.		109,650.00	0.00	0.00	109,650.00	0.30
MCEUR SundryCrAcc		-74.25	EUR	1.		1.		-74.25	0.00	0.00	-74.25	0.00
Sundry debit or credit accounts												
					SUM (EUR)			109,575.75	0.00	0.00	109,575.75	0.30
Adjustment accounts												
Accrued charges												
F120EUR PnAdmFee		-15,978.89	EUR	1.		1.		-15,978.89	0.00	0.00	-15,978.89	-0.04
Adjustment accounts												
					SUM (EUR)			-15,978.89	0.00	0.00	-15,978.89	-0.04
Cash at Banks												
					SUM (EUR)			-18,038.30	0.00	0.00	-18,038.30	-0.05
Other availabilities												
Financial accounts												
Spot transactions												
BK040EUR BkDep EUR NEWEDG		8,916.48	EUR	1.		1.		8,916.48	0.00	0.00	8,916.48	0.02
BK065EUR BkDep EUR SGP		7,621.29	EUR	1.		1.		7,621.29	0.00	0.00	7,621.29	0.02

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935804 LYXOR BEL 20 TR (DR) UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
Financial accounts												
					SUM	(EUR)		16,537.77	0.00	0.00	16,537.77	0.04
Other availabilities												
					SUM	(EUR)		16,537.77	0.00	0.00	16,537.77	0.04
Cash												
					SUM	(EUR)		-1,500.53	0.00	0.00	-1,500.53	
EURO												
					SUM	(EUR)		36,793,953.68	117,672.60	50.33	36,911,676.61	100.00
US DOLLAR												
Equities												
Equities DRM												
Equities DRM												
US02079K3059 ALPHABET INC-A	PGARANPDC-02385075	719.	P USD	1079.36	M	1018.58	A	627,017.73	15,309.57	0.00	642,327.30	1.74
	PGARANPDC-02409623	719.	P USD	1031.45	M	1018.58	A	613,816.05	0.00	0.00	613,816.05	1.66
US0528001094 AUTOLIV INC	PGARANPDC-02385100	3,148.	P USD	153.23	M	134.05	A	389,729.37	9,515.82	0.00	399,245.19	1.08
	PGARANPDC-02409659	3,148.	P USD	136.67	M	134.05	A	356,097.63	0.00	0.00	356,097.63	0.96
US0605051046 BANK OF AMERICA CORP	PGARANPDC-02409775	25,684.	P USD	30.15	M	29.92	A	640,930.81	0.00	0.00	640,930.81	1.74
Equities DRM												
					SUM	(EUR)		2,627,591.59	24,825.39	0.00	2,652,416.98	7.19
Equities DRM												
					SUM	(EUR)		2,627,591.59	24,825.39	0.00	2,652,416.98	7.19
Equities												
					SUM	(EUR)		2,627,591.59	24,825.39	0.00	2,652,416.98	7.19
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02385075 PDC/US02079K3059/31/	PGAR1 FIX 0.000	-776,059.84	USD	100.	%	30/04/18		-627,017.73	-15,309.57	0.00	-642,327.30	-1.74
PDC-02385100 PDC/US0528001094/31/	PGAR1 FIX 0.000	-482,368.04	USD	100.	%	30/04/18		-389,729.37	-9,515.82	0.00	-399,245.19	-1.08
PDC-02409623 PDC/US02079K3059/31/	PGAR1 FIX 0.000	-741,612.55	USD	100.	%	30/04/18		-613,816.05	0.00	0.00	-613,816.05	-1.66
PDC-02409659 PDC/US0528001094/31/	PGAR1 FIX 0.000	-430,237.16	USD	100.	%	30/04/18		-356,097.63	0.00	0.00	-356,097.63	-0.96
PDC-02409775 PDC/US0605051046/31/	PGAR1 FIX 0.000	-774,372.6	USD	100.	%	30/04/18		-640,930.81	0.00	0.00	-640,930.81	-1.74
A/P on Collateral sec (rcvd)												
					SUM	(EUR)		-2,627,591.59	-24,825.39	0.00	-2,652,416.98	-7.19
					SUM	(EUR)		-2,627,591.59	-24,825.39	0.00	-2,652,416.98	-7.19

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935804 LYXOR BEL 20 TR (DR) UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Lending / Borrowing												
					SUM (EUR)			-2,627,591.59	-24,825.39	0.00	-2,652,416.98	-7.19
Cash												
Other availabilities												
Financial accounts												
Spot transactions												
BK065USD	BkDep USD SGP	-49.18	USD	0.85237902		0.82767754		-41.92	1.21	0.00	-40.71	0.00
Financial accounts												
					SUM (EUR)			-41.92	1.21	0.00	-40.71	
Other availabilities												
					SUM (EUR)			-41.92	1.21	0.00	-40.71	
Cash												
					SUM (EUR)			-41.92	1.21	0.00	-40.71	
US DOLLAR												
					SUM (EUR)			-41.92	1.21	0.00	-40.71	
FUND : LYXOR BEL 20 TR (DR) UCITS ETF	**(935804)**											
					(EUR)			36,793,911.76	117,673.81	50.33	36,911,635.90	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18
PORTFOLIO: 935804 LYXOR BEL 20 TR (DR) UCITS ETF

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR

(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 40,637,822.41 Coupons and dividends due : 116,038.12

Day's management fees

PnAdmFee : 1,516.98 EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
D FR0000021842 PARTS DISTRIBUABLE	EUR	36,911,635.90	622,012.	59.3423	100.		59.3423	59.3423

Net Asset Value EUR : 36,911,635.90

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935804 LYXOR BEL 20 TR (DR) UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report	for previous VNI calculation			variation
Rate	EUR in EUR :	1.	quoted	: 30/04/18	0.	1.	quotation:	27/04/18	0.
Rate	EUR in USD :	1.2082	quoted	: 30/04/18	0.	1.21015	quotation:	27/04/18	-0.16114

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report	for previous VNI calculation		
Rate	EUR in EUR :	1.	quoted	: 30/04/18	0.	1.	quotation:	27/04/18
Rate	USD in EUR :	0.8276775368	quoted	: 30/04/18	0.	0.8263438416	quotation:	27/04/18

Equity fund - Calc. weight of 83. %(threshold of 51. %)

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935873 LYXOR UCITS ETF FTSE ALL SHARE — PARTIAL VALIDATION — Portfolio currency: GBP — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
AUSTRALIAN DOLLAR												
Equities												
Equities DRM												
Equities DRM												
AU000000QAN2 QANTAS AIRWAYS LTD		9,491.	P AUD	5.9058	M 30/04/18	5.77		30,676.40	-662.86	0.00	30,013.54	0.38
Equities DRM												
					SUM (GBP)			30,676.40	-662.86	0.00	30,013.54	0.38
Equities DRM												
					SUM (GBP)			30,676.40	-662.86	0.00	30,013.54	0.38
Equities												
					SUM (GBP)			30,676.40	-662.86	0.00	30,013.54	0.38
AUSTRALIAN DOLLAR												
					SUM (GBP)			30,676.40	-662.86	0.00	30,013.54	0.38
SWISS FRANC												
Equities												
Equities DRM												
Equities DRM												
CH0011075394 ZURICH INSURANCE		1,151.	P CHF	314.1335	M 30/04/18	317.6		265,152.65	2,952.47	0.00	268,105.12	3.39
CH0012032048 ROCHE HLDG DR		2,367.	P CHF	216.4302	M 30/04/18	220.85		374,193.19	9,200.49	0.00	383,393.68	4.85
CH0025751329 LOGITECH INTL NOM		458.	P CHF	37.2798	M 30/04/18	36.88		12,464.12	-75.99	0.00	12,388.13	0.16
CH0210483332 CIE FIN RICHEMONT SA		1,234.	P CHF	93.4812	M 30/04/18	94.56		83,794.40	1,785.53	0.00	85,579.93	1.08
Equities DRM												
					SUM (GBP)			735,604.36	13,862.50	0.00	749,466.86	9.47
Equities DRM												
					SUM (GBP)			735,604.36	13,862.50	0.00	749,466.86	9.47
Equities												
					SUM (GBP)			735,604.36	13,862.50	0.00	749,466.86	9.47
SWISS FRANC												
					SUM (GBP)			735,604.36	13,862.50	0.00	749,466.86	9.47
EURO												
Equities												
Equities DRM												
Equities DRM												
DE0005008007 ADLER REAL ESTATE		24.	P EUR	12.3575	M 30/04/18	15.38		263.11	60.68	0.00	323.79	0.00
DE0005089031 UNITED INTERNET		2,513.	P EUR	53.8769	M 30/04/18	53.78		118,766.50	-213.67	0.00	118,552.83	1.50
DE0005140008 DEUTSCHE BANK AG-NOM		19,968.	P EUR	12.2472	M 30/04/18	11.366		216,044.15	-16,958.09	0.00	199,086.06	2.52
DE0005785604 FRESENIUS SE CO KGAA		458.	P EUR	65.8854	M 30/04/18	63.34		26,807.93	-1,360.60	0.00	25,447.33	0.32
DE0005785802 FRESENIUS MED.CARE		1,370.	P EUR	82.2771	M 30/04/18	84.28		99,058.01	2,226.66	0.00	101,284.67	1.28
DE0005937007 MAN AG		3,561.	P EUR	96.0945	M 30/04/18	95.5		300,171.34	-1,857.11	0.00	298,314.23	3.77
DE0006047004 HEIDELBERGCEMENT AG		1,569.	P EUR	77.8199	M 30/04/18	81.26		107,020.09	4,820.23	0.00	111,840.32	1.41

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935873 LYXOR UCITS ETF FTSE ALL SHARE — PARTIAL VALIDATION — Portfolio currency: GBP — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
DE000LEG1110 LEG IMMOBILIEN REIT		20.	P EUR	90.7655	M 30/04/18	95.54		1,591.39	84.76	0.00	1,676.15	0.02
DE000PAH0038 PORSCHE AUTOMOBIL		188.	P EUR	71.5785	M 30/04/18	70.8		11,769.95	-94.07	0.00	11,675.88	0.15
FI000900068E NOKIA OYJ		1,848.	P EUR	4.6931	M 30/04/18	4.974		7,621.70	441.48	0.00	8,063.18	0.10
FR0000120073 AIR LIQUIDE	PGARANPDC-02411020	84.	P EUR	108.05	M	108.05	A	7,961.64	0.00	0.00	7,961.64	0.10
FR0000121329 THALES SA	PGARANPDC-02411041	97.	P EUR	105.	M	105.	A	8,934.28	0.00	0.00	8,934.28	0.11
FR0000130452 EIFFAGE	PGARANPDC-02411035	501.	P EUR	98.7	M	98.7	A	43,376.40	0.00	0.00	43,376.40	0.55
FR0004125920 AMUNDI	PGARANPDC-02411086	160.	P EUR	70.48	M	70.48	A	9,892.01	0.00	0.00	9,892.01	0.13
FR0013269123 RUBIS SCA	PGARANPDC-02411047	356.	P EUR	64.5	M	64.5	A	20,142.27	0.00	0.00	20,142.27	0.25
IE00BGHQ1986 HIBERNIA REIT	PGARANPDC-02411092	6,609.	P EUR	1.484	M	1.476	A	8,603.37	0.00	0.00	8,603.37	0.11
IE00BYTBXV33 RYANAIR HLDS PLC SHS	PGARANPDC-02411056	1,002.	P EUR	15.51	M	15.48	A	13,632.58	0.00	0.00	13,632.58	0.17
LU1598757687 ARCELORMITTAL MADRID		324.	P EUR	26.1525	M 30/04/18	28.155		7,401.53	600.48	0.00	8,002.01	0.10
NL0011872643 ASR NEDERLAND N.V		289.	P EUR	36.8422	M 30/04/18	39.16		9,450.09	477.39	0.00	9,927.48	0.13
PTBCP0AM0015 BCP		79,925.	P EUR	0.2037	M 30/04/18	0.2781		14,665.98	4,831.67	0.00	19,497.65	0.25
Equities DRM												
					SUM (GBP)			1,033,174.32	-6,940.19	0.00	1,026,234.13	12.97
Equities DRM												
					SUM (GBP)			1,033,174.32	-6,940.19	0.00	1,026,234.13	12.97
Equities												
					SUM (GBP)			1,033,174.32	-6,940.19	0.00	1,026,234.13	12.97
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02411020 PDC LYX0FR0000120073	PGAR1 FIX 0.000	-9,076.2	EUR	100.	% 30/04/18			-7,961.64	0.00	0.00	-7,961.64	-0.10
PDC-02411035 PDC LYX0FR0000130452	PGAR1 FIX 0.000	-49,448.7	EUR	100.	% 30/04/18			-43,376.40	0.00	0.00	-43,376.40	-0.55
PDC-02411041 PDC LYX0FR0000121329	PGAR1 FIX 0.000	-10,185.	EUR	100.	% 30/04/18			-8,934.28	0.00	0.00	-8,934.28	-0.11
PDC-02411047 PDC LYX0FR0013269123	PGAR1 FIX 0.000	-22,962.	EUR	100.	% 30/04/18			-20,142.27	0.00	0.00	-20,142.27	-0.25
PDC-02411056 PDC LYX0IE00BYTBXV33	PGAR1 FIX 0.000	-15,541.02	EUR	100.	% 30/04/18			-13,632.58	0.00	0.00	-13,632.58	-0.17
PDC-02411086 PDC LYX0FR0004125920	PGAR1 FIX 0.000	-11,276.8	EUR	100.	% 30/04/18			-9,892.01	0.00	0.00	-9,892.01	-0.13
PDC-02411092 PDC LYX0IE00BGHQ1986	PGAR1 FIX 0.000	-9,807.76	EUR	100.	% 30/04/18			-8,603.37	0.00	0.00	-8,603.37	-0.11
A/P on Collateral sec (rcvd)												
					SUM (GBP)			-112,542.55	0.00	0.00	-112,542.55	-1.42
					SUM (GBP)			-112,542.55	0.00	0.00	-112,542.55	-1.42
Lending / Borrowing												
					SUM (GBP)			-112,542.55	0.00	0.00	-112,542.55	-1.42
EURO												
					SUM (GBP)			920,631.77	-6,940.19	0.00	913,691.58	11.55

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935873 LYXOR UCITS ETF FTSE ALL SHARE — PARTIAL VALIDATION — Portfolio currency: GBP — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
POUND STERLING												
Equities												
Equities DRM												
Equities DRM												
GB0031743007 BURBERRY GROUP	PGARANPDC-02411027	2,062.	P GBP	18.235 M		18.22	A	37,600.57	0.00	0.00	37,600.57	0.48
GB00B2PDGW16 WH SMITH	PGARANPDC-02411078	500.	P GBP	19.51 M		19.55	A	9,755.00	0.00	0.00	9,755.00	0.12
GB00BH4HKS39 VODAFONE GROUP	PGARANPDC-02411069	4,232.	P GBP	2.116 M		2.116	A	8,954.91	0.00	0.00	8,954.91	0.11
GB00BVFD7Q58 STANDARD LIFE	PGARANPDC-02411063	2,426.	P GBP	3.653 M		3.648	A	8,862.18	0.00	0.00	8,862.18	0.11
Equities DRM												
					SUM (GBP)			65,172.66	0.00	0.00	65,172.66	0.82
Equities DRM												
					SUM (GBP)			65,172.66	0.00	0.00	65,172.66	0.82
Equities												
					SUM (GBP)			65,172.66	0.00	0.00	65,172.66	0.82
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02411027 PDC LYX0GB0031743007	PGAR1 FIX 0.000	-37,600.57	GBP	100. %	30/04/18			-37,600.57	0.00	0.00	-37,600.57	-0.48
PDC-02411063 PDC LYX0GB00BVFD7Q58	PGAR1 FIX 0.000	-8,862.18	GBP	100. %	30/04/18			-8,862.18	0.00	0.00	-8,862.18	-0.11
PDC-02411069 PDC LYX0GB00BH4HKS39	PGAR1 FIX 0.000	-8,954.91	GBP	100. %	30/04/18			-8,954.91	0.00	0.00	-8,954.91	-0.11
PDC-02411078 PDC LYX0GB00B2PDGW16	PGAR1 FIX 0.000	-9,755.	GBP	100. %	30/04/18			-9,755.00	0.00	0.00	-9,755.00	-0.12
A/P on Collateral sec (rcvd)												
					SUM (GBP)			-65,172.66	0.00	0.00	-65,172.66	-0.82
					SUM (GBP)			-65,172.66	0.00	0.00	-65,172.66	-0.82
Lending / Borrowing												
					SUM (GBP)			-65,172.66	0.00	0.00	-65,172.66	-0.82
Forward Instruments												
Interest Rate Swaps												
Swaps												
Performance Swaps												
SWAP03598575 VRAC LEG LYX ETF FT PRC		4,771,536.35	GBP	0.	30/04/18	64.27468351	V	0.00	-7,838,426.24	0.00	-7,838,426.24	-99.09
SWAP03598585 FEES LEG GBP LYX ETF PRC		1.	GBP	0.	30/04/18	268489.172446	V	0.00	2,683.89	0.00	2,683.89	0.03
SWAP03598612 INDEX LEG GBP LYX ET PRC		4,771,536.35	GBP	0.	30/04/18	265.78004023	V	0.00	7,910,254.88	0.00	7,910,254.88	100.00
Swaps												
					SUM (GBP)			0.00	74,512.53	0.00	74,512.53	0.94

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935873 LYXOR UCITS ETF FTSE ALL SHARE — PARTIAL VALIDATION — Portfolio currency: GBP — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
Interest Rate Swaps												
					SUM (GBP)			0.00	74,512.53	0.00	74,512.53	0.94
Forward Instruments												
					SUM (GBP)			0.00	74,512.53	0.00	74,512.53	0.94
Cash												
Cash at Banks												
A/P + associated accounts												
Deferred settlement Purchases												
BDS065GBP	DsPur-Sec	-740,523.66	GBP	1.		1.		-740,523.66	0.00	0.00	-740,523.66	-9.36
A/P + associated accounts												
					SUM (GBP)			-740,523.66	0.00	0.00	-740,523.66	-9.36
A/R + associated accounts												
Deferred settlement Sales												
SDS065GBP	DsSal-Sec	745,204.44	GBP	1.		1.		745,204.44	0.00	0.00	745,204.44	9.42
A/R + associated accounts												
					SUM (GBP)			745,204.44	0.00	0.00	745,204.44	9.42
Adjustment accounts												
Accrued charges												
F120GBP	PnAdmFee	-2,683.89	GBP	1.		1.		-2,683.89	0.00	0.00	-2,683.89	-0.03
Amount payable												
DVS065GBP	SwapsSettltToPay	-32,546.18	GBP	1.		1.		-32,546.18	0.00	0.00	-32,546.18	-0.41
Amount receivable												
DRS065GBP	SwapsSettlToReceive	27,865.4	GBP	1.		1.		27,865.40	0.00	0.00	27,865.40	0.35
Adjustment accounts												
					SUM (GBP)			-7,364.67	0.00	0.00	-7,364.67	-0.09
Cash at Banks												
					SUM (GBP)			-2,683.89	0.00	0.00	-2,683.89	-0.03
Other availabilities												
Financial accounts												
Spot transactions												
BK065GBP	BkDep GBP SGP	0.04	GBP	1.		1.		0.04	0.00	0.00	0.04	0.00
Financial accounts												
					SUM (GBP)			0.04	0.00	0.00	0.04	
Other availabilities												
					SUM (GBP)			0.04	0.00	0.00	0.04	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935873 LYXOR UCITS ETF FTSE ALL SHARE — PARTIAL VALIDATION — Portfolio currency: GBP — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

ASSET	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
Cash												
					SUM	(GBP)		-2,683.85	0.00	0.00	-2,683.85	-0.03
POUND STERLING												
					SUM	(GBP)		-2,683.85	74,512.53	0.00	71,828.68	0.91
JAPAN YEN												
Equities												
Equities DRM												
Equities DRM												
JP3104890003 TIS		346.	P JPY	4321.2775	M 27/04/18	4340.		9,812.46	150.97	0.00	9,963.43	0.13
JP3165000005 SOMPO HLDGS SHS		1,363.	P JPY	4398.2311	M 27/04/18	4590.		39,261.77	2,248.13	0.00	41,509.90	0.52
JP3300200007 KONAMI HLDS		673.	P JPY	5357.5319	M 27/04/18	5380.		23,458.81	564.92	0.00	24,023.73	0.30
JP3351600006 SHISEIDO CO LTD		11,298.	P JPY	6305.5659	M 27/04/18	7112.		476,578.71	56,555.44	0.00	533,134.15	6.74
JP3401400001 SUMITOMO CHEMICAL		20,293.	P JPY	623.698	M 27/04/18	629.		83,489.81	1,201.74	0.00	84,691.55	1.07
JP3420600003 SEKISUI HOUSE LTD		48,416.	P JPY	1836.4123	M 27/04/18	2004.5		595,221.61	48,707.64	0.00	643,929.25	8.14
JP3422950000 SEVEN & I HOLDINGS		10,870.	P JPY	4399.4903	M 27/04/18	4805.		320,025.11	26,525.06	0.00	346,550.17	4.38
JP3551520004 DENTSU INC		9,432.	P JPY	4652.0957	M 27/04/18	5180.		293,179.65	30,993.27	0.00	324,172.92	4.10
JP3569200003 TOKYU FUDOSAN REIT		1,632.	P JPY	757.7665	M 27/04/18	862.		8,222.39	1,111.67	0.00	9,334.06	0.12
JP3587600002 TOKYO DOME		1,163.	P JPY	977.4299	M 27/04/18	1064.		7,660.16	550.24	0.00	8,210.40	0.10
JP3678800008 HITACHI HIGH-TECH		9,478.	P JPY	5106.3493	M 27/04/18	5110.		321,585.82	-233.98	0.00	321,351.84	4.06
JP3802300008 FAST RETAILING		2,015.	P JPY	40433.7732	M 27/04/18	48210.		545,519.69	99,028.46	0.00	644,548.15	8.15
JP3802400006 FANUC LTD		335.	P JPY	25719.394	M 27/04/18	23560.		56,716.93	-4,349.26	0.00	52,367.67	0.66
JP3814800003 SUBARU CORP		951.	P JPY	3569.1777	M 27/04/18	3679.		22,264.04	950.15	0.00	23,214.19	0.29
Equities DRM												
					SUM	(GBP)		2,802,996.96	264,004.45	0.00	3,067,001.41	38.77
Equities DRM												
					SUM	(GBP)		2,802,996.96	264,004.45	0.00	3,067,001.41	38.77
Equities												
					SUM	(GBP)		2,802,996.96	264,004.45	0.00	3,067,001.41	38.77
JAPAN YEN												
					SUM	(GBP)		2,802,996.96	264,004.45	0.00	3,067,001.41	38.77
US DOLLAR												
Equities												
Equities DRM												
Equities DRM												
US00971T1016 AKAMAI TECH INC		4,061.	P USD	71.9292	M 30/04/18	71.65		206,434.68	4,821.28	0.00	211,255.96	2.67
US0116591092 ALASKA AIR GROUP		352.	P USD	69.1906	M 30/04/18	64.93		17,440.07	-846.19	0.00	16,593.88	0.21
US02079K1079 ALPHABET INC SHS C		451.	P USD	1029.8721	M 30/04/18	1017.33		336,662.31	-3,544.25	0.00	333,118.06	4.21
US02079K3059 ALPHABET INC-A		55.	P USD	1023.5564	M 30/04/18	1018.58		39,716.89	957.18	0.00	40,674.07	0.51
US0231351067 AMAZON.COM		328.	P USD	1457.8723	M 30/04/18	1566.13		343,149.90	29,809.40	0.00	372,959.30	4.71
US0846707026 BERKSHIRE HATAW B		2,417.	P USD	197.5659	M 30/04/18	193.73		340,525.09	-560.78	0.00	339,964.31	4.30
US2546871060 WALT DISNEY COMPANY		405.	P USD	100.0388	M 30/04/18	100.33		28,584.08	917.52	0.00	29,501.60	0.37
US2692464017 E TRADE FINANCIAL		3,011.	P USD	55.1842	M 30/04/18	60.68		117,427.54	15,225.17	0.00	132,652.71	1.68

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935873 LYXOR UCITS ETF FTSE ALL SHARE — PARTIAL VALIDATION — Portfolio currency: GBP — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
US29476L1070 EQUITY RESIDENT REIT		2,949.	P USD	63.6904	M 30/04/18	61.71		133,351.84	-1,225.29	0.00	132,126.55	1.67
US30303M1027 FACEBOOK A		760.	P USD	172.4573	M 30/04/18	172.		95,001.38	-93.60	0.00	94,907.78	1.20
US3682872078 GAZPROM PJSC ADR		2,453.	P USD	4.6034	M 30/04/18	4.628		8,085.95	156.39	0.00	8,242.34	0.10
US3696041033 GENERAL ELECTRIC CO		3,055.	P USD	14.3963	M 30/04/18	14.07		31,595.96	-388.02	0.00	31,207.94	0.39
US38141G1040 GOLDMAN SACHS GRP		1,137.	P USD	252.3528	M 30/04/18	238.33		201,568.60	-4,825.74	0.00	196,742.86	2.49
US5007541064 KRAFT HEINZ CO/T		294.	P USD	60.7391	M 30/04/18	56.38		12,555.49	-520.88	0.00	12,034.61	0.15
US55953Q2021 MAGNIT SP		529.	P USD	17.4097	M 30/04/18	18.99		6,565.17	728.40	0.00	7,293.57	0.09
US58933Y1055 MERCK AND CO INC		562.	P USD	56.6153	M 30/04/18	58.87		22,397.97	1,622.98	0.00	24,020.95	0.30
US5949181045 MICROSOFT CORP		4,215.	P USD	90.2071	M 30/04/18	93.52		268,751.86	17,443.03	0.00	286,194.89	3.62
US64110L1061 NETFLIX		3,223.	P USD	305.6828	M 30/04/18	312.46		707,129.97	24,033.57	0.00	731,163.54	9.24
US8766292051 TATNEFT PJSC ADR		184.	P USD	65.0398	M 30/04/18	64.5		8,413.30	203.33	0.00	8,616.63	0.11
US9841216081 XEROX CORPORATION		3,021.	P USD	28.3323	M 30/04/18	31.45		59,730.57	9,250.70	0.00	68,981.27	0.87
Equities DRM												
					SUM	(GBP)		2,985,088.62	93,164.20	0.00	3,078,252.82	38.91
Equities DRM												
					SUM	(GBP)		2,985,088.62	93,164.20	0.00	3,078,252.82	38.91
Equities												
					SUM	(GBP)		2,985,088.62	93,164.20	0.00	3,078,252.82	38.91
US DOLLAR												
					SUM	(GBP)		2,985,088.62	93,164.20	0.00	3,078,252.82	38.91
FUND : LYXOR UCITS ETF FTSE ALL SHARE (935873)												
						(GBP)		7,472,314.26	437,940.63	0.00	7,910,254.89	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935873 LYXOR UCITS ETF FTSE ALL SHARE — PARTIAL VALIDATION — Portfolio currency: GBP — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 7,912,938.74

Day's management fees

PnAdmFee : 260.07 GBP

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
AD FR0010438150 PART AD	GBP	7,910,254.89	1,450,315.	5.4541	100.		5.5631	5.3450

Net Asset Value GBP : 7,910,254.89

AD	EUR	9,017,618.43	6.21	1.13999088	6.33	6.0858	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935873 LYXOR UCITS ETF FTSE ALL SHARE — PARTIAL VALIDATION — Portfolio currency: GBP — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report	for previous VNI calculation		variation
Rate	AUD in GBP :	0.5480616038	quoted :	30/04/18	0.	0.5485959097	quotation: 27/04/18	-0.0974
Rate	CHF in GBP :	0.7334141549	quoted :	30/04/18	0.	0.7333416938	quotation: 27/04/18	0.00988
Rate	EUR in GBP :	0.8772	quoted :	30/04/18	0.	0.87715	quotation: 27/04/18	0.0057
Rate	JPY in GBP :	0.0066350345	quoted :	30/04/18	0.	0.0066446126	quotation: 27/04/18	-0.14415
Rate	USD in GBP :	0.7260387353	quoted :	30/04/18	0.	0.7248275008	quotation: 27/04/18	0.16711

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report	for previous VNI calculation	
Rate	GBP in AUD :	1.8246124031	quoted :	30/04/18	0.	1.8228353188	quotation: 27/04/18
Rate	GBP in CHF :	1.3634860921	quoted :	30/04/18	0.	1.3636208174	quotation: 27/04/18
Rate	GBP in EUR :	1.13999088	quoted :	30/04/18	0.	1.1400558627	quotation: 27/04/18
Rate	GBP in JPY :	150.7151168543	quoted :	30/04/18	0.	150.4978634871	quotation: 27/04/18
Rate	GBP in USD :	1.3773369813	quoted :	30/04/18	0.	1.3796386021	quotation: 27/04/18

Equity fund - Calc. weight of 96.95 %(threshold of 51. %)

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935872 LYXOR UCITS ETF FTSE 250 — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
SWISS FRANC												
Equities												
Equities DRM												
Equities DRM												
CH0012032048 ROCHE HLDG DR		1,222.	P CHF	216.1278	M 30/04/18	220.85		193,681.55	4,251.31	0.00	197,932.86	2.09
Equities DRM												
					SUM	(GBP)		193,681.55	4,251.31	0.00	197,932.86	2.09
Equities DRM												
					SUM	(GBP)		193,681.55	4,251.31	0.00	197,932.86	2.09
Equities												
					SUM	(GBP)		193,681.55	4,251.31	0.00	197,932.86	2.09
SWISS FRANC												
					SUM	(GBP)		193,681.55	4,251.31	0.00	197,932.86	2.09
EURO												
Equities												
Equities DRM												
Equities DRM												
DE0005140008 DEUTSCHE BANK AG-NOM		12,547.	P EUR	13.1931	M 30/04/18	11.366		146,120.40	-21,023.61	0.00	125,096.79	1.32
DE0005190003 BMW		1,449.	P EUR	86.1922	M 30/04/18	92.47		109,755.51	7,779.67	0.00	117,535.18	1.24
DE0005545503 1&1 DRILLISCH		2,369.	P EUR	64.484	M 30/04/18	60.1		135,721.92	-10,828.90	0.00	124,893.02	1.32
DE0005773303 FRAPORT		2,418.	P EUR	80.3954	M 30/04/18	80.4		170,524.28	9.72	0.00	170,534.00	1.80
DE0005785604 FRESENIUS SE CO KGAA		372.	P EUR	62.526	M 30/04/18	63.34		20,370.46	298.55	0.00	20,669.01	0.22
DE0007100000 DAIMLER		2,457.	P EUR	64.4554	M 30/04/18	65.5		138,911.61	2,259.26	0.00	141,170.87	1.49
DE0007236101 SIEMENS AG-NOM		1,456.	P EUR	106.0783	M 30/04/18	105.64		134,271.11	652.64	0.00	134,923.75	1.43
DE0008404005 ALLIANZ SE-NOM		604.	P EUR	188.7874	M 30/04/18	196.46		100,321.49	3,768.68	0.00	104,090.17	1.10
DE000A1EWWW0 ADIDAS NOM		334.	P EUR	176.3996	M 30/04/18	203.9		52,087.99	7,651.61	0.00	59,739.60	0.63
DE000A1ML7J1 VONOVIA SE REIT		3,858.	P EUR	39.9541	M 30/04/18	41.61		134,273.28	6,544.85	0.00	140,818.13	1.49
DE000CBK1001 COMMERZBANK		6,249.	P EUR	10.8244	M 30/04/18	10.71		59,409.05	-700.87	0.00	58,708.18	0.62
DE000PAH0038 PORSCHE AUTOMOBIL		7,036.	P EUR	67.2071	M 30/04/18	70.8		419,406.12	17,570.01	0.00	436,976.13	4.62
ES0167050915 ACS		4,656.	P EUR	31.8418	M 30/04/18	35.03		129,856.91	13,214.13	0.00	143,071.04	1.51
FR0000045072 CREDIT AGRICOLE SA	PGARANPDC-02411640	533.	P EUR	13.635	M	13.635	A	6,375.02	0.00	0.00	6,375.02	0.07
FR0000073793 DEVOTEAM	PGARANPDC-02411711	226.	P EUR	88.4	M	88.4	A	17,525.05	0.00	0.00	17,525.05	0.19
FR0000125346 INGENICO GROUP	PGARANPDC-02411659	171.	P EUR	72.4	M	72.4	A	10,860.09	0.00	0.00	10,860.09	0.11
FR0000130452 EIFFAGE	PGARANPDC-02411650	301.	P EUR	98.7	M	98.7	A	26,060.47	0.00	0.00	26,060.47	0.28
FR0013269123 RUBIS SCA	PGARANPDC-02411675	389.	P EUR	64.5	M	64.5	A	22,009.39	0.00	0.00	22,009.39	0.23
GB00B03MLX29 ROYAL DUTCH SHELL	PGARANPDC-02411670	472.	P EUR	28.8532	M	29.01	A	11,946.32	0.00	0.00	11,946.32	0.13
LU1598757689M ARCELORMITTAL MADRID		628.	P EUR	26.1525	M 30/04/18	28.155		14,346.17	1,163.90	0.00	15,510.07	0.16
Equities DRM												
					SUM	(GBP)		1,860,152.64	28,359.64	0.00	1,888,512.28	19.98

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935872 LYXOR UCITS ETF FTSE 250 — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

ASSET	STATUS FILE ASST/LINE		QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
Equities DRM													
						SUM (GBP)			1,860,152.64	28,359.64	0.00	1,888,512.28	19.98
Equities													
						SUM (GBP)			1,860,152.64	28,359.64	0.00	1,888,512.28	19.98
Lending / Borrowing													
A/P on Collateral sec (rcvd)													
PDC-02411640 PDC LYX0FR0000045072	PGAR1 FIX	0.000	-7,267.46	EUR	100.	% 30/04/18			-6,375.02	0.00	0.00	-6,375.02	-0.07
PDC-02411650 PDC LYX0FR0000130452	PGAR1 FIX	0.000	-29,708.7	EUR	100.	% 30/04/18			-26,060.47	0.00	0.00	-26,060.47	-0.28
PDC-02411659 PDC LYX0FR0000125346	PGAR1 FIX	0.000	-12,380.4	EUR	100.	% 30/04/18			-10,860.09	0.00	0.00	-10,860.09	-0.11
PDC-02411675 PDC LYX0FR0013269123	PGAR1 FIX	0.000	-25,090.5	EUR	100.	% 30/04/18			-22,009.39	0.00	0.00	-22,009.39	-0.23
PDC-02411711 PDC LYX0FR0000073793	PGAR1 FIX	0.000	-19,978.4	EUR	100.	% 30/04/18			-17,525.05	0.00	0.00	-17,525.05	-0.19
A/P on Collateral sec (rcvd)													
						SUM (GBP)			-82,830.02	0.00	0.00	-82,830.02	-0.88
						SUM (GBP)			-82,830.02	0.00	0.00	-82,830.02	-0.88
Lending / Borrowing													
						SUM (GBP)			-82,830.02	0.00	0.00	-82,830.02	-0.88
EURO													
						SUM (GBP)			1,777,322.62	28,359.64	0.00	1,805,682.26	19.10
POUND STERLING													
Equities													
Equities DRM													
Equities DRM													
GB0001500809 TULLOW OIL PLC	PGARANPDC-02411693		5,017.	P GBP	2.277	M	2.258	A	11,423.71	0.00	0.00	11,423.71	0.12
GB0004082847 STANDARD CHARTERED	PGARANPDC-02411686		1,385.	P GBP	7.67	M		A	10,622.95	0.00	0.00	10,622.95	0.11
GB0007980591 BP PLC	PGARANPDC-02411645		3,294.	P GBP	5.38	M	5.38	A	17,721.72	0.00	0.00	17,721.72	0.19
GB0009252882 GLAXOSMITHKLINE PLC	PGARANPDC-02411654		849.	P GBP	14.614	M	14.652	A	12,407.29	0.00	0.00	12,407.29	0.13
GB00BH4HKS39 VODAFONE GROUP	PGARANPDC-02411699		5,194.	P GBP	2.116	M	2.116	A	10,990.50	0.00	0.00	10,990.50	0.12
GB00BVFD7Q58 STANDARD LIFE	PGARANPDC-02411681		2,906.	P GBP	3.653	M	3.648	A	10,615.62	0.00	0.00	10,615.62	0.11
Equities DRM													
						SUM (GBP)			73,781.79	0.00	0.00	73,781.79	0.78
Equities DRM													
						SUM (GBP)			73,781.79	0.00	0.00	73,781.79	0.78

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935872 LYXOR UCITS ETF FTSE 250 — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE		QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	 NET P&L	 ACCRUED INTEREST	 EVALUATION	PRCT PRCT NA
Equities													
						SUM	(GBP)		73,781.79	0.00	0.00	73,781.79	0.78
Lending / Borrowing													
A/P on Collateral sec (rcvd)													
PDC-02411645 PDC LYX0GB0007980591	PGAR1 FIX	0.000	-17,721.72	GBP	100.	%	30/04/18		-17,721.72	0.00	0.00	-17,721.72	-0.19
PDC-02411654 PDC LYX0GB0009252882	PGAR1 FIX	0.000	-12,407.29	GBP	100.	%	30/04/18		-12,407.29	0.00	0.00	-12,407.29	-0.13
PDC-02411670 PDC LYX0GB00B03MLX29	PGAR1 FIX	0.000	-11,946.32	GBP	100.	%	30/04/18		-11,946.32	0.00	0.00	-11,946.32	-0.13
PDC-02411681 PDC LYX0GB00BVFD7Q58	PGAR1 FIX	0.000	-10,615.62	GBP	100.	%	30/04/18		-10,615.62	0.00	0.00	-10,615.62	-0.11
PDC-02411686 PDC LYX0GB0004082847	PGAR1 FIX	0.000	-10,622.95	GBP	100.	%	30/04/18		-10,622.95	0.00	0.00	-10,622.95	-0.11
PDC-02411693 PDC LYX0GB0001500809	PGAR1 FIX	0.000	-11,423.71	GBP	100.	%	30/04/18		-11,423.71	0.00	0.00	-11,423.71	-0.12
PDC-02411699 PDC LYX0GB00BH4HKS39	PGAR1 FIX	0.000	-10,990.5	GBP	100.	%	30/04/18		-10,990.50	0.00	0.00	-10,990.50	-0.12
A/P on Collateral sec (rcvd)													
						SUM	(GBP)		-85,728.11	0.00	0.00	-85,728.11	-0.91
						SUM	(GBP)		-85,728.11	0.00	0.00	-85,728.11	-0.91
Lending / Borrowing													
						SUM	(GBP)		-85,728.11	0.00	0.00	-85,728.11	-0.91
Forward Instruments													
Interest Rate Swaps													
Swaps													
Performance Swaps													
SWAP03598547 FEES LEG GBP LYX ETF PRC			1.	GBP	0.		30/04/18	283078.972135 V	0.00	2,829.79	0.00	2,829.79	0.03
SWAP03598577 VRAC LEG LYX ETF FTS PRC			4,457,134.08	GBP	0.		30/04/18	109.90910182 V	0.00	-9,355,930.11	0.00	-9,355,930.11	-98.99
SWAP03598590 INDEX LEG GBP LYX ET PRC			4,457,134.08	GBP	0.		30/04/18	312.06065957 V	0.00	9,451,827.93	0.00	9,451,827.93	100.00
Swaps													
						SUM	(GBP)		0.00	98,727.61	0.00	98,727.61	1.04
Interest Rate Swaps													
						SUM	(GBP)		0.00	98,727.61	0.00	98,727.61	1.04
Forward Instruments													
						SUM	(GBP)		0.00	98,727.61	0.00	98,727.61	1.04
Cash													
Cash at Banks													
A/P + associated accounts													
Deferred settlement Purchases													
BDS065GBP DsPur-Sec			-426,448.16	GBP	1.			1.	-426,448.16	0.00	0.00	-426,448.16	-4.51

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935872 LYXOR UCITS ETF FTSE 250 — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
A/P + associated accounts												
					SUM (GBP)			-426,448.16	0.00	0.00	-426,448.16	-4.51
A/R + associated accounts												
Deferred settlement Sales												
SDS065GBP	DsSal-Sec	432,807.81	GBP	1.		1.		432,807.81	0.00	0.00	432,807.81	4.58
A/R + associated accounts												
					SUM (GBP)			432,807.81	0.00	0.00	432,807.81	4.58
Adjustment accounts												
Accrued charges												
F120GBP	PnAdmFee	-2,829.67	GBP	1.		1.		-2,829.67	0.00	0.00	-2,829.67	-0.03
Amount payable												
DVS065GBP	SwapsSettItToPay	-29,853.82	GBP	1.		1.		-29,853.82	0.00	0.00	-29,853.82	-0.32
Amount receivable												
DRS065GBP	SwapsSettIToReceive	23,494.17	GBP	1.		1.		23,494.17	0.00	0.00	23,494.17	0.25
Adjustment accounts												
					SUM (GBP)			-9,189.32	0.00	0.00	-9,189.32	-0.10
Cash at Banks												
					SUM (GBP)			-2,829.67	0.00	0.00	-2,829.67	-0.03
Other availabilities												
Financial accounts												
Spot transactions												
BK065GBP	BkDep GBP SGP	0.08	GBP	1.		1.		0.08	0.00	0.00	0.08	0.00
Financial accounts												
					SUM (GBP)			0.08	0.00	0.00	0.08	
Other availabilities												
					SUM (GBP)			0.08	0.00	0.00	0.08	
Cash												
					SUM (GBP)			-2,829.59	0.00	0.00	-2,829.59	-0.03
POUND STERLING												
					SUM (GBP)			-14,775.91	98,727.61	0.00	83,951.70	0.89
JAPAN YEN												
Equities												
Equities DRM												
Equities DRM												
JP3249600002	KYOCERA CORP	6,838.	P JPY	6014.4438	M 27/04/18	6998.		271,292.30	46,209.52	0.00	317,501.82	3.36
JP3256000005	KYOWA HAKKO KIRIN	12,035.	P JPY	2169.8337	M 27/04/18	2374.		177,337.30	12,232.87	0.00	189,570.17	2.01
JP3322930003	SUMCO CORP	900.	P JPY	2721.6967	M 27/04/18	2702.		15,979.83	155.25	0.00	16,135.08	0.17
JP3351600006	SHISEIDO CO LTD	8,455.	P JPY	6197.5072	M 27/04/18	7112.		350,224.19	48,753.44	0.00	398,977.63	4.22
JP3385890003	GMO PAYMENT GATEWAY	2,869.	P JPY	10627.6323	M 27/04/18	10850.		203,726.94	2,812.73	0.00	206,539.67	2.19
JP3548600000	DISCO CORPORATION	1,755.	P JPY	21946.437	M 27/04/18	19280.		255,923.88	-31,418.20	0.00	224,505.68	2.38

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935872 LYXOR UCITS ETF FTSE 250 — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
JP3585800000 TOKYO EL HLDG		15,000.	P JPY	423.4563	M 27/04/18	521.		41,461.94	10,390.85	0.00	51,852.79	0.55
JP3587600002 TOKYO DOME		3,279.	P JPY	994.5758	M 27/04/18	1064.		21,736.64	1,412.04	0.00	23,148.68	0.24
JP3749400002 NIPPON PAINT CO LT		1,435.	P JPY	4039.2181	M 27/04/18	4480.		38,333.38	4,321.93	0.00	42,655.31	0.45
JP3802300008 FAST RETAILING		521.	P JPY	41929.5202	M 27/04/18	48210.		146,498.43	20,156.45	0.00	166,654.88	1.76
JP3830800003 BRIDGESTONE CORP		20,220.	P JPY	4760.4707	M 27/04/18	4589.		638,044.89	-22,382.83	0.00	615,662.06	6.51
JP3890310000 MS AD ASSURANCE		27,080.	P JPY	3521.9856	M 27/04/18	3672.		624,643.46	35,129.51	0.00	659,772.97	6.98
JP3910660004 TOKIO MARINE HLDGS		19,303.	P JPY	4880.4186	M 27/04/18	5172.		617,162.30	45,247.14	0.00	662,409.44	7.01
JP3942400007 ASTELLAS PHARMA INC		9,251.	P JPY	1613.9924	M 27/04/18	1605.5		98,287.29	259.43	0.00	98,546.72	1.04
Equities DRM												
					SUM	(GBP)		3,500,652.77	173,280.13	0.00	3,673,932.90	38.87
Equities DRM												
					SUM	(GBP)		3,500,652.77	173,280.13	0.00	3,673,932.90	38.87
Equities												
					SUM	(GBP)		3,500,652.77	173,280.13	0.00	3,673,932.90	38.87
JAPAN YEN												
					SUM	(GBP)		3,500,652.77	173,280.13	0.00	3,673,932.90	38.87
SWEDISH KRONA												
Equities												
Equities DRM												
Equities DRM												
SE0000455057 FASTIGHE AB BAL REIT		1,756.	P SEK	208.7971	M 30/04/18	226.4		31,955.38	1,058.91	0.00	33,014.29	0.35
Equities DRM												
					SUM	(GBP)		31,955.38	1,058.91	0.00	33,014.29	0.35
Equities DRM												
					SUM	(GBP)		31,955.38	1,058.91	0.00	33,014.29	0.35
Equities												
					SUM	(GBP)		31,955.38	1,058.91	0.00	33,014.29	0.35
SWEDISH KRONA												
					SUM	(GBP)		31,955.38	1,058.91	0.00	33,014.29	0.35
US DOLLAR												
Equities												
Equities DRM												
Equities DRM												
IE00BTN1Y115 MEDTRONIC PLC	PGARANPDC-02411664	182.	P USD	80.13	M	80.13	A	10,588.30	0.00	0.00	10,588.30	0.11
IE00BY9D5467 ALLERGAN PLC	PGARANPDC-02411705	303.	P USD	153.65	M	162.04	A	33,801.42	0.00	0.00	33,801.42	0.36
US00206R1023 AT&T INC		18,433.	P USD	35.1911	M 30/04/18	32.7		465,582.83	-27,956.38	0.00	437,626.45	4.63
US0116591092 ALASKA AIR GROUP		370.	P USD	69.1906	M 30/04/18	64.93		18,331.89	-889.46	0.00	17,442.43	0.18
US02079K1079 ALPHABET INC SHS C		585.	P USD	1029.8721	M 30/04/18	1017.33		436,690.58	-4,597.30	0.00	432,093.28	4.57
US0231351067 AMAZON.COM		511.	P USD	1463.9176	M 30/04/18	1566.13		537,609.56	43,433.74	0.00	581,043.30	6.15
US0846707026 BERKSHIRE HATAW B		2,265.	P USD	198.2284	M 30/04/18	193.73		320,933.19	-2,348.52	0.00	318,584.67	3.37

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18
PORTFOLIO: 935872 LYXOR UCITS ETF FTSE 250 PARTIAL VALIDATION
Fixing currency: WMC WM Closing (EUR)
Portfolio currency: USD
(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE		QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
US26441C2044 DUKE ENERGY			2,348.	P USD	77.009	M 30/04/18	80.16		129,641.53	7,010.34	0.00	136,651.87	1.45
US30303M1027 FACEBOOK A			770.	P USD	172.4573	M 30/04/18	172.		96,251.40	-94.83	0.00	96,156.57	1.02
US3682872078 GAZPROM PJSC ADR			5,705.	P USD	4.6561	M 30/04/18	4.628		18,676.51	492.90	0.00	19,169.41	0.20
US3696041033 GENERAL ELECTRIC CO			13,429.	P USD	14.3963	M 30/04/18	14.07		138,887.76	-1,705.62	0.00	137,182.14	1.45
US5949181045 MICROSOFT CORP			6,758.	P USD	89.1262	M 30/04/18	93.52		427,823.28	31,039.13	0.00	458,862.41	4.85
US64110L1061 NETFLIX			2,262.	P USD	305.6828	M 30/04/18	312.46		496,285.44	16,867.50	0.00	513,152.94	5.43
US69343P1057 OIL COM LUKOIL PJSC			204.	P USD	64.7058	M 30/04/18	66.8		9,471.78	422.10	0.00	9,893.88	0.10
US7587501039 REGAL BELOIT			4,008.	P USD	73.981	M 30/04/18	71.2		207,257.34	-67.96	0.00	207,189.38	2.19
US92343V1044 VERIZON COMM INC			8,157.	P USD	50.0874	M 30/04/18	49.35		293,242.19	-976.79	0.00	292,265.40	3.09
Equities DRM													
						SUM (GBP)			3,641,075.00	60,628.85	0.00	3,701,703.85	39.16
Equities DRM													
						SUM (GBP)			3,641,075.00	60,628.85	0.00	3,701,703.85	39.16
Equities													
						SUM (GBP)			3,641,075.00	60,628.85	0.00	3,701,703.85	39.16
Lending / Borrowing													
A/P on Collateral sec (rcvd)													
PDC-02411664 PDC LYX0IE00BTN1Y115	PGAR1 FIX	0.000	-14,583.66	USD	100.	% 30/04/18			-10,588.30	0.00	0.00	-10,588.30	-0.11
PDC-02411705 PDC LYX0IE00BY9D5467	PGAR1 FIX	0.000	-46,555.95	USD	100.	% 30/04/18			-33,801.42	0.00	0.00	-33,801.42	-0.36
A/P on Collateral sec (rcvd)													
						SUM (GBP)			-44,389.72	0.00	0.00	-44,389.72	-0.47
						SUM (GBP)			-44,389.72	0.00	0.00	-44,389.72	-0.47
Lending / Borrowing													
						SUM (GBP)			-44,389.72	0.00	0.00	-44,389.72	-0.47
US DOLLAR													
						SUM (GBP)			3,596,685.28	60,628.85	0.00	3,657,314.13	38.69
FUND : LYXOR UCITS ETF FTSE 250			**(935872)**										
						(GBP)			9,085,521.69	366,306.45	0.00	9,451,828.14	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18
PORTFOLIO: 935872 LYXOR UCITS ETF FTSE 250

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)
Portfolio currency: USD

(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 9,454,657.73

Day's management fees

PnAdmFee : 271.91 GBP

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
AD FR0010438135 PART AD	GBP	9,451,828.14	379,008.	24.9383	100.		25.4370	24.4395

Net Asset Value GBP : 9,451,828.14

AD	EUR	10,774,997.88	28.42	1.13999088	28.98	27.8516	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935872 LYXOR UCITS ETF FTSE 250 — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report		for previous VNI calculation			variation
Rate	CHF in GBP :	0.7334141549	quoted	: 30/04/18	0.		0.7333416938	quotation:	27/04/18	0.00988
Rate	EUR in GBP :	0.8772	quoted	: 30/04/18	0.		0.87715	quotation:	27/04/18	0.0057
Rate	JPY in GBP :	0.0066350345	quoted	: 30/04/18	0.		0.0066446126	quotation:	27/04/18	-0.14415
Rate	SEK in GBP :	0.0830426242	quoted	: 30/04/18	0.		0.08347529	quotation:	27/04/18	-0.51832
Rate	USD in GBP :	0.7260387353	quoted	: 30/04/18	0.		0.7248275008	quotation:	27/04/18	0.16711

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report		for previous VNI calculation		
Rate	GBP in CHF :	1.3634860921	quoted	: 30/04/18	0.		1.3636208174	quotation:	27/04/18
Rate	GBP in EUR :	1.13999088	quoted	: 30/04/18	0.		1.1400558627	quotation:	27/04/18
Rate	GBP in JPY :	150.7151168543	quoted	: 30/04/18	0.		150.4978634871	quotation:	27/04/18
Rate	GBP in SEK :	12.0420086628	quoted	: 30/04/18	0.		11.9795930029	quotation:	27/04/18
Rate	GBP in USD :	1.3773369813	quoted	: 30/04/18	0.		1.3796386021	quotation:	27/04/18

Equity fund - Calc. weight of 96.8 %(threshold of 51. %)

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935958 LYXOR UCITS ETF IBOXX $ TREASURIES 10Y+ — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
EURO												
Cash												
Cash at Banks												
A/R + associated accounts												
Currency Forward Sale												
OVCT01103520 OVCT 180503 USD/EUR	RECU 03/05/18	234,352.52	EUR	1.	30/04/18	1.		288,218.45	-5,073.74	0.00	283,144.71	0.32
	VERSE 03/05/18	-288,900.	USD	0.8112	30/04/18	0.82757548		-288,218.45	-645.93	0.00	-288,864.38	-0.32
OVCT01103586 OVCT 180503 USD/EUR	RECU 03/05/18	117,640.19	EUR	1.	30/04/18	1.		144,679.79	-2,546.91	0.00	142,132.88	0.16
	VERSE 03/05/18	-145,000.	USD	0.8113	30/04/18	0.82756054		-144,679.79	-299.72	0.00	-144,979.51	-0.16
OVCT01103588 OVCT 180503 USD/EUR	RECU 03/05/18	11,195,451.46	EUR	1.	30/04/18	1.		13,768,725.98	-242,381.53	0.00	13,526,344.45	15.07
	VERSE 03/05/18	-13,799,200.	USD	0.8113	30/04/18	0.82756054		-13,768,725.98	-28,523.37	0.00	-13,797,249.35	-15.37
OVCT01104302 OVCT 180503 USD/EUR	RECU 03/05/18	23,527.48	EUR	1.	30/04/18	1.		28,936.45	-510.55	0.00	28,425.90	0.03
	VERSE 03/05/18	-29,000.	USD	0.8113	30/04/18	0.8275235		-28,936.45	-58.15	0.00	-28,994.60	-0.03
Deferred settlement Sales												
SDC065EUR DsSal-Ccy		0.	EUR	0.		1.2082		-10.61	10.61	0.00	0.00	0.00
A/R + associated accounts												
					SUM (USD)			-10.61	-280,029.29	0.00	-280,039.90	-0.31
Cash at Banks												
					SUM (USD)			-10.61	-280,029.29	0.00	-280,039.90	-0.31
Other availabilities												
Financial accounts												
Spot transactions												
BK065EUR BkDep EUR SGP		-22,996.86	EUR	1.22966918		1.2082		-28,278.53	493.72	0.00	-27,784.81	-0.03
Financial accounts												
					SUM (USD)			-28,278.53	493.72	0.00	-27,784.81	-0.03
Other availabilities												
					SUM (USD)			-28,278.53	493.72	0.00	-27,784.81	-0.03
Cash												
					SUM (USD)			-28,289.14	-279,535.57	0.00	-307,824.71	-0.34
EURO												
					SUM (USD)			-28,289.14	-279,535.57	0.00	-307,824.71	-0.34
US DOLLAR												
Bonds												
Bonds DRM												
Fixed-rate Bonds DRM												
US912810FG86 T-BOND 5.25 02/29	UST-15/02/29	564,400.	M USD	129.3559	% 30/04/18	121.32813	F	730,084.95	-45,308.98	6,220.87	690,996.84	0.77
US912810FJ26 T-BOND 6.125 08/29	UST-15/08/29	555,700.	M USD	139.712	% 30/04/18	130.50781	F	776,379.54	-51,147.64	7,145.81	732,377.71	0.82
US912810FM54 T-BOND 6.25 05/30	UST-15/05/30	847,400.	M USD	142.9374	% 30/04/18	133.32813	F	1,211,251.53	-81,428.95	24,579.28	1,154,401.86	1.29
US912810FP85 T-BOND 5.375 02/31	UST-15/02/31	816,800.	M USD	134.5259	% 30/04/18	125.72656	F	1,098,807.15	-71,872.60	9,217.20	1,036,151.75	1.15
US912810PT97 T-BOND 4.75 02/37	UST-15/02/37	824,900.	M USD	133.0504	% 30/04/18	125.4375	F	1,097,533.02	-62,799.08	8,226.21	1,042,960.15	1.16
US912810PU60 T-BOND 5% 15/05/2037	UST-15/05/37	1,064,600.	M USD	137.2225	% 30/04/18	129.20313	F	1,460,870.81	-85,374.29	24,703.43	1,400,199.95	1.56
US912810PW27 T-BOND 4.375% 02/38	UST-15/02/38	1,120,000.	M USD	127.2797	% 30/04/18	120.50781	F	1,425,532.39	-75,844.92	10,287.29	1,359,974.76	1.51

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935958 LYXOR UCITS ETF IBOXX $ TREASURIES 10Y+ — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
US912810QA97 T-BOND 3.5 15/02/39		UST-15/02/39	1,288,100.	M USD	112.6949	% 30/04/18	107.57031	F	1,451,623.08	-66,009.91	9,465.04	1,395,078.21	1.55
US912810QE10 US TREASU 4.625% 40		UST-15/02/40	2,232,500.	M USD	131.7354	% 30/04/18	125.35938	F	2,940,993.35	-142,345.19	21,677.45	2,820,325.61	3.14
US912810QH41 T-BOND 4.375 40		UST-15/05/40	2,161,400.	M USD	127.4957	% 30/04/18	121.42188	F	2,755,691.59	-131,279.08	43,884.78	2,668,297.29	2.97
US912810QK79 US TREASURY 3.875 40		UST-15/08/40	2,148,400.	M USD	118.8028	% 30/04/18	113.42969	F	2,552,359.15	-115,435.69	17,478.01	2,454,401.47	2.73
US912810QL52 USA T-BOND 4.25% 40		UST-15/11/40	2,133,100.	M USD	125.4514	% 30/04/18	119.57813	F	2,676,004.08	-125,282.99	42,072.75	2,592,793.84	2.89
US912810QQ40 USA T-NOTE 4.375% 41		UST-15/05/41	2,088,100.	M USD	127.9743	% 30/04/18	121.85938	F	2,672,231.40	-127,685.69	42,396.51	2,586,942.22	2.88
US912810QS06 USA T-BOND 3.75 41		UST-15/08/41	2,112,500.	M USD	116.8323	% 30/04/18	111.5	F	2,468,082.13	-112,644.63	16,631.56	2,372,069.06	2.64
US912810QW18 USA T-BOND 3% 05/42		UST-15/05/42	2,088,100.	M USD	103.111	% 30/04/18	98.92188	F	2,153,060.82	-87,473.04	29,071.89	2,094,659.67	2.33
US912810QX90 US TREAS 2.75% 08/42		UST-15/08/42	2,088,100.	M USD	98.3464	% 30/04/18	94.52344	F	2,053,571.14	-79,827.18	12,055.60	1,985,799.56	2.21
US912810QY73 US TREASURY 2.75% 42		UST-15/11/42	2,088,100.	M USD	98.1187	% 30/04/18	94.39844	F	2,048,816.33	-77,682.50	26,649.23	1,997,783.06	2.23
US912810QZ49 US TREAS 3.125% 2043		UST-15/02/43	2,088,100.	M USD	105.1913	% 30/04/18	100.80469	F	2,196,500.16	-91,597.43	13,699.55	2,118,602.28	2.36
US912810RB61 US TREAS 2.875% 43		UST-15/05/43	2,088,100.	M USD	100.4158	% 30/04/18	96.42188	F	2,096,781.29	-83,396.01	27,860.56	2,041,245.84	2.27
US912810RC45 US TREAS 3.625% 2043		UST-15/08/43	2,088,100.	M USD	114.5719	% 30/04/18	109.53126	F	2,392,376.00	-105,253.76	15,891.48	2,303,013.72	2.57
US912810RD28 US TREAS 3.75% 11/43		UST-15/11/43	2,088,100.	M USD	117.2699	% 30/04/18	111.75782	F	2,448,712.71	-115,097.67	36,339.86	2,369,954.90	2.64
US912810RG58 US TREASUR 3.375% 44		UST-15/05/44	2,088,100.	M USD	109.9821	% 30/04/18	105.21094	F	2,296,536.42	-99,626.79	32,705.88	2,229,615.51	2.48
US912810RH32 US TREAS 3.125% 44		UST-15/08/44	2,088,100.	M USD	105.1245	% 30/04/18	100.72657	F	2,195,105.16	-91,833.65	13,699.55	2,116,971.06	2.36
US912810RJ97 US TRSRY 3% 15/11/44		UST-15/11/44	2,088,100.	M USD	102.9305	% 30/04/18	98.45313	F	2,149,291.00	-93,491.19	29,071.89	2,084,871.70	2.32
US912810RK60 US TREAS 2.5% 45		UST-15/02/45	2,088,100.	M USD	92.9609	% 30/04/18	89.24219	F	1,941,115.58	-77,649.41	10,959.64	1,874,425.81	2.09
US912810RM27 US TREAS 3% 2045		UST-15/05/45	2,088,100.	M USD	102.1679	% 30/04/18	98.37501	F	2,133,368.45	-79,199.87	29,071.89	2,083,240.47	2.32
US912810RN00 US TREA 2.875% 45		UST-15/08/45	2,088,100.	M USD	99.7583	% 30/04/18	96.01563	F	2,083,053.26	-78,150.89	12,603.59	2,017,505.96	2.25
US912810RP57 US TREASUR 3% 45		UST-15/11/45	2,088,100.	M USD	102.2295	% 30/04/18	98.35157	F	2,134,654.67	-80,975.54	29,071.89	2,082,751.02	2.32
US912810RQ31 US TREASURY 2.5% 46		UST-15/02/46	1,939,000.	M USD	93.447	% 30/04/18	88.93751	F	1,811,937.79	-87,439.47	10,177.07	1,734,675.39	1.93
US912810RS96 US TREASURY 2.5% 46		UST-15/05/46	1,939,000.	M USD	94.7611	% 30/04/18	88.89063	F	1,837,418.56	-113,829.25	22,496.69	1,746,086.00	1.94
US912810RT79 US TREASURY 2.25% 46		UST-15/08/46	1,939,000.	M USD	89.6756	% 30/04/18	84.14063	F	1,738,809.01	-107,322.19	9,159.36	1,640,646.18	1.83
US912810RU43 USA 2.875% 15/11/46		UST-15/11/46	1,939,000.	M USD	97.4986	% 30/04/18	95.87501	F	1,890,498.58	-31,482.14	25,871.19	1,884,887.63	2.10
US912810RV26 US TREASURY 3% 2047		UST-15/02/47	1,939,000.	M USD	100.5145	% 30/04/18	98.24219	F	1,948,975.97	-44,059.91	12,212.49	1,917,128.55	2.14
US912810RX81 US TREASURY 3% 2047		UST-15/05/47	1,939,000.	M USD	101.459	% 30/04/18	98.21094	F	1,967,289.93	-62,979.80	26,996.02	1,931,306.15	2.15
US912810RY64 US TREASURY 2.75% 47		UST-15/08/47	1,939,000.	M USD	97.1416	% 30/04/18	93.38282	F	1,883,575.21	-72,882.33	11,194.78	1,821,887.66	2.03
US912810RZ30 USA 0% 15/11/2047		UST-15/11/47	1,939,000.	M USD	96.773	% 30/04/18	93.34376	F	1,876,427.69	-66,492.18	24,746.35	1,834,681.86	2.04
US912810SA79 USA TREASURY 3% 48		UST-15/02/48	2,088,100.	M USD	98.7871	% 30/04/18	98.20313	F	2,062,772.54	-12,192.98	13,151.57	2,063,731.13	2.30
Fixed-rate Bonds DRM													
						SUM	(USD)		72,658,092.44	-3,134,394.82	758,744.21	70,282,441.83	78.29
Bonds DRM													
						SUM	(USD)		72,658,092.44	-3,134,394.82	758,744.21	70,282,441.83	78.29
Bonds OTC													
Fixed-rate Bonds OTC													
US912810FE39 T-BOND 5.50 08/28		UST-15/08/28	585,500.	M USD	131.0136	% 30/04/18	122.70313	F	767,084.44	-48,657.62	6,760.75	725,187.57	0.81
US912810FF04 T-BOND 5.25 11/28		UST-15/11/28	544,200.	M USD	128.9246	% 30/04/18	120.90625	F	701,607.73	-43,635.92	13,259.24	671,231.05	0.75
US912810FT08 T-BOND 4.5 02/36		UST-15/02/36	1,312,400.	M USD	128.8041	% 30/04/18	121.07031	F	1,690,425.08	-101,498.33	12,398.92	1,601,325.67	1.78
US912810PX00 US TREASU 4.50 05/38		UST-15/05/38	1,268,100.	M USD	129.4381	% 30/04/18	122.55469	F	1,641,404.37	-87,288.34	26,482.97	1,580,599.00	1.76
US912810QB70 US TREASURY 4.25 39		UST-15/05/39	1,928,000.	M USD	125.1369	% 30/04/18	119.16406	F	2,412,639.53	-115,156.45	38,027.40	2,335,510.48	2.60
US912810QC53 US T-BOND 4.5 08/39		UST-15/08/39	2,060,100.	M USD	129.4475	% 30/04/18	123.19531	F	2,666,748.95	-128,802.37	19,462.82	2,557,409.40	2.85
US912810QD37 US TREASURY 4.375 39		UST-15/11/39	2,215,600.	M USD	127.3405	% 30/04/18	121.32813	F	2,821,355.87	-133,209.82	44,985.25	2,733,131.30	3.04
US912810QN19 USA T-NOTES 4.75 41		UST-15/02/41	2,138,200.	M USD	134.5243	% 30/04/18	127.875	F	2,876,398.90	-142,175.65	21,322.93	2,755,546.18	3.07
US912810QT88 US T-NOTE 3.125% 41		UST-15/11/41	2,088,100.	M USD	105.5147	% 30/04/18	101.10157	F	2,203,253.02	-92,151.14	30,283.22	2,141,385.10	2.39
US912810QU51 US T- BOND 3.125% 42		UST-15/02/42	2,088,100.	M USD	105.4832	% 30/04/18	101.05469	F	2,202,594.75	-92,471.77	13,699.55	2,123,822.53	2.37

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935958 LYXOR UCITS ETF IBOXX $ TREASURIES 10Y+ — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T		STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
US912810RE01	US T 3.625% 15/02/44		UST-15/02/44	2,088,100.	M USD	114.8204	% 30/04/18	109.60938	F	2,397,565.75	-108,812.29	15,891.48	2,304,644.94	2.57
	Fixed-rate Bonds OTC													
							SUM (USD)			22,381,078.39	-1,093,859.70	242,574.53	21,529,793.22	23.98
	Bonds OTC													
							SUM (USD)			22,381,078.39	-1,093,859.70	242,574.53	21,529,793.22	23.98
Bonds														
							SUM (USD)			95,039,170.83	-4,228,254.52	1,001,318.74	91,812,235.05	102.27
Cash														
	Cash at Banks													
	A/P + associated accounts													
	Deferred settlement Purchases													
BDS065USD	DsPur-Sec			-2,619,839.55	USD	1.		1.		-2,619,839.55	0.00	0.00	-2,619,839.55	-2.92
	A/P + associated accounts													
							SUM (USD)			-2,619,839.55	0.00	0.00	-2,619,839.55	-2.92
	A/R + associated accounts													
	Deferred settlement Sales													
SDS065USD	DsSal-Sec			884,583.47	USD	1.		1.		884,583.47	0.00	0.00	884,583.47	0.99
	A/R + associated accounts													
							SUM (USD)			884,583.47	0.00	0.00	884,583.47	0.99
	Sundry debit or credit accounts													
MCUSD	SundryCrAcc			-2,019.38	USD	1.		1.		-2,019.38	0.00	0.00	-2,019.38	0.00
	Sundry debit or credit accounts													
							SUM (USD)			-2,019.38	0.00	0.00	-2,019.38	
	Adjustment accounts													
	Accrued charges													
F120USD	PnAdmFee			-6,372.22	USD	1.		1.		-6,372.22	0.00	0.00	-6,372.22	-0.01
	Adjustment accounts													
							SUM (USD)			-6,372.22	0.00	0.00	-6,372.22	-0.01
	Cash at Banks													
							SUM (USD)			-1,743,647.68	0.00	0.00	-1,743,647.68	-1.94
	Other availabilities													
	Financial accounts													
	Spot transactions													
BK065USD	BkDep USD SGP			13,100.05	USD	1.		1.		13,100.05	0.00	0.00	13,100.05	0.01

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935958 LYXOR UCITS ETF IBOXX $ TREASURIES 10Y+ — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	 NET P&L	 ACCRUED INTEREST	 EVALUATION	----------> PRCT PRCT NA
Financial accounts												
					SUM	(USD)		13,100.05	0.00	0.00	13,100.05	0.01
Other availabilities												
					SUM	(USD)		13,100.05	0.00	0.00	13,100.05	0.01
Cash												
					SUM	(USD)		-1,730,547.63	0.00	0.00	-1,730,547.63	-1.93
US DOLLAR												
					SUM	(USD)		93,308,623.20	-4,228,254.52	1,001,318.74	90,081,687.42	100.34
FUND : LYXOR UCITS ETF IBOXX $ TREASURIES 10Y+ (935958)												
						(USD)		93,280,334.06	-4,507,790.09	1,001,318.74	89,773,862.71	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935958 LYXOR UCITS ETF IBOXX $ TREASURIES 10Y+ — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 91,532,195.15

Day's management fees

PnAdmFee : 437.59 USD
PnAdmFee : 169.11 USD

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
C FR0010961003 Part C	USD	76,057,455.73	566,001.	134.3768	84.69693005117		134.3768	134.3768
D FR0013217718 PART D	USD	13,716,406.98	116,000.	118.2448	15.30306994883		118.2448	118.2448

Net Asset Value USD : 89,773,862.71

C	EUR	62,951,047.6139	111.2207	0.8276775368	111.2207	111.2207	
D	EUR	11,352,761.943	97.8686	0.8276775368	97.8686	97.8686	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935958 LYXOR UCITS ETF IBOXX $ TREASURIES 10Y+ — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report	for previous VNI calculation			variation
Rate	EUR in USD :	1.2082	quoted	: 30/04/18	0.	1.21015	quotation:	27/04/18	-0.16114
Rate	USD in EUR :	0.8276775368	quoted	: 30/04/18	0.	0.8263438417	quotation:	27/04/18	0.1614

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report	for previous VNI calculation		
Rate	USD in EUR :	0.8276775368	quoted	: 30/04/18	0.	0.8263438416	quotation:	27/04/18
Rate	EUR in USD :	1.2082	quoted	: 30/04/18	0.	1.2101499999	quotation:	27/04/18

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935960 LYXOR UCITS ETF IBOXX $ LIQUID EMERG MARKETS SOV — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
EURO												
Forward Instruments												
Interest Rate Swaps												
Swaps												
Performance Swaps												
SWAP03643906 INDEX LEG ETF MH D E PRC		13,366,080.	EUR	0.	30/04/18	190.2019533	V	0.00	14,566,621.30	0.00	14,566,621.30	5.89
Swaps												
					SUM (USD)			0.00	14,566,621.30	0.00	14,566,621.30	5.89
Interest Rate Swaps												
					SUM (USD)			0.00	14,566,621.30	0.00	14,566,621.30	5.89
Forward Instruments												
					SUM (USD)			0.00	14,566,621.30	0.00	14,566,621.30	5.89
Cash												
Other availabilities												
Financial accounts												
Spot transactions												
BK065EUR BkDep EUR SGP		0.78	EUR	1.21794872		1.2082		0.95	-0.01	0.00	0.94	0.00
Financial accounts												
					SUM (USD)			0.95	-0.01	0.00	0.94	
Other availabilities												
					SUM (USD)			0.95	-0.01	0.00	0.94	
Cash												
					SUM (USD)			0.95	-0.01	0.00	0.94	
EURO												
					SUM (USD)			0.95	14,566,621.29	0.00	14,566,622.24	5.89
US DOLLAR												
Bonds												
Bonds DRM												
Fixed-rate Bonds DRM												
CA563469CL71 MANITOBA9.625% 18	USA-01/12/18	50,000.	M USD	107.5104	% 30/04/18	104.1645		53,755.18	-1,672.93	2,031.94	54,114.19	0.02
US00828ECA55 AFRICAN 1.875% 2020	EUR-16/03/20	313,000.	M USD	98.8835	% 30/04/18	98.62		309,505.36	-824.76	766.20	309,446.80	0.13
US040114GW47 REP OF ARG 6.875% 21	EUR-22/04/21	150,000.	M USD	105.543	% 30/04/18	105.1155		158,314.50	-641.25	315.10	157,988.35	0.06
US040114GX20 ARGENTINA 7.50% 26	EUR-22/04/26	168,000.	M USD	106.3145	% 30/04/18	105.0925		178,608.36	-2,052.96	385.00	176,940.40	0.07
US045167DR18 ASIAN DV BK 1.75% 26	EUR-14/08/26	3,031,000.	M USD	93.4251	% 30/04/18	90.3035		2,831,714.50	-94,615.41	11,639.88	2,748,738.97	1.11
US045167DU47 ASIAN DEV 2.625% 27	USA-12/01/27	150,000.	M USD	99.578	% 30/04/18	96.4685		149,367.00	-4,664.25	1,214.06	145,916.81	0.06
US06367XD243 BANK OF M 2.5% 2022	USA-11/01/22	3,305,000.	M USD	99.441	% 30/04/18	97.5925		3,286,525.53	-61,093.41	25,705.56	3,251,137.68	1.32
US105756BV13 BRASIL 4.25% 01/2025	EUR-07/01/25	3,610,000.	M USD	102.0211	% 30/04/18	98.7925		3,682,961.99	-116,552.74	49,436.94	3,615,846.19	1.46
US105756BW95 BRAZIL 5% 27/01/2045	USA-27/01/45	1,729,000.	M USD	92.0081	% 30/04/18	86.7025		1,590,819.27	-91,733.04	23,053.33	1,522,139.56	0.62
US195325BM66 COLOMBIA 6.125 01/41	USA-18/01/41	2,327,000.	M USD	120.187	% 30/04/18	113.225		2,796,751.67	-162,005.92	41,570.89	2,676,316.64	1.08
US195325BN40 COLOMBIA 4.375% 2021	USA-12/07/21	1,451,000.	M USD	105.5588	% 30/04/18	102.8075		1,531,657.46	-39,920.63	19,749.72	1,511,486.55	0.61
US222213AL40 COUNCIL 1.625% 03/20	EUR-10/03/20	25,183,000.	M USD	98.3958	% 30/04/18	98.165		24,779,018.72	-58,126.77	60,246.83	24,781,138.78	10.02

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935960 LYXOR UCITS ETF IBOXX $ LIQUID EMERG MARKETS SOV — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
US222213AQ37 COUNC OF EUR 1.5% 19		USA-17/05/19	1,479,000.	M USD	99.587 %	30/04/18	99.002		1,472,891.73	-8,652.15	10,229.75	1,474,469.33	0.60
US298785GL42 EIB 2.5% 15/04/2021		EUR-15/04/21	4,039,000.	M USD	99.166 %	30/04/18	99.195		4,005,314.74	1,171.31	5,048.75	4,011,534.80	1.62
US298785HP47 EUROPEAN BK 2.5% 23		USA-15/03/23	7,721,000.	M USD	97.8985 %	30/04/18	97.929		7,558,743.19	2,354.90	25,736.67	7,586,834.76	3.07
US445545AJ57 HUNGARY 5.75% 11/23		EUR-22/11/23	52,000.	M USD	109.3535 %	30/04/18	109.212		56,863.82	-73.58	1,337.19	58,127.43	0.02
US445545AL04 HUNGARY 5.375% 03/24		USA-25/03/24	2,550,000.	M USD	109.0939 %	30/04/18	107.6595		2,781,895.48	-36,578.23	14,467.71	2,759,784.96	1.12
US458182DX73 INTER 1.00% 2019		USA-13/05/19	3,756,000.	M USD	98.533 %	30/04/18	98.537		3,700,899.48	150.24	17,736.67	3,718,786.39	1.50
US4581X0CM87 INTER AMER 2.125% 25		USA-15/01/25	2,256,000.	M USD	96.8275 %	30/04/18	94.4215		2,184,428.40	-54,279.36	14,382.00	2,144,531.04	0.87
US4581X0CU04 INTERAMER DEV 2% 26		EUR-02/06/26	92,000.	M USD	96.0925 %	30/04/18	92.228		88,405.10	-3,555.34	771.78	85,621.54	0.03
US459058FK42 INT BK REC 0.875% 19		USA-15/08/19	1,600,000.	M USD	98.145 %	30/04/18	97.9765		1,570,320.00	-2,696.00	3,033.33	1,570,657.33	0.64
US471048AM01 JAPAN BK 2.125% 25		USA-10/02/25	758,000.	M USD	93.6605 %	30/04/18	92.8115		709,946.59	-6,435.42	3,713.67	707,224.84	0.29
US471048AN83 JAPAN BANK 1.75% 20		EUR-28/05/20	718,000.	M USD	97.9445 %	30/04/18	97.7205		703,241.51	-1,608.32	5,409.93	707,043.12	0.29
US471048BD92 JBIC 2.5% 06/2022		EUR-01/06/22	2,400,000.	M USD	100.026 %	30/04/18	97.353		2,400,624.00	-64,152.00	25,333.33	2,361,805.33	0.96
US500769GF56 KFW 1.75% 15/10/2019		USA-15/10/19	129,000.	M USD	99.0098 %	30/04/18	98.8335		127,722.58	-227.37	112.88	127,608.09	0.05
US563469TZ82 MANITOBA 1.125% 18		USA-01/06/18	17,000.	M USD	99.7 %	30/04/18	99.9195		16,949.00	37.32	80.75	17,067.07	0.01
US563469UH65 MANITOBA 2.05% 20		USA-30/11/20	2,118,000.	M USD	99.3638 %	30/04/18	97.775		2,104,524.96	-33,650.46	18,453.08	2,089,327.58	0.85
US6832348D38 ONTARIO PROV 4% 1019		USA-07/10/19	162,000.	M USD	102.1941 %	30/04/18	101.874		165,554.43	-518.55	468.00	165,503.88	0.07
US715638BU55 REPUBLIC 4.125% 2027		EUR-25/08/27	6,612,000.	M USD	103.9308 %	30/04/18	102.9025		6,871,903.36	-67,990.06	51,518.50	6,855,431.80	2.77
US71567RAH93 SBSN INDO 4.15% 2027		EUR-29/03/27	8,372,000.	M USD	98.9388 %	30/04/18	97.402		8,283,156.42	-128,660.98	32,813.59	8,187,309.03	3.31
US718286BB24 PHILIPPINES 7.75		EUR-14/01/31	300,000.	M USD	143.2098 %	30/04/18	134.896		429,629.25	-24,941.25	7,039.58	411,727.58	0.17
US718286CB15 PHILIPPINE 3.7% 2042		EUR-02/02/42	8,530,000.	M USD	94.5414 %	30/04/18	93.332		8,064,380.51	-103,160.91	79,779.19	8,040,998.79	3.25
US718286CC97 REPB PHILIPPIN 3% 28		EUR-01/02/28	11,605,000.	M USD	94.2513 %	30/04/18	93.447		10,937,867.83	-93,343.48	88,971.67	10,933,496.02	4.42
US731011AT95 REP OF POLAND 3% 23		USA-17/03/23	3,013,000.	M USD	99.2513 %	30/04/18	98.4075		2,990,442.55	-25,424.57	11,549.83	2,976,567.81	1.20
US731011AU68 REP POLAND 3.25% 26		EUR-06/04/26	1,477,000.	M USD	99.6094 %	30/04/18	97.4295		1,471,230.20	-32,196.49	3,600.19	1,442,633.90	0.58
US836205AR58 SOUTH AFRIC 5.875 25		USA-16/09/25	1,435,000.	M USD	106.6212 %	30/04/18	105.1575		1,530,014.50	-21,004.38	11,006.65	1,520,016.77	0.61
US836205AU87 REPUBLIC 4.30% 2028		EUR-12/10/28	1,311,000.	M USD	94.6243 %	30/04/18	91.999		1,240,523.95	-34,417.06	3,288.43	1,209,395.32	0.49
US857524AC63 POLAND 4% 22/01/24		EUR-22/01/24	75,000.	M USD	102.5325 %	30/04/18	102.5375		76,899.38	3.74	841.67	77,744.79	0.03
US900123CL22 TURKEY REP 6% 27		EUR-25/03/27	2,924,000.	M USD	101.068 %	30/04/18	100.5435		2,955,227.56	-15,335.62	18,518.67	2,958,410.61	1.20
US900123CM05 TURKEY 5.75% 2047		EUR-11/05/47	7,540,000.	M USD	92.2794 %	30/04/18	87.5075		6,957,868.58	-359,803.08	207,140.56	6,805,206.06	2.75
US91087BAC46 UNITED MEXI 4.15% 27		EUR-28/03/27	1,302,000.	M USD	99.7468 %	30/04/18	98.77		1,298,702.90	-12,717.50	5,253.21	1,291,238.61	0.52
US912810QS06 USA T-BOND 3.75 41		UST-15/08/41	10,603,300.	M USD	111.1317 %	30/04/18	111.28125		11,783,626.27	15,858.51	83,479.02	11,882,963.80	4.81
US912810RC45 US TREAS 3.625% 2043		UST-15/08/43	13,575,200.	M USD	108.6172 %	30/04/18	109.28906		14,745,000.37	91,208.11	103,314.02	14,939,522.50	6.04
US912810RQ31 US TREASURY 2.5% 46		UST-15/02/46	849,300.	M USD	90.2928 %	30/04/18	88.6875		766,856.75	-13,633.81	4,457.65	757,680.59	0.31
US912810RU43 USA 2.875% 15/11/46		UST-15/11/46	1,179,000.	M USD	97.6875 %	30/04/18	95.57813		1,151,735.63	-24,869.48	15,730.86	1,142,597.01	0.46
US9128283F58 USA 0% 15/11/2027	PGARANPDC-02412320		5,040,000.	M USD	95.274 %		94.19531	A	4,801,807.38	0.00	0.00	4,801,807.38	1.94
US912828QY99 T-BOND 2.25 18		UST-31/07/18	655,200.	M USD	100.3145 %	30/04/18	100.0957		657,260.30	-1,433.27	3,705.86	659,532.89	0.27
US912828WY26 US TSY 2.25% 07/21		UST-31/07/21	42,400.	M USD	99.6094 %	30/04/18	98.67578		42,234.37	-395.84	239.82	42,078.35	0.02
US912833RZ58 USA 0% 2028	PGARANPDC-02412313		5,081,000.	M USD	73.3046 %		73.25612	A	3,724,608.81	0.00	0.00	3,724,608.81	1.51
US96122XAG34 WESTPAC 2% 21/05/19		EUR-21/05/19	912,000.	M USD	99.3765 %	30/04/18	99.297		906,313.68	-725.04	8,208.00	913,796.64	0.37
USY20721BN86 INDONESIA 4.75% 26		EUR-08/01/26	6,430,000.	M USD	104.185 %	30/04/18	103.3955		6,699,096.85	-50,766.20	97,566.32	6,745,896.97	2.73
XS0485991417 LITHUANIA 7.375% 20		USA-11/02/20	100,000.	M USD	109.196 %	30/04/18	107.6155		109,196.00	-1,580.50	1,679.86	109,295.36	0.04
XS0602546136 REP OF LIT 6.125%21		USA-09/03/21	100,000.	M USD	110.095 %	30/04/18	107.708		110,095.00	-2,387.00	918.75	108,626.75	0.04
XS0956406135 BAHRAIN 6.125% 08/23		USA-01/08/23	5,172,000.	M USD	102.2259 %	30/04/18	100.0175		5,287,124.93	-114,219.83	80,956.17	5,253,861.27	2.13
XS0971721450 RUSSIA FED 4.875% 23		EUR-16/09/23	200,000.	M USD	103.26 %	30/04/18	103.6475		206,520.00	775.00	1,272.92	208,567.92	0.08
XS0971721963 RUSSIA 5.875% 09/43		EUR-16/09/43	200,000.	M USD	107.2655 %	30/04/18	108.569		214,531.00	2,607.00	1,534.03	218,672.03	0.09
XS1107866979 RENTENBANK 1.875% 20		EUR-22/01/20	4,519,000.	M USD	99.3676 %	30/04/18	98.7315		4,490,420.30	-28,743.81	23,771.82	4,485,448.31	1.81
XS1170160300 JAPAN BANK 2.125% 25		EUR-10/02/25	1,320,000.	M USD	93.7245 %	30/04/18	92.8465		1,237,163.40	-11,589.60	6,467.08	1,232,040.88	0.50
XS1196419854 LEBANESE 6.65% 30		EUR-26/02/30	5,512,000.	M USD	89.9228 %	30/04/18	87.62		4,956,544.62	-126,930.22	65,164.09	4,894,778.49	1.98
XS1405766541 BAHRAIN 7% 2028		EUR-12/10/28	200,000.	M USD	95.2725 %	30/04/18	95.6295		190,545.00	714.00	816.67	192,075.67	0.08

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935960 LYXOR UCITS ETF IBOXX $ LIQUID EMERG MARKETS SOV — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
XS1405781698 QATAR ST 2.375% 21		EUR-02/06/21	3,384,000.	M USD	97.3608 %	30/04/18	96.5615		3,294,688.79	-27,047.63	33,710.75	3,301,351.91	1.34
XS1405782159 QATAR 3.25% 2026		EUR-02/06/26	3,882,000.	M USD	97.0918 %	30/04/18	93.608		3,769,101.77	-135,239.21	52,919.21	3,686,781.77	1.49
XS1453477181 L-BANK F 1.375% 21		EUR-21/07/21	580,000.	M USD	98.124 %	30/04/18	95.275		569,119.20	-16,524.20	6,247.08	558,842.08	0.23
XS1508675417 SAUDI IN BD 3.25% 26		EUR-26/10/26	200,000.	M USD	92.1695 %	30/04/18	92.5525		184,339.00	766.00	126.39	185,231.39	0.07
XS1508675508 SAUDI INT BD 4.5% 46		EUR-26/10/46	200,000.	M USD	90.1475 %	30/04/18	90.8645		180,295.00	1,434.00	175.00	181,904.00	0.07
XS1558077845 ARAB REP 6.125% 2022		EUR-31/01/22	1,757,000.	M USD	105.1247 %	30/04/18	102.861		1,847,040.96	-39,773.19	27,800.86	1,835,068.63	0.74
XS1558078496 ARAB REP EG 8.5% 47		EUR-31/01/47	1,718,000.	M USD	114.4275 %	30/04/18	107.5085		1,965,865.01	-118,868.98	37,724.42	1,884,720.45	0.76
XS1586230051 LEBANON 6.85% 2027		EUR-23/03/27	2,457,000.	M USD	96.2621 %	30/04/18	91.313		2,365,159.17	-121,598.76	18,700.50	2,262,260.91	0.92
XS1599284111 KSA SUK 2.894% 2022		EUR-20/04/22	1,661,000.	M USD	97.3597 %	30/04/18	96.559		1,617,145.10	-13,300.11	1,735.84	1,605,580.83	0.65
XS1599284202 KSA SUKUK 3.628% 27		EUR-20/04/27	1,909,000.	M USD	95.5078 %	30/04/18	94.948		1,823,243.09	-10,685.77	2,501.00	1,815,058.32	0.73
XS1685621101 FINLAND 1.5% 2020		EUR-21/09/20	1,645,000.	M USD	97.6574 %	30/04/18	97.305		1,606,464.31	-5,797.06	2,878.75	1,603,546.00	0.65
XS1696892295 ABU DHABI 3.125% 27		EUR-11/10/27	7,821,000.	M USD	94.1781 %	30/04/18	92.8605		7,365,668.43	-103,048.73	14,935.94	7,277,555.64	2.94
XS1696899035 ABU DHABI 4.125% 47		EUR-11/10/47	2,738,000.	M USD	94.3365 %	30/04/18	91.6345		2,582,934.30	-73,981.69	6,902.04	2,515,854.65	1.02
XS1707041262 REP OF ECU 8.875% 27		EUR-23/10/27	3,172,000.	M USD	101.7499 %	30/04/18	94.6395		3,227,506.74	-225,541.80	7,819.86	3,009,784.80	1.22
XS1750113661 OMAN INT 5.625% 2028		EUR-17/01/28	7,827,000.	M USD	99.3564 %	30/04/18	95.6705		7,776,623.38	-288,493.35	129,634.69	7,617,764.72	3.08
XS1750114396 OMAN INT 6.75% 2048		EUR-17/01/48	7,380,000.	M USD	98.2559 %	30/04/18	94.445		7,251,282.91	-281,241.91	146,677.50	7,116,718.50	2.88
XS1755429732 ECUADOR 7.875% 2028		EUR-23/01/28	6,026,000.	M USD	98.2375 %	30/04/18	88.8875		5,919,792.77	-563,432.02	131,818.75	5,488,179.50	2.22
Fixed-rate Bonds DRM													
						SUM	(USD)		239,532,122.13	-4,050,095.11	2,025,344.20	237,507,371.22	96.08
Floating- Reviewable-rate Bonds DRM													
US00828EBM03 AFRICAN DE FRN 18		FRN-01/08/18	238,000.	M USD	99.97 %	30/04/18	100.0125		237,928.60	101.15	31.71	238,061.46	0.10
US45950VGS97 INTL FIN FRN 2020		FRN-15/12/20	580,000.	M USD	99.9938 %	30/04/18	100.042		579,963.75	279.85	1,685.07	581,928.67	0.24
US45950VKY10 INTL FI FRN 2022		FRN-15/12/22	3,229,000.	M USD	99.9963 %	30/04/18	100.1345		3,228,878.91	4,464.09	9,644.89	3,242,987.89	1.31
XS1373145686 EXPORT DEV FRN 2020		FRN-02/03/20	240,000.	M USD	100.6623 %	30/04/18	100.569		241,589.40	-223.80	966.04	242,331.64	0.10
Floating- Reviewable-rate Bonds DRM													
						SUM	(USD)		4,288,360.66	4,621.29	12,327.71	4,305,309.66	1.74
Other Bonds (indexed, hybrid secs) DRM													
Indexed bonds DRM													
US9128282L36 USA i 0.375% 07/2027		UST-15/07/27	1,146,800.	M USD	97.6344 %	30/04/18	96.89453		1,119,671.55	11,538.50	1,306.14	1,132,516.19	0.46
US912828K338 TSY INFL 0.125% i 20		UST-15/04/20	727,100.	M USD	105.5867 %	30/04/18	99.18359		767,721.13	-835.45	47.53	766,933.21	0.31
US912828N712 TSY INFL 0.625% i 26	PGARANPDC-02412303		3,980,000.	M USD	104.2051 %		99.15234	A	4,147,362.85	0.00	0.00	4,147,362.85	1.68
		UST-15/01/26	3,602,800.	M USD	105.2039 %	30/04/18	99.15234		3,790,286.70	-46,664.86	6,975.00	3,750,596.84	1.52
US912828V491 USA TSYi 0.375% i 27		UST-15/01/27	477,000.	M USD	99.3328 %	30/04/18	96.80078		473,817.37	2,199.34	550.16	476,566.87	0.19
Other Bonds (indexed, hybrid secs) DRM													
						SUM	(USD)		10,298,859.60	-33,762.47	8,878.83	10,273,975.96	4.16
Bonds DRM													
						SUM	(USD)		254,119,342.39	-4,079,236.29	2,046,550.74	252,086,656.84	101.98
Bonds OTC													

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935960 LYXOR UCITS ETF IBOXX $ LIQUID EMERG MARKETS SOV — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

ASSET	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Fixed-rate Bonds OTC													
US910860BC15 UNITED MEX 4% 10/23		USA-02/10/23	196,000.	M USD	101.44 %	30/04/18	101.345		198,822.40	-186.20	675.11	199,311.31	0.08
Fixed-rate Bonds OTC						SUM	(USD)		198,822.40	-186.20	675.11	199,311.31	0.08
Bonds OTC						SUM	(USD)		198,822.40	-186.20	675.11	199,311.31	0.08
Bonds						SUM	(USD)		254,318,164.79	-4,079,422.49	2,047,225.85	252,285,968.15	102.06
Lending / Borrowing													
A/P on Collateral sec (rcvd)													
PDC-02412303 PDC LYXOUS912828N712	PGAR1 FIX	0.000	-4,147,362.85	USD	100. %	30/04/18			-4,147,362.85	0.00	0.00	-4,147,362.85	-1.68
PDC-02412313 PDC LYXOUS912833RZ58	PGAR1 FIX	0.000	-3,724,608.81	USD	100. %	30/04/18			-3,724,608.81	0.00	0.00	-3,724,608.81	-1.51
PDC-02412320 PDC LYXOUS9128283F58	PGAR1 FIX	0.000	-4,801,807.38	USD	100. %	30/04/18			-4,801,807.38	0.00	0.00	-4,801,807.38	-1.94
A/P on Collateral sec (rcvd)						SUM	(USD)		-12,673,779.04	0.00	0.00	-12,673,779.04	-5.13
						SUM	(USD)		-12,673,779.04	0.00	0.00	-12,673,779.04	-5.13
Lending / Borrowing						SUM	(USD)		-12,673,779.04	0.00	0.00	-12,673,779.04	-5.13
Forward Instruments													
Interest Rate Swaps													
Swaps													
Performance Swaps													
SWAP03598544 VRAC LEG LYX ETF IBO PRC			250,166,080.	USD	0.	30/04/18	4.21882273	V	0.00	-239,612,016.56	0.00	-239,612,016.56	-96.93
SWAP03598603 FEES LEG USD LYX ETF PRC			1.	USD	0.	30/04/18	6141983.	V	0.00	61,418.83	0.00	61,418.83	0.02
SWAP03598611 INDEX LEG USD LYX ET PRC			236,800,000.	USD	0.	30/04/18	198.2377534	V	0.00	232,627,000.06	0.00	232,627,000.06	94.11
SWAP03643907 FEES LEG ETF MH D EU PRC			1.	USD	0.	30/04/18	464170.	V	0.00	4,640.70	0.00	4,640.70	0.00
Swaps						SUM	(USD)		0.00	-6,918,956.97	0.00	-6,918,956.97	-2.80
Interest Rate Swaps						SUM	(USD)		0.00	-6,918,956.97	0.00	-6,918,956.97	-2.80
Forward Instruments						SUM	(USD)		0.00	-6,918,956.97	0.00	-6,918,956.97	-2.80

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935960 LYXOR UCITS ETF IBOXX $ LIQUID EMERG MARKETS SOV — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	 NET P&L	 ACCRUED INTEREST	 EVALUATION	----------> PRCT PRCT NA
Cash												
Cash at Banks												
A/P + associated accounts												
Deferred settlement Purchases												
BDS065USD	DsPur-Sec	-1,190,485.65	USD	1.		1.		-1,190,485.65	0.00	0.00	-1,190,485.65	-0.48
A/P + associated accounts												
					SUM (USD)			-1,190,485.65	0.00	0.00	-1,190,485.65	-0.48
A/R + associated accounts												
Deferred settlement Sales												
SDS065USD	DsSal-Sec	799,792.09	USD	1.		1.		799,792.09	0.00	0.00	799,792.09	0.32
A/R + associated accounts												
					SUM (USD)			799,792.09	0.00	0.00	799,792.09	0.32
Adjustment accounts												
Accrued charges												
F120USD	PnAdmFee	-66,059.05	USD	1.		1.		-66,059.05	0.00	0.00	-66,059.05	-0.03
Amount receivable												
DRS065USD	SwapsSettlToReceive	390,693.56	USD	1.		1.		390,693.56	0.00	0.00	390,693.56	0.16
Adjustment accounts												
					SUM (USD)			324,634.51	0.00	0.00	324,634.51	0.13
Cash at Banks												
					SUM (USD)			-66,059.05	0.00	0.00	-66,059.05	-0.03
Other availabilities												
Financial accounts												
Spot transactions												
BK065USD	BkDep USD SGP	9.23	USD	1.		1.		9.23	0.00	0.00	9.23	0.00
Financial accounts												
					SUM (USD)			9.23	0.00	0.00	9.23	
Other availabilities												
					SUM (USD)			9.23	0.00	0.00	9.23	
Cash												
					SUM (USD)			-66,049.82	0.00	0.00	-66,049.82	-0.03
US DOLLAR												
					SUM (USD)			241,578,335.93	-10,998,379.46	2,047,225.85	232,627,182.32	94.11
FUND : LYXOR UCITS ETF IBOXX $ LIQUID EMERG MARKETS SOV (935960)												
					(USD)			241,578,336.88	3,568,241.83	2,047,225.85	247,193,804.56	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935960 LYXOR UCITS ETF IBOXX $ LIQUID EMERG MARKETS SOV — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 247,259,853.44

Day's management fees

PnAdmFee : 5,736.15 USD
PnAdmFee : 478.92 USD

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
D FR0010967323 PART D	USD	232,627,172.95	2,368,000.	98.2378	94.096924561608		98.2378	98.2378
DE FR0013217700 PART DE	USD	14,566,631.61	126,000.	115.6081	5.903075438392		115.6081	115.6081

Net Asset Value USD : 247,193,804.56

D	EUR	192,540,285.5	81.3092	0.8276775368	81.3092	81.3092	
DE	EUR	12,056,473.7704	95.6862	0.8276775368	95.6862	95.6862	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935960 LYXOR UCITS ETF IBOXX $ LIQUID EMERG MARKETS SOV — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report		for previous VNI calculation			variation
Rate	EUR in USD :	1.2082	quoted	: 30/04/18	0.		1.21015	quotation:	27/04/18	-0.16114

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report		for previous VNI calculation		
Rate	USD in EUR :	0.8276775368	quoted	: 30/04/18	0.		0.8263438416	quotation:	27/04/18

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935961 LYXOR BOFAML HIGHYIELD EX-FINANCIAL BOND UCITS ETF PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
EURO													
Bonds													
Bonds DRM													
Fixed-rate Bonds DRM													
AT0000A001X2 BUND (AUT) 3.50 9/21		EXA-15/09/21	1,819,000.	M EUR	113.04	% 30/04/18	112.8305		2,056,197.60	-3,810.80	40,117.67	2,092,504.47	1.64
AT0000A100E2 WIENERBERGER 4% 20		EXA-17/04/20	81,000.	M EUR	107.1205	% 30/04/18	107.0445		86,767.61	-61.57	142.03	86,848.07	0.07
AT000B048988 UNICRED BK AU 4.125%		EXA-24/02/21	400,000.	M EUR	112.3805	% 30/04/18	111.778		449,522.00	-2,410.00	3,073.97	450,185.97	0.35
BE0000326356 BELGIUM 4% 28/03/32		UST-28/03/32	3,019,151.	M EUR	139.145	% 30/04/18	138.602		4,200,997.66	-16,393.99	11,911.17	4,196,514.84	3.29
BE0000328378 BELGIAN 2.25% 06/23		EXA-22/06/23	3,229,754.	M EUR	111.465	% 30/04/18	111.3265		3,600,045.30	-4,473.21	62,714.74	3,658,286.83	2.87
BE0000334434 BELGIUM KING 0.8% 25		EXA-22/06/25	92,850.	M EUR	102.64	% 30/04/18	102.682		95,301.24	38.99	641.05	95,981.28	0.08
DE0001143287 STRIP INT 04/07/25	PGARANPDC-02410346		961,190.	M EUR	97.343	%	97.1905	A	935,651.18	0.00	0.00	935,651.18	0.73
		EXA-04/07/25	1,014.	M EUR	97.1272	% 30/04/18	97.1905		984.87	0.64	0.00	985.51	0.00
DE0001143303 STRIP INT 04/07/27		EXA-04/07/27	2,510,836.	M EUR	93.3815	% 30/04/18	94.451		2,344,656.32	26,853.39	0.00	2,371,509.71	1.86
DE000A1PGZ82 K+S AG 3% 20/06/22		EXA-20/06/22	300,000.	M EUR	106.2635	% 30/04/18	107.048		318,790.50	2,353.50	7,816.44	328,960.44	0.26
DE000A1R02E0 HORNBACH 3.875% 20		EUR-15/02/20	246,000.	M EUR	106.584	% 30/04/18	105.924		262,196.64	-1,623.60	2,065.38	262,638.42	0.21
DE000A1R0TU2 BILFINGER 2.375% 19		EXA-07/12/19	593,000.	M EUR	103.994	% 30/04/18	103.1755		616,684.51	-4,853.80	5,672.09	617,502.80	0.48
DE000A2DAR81 KFW 0% 28/04/2022		EXA-28/04/22	9,011,000.	M EUR	100.208	% 30/04/18	100.3005		9,029,742.88	8,335.18	0.00	9,038,078.06	7.09
ES00000126B2 SPGB 2.75 10/31/24	PGARANPDC-02410353		2,282,000.	M EUR	114.8292	%	113.457	A	2,620,402.31	0.00	0.00	2,620,402.31	2.06
		EXA-31/10/24	10,814,000.	M EUR	113.5148	% 30/04/18	113.457		12,275,493.63	-6,253.65	149,914.63	12,419,154.61	9.74
ES00000128P8 SPANISH GOV 1.5% 27		EXA-30/04/27	688,000.	M EUR	103.29	% 30/04/18	103.107		710,635.20	-1,259.04	84.83	709,460.99	0.56
EU000A1G0AT6 EFSF 3.375% 03/04/37		EXA-03/04/37	262,000.	M EUR	136.0275	% 30/04/18	134.735		356,392.05	-3,386.35	726.78	353,732.48	0.28
EU000A1U9829 ESM 0.875% 15/10/19		EXA-15/10/19	1.	M EUR	103.	% 30/04/18	101.985		1.03	-0.01	0.00	1.02	0.00
FR0010014845 GIE PSA 6 09/33		EXA-19/09/33	532,000.	M EUR	124.9031	% 30/04/18	128.1405		664,484.49	17,222.97	19,764.16	701,471.62	0.55
FR0010604983 OAT 4% 25/04/2018	PGARANPDC-02410341		40,858.	M EUR	100.012	%	100.012	A	40,862.90	0.00	0.00	40,862.90	0.03
FR0010744904 CRH-CAIS 5% 08/04/19		EXA-08/04/19	1,007.	M EUR	105.433	% 30/04/18	105.005		1,061.71	-4.31	3.45	1,060.85	0.00
FR0010910240 CAISSE REF 3.5% 20		EXA-22/06/20	299,500.	M EUR	109.5515	% 30/04/18	108.146		328,106.74	-4,209.47	9,046.54	332,943.81	0.26
FR0010945451 CRH-CAI 3.3 23/09/22		EXA-23/09/22	923,211.	M EUR	115.668	% 30/04/18	113.903		1,067,859.70	-16,294.67	18,529.98	1,070,095.01	0.84
FR0011011188 CRH CAI 4.3 24/02/23		EXA-24/02/23	17,206.	M EUR	120.189	% 30/04/18	119.6245		20,679.72	-97.13	137.84	20,720.43	0.02
FR0011178946 CRH 4% 17/06/22		EXA-17/06/22	1,398.	M EUR	118.1009	% 30/04/18	116.221		1,651.05	-26.28	49.03	1,673.80	0.00
FR0011196856 OAT 3% 25/04/22		EXA-25/04/22	3,442,163.	M EUR	112.55	% 30/04/18	112.667		3,874,154.46	4,027.33	2,263.34	3,880,445.13	3.04
FR0011302793 VALLOUREC 3.25% 19		EXA-02/08/19	100,000.	M EUR	103.291	% 30/04/18	103.2555		103,291.00	-35.50	2,439.73	105,695.23	0.08
FR0011439900 TEREOS FIN 4.25% 20		EXA-04/03/20	300,000.	M EUR	103.4177	% 30/04/18	100.2525		310,253.00	-9,495.50	2,095.89	302,853.39	0.24
FR0011567940 PEUGEOT 6.5% 01/19		EXA-18/01/19	100,000.	M EUR	105.451	% 30/04/18	104.663		105,451.00	-788.00	1,869.86	106,532.86	0.08
FR0011757434 BNP PARIBAS H0 1% 19		EXA-25/02/19	600,000.	M EUR	101.441	% 30/04/18	101.1285		608,646.00	-1,875.00	1,101.37	607,872.37	0.48
FR0011791391 AREVA SA 3.125% 23		EXA-20/03/23	400,000.	M EUR	102.8925	% 30/04/18	103.0745		411,570.00	728.00	1,506.85	413,804.85	0.32
FR0012939841 SCHNEIDER EL 1.5% 23		EXA-08/09/23	900,000.	M EUR	105.0345	% 30/04/18	104.812		945,310.50	-2,002.50	8,765.75	952,073.75	0.75
FR0012993103 FRANCE 1.5% 05/2031		EXA-25/05/31	11,475,038.	M EUR	105.19	% 30/04/18	105.781		12,070,592.47	67,817.47	161,750.88	12,300,160.82	9.65
FR0013216926 DANONE 1.208% 2028		UST-03/11/28	300,000.	M EUR	97.9235	% 30/04/18	98.066		293,770.50	427.50	1,797.11	295,995.11	0.23
IT0003934657 ITALY BTP 4 01/02/37		UST-01/02/37	76,000.	M EUR	124.255	% 30/04/18	123.5075		94,433.80	-568.10	764.20	94,629.90	0.07
IT0005142143 ITALIAN REP 0.65% 20		UST-01/11/20	3,451,000.	M EUR	101.9	% 30/04/18	101.8395		3,516,569.00	-2,087.85	121.91	3,514,603.06	2.76
NL0009348242 NETHERLAND 3.5% 20		EXA-15/07/20	627,046.	M EUR	109.408	% 30/04/18	108.9915		686,038.49	-2,611.65	17,557.29	700,984.13	0.55
XS0161100515 TELITA FIN 7.75 33		EXA-24/01/33	25,000.	M EUR	156.9496	% 30/04/18	150.495		39,237.39	-1,613.64	525.51	38,149.26	0.03
XS0214965963 TELE ITA 5.25 55		EXA-17/03/55	300,000.	M EUR	111.6048	% 30/04/18	114.952		334,814.25	10,041.75	2,028.08	346,884.08	0.27
XS0542593792 OI EUROPEAN 6.75 20		EUR-15/09/20	50,000.	M EUR	114.5265	% 30/04/18	114.472		57,263.25	-27.25	871.88	58,107.88	0.05
XS0552915943 BOMBARDIER 6.125% 21		EUR-15/05/21	500,000.	M EUR	108.3233	% 30/04/18	109.8645		541,616.25	7,706.25	14,291.67	563,614.17	0.44
XS0605214336 TERNA SPA 4.75 0321		EXA-15/03/21	304,000.	M EUR	113.771	% 30/04/18	113.314		345,863.84	-1,389.28	1,938.52	346,413.08	0.27
XS0723509104 FMC FIN III 5.25% 19		EUR-31/07/19	200,000.	M EUR	107.9855	% 30/04/18	106.5215		215,971.00	-2,928.00	2,712.50	215,755.50	0.17
XS0767278301 TELEKOM FIN 4% 04/22		EXA-04/04/22	54,000.	M EUR	114.3532	% 30/04/18	114.058		61,750.75	-159.43	171.62	61,762.94	0.05

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935961 LYXOR BOFAML HIGHYIELD EX-FINANCIAL BOND UCITS ETF PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
XS0933604943 REPSOL 2.625% 05/20		EXA-28/05/20	200,000.	M EUR	105.794 %	30/04/18	105.447		211,588.00	-694.00	4,890.41	215,784.41	0.17
XS0935786789 PHOENIX 3.125% 05/20		EXA-27/05/20	100,000.	M EUR	107.1385 %	30/04/18	105.303		107,138.50	-1,835.50	2,919.52	108,222.52	0.08
XS0946728564 INTERX HOLD 6% 07/20		EUR-15/07/20	716,000.	M EUR	103.4196 %	30/04/18	102.8385		740,484.60	-4,160.94	12,888.00	749,211.66	0.59
XS0981438582 GAS NAT FEN 3.5% 21		EXA-15/04/21	100,000.	M EUR	109.992 %	30/04/18	110.043		109,992.00	51.00	172.60	110,215.60	0.09
XS0982713330 UNITYMEDIA 6.25% 29		EUR-15/01/29	250,000.	M EUR	125.3178 %	30/04/18	113.8915		281,965.00	2,763.75	4,687.50	289,416.25	0.23
XS0997941199 K+S 3.125% 06/12/18		EXA-06/12/18	451,000.	M EUR	102.2258 %	30/04/18	101.7705		461,038.43	-2,053.48	5,714.73	464,699.68	0.36
XS1000393899 ASTALDI SPA 7.125 20		EUR-01/12/20	100,000.	M EUR	85.307 %	30/04/18	81.558		85,307.00	-3,749.00	3,008.33	84,566.33	0.07
XS1023039545 EIB 2.125 01/15/24		EXA-15/01/24	1,623,000.	M EUR	111.4155 %	30/04/18	110.74		1,808,273.57	-10,963.37	10,204.89	1,807,515.09	1.42
XS1023268573 BAYER AG 1.875% 21		EXA-25/01/21	54,000.	M EUR	104.879 %	30/04/18	104.6615		56,634.66	-117.45	271.85	56,789.06	0.04
XS1028411152 LGE HOLDCO 7.125% 24		EUR-15/05/24	300,000.	M EUR	111.4631 %	30/04/18	108.2335		334,389.43	-9,688.93	9,975.00	334,675.50	0.26
XS1028950886 NOVAFIVES 4.5% 06/21		EUR-30/06/21	200,000.	M EUR	102.3385 %	30/04/18	101.855		204,677.00	-967.00	2,700.00	206,410.00	0.16
XS1043513529 TEOLLISUUDEN 2.5% 21		EXA-17/03/21	400,000.	M EUR	104.818 %	30/04/18	104.8255		419,272.00	30.00	1,287.67	420,589.67	0.33
XS1056202762 HUNTSMAN 5.125% 21		EUR-15/04/21	100,000.	M EUR	110.515 %	30/04/18	111.0635		110,515.00	548.50	256.25	111,319.75	0.09
XS1061642317 ALTICE 7.25% 05/22		EUR-15/05/22	911,000.	M EUR	99.774 %	30/04/18	99.3805		908,941.14	-3,584.78	14,310.29	919,666.65	0.72
XS1086785182 HELLENIC TEL 3.5 20		EXA-09/07/20	100,000.	M EUR	105.779 %	30/04/18	105.827		105,779.00	48.00	2,857.53	108,684.53	0.09
XS1107268135 NYRSTAR NETH 8.5% 19		EUR-15/09/19	100,000.	M EUR	108.6555 %	30/04/18	108.579		108,655.50	-76.50	1,133.33	109,712.33	0.09
XS1117296209 INEOS FINANCE 4% 23		EUR-01/05/23	103,000.	M EUR	102.701 %	30/04/18	102.1645		105,781.99	-552.56	22.89	105,252.32	0.08
XS1117297603 UPCB FINANCE 4% 27		EUR-15/01/27	300,000.	M EUR	106.348 %	30/04/18	103.67		319,044.00	-8,034.00	3,600.00	314,610.00	0.25
XS1153374084 AURIS LUXEM II 8% 23		EUR-15/01/23	100,000.	M EUR	106.0204 %	30/04/18	104.559		106,020.37	-1,461.37	2,400.00	106,959.00	0.08
XS1170787797 EVONIK INDUS 1% 23		EXA-23/01/23	219,000.	M EUR	102.6514 %	30/04/18	102.534		224,806.61	-257.15	600.00	225,149.46	0.18
XS1175224747 PSPC ESCROW 6% 02/23		EUR-01/02/23	300,000.	M EUR	104.8275 %	30/04/18	104.323		314,482.50	-1,513.50	4,600.00	317,569.00	0.25
XS1199438174 UNITYMEDIA 3.75% 27		EUR-15/01/27	449,000.	M EUR	102.459 %	30/04/18	106.337		460,040.91	17,412.22	5,051.25	482,504.38	0.38
XS1204431867 INTL GAME 4.125% 20		EUR-15/02/20	330,000.	M EUR	106.7796 %	30/04/18	105.65		352,372.65	-3,727.65	2,949.38	351,594.38	0.28
XS1204434028 INTL GAME T 4.75% 23		EUR-15/02/23	696,000.	M EUR	112.3308 %	30/04/18	110.028		781,822.71	-16,027.83	7,163.00	772,957.88	0.61
XS1225112272 NOVALIS SAS 3% 22		EUR-30/04/22	752,000.	M EUR	102.0835 %	30/04/18	101.668		767,668.27	-3,124.91	188.00	764,731.36	0.60
XS1240984754 DARLING GLBL 4.75%22		EUR-30/05/22	200,000.	M EUR	105.0174 %	30/04/18	102.814		210,034.75	-4,406.75	4,037.50	209,665.50	0.16
XS1252776759 WFS GLOB 9.5% 2022		EUR-15/07/22	300,000.	M EUR	107.842 %	30/04/18	106.5405		323,526.00	-3,904.50	8,550.00	328,171.50	0.26
XS1266726592 TELENET FI 4.875% 27		EUR-15/07/27	400,000.	M EUR	108.3362 %	30/04/18	108.5915		390,010.22	919.18	5,265.00	396,194.40	0.31
XS1324397964 STADSHYPOT 0.375% 21		EXA-24/02/21	1,445,000.	M EUR	101.2725 %	30/04/18	101.2775		1,463,387.63	72.25	1,009.52	1,464,469.40	1.15
XS1327539976 OTE PLC 4.375% 2019		EXA-02/12/19	100,000.	M EUR	106.4333 %	30/04/18	106.3795		106,433.33	-53.83	1,821.92	108,201.42	0.08
XS1333193875 GOODYEAR 3.75% 23		EUR-15/12/23	200,000.	M EUR	105.1434 %	30/04/18	103.5805		210,286.75	-3,125.75	2,875.00	210,036.00	0.16
XS1361301457 ONORATO 7.75% 2023		EUR-15/02/23	100,000.	M EUR	96.7163 %	30/04/18	91.6205		96,716.25	-5,095.75	1,679.17	93,299.67	0.07
XS1377680381 BRITISH TE 0.625% 21		EXA-10/03/21	570,000.	M EUR	101.174 %	30/04/18	101.3		576,691.80	718.20	527.05	577,937.05	0.45
XS1382783527 CHEM 6.125% 2023		EUR-15/05/23	300,000.	M EUR	107.6283 %	30/04/18	104.9085		322,884.75	-8,159.25	8,575.00	323,300.50	0.25
XS1387174375 HEIDELBER 2.25% 2023		EXA-30/03/23	2,896,000.	M EUR	107.1875 %	30/04/18	106.948		3,104,150.00	-6,935.92	6,069.70	3,103,283.78	2.43
XS1388661651 DEUTSCHE 0.375% 21	PGARANPDC-02410359		140,000.	M EUR	100.9358 %		100.907	A	141,310.11	0.00	0.00	141,310.11	0.11
		EXA-01/04/21	200,000.	M EUR	100.946 %	30/04/18	100.907		201,892.00	-78.00	65.75	201,879.75	0.16
XS1400351653 CIRSA 5.75% 2021		EUR-15/05/21	200,000.	M EUR	105.3345 %	30/04/18	103.253		210,669.00	-4,163.00	5,366.67	211,872.67	0.17
XS1400707771 CORRAL PET 11.75% 21		EUR-15/05/21	200,000.	M EUR	111.456 %	30/04/18	107.394		222,912.00	-8,124.00	7,963.89	222,751.89	0.17
XS1409634612 VOLVO 3.25% 2021		EUR-18/05/21	200,000.	M EUR	108.077 %	30/04/18	107.454		216,154.00	-1,246.00	2,979.17	217,887.17	0.17
XS1432585997 BMBG 3.00% 2021		EUR-15/06/21	200,000.	M EUR	103.1969 %	30/04/18	101.7975		206,393.75	-2,798.75	2,300.00	205,895.00	0.16
XS1433185755 CONTOUR 5.125% 2021		EUR-15/06/21	300,000.	M EUR	105.349 %	30/04/18	103.2225		316,047.00	-6,379.50	5,893.75	315,561.25	0.25
XS1436943309 COTT 5.50% 2024		EUR-01/07/24	200,000.	M EUR	108.5955 %	30/04/18	106.564		217,191.00	-4,063.00	3,727.78	216,855.78	0.17
XS1487495316 SAIPEM FIN 3.75% 23		EXA-08/09/23	300,000.	M EUR	104.3073 %	30/04/18	106.3195		312,921.75	6,036.75	7,304.79	326,263.29	0.26
XS1487498922 SAIPEM FIN 3% 2021		EXA-08/03/21	300,000.	M EUR	104.5695 %	30/04/18	104.5765		313,708.50	21.00	1,380.82	315,110.32	0.25
XS1490152565 SCHAEFF PIK 2.75% 21		EUR-15/09/21	700,000.	M EUR	103.1039 %	30/04/18	102.0815		721,727.00	-7,156.50	8,983.33	723,553.83	0.57
XS1490153886 SCHAEFF 3.25% PIK 23		EUR-15/09/23	600,000.	M EUR	105.0305 %	30/04/18	103.3425		630,183.00	-10,128.00	9,100.00	629,155.00	0.49
XS1490159495 SCHAEFFLER 3.75% 26		EUR-15/09/26	300,000.	M EUR	107.111 %	30/04/18	105.2095		321,333.00	-5,704.50	5,250.00	320,878.50	0.25

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935961 LYXOR BOFAML HIGHYIELD EX-FINANCIAL BOND UCITS ETF PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
XS1491985476 EDREAMS ODI 8.5% 21		EUR-01/08/21	300,000.	M EUR	107.5065 %	30/04/18	105.792		315,105.26	-5,025.26	6,366.86	316,446.86	0.25
XS1513691979 SNAI SPA 6.375% 2021		EUR-07/11/21	250,000.	M EUR	107.6775 %	30/04/18	106.305		269,193.75	-3,431.25	7,791.67	273,554.17	0.21
XS1514140364 SILGAN HO 3.25% 2025		EUR-15/03/25	300,000.	M EUR	103.758 %	01/02/18	104.0245		311,274.00	799.50	1,300.00	313,373.50	0.25
XS1591523755 SAIPEM FIN 2.75% 22		EXA-05/04/22	300,000.	M EUR	101.7599 %	30/04/18	102.872		305,279.57	3,336.43	632.88	309,248.88	0.24
XS1595704872 INNOGY FIN 1% 2025		EXA-13/04/25	274,000.	M EUR	100.231 %	30/04/18	100.008		274,632.94	-611.02	150.14	274,172.06	0.22
XS1616411036 E.ON SE 0.375% 2021		EXA-23/08/21	364,000.	M EUR	100.5955 %	30/04/18	100.6045		366,167.62	32.76	946.15	367,146.53	0.29
XS1616411119 E.ON SE 1.625% 2029		EXA-22/05/29	274,000.	M EUR	100.468 %	30/04/18	100.023		275,282.32	-1,219.30	4,220.73	278,283.75	0.22
XS1634252628 UPCB FIN 3.625% 2029		EUR-15/06/29	350,000.	M EUR	100.2245 %	30/04/18	99.4625		350,785.92	-2,667.17	3,806.25	351,925.00	0.28
XS1642700766 ZODIAK MEDIA 4% 2022		EUR-01/07/22	300,000.	M EUR	104.787 %	30/04/18	103.156		314,361.00	-4,893.00	4,066.67	313,534.67	0.25
XS1642812991 KLEOPATR PIK 8.5% 23		EUR-30/06/23	300,000.	M EUR	102.2005 %	30/04/18	82.9275		306,601.50	-57,819.00	7,650.00	256,432.50	0.20
XS1644605179 AGUILA 3 SA 9.75% 22		EUR-15/12/22	100,000.	M EUR	98.79 %	30/04/18	107.3975		98,790.00	8,607.50	3,737.50	111,135.00	0.09
XS1664644983 BAT INT FIN 2.25% 30		EXA-16/01/30	456,000.	M EUR	100.6345 %	30/04/18	100.6825		458,893.32	218.88	3,007.73	462,119.93	0.36
XS1700480160 VALLOUREC 6.625% 22		EUR-15/10/22	1,604,000.	M EUR	103.787 %	30/04/18	103.5145		1,664,743.48	-4,370.90	5,313.25	1,665,685.83	1.31
XS1711584430 SAIPEM FIN 2.625% 25		EXA-07/01/25	559,000.	M EUR	98.1315 %	30/04/18	99.018		548,555.09	4,955.53	4,663.44	558,174.06	0.44
XS1720016531 VERISURE 5.75% 23	PGARANPDC	-02410370	134,000.	M EUR	102.1287 %		99.64	A	136,852.41	0.00	0.00	136,852.41	0.11
		EUR-01/12/23	1,461,000.	M EUR	99.6705 %	30/04/18	99.64		1,456,186.01	-445.61	37,103.31	1,492,843.71	1.17
XS1761785077 INNOGY 1.5% 07/2029		EXA-31/07/29	942,000.	M EUR	97.4535 %	30/04/18	96.891		918,011.97	-5,298.75	3,561.53	916,274.75	0.72
Fixed-rate Bonds DRM													
						SUM	(EUR)		95,395,736.38	-138,509.34	855,882.08	96,113,109.12	75.40
Floating- Reviewable-rate Bonds DRM													
DE000A1ZN206 WIENERBER TF/TV PERP		EXA-31/12/49	123,000.	M EUR	108.4189 %	30/04/18	108.581		133,355.27	199.36	1,398.49	134,953.12	0.11
FR0012005924 ACCOR SA TF/TV PERP		EXA-31/12/99	1,000,000.	M EUR	105.8087 %	30/04/18	106.425		1,058,087.40	6,162.60	34,695.21	1,098,945.21	0.86
FR0012278539 ARKEMA SA TV PERPET		EXA-31/12/99	700,000.	M EUR	109.1026 %	30/04/18	109.0945		763,718.00	-56.50	16,943.84	780,605.34	0.61
PTEDPUOM0024 EDP SA VAR 09/2075		EXA-16/09/75	600,000.	M EUR	111.8676 %	30/04/18	111.257		671,205.50	-3,663.50	4,241.10	671,783.10	0.53
XS0562783034 LAFARGE MULTCP 11/18		EXA-29/11/18	80,000.	M EUR	106.0688 %	30/04/18	103.212		84,855.00	-2,285.40	1,826.03	84,395.63	0.07
XS0972588643 TELEFO TF/TV PERP		EXA-31/12/49	100,000.	M EUR	120.3255 %	30/04/18	120.461		120,325.50	135.50	4,742.12	125,203.12	0.10
XS0992293570 SOLVAY FI TF/TV PERP		EXA-31/12/99	830,000.	M EUR	105.4236 %	30/04/18	103.723		875,015.99	-14,115.09	33,992.34	894,893.24	0.70
XS1050460739 TELEFONIC TF/TV PERP		EXA-31/12/49	700,000.	M EUR	107.1953 %	30/04/18	107.758		750,367.25	3,938.75	3,164.38	757,470.38	0.59
XS1109795176 ORIGIN ENER TF/TV 74		UST-16/09/74	1,186,000.	M EUR	104.6984 %	30/04/18	104.261		1,241,722.48	-5,187.02	6,187.83	1,242,723.29	0.97
XS1148359356 TELE 4.2% PERPETUAL		EXA-31/12/99	600,000.	M EUR	105.4268 %	30/04/18	105.434		632,561.00	43.00	10,356.16	642,960.16	0.50
XS1195581159 TDC AS TF/TV 3015		EXA-26/02/15	800,000.	M EUR	100.3899 %	30/04/18	100.386		803,119.00	-31.00	5,063.01	808,151.01	0.63
XS1207054666 REPSOL INTL PERP		EXA-31/12/99	1,000,000.	M EUR	106.0127 %	30/04/18	107.4125		1,060,126.90	13,998.10	4,140.41	1,078,265.41	0.85
XS1207058733 REPSOL INTL VAR 75		EXA-25/03/75	200,000.	M EUR	105.1348 %	30/04/18	110.1055		210,269.61	9,941.39	961.64	221,172.64	0.17
XS1219498141 RWE AG VAR 2075		EXA-21/04/75	486,000.	M EUR	103.3843 %	30/04/18	103.193		502,447.56	-929.58	7,103.59	508,621.57	0.40
XS1219499032 RWE AG VAR 04/75		EXA-21/04/75	280,000.	M EUR	99.7593 %	30/04/18	104.731		279,325.90	13,920.90	322.19	293,568.99	0.23
XS1271836600 DT LUFTH VAR 75		EXA-12/08/75	866,000.	M EUR	109.8702 %	30/04/18	109.3105		951,476.21	-4,847.28	9,727.67	956,356.60	0.75
XS1323897485 SOLVAY FIN VAR		EXA-31/12/99	470,000.	M EUR	110.956 %	30/04/18	111.497		521,493.20	2,542.70	22,077.51	546,113.41	0.43
XS1405763019 LANXESS VAR 2076		EXA-06/12/76	266,000.	M EUR	108.6765 %	30/04/18	109.8215		289,079.49	3,045.70	10,854.99	302,980.18	0.24
XS1405765659 SES SA PERP VAR		UST-31/12/99	500,000.	M EUR	113.3995 %	30/04/18	108.145		566,997.50	-26,272.50	7,243.15	547,968.15	0.43
XS1490960942 TELEFONI VAR PERP		EXA-31/12/99	600,000.	M EUR	103.4558 %	30/04/18	105.1835		620,734.50	10,366.50	3,020.55	634,121.55	0.50
XS1718416586 BASF SE FRN 2019		FRN-15/11/19	177,000.	M EUR	100.53 %	30/04/18	100.4475		177,938.10	-146.02	0.00	177,792.08	0.14

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935961 LYXOR BOFAML HIGHYIELD EX-FINANCIAL BOND UCITS ETF PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
Floating- Reviewable-rate Bonds DRM													
						SUM (EUR)			12,314,221.36	6,760.61	188,062.21	12,509,044.18	9.81
Other Bonds (indexed, hybrid secs) DRM													
Indexed bonds DRM													
FR0010899765 FRANCE i 1.10% 07/22		EXA-25/07/22	5,600,682.	M EUR	123.8884	% 30/04/18	112.3295		6,938,597.23	2,440.77	52,514.53	6,993,552.53	5.49
Other Bonds (indexed, hybrid secs) DRM													
						SUM (EUR)			6,938,597.23	2,440.77	52,514.53	6,993,552.53	5.49
Zero-coupon Bonds DRM													
DE0001108595 ALLEMAGNE 0% 42 STRI		EXA-04/07/42	3,379,233.	M EUR	75.9234	% 30/04/18	74.942		2,565,627.74	-33,162.95	0.00	2,532,464.79	1.99
DE0001142263 GERMANY 0% 04/01/37		EXA-04/01/37	8,537,709.35	M EUR	80.8266	% 30/04/18	82.024		6,900,736.79	102,233.93	0.00	7,002,970.72	5.49
DE0001142578 DBR 0% 04/01/24		EXA-04/01/24	1,009.	M EUR	98.5213	% 30/04/18	98.9795		994.08	4.62	0.00	998.70	0.00
DE0001142628 GERMANY 0% 04/01/29		EXA-04/01/29	372,088.	M EUR	91.501	% 30/04/18	92.742		340,464.24	4,617.61	0.00	345,081.85	0.27
ES00000122I6 SPGB 0% 30/04/2020		EXA-30/04/20	100,000.	M EUR	100.3905	% 30/04/18	100.546		100,390.50	155.50	0.00	100,546.00	0.08
ES00000122Z0 BON Y OBLIG 0% 10/20		EXA-31/10/20	2,700,000.	M EUR	100.2075	% 30/04/18	100.4185		2,705,602.50	5,697.00	0.00	2,711,299.50	2.13
IT0003268999 ITALY 0% 01/02/2031		EXA-01/02/31	1,271.	M EUR	74.0212	% 30/04/18	73.84		940.81	-2.30	0.00	938.51	0.00
Zero-coupon Bonds DRM													
						SUM (EUR)			12,614,756.66	79,543.41	0.00	12,694,300.07	9.96
Bonds DRM													
						SUM (EUR)			127,263,311.63	-49,764.55	1,096,458.82	128,310,005.90	100.65
Bonds OTC													
Fixed-rate Bonds OTC													
XS1468662801 ADIENT GBL 3.5% 2024		UST-15/08/24	897,000.	M EUR	101.614	% 30/04/18	101.5015		911,477.58	-1,009.12	6,677.94	917,146.40	0.72
Fixed-rate Bonds OTC													
						SUM (EUR)			911,477.58	-1,009.12	6,677.94	917,146.40	0.72
Bonds OTC													
						SUM (EUR)			911,477.58	-1,009.12	6,677.94	917,146.40	0.72
Bonds													
						SUM (EUR)			128,174,789.21	-50,773.67	1,103,136.76	129,227,152.30	101.37
Lending / Borrowing													
A/P on Collateral sec (rcvd)													
PDC-02410341 PDC LYXOFR0010604983	PGAR1 FIX	0.000	-40,862.9	EUR	100.	% 30/04/18			-40,862.90	0.00	0.00	-40,862.90	-0.03
PDC-02410346 PDC LYXODE0001143287	PGAR1 FIX	0.000	-935,651.18	EUR	100.	% 30/04/18			-935,651.18	0.00	0.00	-935,651.18	-0.73
PDC-02410353 PDC LYXOES00000126B2	PGAR1 FIX	0.000	-2,620,402.31	EUR	100.	% 30/04/18			-2,620,402.31	0.00	0.00	-2,620,402.31	-2.06
PDC-02410359 PDC LYXOXS1388661651	PGAR1 FIX	0.000	-141,310.11	EUR	100.	% 30/04/18			-141,310.11	0.00	0.00	-141,310.11	-0.11
PDC-02410370 PDC LYXOXS1720016531	PGAR1 FIX	0.000	-136,852.41	EUR	100.	% 30/04/18			-136,852.41	0.00	0.00	-136,852.41	-0.11

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935961 LYXOR BOFAML HIGHYIELD EX-FINANCIAL BOND UCITS ETF PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
A/P on Collateral sec (rcvd)												
					SUM	(EUR)		-3,875,078.91	0.00	0.00	-3,875,078.91	-3.04
					SUM	(EUR)		-3,875,078.91	0.00	0.00	-3,875,078.91	-3.04
Lending / Borrowing												
					SUM	(EUR)		-3,875,078.91	0.00	0.00	-3,875,078.91	-3.04
Forward Instruments												
Interest Rate Swaps												
Swaps												
Performance Swaps												
SWAP03589607 INDEX LEG EUR LYX ET PRC		109,300,000.	EUR	0.	30/04/18	216.6324358	V	0.00	127,479,252.32	0.00	127,479,252.32	100.00
SWAP03589610 VRAC LEG LYX ETF IBO PRC		109,300,000.	EUR	0.	30/04/18	14.68625197	V	0.00	-125,352,073.40	0.00	-125,352,073.40	-98.33
SWAP03589634 FEES LEG EUR LYX ETF PRC		1.	EUR	0.	30/04/18	5021721.963854	V	0.00	50,216.22	0.00	50,216.22	0.04
Swaps												
					SUM	(EUR)		0.00	2,177,395.14	0.00	2,177,395.14	1.71
Interest Rate Swaps												
					SUM	(EUR)		0.00	2,177,395.14	0.00	2,177,395.14	1.71
Forward Instruments												
					SUM	(EUR)		0.00	2,177,395.14	0.00	2,177,395.14	1.71
Cash												
Cash at Banks												
A/P + associated accounts												
Deferred settlement Purchases												
BDS065EUR DsPur-Sec		-28,010,022.18	EUR	1.		1.		-28,010,022.18	0.00	0.00	-28,010,022.18	-21.97
A/P + associated accounts												
					SUM	(EUR)		-28,010,022.18	0.00	0.00	-28,010,022.18	-21.97
A/R + associated accounts												
Deferred settlement Sales												
SDS065EUR DsSal-Sec		27,667,700.98	EUR	1.		1.		27,667,700.98	0.00	0.00	27,667,700.98	21.70
A/R + associated accounts												
					SUM	(EUR)		27,667,700.98	0.00	0.00	27,667,700.98	21.70
Adjustment accounts												
Accrued charges												
F120EUR PnAdmFee		-50,216.22	EUR	1.		1.		-50,216.22	0.00	0.00	-50,216.22	-0.04

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935961 LYXOR BOFAML HIGHYIELD EX-FINANCIAL BOND UCITS ETF PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
Amount payable												
DVS065EUR	SwapsSettItToPay	-66,186.61	EUR	1.		1.		-66,186.61	0.00	0.00	-66,186.61	-0.05
F120EUR-	PnA/pAdmFee	0.14	EUR	1.		1.		0.14	0.00	0.00	0.14	0.00
Amount receivable												
DRS065EUR	SwapsSettIToReceive	388,827.95	EUR	1.		1.		388,827.95	0.00	0.00	388,827.95	0.31
Adjustment accounts												
					SUM	(EUR)		272,425.26	0.00	0.00	272,425.26	0.21
Cash at Banks												
					SUM	(EUR)		-69,895.94	0.00	0.00	-69,895.94	-0.05
Other availabilities												
Financial accounts												
Spot transactions												
BK065EUR	BkDep EUR SGP	19,677.72	EUR	1.		1.		19,677.72	0.00	0.00	19,677.72	0.02
Financial accounts												
					SUM	(EUR)		19,677.72	0.00	0.00	19,677.72	0.02
Other availabilities												
					SUM	(EUR)		19,677.72	0.00	0.00	19,677.72	0.02
Cash												
					SUM	(EUR)		-50,218.22	0.00	0.00	-50,218.22	-0.04
EURO												
					SUM	(EUR)		124,249,492.08	2,126,621.47	1,103,136.76	127,479,250.31	100.00
FUND : LYXOR BOFAML HIGHYIELD EX-FINANCIAL BOND UCITS ETF (935961)												
						(EUR)		124,249,492.08	2,126,621.47	1,103,136.76	127,479,250.31	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18
PORTFOLIO: 935961 LYXOR BOFAML HIGHYIELD EX-FINANCIAL BOND UCITS ETF PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR

(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 127,529,468.53

Day's management fees
PnAdmFee : 4,715.16 EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
D FR0010975771 PART D	EUR	127,479,250.31	1,093,000.	116.6324	100.		116.6324	116.6324

Net Asset Value EUR : 127,479,250.31

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18
PORTFOLIO: 935961 LYXOR BOFAML HIGHYIELD EX-FINANCIAL BOND UCITS ETF PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR

(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report		for previous VNI calculation		variation
Rate	EUR in EUR :	1.	quoted	: 30/04/18	0.	1.	quotation:	27/04/18	0.

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report		for previous VNI calculation	
Rate	EUR in EUR :	1.	quoted	: 30/04/18	0.	1.	quotation:	27/04/18

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935965 LYXOR BTP DAILY (2X) LEVERAGED UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
EURO													
Bonds													
Bonds DRM													
Fixed-rate Bonds DRM													
BE0000337460 BELGIUM 1.00% 2026		EXA-22/06/26	365,000.	M EUR	102.815	% 30/04/18	103.5145		375,274.75	2,553.18	3,150.00	380,977.93	3.63
BE0000342510 BELGIUM 0.5% 24		EXA-22/10/24	719,856.	M EUR	101.025	% 30/04/18	101.053		727,234.52	201.56	1,903.18	729,339.26	6.95
BE6285455497 ANHEUSER BUSCH 2% 28		EXA-17/03/28	15,000.	M EUR	104.804	% 30/04/18	105.327		15,720.60	78.45	38.63	15,837.68	0.15
DE0001142677 STRIP INT 04/01/34		EXA-04/01/34	311,175.	M EUR	84.275	% 30/04/18	85.1465		262,242.73	2,711.89	0.00	264,954.62	2.52
DE0001143287 STRIP INT 04/07/25	PGARANPDC-02412417		56,175.24	M EUR	97.343	%	97.344	A	54,682.66	0.00	0.00	54,682.66	0.52
DE000A185QA5 EVONIK FIN 0.375% 24		EXA-07/09/24	31,000.	M EUR	97.212	% 30/04/18	96.9395		30,135.72	-84.47	75.80	30,127.05	0.29
DE000A1R07T7 KFW 1.125% 16/10/18	PGARANPDC-02409973		46,000.	M EUR	101.3746	%	100.772	A	46,632.32	0.00	0.00	46,632.32	0.44
DE000CZ302M3 COMMERZBANK 4% 09/20		EXA-16/09/20	24,000.	M EUR	111.438	% 30/04/18	109.1935		26,745.12	-538.68	602.30	26,808.74	0.26
ES00000126B2 SPGB 2.75 10/31/24	PGARANPDC-02409962		55,000.	M EUR	114.8292	%	113.457	A	63,156.06	0.00	0.00	63,156.06	0.60
EU000A1G0AT6 EFSF 3.375% 03/04/37		EXA-03/04/37	14,000.	M EUR	136.0275	% 30/04/18	134.735		19,043.85	-180.95	38.84	18,901.74	0.18
EU000A1G0BJ5 EFSF 3% 04/09/34		UST-04/09/34	22,000.	M EUR	127.8925	% 30/04/18	126.3375		28,136.35	-342.10	435.78	28,230.03	0.27
FR0000474652 CFF 4.50% 16/05/18		EXA-16/05/18	108,000.	M EUR	104.9075	% 30/04/18	100.1775		113,300.10	-5,108.40	4,686.90	112,878.60	1.08
FR0010604983 OAT 4% 25/04/2018	PGARANPDC-02412405		42,145.	M EUR	100.012	%	100.012	A	42,150.06	0.00	0.00	42,150.06	0.40
FR0011196856 OAT 3% 25/04/22	PGARANPDC-02412414		35,576.	M EUR	112.7106	%	112.667	A	40,097.92	0.00	0.00	40,097.92	0.38
FR0011356997 CFF 2.375% 21/11/22		EXA-21/11/22	5,000.	M EUR	111.814	% 30/04/18	109.7555		5,590.70	-102.92	53.03	5,540.81	0.05
FR0013201597 RCI BANQUE 0.50% 23		EXA-15/09/23	81,000.	M EUR	97.6813	% 30/04/18	98.295		79,121.87	497.08	255.21	79,874.16	0.76
FR0013286192 FRANCE 0.75% 2028		EXA-25/05/28	1,488,816.	M EUR	99.9864	% 30/04/18	99.662		1,488,613.20	-4,829.40	10,493.10	1,494,276.90	14.24
IT0005175598 ITALIAN 0.45% 21		UST-01/06/21	491,000.	M EUR	100.55	% 30/04/18	101.1755		493,700.50	3,071.20	928.72	497,700.42	4.74
NL0010881827 NETHER 0.25% 01/20	PGARANPDC-02409966		16,176.	M EUR	101.5579	%	101.4825	A	16,428.01	0.00	0.00	16,428.01	0.16
SI0002103776 REP OF SOL 1% 2028		EXA-06/03/28	14,000.	M EUR	100.41	% 30/04/18	99.133		14,057.40	-178.78	42.96	13,921.58	0.13
SK4120011636 SLOVAKIA GOVT 0% 23	PGARANPDC-02409969		23,568.	M EUR	98.677	%	98.6715	A	23,256.20	0.00	0.00	23,256.20	0.22
XS0304159576 RABOBANK 4.75 22		EXA-06/06/22	20,000.	M EUR	122.3145	% 30/04/18	117.901		24,462.90	-882.70	861.51	24,441.71	0.23
XS0789996245 BNG 1.875% 06/2019		EXA-06/06/19	50,000.	M EUR	102.568	% 30/04/18	102.573		51,284.00	2.50	850.17	52,136.67	0.50
XS0805500062 NESTLE FI 1.5% 07/19	PGARANPDC-02412408		7,000.	M EUR	103.3183	%	102.1455	A	7,232.28	0.00	0.00	7,232.28	0.07
XS0895249620 BNP PARIBAS 2.875 23		EXA-26/09/23	99,000.	M EUR	114.0437	% 30/04/18	112.0875		112,903.23	-1,936.60	1,707.75	112,674.38	1.07
XS0937858271 ABN AMRO 2.5% 11/23		EXA-29/11/23	7,000.	M EUR	110.4866	% 30/04/18	110.243		7,734.06	-17.05	74.32	7,791.33	0.07
XS0954684972 TOYOTA 1.8% 07/2020		EXA-23/07/20	79,000.	M EUR	105.247	% 30/04/18	104.1265		83,145.13	-885.19	1,106.43	83,366.37	0.79
XS0963375232 GOLD SACHS 2.625% 20		EXA-19/08/20	48,000.	M EUR	107.5385	% 30/04/18	105.8165		51,618.48	-826.56	887.18	51,679.10	0.49
XS1167352613 NATL AUS 0.875% 22		EXA-20/01/22	86,000.	M EUR	102.2175	% 30/04/18	101.867		87,907.05	-301.43	212.35	87,817.97	0.84
XS1310647729 INT BK REC 0.125% 20		EXA-23/10/20	58,000.	M EUR	101.232	% 30/04/18	101.23		58,714.56	-1.16	38.14	58,751.54	0.56
XS1345331299 BNP PARIBA 1.125% 23		EXA-15/01/23	48,000.	M EUR	103.0825	% 30/04/18	102.9755		49,479.60	-51.36	159.78	49,588.02	0.47
XS1379182006 HSBC 1.5% 2022		EXA-15/03/22	203,000.	M EUR	103.5	% 30/04/18	103.753		210,105.00	513.59	408.78	211,027.37	2.01
XS1485597329 HSBC HOLDI 0.875% 24		EXA-06/09/24	114,000.	M EUR	100.2915	% 30/04/18	99.3215		114,332.31	-1,105.80	653.16	113,879.67	1.08
XS1557095616 DUTSCH TEL 1.375% 27		EXA-30/01/27	123,000.	M EUR	101.1805	% 30/04/18	100.1865		124,452.04	-1,222.64	430.92	123,660.32	1.18
XS1614198262 GOLDMAN 1.375% 2024		EXA-15/05/24	5,000.	M EUR	101.2006	% 30/04/18	101.479		5,060.03	13.92	66.49	5,140.44	0.05
XS1734689620 OMV AG 1% 12/26		EXA-14/12/26	14,000.	M EUR	98.3315	% 30/04/18	98.162		13,766.41	-23.73	53.69	13,796.37	0.13
XS1791485011 EUROPN INV 0.875% 28		EXA-14/01/28	46,000.	M EUR	100.46	% 30/04/18	100.993		46,211.60	245.18	55.14	46,511.92	0.44
Fixed-rate Bonds DRM						SUM	(EUR)		5,013,729.32	-8,731.37	30,270.26	5,035,268.21	47.97

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935965 LYXOR BTP DAILY (2X) LEVERAGED UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
Floating- Reviewable-rate Bonds DRM													
FR0013250685 RCI BANQUE FRN 2021		FRN-12/04/21	91,000.	M EUR	100.8425	% 30/04/18	100.8605		91,766.68	16.37	17.04	91,800.09	0.87
XS1069282827 BNP PARIBA FRN 05/19		FRN-20/05/19	21,000.	M EUR	100.5995	% 30/04/18	100.554		21,125.90	-9.56	9.32	21,125.66	0.20
XS1130101931 GOLDMAN SACHS FRN 19		FRN-29/10/19	30,000.	M EUR	100.8215	% 30/04/18	100.799		30,246.45	-6.75	1.06	30,240.76	0.29
XS1169331367 GE CAP EUR FRN 20		FRN-21/01/20	156,000.	M EUR	100.3515	% 30/04/18	100.371		156,548.34	30.42	2.25	156,581.01	1.49
XS1173867323 GOLDMAN SAC FRN 22	PGARANPDC-02409978		7,000.	M EUR	102.019	%	102.0295	A	7,141.33	0.00	0.00	7,141.33	0.07
XS1287714502 TORONTO DOM FRN 20		FRN-08/09/20	105,000.	M EUR	101.129	% 30/04/18	100.968		106,185.45	-169.05	22.70	106,039.10	1.01
XS1288483123 BANK NOVA SCO FRN 18		FRN-10/09/18	100,000.	M EUR	100.194	% 30/04/18	100.1405		100,194.00	-53.50	5.63	100,146.13	0.95
XS1382791892 DEUTSCHE FRN 2020		FRN-03/04/20	49,000.	M EUR	100.5347	% 30/04/18	100.5145		49,261.99	-9.89	0.86	49,252.96	0.47
XS1412416486 NAT AUSTRA BK FRN 21		FRN-19/04/21	184,000.	M EUR	101.358	% 30/04/18	101.339		186,498.72	-34.96	17.32	186,481.08	1.78
XS1426782170 BANQUE FRN 2020		FRN-03/06/20	200,000.	M EUR	100.9605	% 30/04/18	100.8185		201,921.00	-284.00	46.87	201,683.87	1.92
XS1458408306 GOLDMAN SACHS FRN 21		FRN-27/07/21	252,000.	M EUR	101.828	% 30/04/18	101.8565		256,606.56	71.82	28.22	256,706.60	2.45
XS1577427526 GOLDMAN SACHS FRN 22		FRN-09/09/22	67,000.	M EUR	100.4056	% 30/04/18	100.3265		67,271.73	-52.98	31.02	67,249.77	0.64
XS1578083625 BARCLAYS BK FRN 2019		FRN-13/03/19	104,000.	M EUR	100.385	% 30/04/18	100.302		104,400.40	-86.32	10.76	104,324.84	0.99
XS1584041252 BNP PARIBAS FRN 22		FRN-22/09/22	146,000.	M EUR	101.868	% 30/04/18	101.8715		148,727.28	5.11	88.74	148,821.13	1.42
XS1589406633 GOLDMAN SACH FRN 18		FRN-31/12/18	154,000.	M EUR	100.2489	% 30/04/18	100.227		154,383.33	-33.75	19.61	154,369.19	1.47
XS1691349523 GOLDMAN SACHS FRN 23		FRN-26/09/23	112,000.	M EUR	99.7665	% 30/04/18	99.928		111,738.48	180.88	34.40	111,953.76	1.07
XS1788516083 ROYAL FRN 02/2020		FRN-02/03/20	157,000.	M EUR	100.296	% 30/04/18	100.2715		157,464.65	-38.40	19.74	157,445.99	1.50
Floating- Reviewable-rate Bonds DRM						SUM	(EUR)		1,951,482.29	-474.56	355.54	1,951,363.27	18.59
Other Bonds (indexed, hybrid secs) DRM													
FR0010137554 CADES i 1.85 07/19		EXA-25/07/19	62,000.	M EUR	123.954	% 30/04/18	105.1325		76,851.47	-459.29	1,038.58	77,430.76	0.74
Indexed bonds DRM													
FR0010899765 FRANCE i 1.10% 07/22	PGARANPDC-02412419		50,842.	M EUR	124.8217	%	112.3295	A	63,461.86	0.00	0.00	63,461.86	0.60
FR0011003672 CAISSE AMO i 1.5% 21		EXA-25/07/21	1,000.	M EUR	117.664	% 30/04/18	109.656		1,176.64	-6.06	12.37	1,182.95	0.01
FR0012558310 FRANCE GOV i 0.1% 25		EXA-01/03/25	57,189.	M EUR	109.6391	% 30/04/18	107.7895		62,701.50	63.54	10.05	62,775.09	0.60
Other Bonds (indexed, hybrid secs) DRM						SUM	(EUR)		204,191.47	-401.81	1,061.00	204,850.66	1.95
Zero-coupon Bonds DRM													
DE0001108546 BUND STRIP 0% 07/40		EXA-04/07/40	1,218.	M EUR	78.8087	% 30/04/18	77.4665		959.89	-16.35	0.00	943.54	0.01
DE0001108595 ALLEMAGNE 0% 42 STRI		EXA-04/07/42	2,589.	M EUR	74.2518	% 30/04/18	74.942		1,922.38	17.87	0.00	1,940.25	0.02
DE0001142164 GERMANY 0% 04/01/31		EXA-04/01/31	251,456.	M EUR	89.3775	% 30/04/18	90.459		224,745.09	2,719.49	0.00	227,464.58	2.17
DE0001142263 GERMANY 0% 04/01/37		EXA-04/01/37	64,146.63	M EUR	83.11	% 30/04/18	82.024		53,312.26	-696.63	0.00	52,615.63	0.50
DE0001142594 DBR 0% 04/01/26		EXA-04/01/26	1,152,079.	M EUR	96.0455	% 30/04/18	96.8115		1,106,520.04	8,824.92	0.00	1,115,344.96	10.63
FR0010809483 OAT 0% 25/04/35 STRI		EXA-25/04/35	1,098,459.59	M EUR	80.2335	% 30/04/18	80.451		881,332.57	2,389.15	0.00	883,721.72	8.42
FR0010809996 OAT 0% 25/10/2032		EXA-25/10/32	1,157.	M EUR	84.9922	% 30/04/18	84.367		983.36	-7.23	0.00	976.13	0.01
IT0003268908 ITALY 0% 01/08/2028		EXA-01/08/28	1,241.	M EUR	77.8098	% 30/04/18	81.532		965.62	46.19	0.00	1,011.81	0.01
IT0003268957 BUONI PIOLENNALI ST		EXA-01/02/30	1,534,489.	M EUR	74.3785	% 30/04/18	76.939		1,141,329.90	39,290.59	0.00	1,180,620.49	11.25
IT0003268999 ITALY 0% 01/02/2031		EXA-01/02/31	1,089.	M EUR	74.1093	% 30/04/18	73.84		807.05	-2.93	0.00	804.12	0.01
Zero-coupon Bonds DRM						SUM	(EUR)		3,412,878.16	52,565.07	0.00	3,465,443.23	33.01

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935965 LYXOR BTP DAILY (2X) LEVERAGED UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE		QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- BOOK COST	Fund currency NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Bonds DRM													
						SUM	(EUR)		10,582,281.24	42,957.33	31,686.80	10,656,925.37	101.52
Bonds													
						SUM	(EUR)		10,582,281.24	42,957.33	31,686.80	10,656,925.37	101.52
Lending / Borrowing													
A/P on Collateral sec (rcvd)													
PDC-02409962 PDC LYX0ES00000126B2	PGAR1 FIX	0.000	-63,156.06	EUR	100.	% 30/04/18			-63,156.06	0.00	0.00	-63,156.06	-0.60
PDC-02409966 PDC LYX0NL0010881827	PGAR1 FIX	0.000	-16,428.01	EUR	100.	% 30/04/18			-16,428.01	0.00	0.00	-16,428.01	-0.16
PDC-02409969 PDC LYX0SK4120011636	PGAR1 FIX	0.000	-23,256.2	EUR	100.	% 30/04/18			-23,256.20	0.00	0.00	-23,256.20	-0.22
PDC-02409973 PDC LYX0DE000A1R07T7	PGAR1 FIX	0.000	-46,632.32	EUR	100.	% 30/04/18			-46,632.32	0.00	0.00	-46,632.32	-0.44
PDC-02409978 PDC LYX0XS1173867323	PGAR1 FIX	0.000	-7,141.33	EUR	100.	% 30/04/18			-7,141.33	0.00	0.00	-7,141.33	-0.07
PDC-02412405 PDC LYX0FR0010604983	PGAR1 FIX	0.000	-42,150.06	EUR	100.	% 30/04/18			-42,150.06	0.00	0.00	-42,150.06	-0.40
PDC-02412408 PDC LYX0XS0805500062	PGAR1 FIX	0.000	-7,232.28	EUR	100.	% 30/04/18			-7,232.28	0.00	0.00	-7,232.28	-0.07
PDC-02412414 PDC LYX0FR0011196856	PGAR1 FIX	0.000	-40,097.92	EUR	100.	% 30/04/18			-40,097.92	0.00	0.00	-40,097.92	-0.38
PDC-02412417 PDC LYX0DE0001143287	PGAR1 FIX	0.000	-54,682.66	EUR	100.	% 30/04/18			-54,682.66	0.00	0.00	-54,682.66	-0.52
PDC-02412419 PDC LYX0FR0010899765	PGAR1 FIX	0.000	-63,461.86	EUR	100.	% 30/04/18			-63,461.86	0.00	0.00	-63,461.86	-0.60
A/P on Collateral sec (rcvd)													
						SUM	(EUR)		-364,238.70	0.00	0.00	-364,238.70	-3.47
						SUM	(EUR)		-364,238.70	0.00	0.00	-364,238.70	-3.47
Lending / Borrowing													
						SUM	(EUR)		-364,238.70	0.00	0.00	-364,238.70	-3.47
Forward Instruments													
Interest Rate Swaps													
Swaps													
Performance Swaps													
SWAP03589589 VRAC LEG LYX ETF DAI PRC			3,490,000.	EUR	0.	30/04/18	194.91938883	V	0.00	-10,292,686.67	0.00	-10,292,686.67	-98.05
SWAP03589600 FEES LEG EUR LYX ETF PRC			1.	EUR	0.	30/04/18	368270.032221	V	0.00	3,681.70	0.00	3,681.70	0.04
SWAP03589616 INDEX LEG EUR LYX ET PRC			3,490,000.	EUR	0.	30/04/18	400.77553926	V	0.00	10,497,066.32	0.00	10,497,066.32	100.00
Swaps													
						SUM	(EUR)		0.00	208,061.35	0.00	208,061.35	1.98
Interest Rate Swaps													
						SUM	(EUR)		0.00	208,061.35	0.00	208,061.35	1.98
Forward Instruments													
						SUM	(EUR)		0.00	208,061.35	0.00	208,061.35	1.98

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935965 LYXOR BTP DAILY (2X) LEVERAGED UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Cash												
Cash at Banks												
A/P + associated accounts												
Deferred settlement Purchases												
BDS065EUR DsPur-Sec		-791,308.02	EUR	1.		1.		-791,308.02	0.00	0.00	-791,308.02	-7.54
A/P + associated accounts												
					SUM (EUR)			-791,308.02	0.00	0.00	-791,308.02	-7.54
A/R + associated accounts												
Deferred settlement Sales												
SDS065EUR DsSal-Sec		863,360.55	EUR	1.		1.		863,360.55	0.00	0.00	863,360.55	8.22
A/R + associated accounts												
					SUM (EUR)			863,360.55	0.00	0.00	863,360.55	8.22
Adjustment accounts												
Accrued charges												
F120EUR PnAdmFee		-3,681.53	EUR	1.		1.		-3,681.53	0.00	0.00	-3,681.53	-0.04
Amount payable												
DVS065EUR SwapsSettItToPay		-82,088.68	EUR	1.		1.		-82,088.68	0.00	0.00	-82,088.68	-0.78
Amount receivable												
DRS065EUR SwapsSettIToReceive		10,036.15	EUR	1.		1.		10,036.15	0.00	0.00	10,036.15	0.10
Adjustment accounts												
					SUM (EUR)			-75,734.06	0.00	0.00	-75,734.06	-0.72
Cash at Banks												
					SUM (EUR)			-3,681.53	0.00	0.00	-3,681.53	-0.04
Other availabilities												
Financial accounts												
Spot transactions												
BK065EUR BkDep EUR SGP		-6.02	EUR	1.		1.		-6.02	0.00	0.00	-6.02	0.00
Financial accounts												
					SUM (EUR)			-6.02	0.00	0.00	-6.02	
Other availabilities												
					SUM (EUR)			-6.02	0.00	0.00	-6.02	
Cash												
					SUM (EUR)			-3,687.55	0.00	0.00	-3,687.55	-0.04
EURO												
					SUM (EUR)			10,214,354.99	251,018.68	31,686.80	10,497,060.47	100.00
FUND : LYXOR BTP DAILY (2X) LEVERAGED UCITS ETF (935965)												
					(EUR)			10,214,354.99	251,018.68	31,686.80	10,497,060.47	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935965 LYXOR BTP DAILY (2X) LEVERAGED UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 10,500,748.02

Day's management fees
PnAdmFee : 345.12 EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
D FR0011023639 PART D	EUR	10,497,060.47	34,900.	300.7753	100.		300.7753	300.7753

Net Asset Value EUR : 10,497,060.47

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935965 LYXOR BTP DAILY (2X) LEVERAGED UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report		for previous VNI calculation			variation
Rate	EUR in EUR :	1.	quoted	: 30/04/18	0.		1.	quotation:	27/04/18	0.

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report		for previous VNI calculation		
Rate	EUR in EUR :	1.	quoted	: 30/04/18	0.		1.	quotation:	27/04/18

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935966 LYXOR BUND DAILY (2X) LEVERAGED UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
EURO													
Bonds													
Bonds DRM													
Fixed-rate Bonds DRM													
AT0000A1PE50 REP OF AUSTRIA 0% 23		EXA-15/07/23	48,000.	M EUR	99.215	% 30/04/18	99.58		47,623.20	175.20	0.00	47,798.40	0.24
BE0000342510 BELGIUM 0.5% 24		EXA-22/10/24	143,105.	M EUR	101.025	% 30/04/18	101.053		144,571.83	40.07	378.35	144,990.25	0.71
DE0001104644 BUNDESSCHAT 0% 2018		EXA-15/06/18	459,540.	M EUR	100.0915	% 30/04/18	100.0775		459,960.48	-64.34	0.00	459,896.14	2.27
DE0001143287 STRIP INT 04/07/25	PGARANPDC	-02411655	1,013.	M EUR	97.3425	%	97.344	A	986.08	0.00	0.00	986.08	0.00
DE000A0WMBH0 DEUTSCHE P 3.375% 20		EXA-31/03/20	11,000.	M EUR	107.415	% 30/04/18	107.095		11,815.65	-35.20	33.57	11,814.02	0.06
DE000A185QA5 EVONIK FIN 0.375% 24		EXA-07/09/24	37,000.	M EUR	97.212	% 30/04/18	96.9395		35,968.44	-100.82	90.47	35,958.09	0.18
DE000A2DAR81 KFW 0% 28/04/2022	PGARANPDC	-02411687	3,000.	M EUR	100.304	%	100.3005	A	3,009.12	0.00	0.00	3,009.12	0.01
DE000NLB8G16 NORD 0.6250% 2018		UST-24/09/18	68,000.	M EUR	100.5235	% 30/04/18	100.303		68,355.98	-149.94	257.33	68,463.37	0.34
ES00000126B2 SPGB 2.75 10/31/24	PGARANPDC	-02411660	403,000.	M EUR	114.8292	%	113.457	A	462,761.67	0.00	0.00	462,761.67	2.28
EU000A1G0DM5 EFSF 0% 29/03/2021		EXA-29/03/21	1,978,000.	M EUR	100.636	% 30/04/18	100.694		1,990,580.08	1,147.24	0.00	1,991,727.32	9.81
FR0000474652 CFF 4.50% 16/05/18		EXA-16/05/18	75,000.	M EUR	104.9075	% 30/04/18	100.1775		78,680.63	-3,547.50	3,254.79	78,387.92	0.39
FR0011356997 CFF 2.375% 21/11/22		EXA-21/11/22	13,000.	M EUR	111.814	% 30/04/18	109.7555		14,535.82	-267.60	137.88	14,406.10	0.07
FR0011461482 FRTR FUNG 0% 2030		EXA-25/05/30	93,000.	M EUR	86.542	% 30/04/18	88.581		80,484.06	1,896.27	0.00	82,380.33	0.41
FR0011461581 FRTR FUNG 0% 2037		EXA-25/05/37	98,000.	M EUR	73.231	% 30/04/18	76.3445		71,766.38	3,051.23	0.00	74,817.61	0.37
FR0011962547 FRNACE OAT 0% 11/24		EXA-25/11/24	641,788.	M EUR	93.2995	% 30/04/18	97.96		598,784.99	29,910.53	0.00	628,695.52	3.10
FR0013201597 RCI BANQUE 0.50% 23		EXA-15/09/23	27,000.	M EUR	97.9665	% 30/04/18	98.295		26,450.96	88.69	85.07	26,624.72	0.13
FR0013286192 FRANCE 0.75% 2028		EXA-25/05/28	260,283.	M EUR	100.15	% 30/04/18	99.662		260,673.42	-1,270.18	1,834.46	261,237.70	1.29
IT0004423957 ITALY 4.50% 01/03/19		UST-01/03/19	1,935,000.	M EUR	104.831	% 30/04/18	104.053		2,028,479.85	-15,054.30	14,906.86	2,028,332.41	10.00
IT0004848658 ITALY BTPS 0% STR 21		EXA-01/08/21	303,047.93	M EUR	97.1	% 30/04/18	99.4985		294,259.54	7,268.60	0.00	301,528.14	1.49
NL0000102077 NEDERLAND 7.50 23		EXA-15/01/23	29,000.	M EUR	135.5735	% 30/04/18	135.807		39,316.32	67.71	643.56	40,027.59	0.20
XS0526606537 HSBC 4% 15/01/21		EXA-15/01/21	50,000.	M EUR	110.764	% 30/04/18	110.649		55,382.00	-57.50	591.78	55,916.28	0.28
XS0789996245 BNG 1.875% 06/2019		EXA-06/06/19	5,000.	M EUR	102.568	% 30/04/18	102.573		5,128.40	0.25	85.02	5,213.67	0.03
XS0895249620 BNP PARIBAS 2.875 23		EXA-26/09/23	198,000.	M EUR	114.0263	% 30/04/18	112.0875		225,772.07	-3,838.82	3,415.50	225,348.75	1.11
XS0937858271 ABN AMRO 2.5% 11/23		EXA-29/11/23	6,000.	M EUR	110.4865	% 30/04/18	110.243		6,629.19	-14.61	63.70	6,678.28	0.03
XS0954025267 GE CAP EUR 2.25% 20		EXA-20/07/20	1,000.	M EUR	106.221	% 30/04/18	104.808		1,062.21	-14.13	17.69	1,065.77	0.01
XS1379182006 HSBC 1.5% 2022		EXA-15/03/22	163,000.	M EUR	103.5	% 30/04/18	103.753		168,705.00	412.39	328.23	169,445.62	0.84
XS1388661651 DEUTSCHE 0.375% 21	PGARANPDC	-02411679	138,000.	M EUR	100.9358	%	100.907	A	139,291.40	0.00	0.00	139,291.40	0.69
XS1400169931 WELLS 1.375% 2026		EXA-26/10/26	208,000.	M EUR	99.768	% 30/04/18	99.4855		207,517.44	-587.60	1,480.93	208,410.77	1.03
XS1426022536 SUMITOMO 1.546% 26		EXA-15/06/26	226,000.	M EUR	102.832	% 30/04/18	102.271		232,400.32	-1,267.86	3,082.34	234,214.80	1.15
XS1463043973 WELLS FARGO 1% 27		UST-02/02/27	102,000.	M EUR	95.7915	% 30/04/18	95.8985		97,707.33	109.14	251.51	98,067.98	0.48
XS1489409679 EUROPEAN INVE 0% 23		EXA-16/10/23	2,215,000.	M EUR	99.4005	% 30/04/18	98.899		2,201,721.07	-11,108.22	0.00	2,190,612.85	10.80
XS1557095616 DUTSCH TEL 1.375% 27		EXA-30/01/27	240,000.	M EUR	101.2987	% 30/04/18	100.1865		243,116.78	-2,669.18	840.82	241,288.42	1.19
XS1603892149 MORGAN 1.875% 2027		EXA-27/04/27	220,000.	M EUR	101.3135	% 30/04/18	102.1175		222,889.70	1,768.80	67.81	224,726.31	1.11
XS1612977717 EUROPEAN 1.125% 33		EXA-13/04/33	57,000.	M EUR	99.844	% 30/04/18	99.832		56,911.08	-6.84	35.14	56,939.38	0.28
XS1614198262 GOLDMAN 1.375% 2024		EXA-15/05/24	97,000.	M EUR	102.2735	% 30/04/18	101.479		99,205.31	-770.68	1,289.90	99,724.53	0.49
XS1692348847 VOLKSWGN 0.25% 2020		EXA-05/10/20	24,000.	M EUR	100.2275	% 30/04/18	100.291		24,054.60	15.24	34.68	24,104.52	0.12
Fixed-rate Bonds DRM						SUM	(EUR)		10,706,558.40	5,126.04	33,207.39	10,744,891.83	52.95

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935966 LYXOR BUND DAILY (2X) LEVERAGED UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
Floating- Reviewable-rate Bonds DRM													
XS1069282827 BNP PARIBA FRN 05/19		FRN-20/05/19	26,000.	M EUR	100.5995	% 30/04/18	100.554		26,155.87	-11.83	11.54	26,155.58	0.13
XS1130101931 GOLDMAN SACHS FRN 19		FRN-29/10/19	43,000.	M EUR	100.8215	% 30/04/18	100.799		43,353.25	-9.68	1.51	43,345.08	0.21
XS1169331367 GE CAP EUR FRN 20		FRN-21/01/20	399,000.	M EUR	100.3515	% 30/04/18	100.371		400,402.49	77.80	5.76	400,486.05	1.97
XS1170317645 COMMONWAELTH FRN 20		FRN-21/01/20	185,000.	M EUR	100.621	% 30/04/18	100.5875		186,148.85	-61.97	3.70	186,090.58	0.92
XS1240146891 GOLDMAN SACHS FRN 20		FRN-29/05/20	2,000.	M EUR	101.1045	% 30/04/18	100.799		2,022.09	-6.11	1.28	2,017.26	0.01
XS1382791892 DEUTSCHE FRN 2020		FRN-03/04/20	8,000.	M EUR	100.5323	% 30/04/18	100.5145		8,042.58	-1.42	0.14	8,041.30	0.04
XS1412416486 NAT AUSTRA BK FRN 21		FRN-19/04/21	111,000.	M EUR	101.358	% 30/04/18	101.339		112,507.38	-21.09	10.45	112,496.74	0.55
XS1458405112 BANK OF A FRN 19		FRN-26/07/19	409,000.	M EUR	100.5495	% 30/04/18	100.5425		411,247.46	-28.64	13.68	411,232.50	2.03
XS1458408306 GOLDMAN SACHS FRN 21		FRN-27/07/21	491,000.	M EUR	101.828	% 30/04/18	101.8565		499,975.48	139.94	54.99	500,170.41	2.46
XS1560862580 BANK OF AMER FRN 22		FRN-07/02/22	356,000.	M EUR	101.6482	% 30/04/18	101.017		361,867.43	-2,246.91	395.90	360,016.42	1.77
XS1577427526 GOLDMAN SACHS FRN 22		FRN-09/09/22	89,000.	M EUR	100.3586	% 30/04/18	100.3265		89,319.14	-28.56	41.20	89,331.78	0.44
XS1578083625 BARCLAYS BK FRN 2019		FRN-13/03/19	275,000.	M EUR	100.385	% 30/04/18	100.302		276,058.75	-228.25	28.44	275,858.94	1.36
XS1584041252 BNP PARIBAS FRN 22		FRN-22/09/22	393,000.	M EUR	101.868	% 30/04/18	101.8715		400,341.24	13.75	238.88	400,593.87	1.97
XS1589406633 GOLDMAN SACH FRN 18		FRN-31/12/18	408,000.	M EUR	100.2522	% 30/04/18	100.227		409,028.90	-102.74	51.96	408,978.12	2.02
XS1642545690 VOLKSWAGEN FRN 19		FRN-06/07/19	300,000.	M EUR	100.2285	% 30/04/18	100.227		300,685.50	-4.50	4.95	300,685.95	1.48
XS1691349523 GOLDMAN SACHS FRN 23		FRN-26/09/23	151,000.	M EUR	99.7665	% 30/04/18	99.928		150,647.42	243.86	46.38	150,937.66	0.74
XS1691466756 BANK OF MON FRN 21		FRN-28/09/21	399,000.	M EUR	100.979	% 30/04/18	100.915		402,906.21	-255.36	68.23	402,719.08	1.98
XS1694774420 BANK NOVA FRN 2022		FRN-05/10/22	179,000.	M EUR	101.487	% 30/04/18	101.4005		181,661.73	-154.84	37.87	181,544.76	0.89
Floating- Reviewable-rate Bonds DRM						SUM	(EUR)		4,262,371.77	-2,686.55	1,016.86	4,260,702.08	21.00
Other Bonds (indexed, hybrid secs) DRM													
FR0010137554 CADES i 1.85 07/19		EXA-25/07/19	57,000.	M EUR	123.954	% 30/04/18	105.1325		70,653.77	-422.25	954.82	71,186.34	0.35
Indexed bonds DRM													
FR0010050559 FRANCE OATi 2.25% 20		EXA-25/07/20	919,233.	M EUR	136.8815	% 30/04/18	110.338		1,258,259.69	532.36	19,832.05	1,278,624.10	6.30
FR0010447367 FRANCE OAT i 1.8% 40		EXA-25/07/40	184,098.	M EUR	172.2118	% 30/04/18	149.017		317,038.53	2,515.06	2,982.20	322,535.79	1.59
FR0011008705 FRANCE OATi 1.85% 27		EXA-25/07/27	1,047,298.	M EUR	135.8208	% 30/04/18	126.491		1,422,448.49	17,872.59	16,275.25	1,456,596.33	7.18
FR0012558310 FRANCE GOV i 0.1% 25		EXA-01/03/25	30,958.	M EUR	109.6391	% 30/04/18	107.7895		33,942.07	34.39	5.44	33,981.90	0.17
Other Bonds (indexed, hybrid secs) DRM						SUM	(EUR)		3,102,342.55	20,532.15	40,049.76	3,162,924.46	15.59
Zero-coupon Bonds DRM													
DE0001108595 ALLEMAGNE 0% 42 STRI		EXA-04/07/42	824,451.	M EUR	73.9084	% 30/04/18	74.942		609,338.80	8,521.27	0.00	617,860.07	3.04
DE0001142164 GERMANY 0% 04/01/31		EXA-04/01/31	908.	M EUR	90.413	% 30/04/18	90.459		820.95	0.42	0.00	821.37	0.00
DE0001142578 DBR 0% 04/01/24		EXA-04/01/24	1.38	M EUR	94.9275	% 30/04/18	98.9795		1.31	0.06	0.00	1.37	0.00
DE0001143477 DEUTSCHLAND 0% 44		EXA-04/07/44	614.	M EUR	75.0814	% 30/04/18	71.3555		461.00	-22.88	0.00	438.12	0.00
ES0000120Q3 SPGB STRIP 0% 07/34		EXA-30/07/34	47,000.	M EUR	61.86	% 30/04/18	72.3755		29,074.20	4,942.29	0.00	34,016.49	0.17
ES0000120R1 SPGB STRIP 0% 07/35		EXA-30/07/35	25,464.	M EUR	59.467	% 30/04/18	70.3355		15,142.68	2,767.55	0.00	17,910.23	0.09
FR0010809459 OAT 0% 25/04/2033		EXA-25/04/33	1,127.	M EUR	80.8066	% 30/04/18	83.533		910.69	30.73	0.00	941.42	0.00
FR0010809483 OAT 0% 25/04/35 STRI		EXA-25/04/35	1,820,071.	M EUR	80.2335	% 30/04/18	80.451		1,460,306.67	3,958.65	0.00	1,464,265.32	7.22
FR0010809673 OAT 0% 25/04/2036		EXA-25/04/36	0.14	M EUR	64.2857	% 30/04/18	78.5975		0.09	0.02	0.00	0.11	0.00
FR0010809806 FRANCE OAT 0% 250441		EXA-25/04/41	1,201.	M EUR	66.6778	% 30/04/18	70.0475		800.80	40.47	0.00	841.27	0.00
FR0010810069 OAT 0% 25/04/2025		EXA-25/04/25	129,000.	M EUR	96.053	% 30/04/18	97.465		123,908.37	1,821.48	0.00	125,729.85	0.62
FR0010810077 OAT 0% 25/04/2037		EXA-25/10/37	87,070.	M EUR	76.15	% 30/04/18	76.1545		66,303.81	3.91	0.00	66,307.72	0.33
IT0003268908 ITALY 0% 01/08/2028	PGARANPDC	-02411671	1,107.	M EUR	81.5339	%	81.532	A	902.58	0.00	0.00	902.58	0.00
IT0003268957 BUONI PIOLENNALI ST		EXA-01/02/30	1,100.	M EUR	74.3782	% 30/04/18	76.939		818.16	28.17	0.00	846.33	0.00
IT0003268999 ITALY 0% 01/02/2031	PGARANPDC	-02411666	1,334.	M EUR	73.8493	%	73.84	A	985.15	0.00	0.00	985.15	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935966 LYXOR BUND DAILY (2X) LEVERAGED UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE		QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Zero-coupon Bonds DRM													
						SUM	(EUR)		2,309,775.26	22,092.14	0.00	2,331,867.40	11.49
Bonds DRM													
						SUM	(EUR)		20,381,047.98	45,063.78	74,274.01	20,500,385.77	101.02
Bonds													
						SUM	(EUR)		20,381,047.98	45,063.78	74,274.01	20,500,385.77	101.02
Lending / Borrowing													
A/P on Collateral sec (rcvd)													
PDC-02411655 PDC LYX0DE0001143287	PGAR1 FIX	0.000	-986.08	EUR	100. %	30/04/18			-986.08	0.00	0.00	-986.08	0.00
PDC-02411660 PDC LYX0ES0000126B2	PGAR1 FIX	0.000	-462,761.67	EUR	100. %	30/04/18			-462,761.67	0.00	0.00	-462,761.67	-2.28
PDC-02411666 PDC LYX0IT0003268999	PGAR1 FIX	0.000	-985.15	EUR	100. %	30/04/18			-985.15	0.00	0.00	-985.15	0.00
PDC-02411671 PDC LYX0IT0003268908	PGAR1 FIX	0.000	-902.58	EUR	100. %	30/04/18			-902.58	0.00	0.00	-902.58	0.00
PDC-02411679 PDC LYX0XS1388661651	PGAR1 FIX	0.000	-139,291.4	EUR	100. %	30/04/18			-139,291.40	0.00	0.00	-139,291.40	-0.69
PDC-02411687 PDC LYX0DE000A2DAR81	PGAR1 FIX	0.000	-3,009.12	EUR	100. %	30/04/18			-3,009.12	0.00	0.00	-3,009.12	-0.01
A/P on Collateral sec (rcvd)													
						SUM	(EUR)		-607,936.00	0.00	0.00	-607,936.00	-3.00
						SUM	(EUR)		-607,936.00	0.00	0.00	-607,936.00	-3.00
Lending / Borrowing													
						SUM	(EUR)		-607,936.00	0.00	0.00	-607,936.00	-3.00
Forward Instruments													
Interest Rate Swaps													
Swaps													
Performance Swaps													
SWAP03589597 FEES LEG EUR LYX ETF PRC			1.	EUR	0.	30/04/18	356358.451337	V	0.00	3,562.58	0.00	3,562.58	0.02
SWAP03589635 VRAC LEG LYX ETF DAI PRC			8,800,000.	EUR	0.	30/04/18	126.05056557	V	0.00	-19,892,449.77	0.00	-19,892,449.77	-98.03
SWAP03589638 INDEX LEG EUR LYX ET PRC			8,800,000.	EUR	0.	30/04/18	330.59913991	V	0.00	20,292,724.31	0.00	20,292,724.31	100.00
Swaps													
						SUM	(EUR)		0.00	403,837.12	0.00	403,837.12	1.99
Interest Rate Swaps													
						SUM	(EUR)		0.00	403,837.12	0.00	403,837.12	1.99
Forward Instruments													
						SUM	(EUR)		0.00	403,837.12	0.00	403,837.12	1.99

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935966 LYXOR BUND DAILY (2X) LEVERAGED UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
Cash												
Cash at Banks												
A/P + associated accounts												
Deferred settlement Purchases												
BDS065EUR DsPur-Sec		-233,202.04	EUR	1.		1.		-233,202.04	0.00	0.00	-233,202.04	-1.15
A/P + associated accounts												
					SUM (EUR)			-233,202.04	0.00	0.00	-233,202.04	-1.15
A/R + associated accounts												
Deferred settlement Sales												
SDS065EUR DsSal-Sec		127,837.99	EUR	1.		1.		127,837.99	0.00	0.00	127,837.99	0.63
A/R + associated accounts												
					SUM (EUR)			127,837.99	0.00	0.00	127,837.99	0.63
Adjustment accounts												
Accrued charges												
F120EUR PnAdmFee		-3,562.48	EUR	1.		1.		-3,562.48	0.00	0.00	-3,562.48	-0.02
Amount payable												
F120EUR- PnA/pAdmFee		-0.01	EUR	1.		1.		-0.01	0.00	0.00	-0.01	0.00
Amount receivable												
DRS065EUR SwapsSettlToReceive		105,364.05	EUR	1.		1.		105,364.05	0.00	0.00	105,364.05	0.52
Adjustment accounts												
					SUM (EUR)			101,801.56	0.00	0.00	101,801.56	0.50
Cash at Banks												
					SUM (EUR)			-3,562.49	0.00	0.00	-3,562.49	-0.02
Other availabilities												
Financial accounts												
Spot transactions												
BK065EUR BkDep EUR SGP		-1.45	EUR	1.		1.		-1.45	0.00	0.00	-1.45	0.00
Financial accounts												
					SUM (EUR)			-1.45	0.00	0.00	-1.45	
Other availabilities												
					SUM (EUR)			-1.45	0.00	0.00	-1.45	
Cash												
					SUM (EUR)			-3,563.94	0.00	0.00	-3,563.94	-0.02
EURO												
					SUM (EUR)			19,769,548.04	448,900.90	74,274.01	20,292,722.95	100.00
FUND : LYXOR BUND DAILY (2X) LEVERAGED UCITS ETF (935966)												
					(EUR)			19,769,548.04	448,900.90	74,274.01	20,292,722.95	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935966 LYXOR BUND DAILY (2X) LEVERAGED UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 20,296,286.89

Day's management fees

PnAdmFee : 333.58 EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
D FR0011023654 PART D	EUR	20,292,722.95	88,000.	230.5991	100.		230.5991	230.5991

Net Asset Value EUR : 20,292,722.95

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935966 LYXOR BUND DAILY (2X) LEVERAGED UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report		for previous VNI calculation			variation
Rate	EUR in EUR :	1.	quoted	: 30/04/18	0.		1.	quotation:	27/04/18	0.

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report		for previous VNI calculation		
Rate	EUR in EUR :	1.	quoted	: 30/04/18	0.		1.	quotation:	27/04/18

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935964 LYXOR BTP DAILY (-2x) INVERSE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
EURO													
Bonds													
Bonds DRM													
Fixed-rate Bonds DRM													
AT0000386115 BUND (AUT) 3.90 20		EXA-15/07/20	673,000.	M EUR	109.7843	% 30/04/18	109.6815		738,848.50	-692.00	20,997.60	759,154.10	0.21
AT0000A08968 AUSTRIA 4.35% 03/19		EXA-15/03/19	629,000.	M EUR	104.81	% 30/04/18	104.289		659,254.90	-3,277.09	3,673.19	659,651.00	0.18
AT0000A0U3T4 REP AUSTRIA 3.4% 22		EXA-22/11/22	5,783,000.	M EUR	118.075	% 30/04/18	115.888		6,828,277.25	-126,474.21	87,267.85	6,789,070.89	1.86
AT0000A1FAP5 REP AUSTRIA 1.2% 25		UST-20/10/25	193,000.	M EUR	106.065	% 30/04/18	105.7065		204,705.45	-691.91	1,237.32	205,250.86	0.06
AT0000A1K9C8 REP 0.750% 2026		EXA-20/10/26	215,000.	M EUR	101.935	% 30/04/18	101.49		219,160.25	-956.75	861.47	219,064.97	0.06
AT0000A1PE50 REP OF AUSTRIA 0% 23		EXA-15/07/23	22,000.	M EUR	99.59	% 30/04/18	99.58		21,909.80	-2.20	0.00	21,907.60	0.01
BE0000337460 BELGIUM 1.00% 2026		EXA-22/06/26	110,160.	M EUR	103.8587	% 30/04/18	103.5145		114,410.77	-379.20	950.70	114,982.27	0.03
BE0002456318 ING BELGIU 1.125% 18		EXA-10/12/18	300,000.	M EUR	101.542	% 30/04/18	100.9155		304,626.00	-1,879.50	1,331.51	304,078.01	0.08
BE0002459346 BELFIUS BK 1.25% 19		EXA-28/01/19	700,000.	M EUR	101.6505	% 30/04/18	101.201		711,553.50	-3,146.50	2,277.40	710,684.40	0.19
BE0008518798 BELGIUM BE 0% 2031		EXA-22/06/31	150,272.	M EUR	86.8838	% 30/04/18	86.8235		130,561.96	-90.55	0.00	130,471.41	0.04
BE0008521826 BELGIUM 0% 2034		EXA-22/06/34	473,559.	M EUR	77.2769	% 30/04/18	81.189		365,951.51	18,526.31	0.00	384,477.82	0.11
DE0001108553 DEUTSHLAND 0% 01/19		EXA-04/01/19	34,000.	M EUR	100.639	% 30/04/18	100.4905		34,217.26	-50.49	0.00	34,166.77	0.01
DE0001108561 BUNDESPREB 0% 19		EXA-04/07/19	61,000.	M EUR	100.9195	% 30/04/18	100.7905		61,560.90	-78.69	0.00	61,482.21	0.02
DE0001108611 BUNDES DEUT 0% 01/21		EXA-04/01/21	568,000.	M EUR	101.108	% 30/04/18	101.339		574,293.44	1,312.08	0.00	575,605.52	0.16
DE0001108652 GERMANY 0% 07/2022		EXA-04/07/22	300,000.	M EUR	100.365	% 30/04/18	100.9855		301,095.00	1,861.50	0.00	302,956.50	0.08
DE0001135408 BUNDESREPUB 3% 20		EXA-04/07/20	2,176,558.	M EUR	107.755	% 30/04/18	107.7685		2,345,350.07	293.84	54,205.24	2,399,849.15	0.66
DE0001142560 GERMANY 0% 04/01/23		EXA-04/01/23	157,075.	M EUR	99.2915	% 30/04/18	100.0865		155,962.12	1,248.75	0.00	157,210.87	0.04
DE0001142685 STRIP INT 04/01/35		EXA-04/01/35	131,892.	M EUR	84.1849	% 30/04/18	83.689		111,033.10	-654.00	0.00	110,379.10	0.03
DE0001143212 STRIP INT 04/07/19		EXA-04/07/18	859,706.	M EUR	100.5856	% 30/04/18	100.086		864,740.01	-4,294.66	0.00	860,445.35	0.24
DE0001143220 STRIP INT 04/01/19		EXA-04/07/19	447,054.	M EUR	100.7845	% 30/04/18	100.66		450,561.14	-556.58	0.00	450,004.56	0.12
DE0001143246 STRIP INT 04/07/21		EXA-04/07/21	2,580,345.	M EUR	102.2296	% 30/04/18	100.9475		2,637,875.39	-33,081.62	0.00	2,604,793.77	0.71
DE0001143253 ALLEMAGNE 0% 22		EXA-04/07/22	1,924,383.	M EUR	101.2089	% 30/04/18	100.504		1,947,646.64	-13,564.75	0.00	1,934,081.89	0.53
DE0001143279 STRIP INT 04/01/24		EXA-04/07/24	900,746.65	M EUR	100.3965	% 30/04/18	98.465		904,317.69	-17,397.50	0.00	886,920.19	0.24
DE0001143295 STRIP INT 04/07/26		EXA-04/07/26	1,278,011.	M EUR	96.7276	% 30/04/18	95.9735		1,236,188.87	-9,636.98	0.00	1,226,551.89	0.34
DE000A11QTF7 KFW 0.375% 04/2030		EXA-23/04/30	352,000.	M EUR	93.594	% 30/04/18	93.602		329,450.88	28.16	36.16	329,515.20	0.09
DE000A11QTG5 KFW 0.625% 04/07/22		EXA-04/07/22	205,000.	M EUR	103.9155	% 30/04/18	102.7995		213,026.77	-2,287.79	1,063.61	211,802.59	0.06
DE000A14J7F8 ZF NA CAP 2.25% 19		EXA-26/04/19	2,500,000.	M EUR	102.3645	% 30/04/18	102.316		2,559,112.50	-1,212.50	1,078.77	2,558,978.77	0.70
DE000A14KKJ5 DEUT GENOS 0.125% 22		EXA-30/09/22	109,000.	M EUR	100.2435	% 30/04/18	99.9455		109,265.42	-324.83	80.26	109,020.85	0.03
DE000A168Y14 KFW 0% 2018		EXA-07/12/18	5,424,000.	M EUR	100.3275	% 30/04/18	100.326		5,441,763.60	-81.36	0.00	5,441,682.24	1.49
DE000A181034 JAB 1.75% 2023		EXA-25/05/23	400,000.	M EUR	105.8375	% 30/04/18	104.625		423,350.00	-4,850.00	6,578.08	425,078.08	0.12
DE000A1KRJD4 ING-DIBA AG 2% 03/19		EXA-13/03/19	400,000.	M EUR	102.2195	% 30/04/18	102.0735		408,878.00	-584.00	1,117.81	409,411.81	0.11
DE000A1R07T7 KFW 1.125% 16/10/18		EXA-16/10/18	378,000.	M EUR	101.2073	% 30/04/18	100.772		382,563.65	-1,645.49	2,318.49	383,236.65	0.10
DE000A1RET23 KFW 1.25% 17/10/19		EXA-17/10/19	1,600,000.	M EUR	103.0085	% 30/04/18	102.5735		1,648,136.00	-6,960.00	10,849.32	1,652,025.32	0.45
DE000A1RQCJ3 LAND HESSE 0.375% 23		EXA-10/03/23	1,112,000.	M EUR	100.854	% 30/04/18	101.1895		1,121,496.48	3,730.76	616.93	1,125,844.17	0.31
DE000A2BPB50 KFW 0%15/09/2023		EXA-15/09/23	3,830,000.	M EUR	98.981	% 30/04/18	99.0205		3,790,972.30	1,512.85	0.00	3,792,485.15	1.04
DE000A2DAR81 KFW 0% 28/04/2022	PGARANPDC-02412402		1,717,000.	M EUR	100.304	%	100.3005	A	1,722,219.68	0.00	0.00	1,722,219.68	0.47
DE000A2GSNP4 KFW 0% 05/02/2020		EXA-05/02/20	5,383,000.	M EUR	100.871	% 30/04/18	100.825		5,429,885.93	-2,476.18	0.00	5,427,409.75	1.48
DE000A2GSNV2 KFW 0.125% 02/2023		EXA-24/02/23	5,000,000.	M EUR	100.1115	% 30/04/18	100.2465		5,005,575.00	6,750.00	736.30	5,013,061.30	1.37
DE000AAR0165 AAREAL BK 1% 06/18		EXA-28/06/18	286,000.	M EUR	100.2465	% 30/04/18	100.218		286,704.99	-81.51	2,421.21	289,044.69	0.08
DE000CZ302M3 COMMERZBANK 4% 09/20		EXA-16/09/20	562,000.	M EUR	110.292	% 30/04/18	109.1935		619,841.04	-6,173.57	14,103.89	627,771.36	0.17
DE000NLB8G16 NORD 0.6250% 2018		UST-24/09/18	1,004,000.	M EUR	100.5235	% 30/04/18	100.303		1,009,255.94	-2,213.82	3,799.38	1,010,841.50	0.28
DE000NRW21X4 WESTFALEN 1.25 20		EXA-13/03/20	182,000.	M EUR	103.248	% 30/04/18	103.1725		187,911.36	-137.41	317.88	188,091.83	0.05
ES00000121L2 SPAIN 4.6% 07/19		EXA-30/07/19	456,000.	M EUR	109.7457	% 30/04/18	106.309		500,440.57	-15,671.53	15,918.77	500,687.81	0.14
ES00000126B2 SPGB 2.75 10/31/24	PGARANPDC-02412372		2,771,000.	M EUR	114.8292	%	113.457	A	3,181,917.09	0.00	0.00	3,181,917.09	0.87

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935964 LYXOR BTP DAILY (-2x) INVERSE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
ES0000012718 STRIP INT 30/07/26		EXA-30/07/26	82,150.	M EUR	72.5673 %	30/04/18	91.2025		59,614.00	15,308.85	0.00	74,922.85	0.02
ES0000127H7 BONOS Y 1.15% 20	PGARANPDC	-02412385	130,000.	M EUR	104.0533 %		103.187	A	135,269.27	0.00	0.00	135,269.27	0.04
ES0000101396 ESPAGNE 4.688% 2020		EXA-12/03/20	16,000.	M EUR	109.4885 %	30/04/18	108.9805		17,518.16	-81.28	106.86	17,543.74	0.00
ES0334699008 PROGRAMA 5.125 22		EXA-20/07/22	100,000.	M EUR	123.5875 %	30/04/18	119.92		123,587.50	-3,667.50	4,029.79	123,949.79	0.03
ES0370148019 AYT CAJA 5 4.75 18		EXA-04/12/18	300,000.	M EUR	103.145 %	30/04/18	102.9525		309,435.00	-577.50	5,856.16	314,713.66	0.09
ES0413900392 BANCO 1.50% 2026		EXA-25/01/26	900,000.	M EUR	106.114 %	30/04/18	106.2365		955,026.00	1,102.50	3,624.66	959,753.16	0.26
EU000A1G0AT6 EFSF 3.375% 03/04/37		EXA-03/04/37	3,000.	M EUR	136.0277 %	30/04/18	134.735		4,080.83	-38.78	8.32	4,050.37	0.00
EU000A1G0BP2 EFSF 1.375% 07/06/21		EXA-07/06/21	6,094,000.	M EUR	104.964 %	30/04/18	104.9925		6,396,506.16	1,736.79	75,757.60	6,474,000.55	1.77
EU000A1G0DQ6 EFSF 0.375% 10/2024		EXA-11/10/24	111,000.	M EUR	99.99 %	30/04/18	100.032		110,988.90	46.62	232.64	111,268.16	0.03
EU000A1HBXS7 EUROP UNION 2.5% 27		UST-04/11/27	2,936,000.	M EUR	116.7455 %	30/04/18	116.324		3,427,647.88	-12,375.24	36,197.26	3,451,469.90	0.94
EU000A1U9951 EURO STAB 0.125% 24		EXA-22/04/24	78,000.	M EUR	99. %	30/04/18	99.0885		77,220.00	69.03	2.94	77,291.97	0.02
FI4000278551 FINNISH GT 0.50% 27		EXA-15/09/27	1,934,000.	M EUR	97.86 %	30/04/18	98.539		1,892,612.40	13,131.86	6,331.86	1,912,076.12	0.52
FR0010604983 OAT 4% 25/04/2018	PGARANPDC	-02412358	1,603,557.	M EUR	100.012 %		100.012	A	1,603,749.43	0.00	0.00	1,603,749.43	0.44
FR0010775486 DEXIA 5.375 08/07/24		EXA-08/07/24	933,000.	M EUR	133.6825 %	30/04/18	129.6775		1,247,257.73	-37,366.66	41,080.76	1,250,971.83	0.34
FR0010809939 OAT ST 0% 25/10/2033		EXA-25/10/33	888,000.	M EUR	75.1595 %	30/04/18	82.747		667,416.36	67,377.00	0.00	734,793.36	0.20
FR0010809962 OAT ST 0% 25/10/2034		EXA-25/10/34	888,000.	M EUR	73.311 %	30/04/18	81.1695		651,001.68	69,783.48	0.00	720,785.16	0.20
FR0010857672 CRH 3.75% 19/02/20		EXA-19/02/20	10,925.	M EUR	107.495 %	30/04/18	107.325		11,743.83	-18.58	81.94	11,807.19	0.00
FR0011059088 FRTR 3.25 10/25/21	PGARANPDC	-02412362	25,433.	M EUR	113.9231 %		112.2565	A	28,974.05	0.00	0.00	28,974.05	0.01
FR0011178946 CRH 4% 17/06/22		EXA-17/06/22	6,448.	M EUR	119.3514 %	30/04/18	116.221		7,695.78	-201.85	226.12	7,720.05	0.00
FR0011356997 CFF 2.375% 21/11/22		EXA-21/11/22	55,000.	M EUR	109.9903 %	30/04/18	109.7555		60,494.68	-129.16	583.34	60,948.86	0.02
FR0011440528 CREDIT AG H 1.625 20		EXA-11/03/20	4,000,000.	M EUR	103.9765 %	30/04/18	103.6485		4,159,060.00	-13,120.00	9,438.36	4,155,378.36	1.14
FR0011580588 CAISSE FR FIN 3% 28		EXA-02/10/28	5,200,000.	M EUR	119.4153 %	30/04/18	119.4695		6,209,597.05	2,816.95	91,035.62	6,303,449.62	1.72
FR0011600923 HSBC SFH 1.875% 20		EXA-28/10/20	100,000.	M EUR	105.484 %	30/04/18	105.2335		105,484.00	-250.50	960.62	106,194.12	0.03
FR0011654771 BPIFRANCE FIN 2.5 24		EXA-25/05/24	5,700,000.	M EUR	114.4981 %	30/04/18	112.669		6,526,391.00	-104,258.00	133,910.96	6,556,043.96	1.79
FR0011898196 BPIFRANCE 1% 10/19		EXA-25/10/19	5,700,000.	M EUR	102.2495 %	30/04/18	102.0165		5,828,221.50	-13,281.00	29,671.23	5,844,611.73	1.60
FR0011962547 FRNACE OAT 0% 11/24		EXA-25/11/24	1,499,346.	M EUR	93.2995 %	30/04/18	97.96		1,398,882.31	69,877.03	0.00	1,468,759.34	0.40
FR0012173144 RCI BANQUE 1.125% 19		EXA-30/09/19	19,000.	M EUR	101.7375 %	30/04/18	101.617		19,330.13	-22.90	125.91	19,433.14	0.01
FR0012299394 CIE FINANC 0.625% 21		EXA-12/11/21	300,000.	M EUR	103.0575 %	30/04/18	102.1185		309,172.50	-2,817.00	883.56	307,239.06	0.08
FR0012518926 BPCE SFH 0.5% 10/22		EXA-11/10/22	100,000.	M EUR	101.5195 %	30/04/18	101.3375		101,519.50	-182.00	279.45	101,616.95	0.03
FR0012537124 UNEDIC 0.625% 2025		EXA-17/02/25	5,000,000.	M EUR	100.235 %	30/04/18	101.511		5,011,750.00	63,800.00	6,421.23	5,081,971.23	1.39
FR0012682060 BPIFRANCE 0.5% 25		UST-25/05/25	2,000,000.	M EUR	98.5405 %	30/04/18	99.603		1,970,810.00	21,250.00	9,397.26	2,001,457.26	0.55
FR0012857548 CAISSE FRAN 0.1% 18		EXA-17/07/18	200,000.	M EUR	100.5095 %	30/04/18	100.107		201,019.00	-805.00	158.90	200,372.90	0.05
FR0013181989 RCI 0.375% 2019		UST-10/07/19	1,054,000.	M EUR	100.726 %	30/04/18	100.4795		1,061,652.04	-2,598.11	3,216.14	1,062,270.07	0.29
FR0013190188 AGENCE FRAN 0.25% 26		EXA-21/07/26	3,000,000.	M EUR	95.2365 %	30/04/18	95.8765		2,857,095.00	19,200.00	5,876.71	2,882,171.71	0.79
FR0013254273 CREDIT AG 0.75% 27		EXA-05/05/27	8,500,000.	M EUR	99.2169 %	30/04/18	98.824		8,433,437.50	-33,397.50	63,400.68	8,463,440.68	2.31
FR0013281748 CIE FIN 0.375% 2024		EXA-11/12/24	500,000.	M EUR	99.289 %	30/04/18	98.789		496,445.00	-2,500.00	734.59	494,679.59	0.14
FR0013283371 RCI BANQUE 0.75% 22		EXA-26/09/22	107,000.	M EUR	100.2685 %	30/04/18	100.617		107,287.30	372.89	481.50	108,141.69	0.03
FR0013286192 FRANCE 0.75% 2028		EXA-25/05/28	12,268,016.	M EUR	99.2619 %	30/04/18	99.662		12,177,460.76	49,089.35	86,464.30	12,313,014.41	3.36
FR0013309549 CIE FIN FON 0.75% 28		EXA-11/01/28	100,000.	M EUR	98.6635 %	30/04/18	97.974		98,663.50	-689.50	230.14	98,204.14	0.03
FR0013310059 CREDIT AGRIC 0.5% 26		EXA-19/02/26	1,400,000.	M EUR	98.5905 %	30/04/18	98.1595		1,380,267.00	-6,034.00	1,400.00	1,375,633.00	0.38
IT0001278511 BTP 5.25 11/29		UST-01/11/29	0.3899999	M EUR	133.3334 %	30/04/18	133.825		0.52	0.00	0.00	0.52	0.00
IT0003934657 ITALY BTP 4 01/02/37		UST-01/02/37	455,000.	M EUR	123.65 %	30/04/18	123.5075		562,607.50	-648.38	4,575.14	566,534.26	0.15
IT0004009673 ITALY 3.75 01/08/21		UST-01/08/21	5,712,000.	M EUR	111.73 %	30/04/18	111.7175		6,382,017.60	-714.00	53,845.86	6,435,149.46	1.76
IT0004536949 BTP 4.25 01/03/20		UST-01/03/20	2,732,000.	M EUR	108.69 %	30/04/18	108.273		2,969,410.80	-11,392.44	19,877.53	2,977,895.89	0.81
IT0004682305 UBI BANCA 5.25% 21		EXA-28/01/21	3,500,000.	M EUR	114.7643 %	30/04/18	114.649		4,016,752.00	-4,037.00	47,825.34	4,060,540.34	1.11
IT0004695075 ITALIAN REP 4.75% 21		UST-01/09/21	6,390,000.	M EUR	115.14 %	30/04/18	115.227		7,357,446.00	5,559.30	51,962.16	7,414,967.46	2.03
IT0004839046 INTESA 5% 27/01/2021		UST-27/01/21	422,000.	M EUR	115.018 %	30/04/18	113.903		485,375.96	-4,705.30	5,549.59	486,220.25	0.13
IT0004848591 ITALY BTPS 0% 08/34		EXA-01/08/34	20,000.	M EUR	65.588 %	30/04/18	66.6085		13,117.60	204.10	0.00	13,321.70	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935964 LYXOR BTP DAILY (-2x) INVERSE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
IT0004848658 ITALY BTPS 0% STR 21		EXA-01/08/21	20,000.	M EUR	97.4685 %	30/04/18	99.4985		19,493.70	406.00	0.00	19,899.70	0.01
IT0004848708 ITALY BTPS 0% 08/23		EXA-01/08/23	20,000.	M EUR	93.364 %	30/04/18	96.2065		18,672.80	568.50	0.00	19,241.30	0.01
IT0004957574 ITALY 3.5% 01/12/18		UST-01/12/18	1,474,000.	M EUR	103.8955 %	30/04/18	102.264		1,531,419.67	-24,048.31	21,684.81	1,529,056.17	0.42
IT0005028052 MEDIOBANCA 1.125% 19		EXA-17/06/19	800,000.	M EUR	102.16 %	30/04/18	101.514		817,280.00	-5,168.00	7,890.41	820,002.41	0.22
IT0005127086 BTPS 2% 12/25		UST-01/12/25	6,734,000.	M EUR	104.035 %	30/04/18	104.5005		7,005,716.90	31,346.77	56,610.00	7,093,673.67	1.94
IT0005315046 MEDIOBAN 1.25% 11/29		EXA-24/11/29	900,000.	M EUR	100.5945 %	30/04/18	98.172		905,350.50	-21,802.50	4,931.51	888,479.51	0.24
LU0945626439 DUC OF LUX 2.125% 23		EXA-10/07/23	332,000.	M EUR	112.3505 %	30/04/18	110.7845		373,003.66	-5,199.12	5,740.64	373,545.18	0.10
LU1556942974 LUXEMBO 0.625% 2027		EXA-01/02/27	52,000.	M EUR	99.0855 %	30/04/18	99.9955		51,524.46	473.20	81.03	52,078.69	0.01
NL0010514246 NETHERLD GVT 1.25 19		EXA-15/01/19	114,656.	M EUR	101.355 %	30/04/18	101.3375		116,209.59	-20.07	424.07	116,613.59	0.03
NL0010881827 NETHER 0.25% 01/20	PGARANPDC-02412376		794,910.	M EUR	101.5579 %		101.4825	A	807,294.04	0.00	0.00	807,294.04	0.22
NL0011613849 NETHERLANDS 0% 2019		EXA-15/01/19	4,039,184.	M EUR	101.3229 %	30/04/18	100.4655		4,092,617.02	-34,630.62	0.00	4,057,986.40	1.11
NL0011613880 NETHERLANDS 0% 2021		EXA-15/01/21	1,500.	M EUR	101.5673 %	30/04/18	100.896		1,523.51	-10.07	0.00	1,513.44	0.00
NL0011613906 KINGDOM OF NED 0% 22		EXA-15/01/22	1,399,476.	M EUR	100.306 %	30/04/18	100.45		1,403,758.40	2,015.24	0.00	1,405,773.64	0.38
NL0011613963 NETHERLANDS 0% 2027		EXA-15/01/27	5,466,511.	M EUR	95.8403 %	30/04/18	93.9685		5,239,121.37	-102,322.98	0.00	5,136,798.39	1.40
NL0011613989 DUTCH FUN 0% 2029		EXA-15/01/29	2,108,500.	M EUR	95.175 %	30/04/18	91.3135		2,006,764.87	-81,419.72	0.00	1,925,345.15	0.53
NL0011614011 DUTCH FUNGI 0% 32		EXA-15/01/32	7,500.	M EUR	92.418 %	30/04/18	86.9165		6,931.35	-412.61	0.00	6,518.74	0.00
SI0002102794 SLOVENIA 4.375% 2019		EXA-06/02/19	2,000,000.	M EUR	103.885 %	30/04/18	103.748		2,077,700.00	-2,740.00	20,616.44	2,095,576.44	0.57
SI0002103057 SLOVENIE 4.125%20		EXA-26/01/20	1,991,000.	M EUR	108.22 %	30/04/18	107.8555		2,154,660.20	-7,257.20	21,826.00	2,169,229.00	0.59
SK4120011420 SLOVAKIA 1.625% 31	PGARANPDC-02412396		481,620.	M EUR	104.7708 %		104.346	A	504,596.90	0.00	0.00	504,596.90	0.14
		EXA-21/01/31	500,000.	M EUR	103.27 %	30/04/18	104.346		516,350.00	5,380.00	2,270.55	524,000.55	0.14
SK4120011636 SLOVAKIA GOVT 0% 23	PGARANPDC-02412390		1,391,640.	M EUR	98.677 %		98.6715	A	1,373,228.60	0.00	0.00	1,373,228.60	0.38
XS0250729109 ABBEY SVC 4.25 21		EXA-12/04/21	100,000.	M EUR	112.8425 %	30/04/18	112.555		112,842.50	-287.50	244.52	112,799.52	0.03
XS0452314536 ASSICURAZ 5.125% 24		EXA-16/09/24	649,000.	M EUR	129.15 %	30/04/18	125.824		838,183.50	-21,585.74	20,868.02	837,465.78	0.23
XS0506445963 LUXEMBOU 3.375 05/20		EXA-18/05/20	544,000.	M EUR	108.8515 %	30/04/18	107.9415		592,152.16	-4,950.40	17,605.48	604,807.24	0.17
XS0589642049 NATIONWIDE 4.625%21		EXA-08/02/21	151,000.	M EUR	113.1915 %	30/04/18	113.0005		170,919.17	-288.42	1,607.22	172,237.97	0.05
XS0617307375 SNCF MOBIL 4.375% 26		EXA-15/04/26	1,400,000.	M EUR	128.6836 %	30/04/18	128.665		1,801,570.00	-260.00	3,020.55	1,804,330.55	0.49
XS0671362506 ING BANK 3.625 08/21		EXA-31/08/21	150,000.	M EUR	115.153 %	30/04/18	112.2445		172,729.50	-4,362.75	3,649.83	172,016.58	0.05
XS0738895373 SPAREBANK 2.75% 2019		EXA-01/02/19	1,010,000.	M EUR	103.1515 %	30/04/18	102.3235		1,041,830.15	-8,362.80	6,924.73	1,040,392.08	0.28
XS0795453769 LANDWIRTS 1.625% 19		UST-01/10/19	3,938,000.	M EUR	104.349 %	30/04/18	103.0685		4,109,263.62	-50,426.09	37,518.89	4,096,356.42	1.12
XS0801654558 WESTPAC 2.125% 19		EXA-09/07/19	155,000.	M EUR	104.469 %	30/04/18	102.8935		161,926.95	-2,442.02	2,689.14	162,174.07	0.04
XS0820867223 ING BANK 2 08/20		EXA-28/08/20	100,000.	M EUR	106.8005 %	30/04/18	105.222		106,800.50	-1,578.50	1,358.90	106,580.90	0.03
XS0954025267 GE CAP EUR 2.25% 20		EXA-20/07/20	2,885,000.	M EUR	106.2205 %	30/04/18	104.808		3,064,461.43	-40,750.63	51,040.79	3,074,751.59	0.84
XS0986147709 DEXIA 1.625% 18		EXA-29/10/18	1,777,000.	M EUR	101.0045 %	30/04/18	100.995		1,794,849.97	-168.82	14,715.02	1,809,396.17	0.49
XS1015884833 CS GUERNSEY 1.75% 21		EXA-15/01/21	1,245,000.	M EUR	105.332 %	30/04/18	104.89		1,311,383.40	-5,502.90	6,446.71	1,312,327.21	0.36
XS1041750404 CAISSE CENT 1.125 19		EXA-11/03/19	375,000.	M EUR	101.4925 %	30/04/18	101.243		380,596.88	-935.63	612.59	380,273.84	0.10
XS1044479373 CREDIT SUIS G 1% 19		EXA-12/03/19	250,000.	M EUR	101.372 %	30/04/18	101.1375		253,430.00	-586.25	356.16	253,199.91	0.07
XS1078760813 UNICREDIT 1.5% 06/19		EXA-19/06/19	1,000,000.	M EUR	101.894 %	30/04/18	101.847		1,018,940.00	-470.00	13,068.49	1,031,538.49	0.28
XS1167308128 ARCELORMIT 3.125% 22		EXA-14/01/22	5,965,000.	M EUR	107.9685 %	30/04/18	108.2565		6,440,321.03	17,179.20	55,666.52	6,513,166.75	1.78
XS1167352613 NATL AUS 0.875% 22		EXA-20/01/22	77,000.	M EUR	102.2175 %	30/04/18	101.867		78,707.48	-269.89	190.13	78,627.72	0.02
XS1175865028 CAN IMP BK 0.25% 20		EXA-28/01/20	400,000.	M EUR	100.975 %	30/04/18	100.846		403,900.00	-516.00	260.27	403,644.27	0.11
XS1202846819 GLENCORE 1.25% 2021		EXA-17/03/21	967,000.	M EUR	102.3535 %	30/04/18	102.339		989,758.35	-140.22	1,556.47	991,174.60	0.27
XS1218287230 CRED SUIS 1.25% 22		EXA-14/04/22	3,836,000.	M EUR	102.194 %	30/04/18	102.259		3,920,161.84	2,493.40	2,496.03	3,925,151.27	1.07
XS1298431799 ABN AMRO BK 1.5% 30		EXA-30/09/30	250,000.	M EUR	104.4985 %	30/04/18	103.665		261,246.25	-2,083.75	2,208.90	261,371.40	0.07
XS1311139601 COUNCIL 0.375% 2022		EXA-27/10/22	334,000.	M EUR	100.902 %	30/04/18	101.502		337,012.68	2,004.00	645.12	339,661.80	0.09
XS1342818470 TORONTO DO 0.375% 21		EXA-12/01/21	1,703,000.	M EUR	101.1105 %	30/04/18	101.171		1,721,911.82	1,030.31	1,942.12	1,724,884.25	0.47
XS1385051112 BARCLAYS 1.875% 2021		EXA-23/03/21	7,377,000.	M EUR	103.986 %	30/04/18	104.117		7,671,047.22	9,663.87	15,537.17	7,696,248.26	2.10
XS1394055872 EUROPEAN 0.375% 26		UST-14/04/26	1,000.	M EUR	98.78 %	30/04/18	98.4985		987.80	-2.82	0.20	985.18	0.00
XS1429037929 COUNCIL 0.375% 2026		EXA-08/06/26	355,000.	M EUR	98.635 %	30/04/18	98.0785		350,154.25	-1,975.58	1,199.95	349,378.62	0.10

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935964 LYXOR BTP DAILY (-2x) INVERSE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
XS1456422135 JPMORGAN .625% 24		UST-25/01/24	6,817,000.	M EUR	99.3775 %	30/04/18	98.4285		6,774,564.17	-64,693.33	11,439.49	6,721,310.33	1.84
XS1458408561 GOLDMAN 1.625% 26		EXA-27/07/26	2,521,000.	M EUR	99.7693 %	30/04/18	100.417		2,515,183.59	16,328.98	31,426.16	2,562,938.73	0.70
XS1487315860 SANTANDER 1.125% 23		EXA-08/09/23	149,000.	M EUR	101.8605 %	30/04/18	100.572		151,772.15	-1,919.87	1,088.41	150,940.69	0.04
XS1548776498 FCE BANK 0.869% 2021		EXA-13/09/21	1,375,000.	M EUR	101.9366 %	30/04/18	101.4215		1,401,628.13	-7,082.50	7,594.82	1,402,140.45	0.38
XS1557095616 DUTSCH TEL 1.375% 27		EXA-30/01/27	23,000.	M EUR	101.0235 %	30/04/18	100.1865		23,235.41	-192.52	80.58	23,123.47	0.01
XS1612940558 KFW 0.25% 2025		EXA-30/06/25	98,000.	M EUR	98.1035 %	30/04/18	98.939		96,141.43	818.79	236.27	97,196.49	0.03
XS1681522998 INSTITUT 0.25% 2022		EXA-30/04/22	33,000.	M EUR	100.6565 %	30/04/18	100.639		33,216.65	-5.78	0.68	33,211.55	0.01
XS1686550960 EURO INV BK 0.05% 23		EXA-15/12/23	9,797,000.	M EUR	98.661 %	30/04/18	99.1585		9,665,818.17	48,740.07	1,865.46	9,716,423.70	2.66
XS1791485011 EUROPN INV 0.875% 28		EXA-14/01/28	6,000.	M EUR	100.46 %	30/04/18	100.993		6,027.60	31.98	7.19	6,066.77	0.00
Fixed-rate Bonds DRM													
						SUM	(EUR)		245,121,874.72	-449,915.95	1,494,926.61	246,166,885.38	67.27
Floating- Reviewable-rate Bonds DRM													
BE0002281500 KBC GROUP FRN 2022		FRN-24/11/22	1,300,000.	M EUR	101.302 %	30/04/18	100.812		1,316,926.00	-6,370.00	529.10	1,311,085.10	0.36
CH0359915425 UBS FRN 20/09/2022		FRN-20/09/22	5,005,000.	M EUR	101.22 %	30/04/18	100.978		5,066,061.00	-12,112.10	2,275.61	5,056,224.51	1.38
DE000DL19TQ2 DEUTSCHE BANK FRN 22		FRN-16/05/22	1,800,000.	M EUR	100.9515 %	30/04/18	100.0065		1,817,127.00	-17,010.00	1,793.60	1,801,910.60	0.49
DE000DL19TX8 DEUTSCHE BK FRN 2020		FRN-07/12/20	7,100,000.	M EUR	99.8615 %	30/04/18	99.635		7,090,166.50	-16,081.50	1,944.81	7,076,029.81	1.93
FR0013062684 HSBC FRANCE FRN 19		FRN-27/11/19	500,000.	M EUR	100.8295 %	30/04/18	100.826		504,147.50	-17.50	200.42	504,330.42	0.14
FR0013250685 RCI BANQUE FRN 2021		FRN-12/04/21	90,000.	M EUR	100.8552 %	30/04/18	100.8605		90,769.65	4.80	16.85	90,791.30	0.02
FR0013260486 RCI BANQUE FRN 2022		FRN-14/03/22	3,505,000.	M EUR	101.2935 %	30/04/18	100.9725		3,550,338.81	-11,252.68	1,669.74	3,540,755.87	0.97
IT0005135667 UNICREDIT SPA FRN 20		FRN-31/10/20	1,000,000.	M EUR	100.062 %	30/04/18	100.048		1,000,620.00	-140.00	0.00	1,000,480.00	0.27
XS1057822766 INTESA SPAOLO FRN 19		FRN-17/04/19	917,000.	M EUR	100.8715 %	30/04/18	100.836		924,991.66	-325.54	293.85	924,959.97	0.25
XS1070235004 ABBEY NATL TR TV 19		FRN-22/05/19	220,000.	M EUR	100.5985 %	30/04/18	100.598		221,316.70	-1.10	126.62	221,442.22	0.06
XS1079726763 BANK OF AMER L3R 19		FRN-19/06/19	500,000.	M EUR	100.848 %	30/04/18	100.8465		504,240.00	-7.50	295.00	504,527.50	0.14
XS1135549167 CITIGROUP FRN 19		FRN-11/11/19	111,000.	M EUR	100.855 %	30/04/18	100.6975		111,949.05	-174.82	54.51	111,828.74	0.03
XS1169331367 GE CAP EUR FRN 20		FRN-21/01/20	1,048,000.	M EUR	100.3515 %	30/04/18	100.371		1,051,683.72	204.36	15.14	1,051,903.22	0.29
XS1169707087 UNICREDIT SPA FRN 20		FRN-19/02/20	1,670,000.	M EUR	101.5502 %	30/04/18	101.3805		1,695,888.42	-2,834.07	2,275.65	1,695,330.00	0.46
XS1173867323 GOLDMAN SAC FRN 22		FRN-26/07/22	50,000.	M EUR	101.994 %	30/04/18	102.0295		50,997.00	17.75	5.49	51,020.24	0.01
XS1195284705 SANTANDER FRN 20		FRN-04/03/20	8,300,000.	M EUR	101.0175 %	30/04/18	100.8735		8,384,452.50	-11,952.00	3,713.56	8,376,214.06	2.29
XS1239520494 RABOBANK VAR 20		FRN-29/05/20	277,000.	M EUR	100.601 %	30/04/18	100.599		278,664.77	-5.54	13.79	278,673.02	0.08
XS1240146891 GOLDMAN SACHS FRN 20		FRN-29/05/20	899,000.	M EUR	101.1045 %	30/04/18	100.799		908,929.45	-2,746.44	573.76	906,756.77	0.25
XS1272154565 ROYAL BK CA FRN 20		FRN-06/08/20	373,000.	M EUR	100.8135 %	30/04/18	100.812		376,034.36	-5.60	90.00	376,118.76	0.10
XS1292468987 SHELL INT FIN FRN 19		FRN-15/09/19	389,000.	M EUR	100.552 %	30/04/18	100.5605		391,147.28	33.07	38.65	391,219.00	0.11
XS1402235060 GOLDMAN SAC FRN 19		FRN-29/04/19	1,799,000.	M EUR	100.543 %	30/04/18	100.54		1,808,768.57	-53.97	55.77	1,808,770.37	0.49
XS1419638215 SKANDINAV FRN 2020		FRN-26/05/20	397,000.	M EUR	101.114 %	30/04/18	101.104		401,422.58	-39.70	197.97	401,580.85	0.11
XS1458405112 BANK OF A FRN 19		FRN-26/07/19	186,000.	M EUR	100.5435 %	30/04/18	100.5425		187,010.91	-1.86	6.22	187,015.27	0.05
XS1511787407 MORGAN STAN FRN 22		FRN-27/01/22	2,632,000.	M EUR	100.7585 %	30/04/18	100.7815		2,651,963.72	605.36	163.18	2,652,732.26	0.72
XS1560862580 BANK OF AMER FRN 22		FRN-07/02/22	1,653,000.	M EUR	101.6368 %	30/04/18	101.017		1,680,057.07	-10,246.06	1,838.27	1,671,649.28	0.46
XS1594368539 BANCO FRN 12/04/2022		FRN-12/04/22	1,200,000.	M EUR	101.322 %	30/04/18	101.2775		1,215,864.00	-534.00	180.60	1,215,510.60	0.33
XS1598861588 CREDIT AGRI FRN 2022		FRN-20/04/22	700,000.	M EUR	101.445 %	30/04/18	101.4065		710,115.00	-269.50	119.31	709,964.81	0.19
XS1599167589 INTESA SAN VAR 2022		FRN-19/04/22	1,806,000.	M EUR	101.843 %	30/04/18	101.8815		1,839,284.58	695.31	436.85	1,840,416.74	0.50
XS1603892065 MORGAN FRN 2022		FRN-08/11/22	424,000.	M EUR	101.5025 %	30/04/18	100.8745		430,370.60	-2,662.72	367.04	428,074.92	0.12
XS1626933102 BNP PARIBAS FRN 2024		FRN-07/06/24	6,088,000.	M EUR	101.591 %	30/04/18	101.027		6,184,860.08	-34,336.32	4,077.44	6,154,601.20	1.68
XS1687279841 BK OF AMER FRN 2021		FRN-21/09/21	119,000.	M EUR	100.095 %	30/04/18	99.9975		119,113.05	-116.03	5.83	119,002.85	0.03
XS1689234570 BANCO SANT FRN 23		FRN-28/03/23	1,700,000.	M EUR	100.5599 %	30/04/18	100.5525		1,709,518.39	-125.89	695.30	1,710,087.80	0.47
XS1691349523 GOLDMAN SACHS FRN 23		FRN-26/09/23	1,689,000.	M EUR	99.7826 %	30/04/18	99.928		1,685,327.63	2,456.29	518.80	1,688,302.72	0.46
XS1694774420 BANK NOVA FRN 2022		FRN-05/10/22	1,837,000.	M EUR	101.4815 %	30/04/18	101.4005		1,864,215.16	-1,487.98	388.63	1,863,115.81	0.51
XS1706111876 MORGAN FRN 2021		FRN-09/11/21	224,000.	M EUR	99.9585 %	30/04/18	99.9725		223,907.04	31.36	26.34	223,964.74	0.06

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935964 LYXOR BTP DAILY (-2x) INVERSE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
XS1746116299 UBS AG FRN 2020		FRN-10/01/20	953,000.	M EUR	100.663	% 30/04/18	100.607		959,318.39	-533.68	104.12	958,888.83	0.26
XS1749378342 LLOYDS BANK VAR 24		EXA-15/01/24	1,500,000.	M EUR	98.087	% 30/04/18	98.207		1,471,305.00	1,800.00	2,773.97	1,475,878.97	0.40
XS1788516083 ROYAL FRN 02/2020		FRN-02/03/20	2,790,000.	M EUR	100.3302	% 30/04/18	100.2715		2,799,213.88	-1,639.03	350.77	2,797,925.62	0.76
XS1788584321 BANCO BILBAO FRN 23		FRN-09/03/23	200,000.	M EUR	100.403	% 30/04/18	100.195		200,806.00	-416.00	83.42	200,473.42	0.05
XS1791719534 GOLDMN SACH FRN 2020		FRN-16/12/20	675,000.	M EUR	100.1404	% 30/04/18	100.162		675,947.99	145.51	110.70	676,204.20	0.18
XS1799039976 SANTANDER UK FRN 24		FRN-27/03/24	1,914,000.	M EUR	100.47	% 30/04/18	100.436		1,922,995.80	-650.76	1,024.89	1,923,369.93	0.53
Floating- Reviewable-rate Bonds DRM													
						SUM (EUR)			66,077,836.81	-128,156.08	29,451.57	65,979,132.30	18.03
Other Bonds (indexed, hybrid secs) DRM													
FR0010137554 CADES i 1.85 07/19		EXA-25/07/19	23,000.	M EUR	123.8302	% 30/04/18	105.1325		28,480.95	-141.92	385.28	28,724.31	0.01
Indexed bonds DRM													
FR0010050559 FRANCE OATi 2.25% 20		EXA-25/07/20	2,528,440.	M EUR	136.8892	% 30/04/18	110.338		3,461,161.31	1,268.96	54,549.99	3,516,980.26	0.96
FR0010899765 FRANCE i 1.10% 07/22	PGARANPDC-02412367		2,586,106.	M EUR	124.8217	%	112.3295	A	3,228,022.23	0.00	0.00	3,228,022.23	0.88
FR0011008705 FRANCE OATi 1.85% 27		EXA-25/07/27	22,245,115.	M EUR	137.2808	% 30/04/18	126.491		30,538,261.03	54,853.85	345,694.16	30,938,809.04	8.46
FR0011198787 CADES i 1.5% INFL 24		EXA-25/07/24	18,000.	M EUR	123.8301	% 30/04/18	115.838		22,289.42	-462.77	218.37	22,045.02	0.01
FR0011982776 FRANCE OAT i 0.7% 30		EXA-25/07/30	2,635,453.	M EUR	118.1938	% 30/04/18	116.6735		3,114,942.31	21,153.71	14,536.89	3,150,632.91	0.86
Other Bonds (indexed, hybrid secs) DRM													
						SUM (EUR)			40,393,157.25	76,671.83	415,384.69	40,885,213.77	11.17
Zero-coupon Bonds DRM													
DE0001108504 GERMANY 0% 04/07/39		EXA-04/07/39	568,363.	M EUR	88.637	% 30/04/18	78.7025		503,779.91	-56,464.02	0.00	447,315.89	0.12
DE0001108538 GERMANY 0% 04/07/18		EXA-04/07/18	100,000.	M EUR	100.261	% 30/04/18	100.104		100,261.00	-157.00	0.00	100,104.00	0.03
DE0001108579 BUND ESREPUB 0% 20		EXA-04/01/20	55,000.	M EUR	101.1095	% 30/04/18	101.093		55,610.23	-9.08	0.00	55,601.15	0.02
DE0001108595 ALLEMAGNE 0% 42 STRI		EXA-04/07/42	1,595,732.49	M EUR	75.4213	% 30/04/18	74.942		1,203,522.73	-7,648.89	0.00	1,195,873.84	0.33
DE0001142073 GERMANY 0% 04/07/28		EXA-04/07/28	73,623.	M EUR	99.673	% 30/04/18	94.1705		73,382.25	-4,051.10	0.00	69,331.15	0.02
DE0001142164 GERMANY 0% 04/01/31		EXA-04/01/31	299,596.	M EUR	91.3309	% 30/04/18	90.459		273,623.83	-2,612.28	0.00	271,011.55	0.07
DE0001142214 ALLEMAGNE 0% 34		EXA-04/07/34	1,000.	M EUR	83.353	% 30/04/18	85.38		833.53	20.27	0.00	853.80	0.00
DE0001142552 GERMANY 0% 04/01/22		EXA-04/01/22	133,051.	M EUR	100.2495	% 30/04/18	100.729		133,382.96	637.98	0.00	134,020.94	0.04
DE0001142578 DBR 0% 04/01/24		EXA-04/01/24	958,986.	M EUR	100.7608	% 30/04/18	98.9795		966,282.28	-17,082.73	0.00	949,199.55	0.26
DE0001142594 DBR 0% 04/01/26		EXA-04/01/26	1,245,052.	M EUR	100.3535	% 30/04/18	96.8115		1,249,453.26	-44,099.74	0.00	1,205,353.52	0.33
DE0001143337 GERMANY 0% 04/07/30		EXA-04/07/30	500.	M EUR	90.654	% 30/04/18	90.861		453.27	1.04	0.00	454.31	0.00
DE0001143352 GERMANY 0% 04/07/32		EXA-04/07/32	861,155.	M EUR	88.4615	% 30/04/18	87.7115		761,790.63	-6,458.66	0.00	755,331.97	0.21
DE0001143378 GERMANY 0% 04/07/34		EXA-04/07/34	962,774.	M EUR	93.3091	% 30/04/18	84.625		898,355.90	-83,608.40	0.00	814,747.50	0.22
DE0001143386 GERMANY 0% 04/07/35		EXA-04/07/35	1,529,864.	M EUR	92.7688	% 30/04/18	83.22		1,419,235.86	-146,083.04	0.00	1,273,152.82	0.35
DE0001143402 GERMANY 0% 04/07/37		EXA-04/07/37	361,250.	M EUR	86.288	% 30/04/18	80.42		311,715.40	-21,198.15	0.00	290,517.25	0.08
DE0001143410 GERMANY 0% 04/07/38		EXA-04/07/38	2,606,381.04	M EUR	82.9729	% 30/04/18	78.981		2,162,590.76	-104,044.95	0.00	2,058,545.81	0.56
DE0001143477 DEUTSCHLAND 0% 44		EXA-04/07/44	1,923,943.	M EUR	78.7437	% 30/04/18	71.3555		1,514,983.17	-142,144.02	0.00	1,372,839.15	0.38
ES00000120P5 SPGB STRIP 0% 07/33		EXA-30/07/33	47,000.	M EUR	64.36	% 30/04/18	74.6185		30,249.20	4,821.50	0.00	35,070.70	0.01
ES00000120R1 SPGB STRIP 0% 07/35		EXA-30/07/35	21,536.	M EUR	59.467	% 30/04/18	70.3355		12,806.81	2,340.64	0.00	15,147.45	0.00
ES00000121K4 SPGB 0% 31/01/2024		EXA-31/01/24	100,000.	M EUR	97.223	% 30/04/18	97.179		97,223.00	-44.00	0.00	97,179.00	0.03
ES00000122Z0 BON Y OBLIG 0% 10/20		EXA-31/10/20	900,000.	M EUR	100.186	% 30/04/18	100.4185		901,674.00	2,092.50	0.00	903,766.50	0.25
ES0000012726 SPGB STRIP 30/07/27		EXA-30/07/27	47,000.	M EUR	79.59	% 30/04/18	88.747		37,407.30	4,303.79	0.00	41,711.09	0.01
ES0000012734 BON Y OBLIG 0% 2028		EXA-30/07/28	47,000.	M EUR	76.711	% 30/04/18	86.2595		36,054.17	4,487.80	0.00	40,541.97	0.01
ES0000012742 BON Y OBLIG 0% 2029		EXA-30/07/29	47,000.	M EUR	74.405	% 30/04/18	83.511		34,970.35	4,279.82	0.00	39,250.17	0.01
ES0000012759 BON Y OBLIG 0% 2030		EXA-30/07/30	47,000.	M EUR	71.945	% 30/04/18	81.695		33,814.15	4,582.50	0.00	38,396.65	0.01
ES0000012767 SPGB 0% 30/07/2031		EXA-30/07/31	47,000.	M EUR	69.3925	% 30/04/18	79.542		32,614.48	4,770.26	0.00	37,384.74	0.01
ES0000012775 SPAIN 0% STRIP 0732		EXA-30/07/32	47,000.	M EUR	67.213	% 30/04/18	77.0815		31,590.11	4,638.20	0.00	36,228.31	0.01

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935964 LYXOR BTP DAILY (-2x) INVERSE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
FR0010809483 OAT 0% 25/04/35 STRI	PGARAN	PDC-02412382	1,064.	M EUR	80.4427 %		80.451	A	855.91	0.00	0.00	855.91	0.00
		EXA-25/04/35	2,217.	M EUR	80.9125 %	30/04/18	80.451		1,793.83	-10.23	0.00	1,783.60	0.00
FR0010809707 OAT 0% 25/04/2037		EXA-25/04/37	500.	M EUR	72.748 %	30/04/18	76.9385		363.74	20.95	0.00	384.69	0.00
FR0010809806 FRANCE OAT 0% 250441		EXA-25/04/41	1,958,427.89	M EUR	71.0625 %	30/04/18	70.0475		1,391,707.82	-19,878.04	0.00	1,371,829.78	0.37
FR0010809996 OAT 0% 25/10/2032		EXA-25/10/32	1,000.	M EUR	83.918 %	30/04/18	84.367		839.18	4.49	0.00	843.67	0.00
FR0010810010 OAT 0% 25/10/2035		EXA-25/10/35	698,000.	M EUR	71.47 %	30/04/18	79.518		498,860.60	56,175.04	0.00	555,035.64	0.15
FR0010810044 OAT 0% 25/10/2036		EXA-25/10/36	1,000.	M EUR	74.58 %	30/04/18	77.6295		745.80	30.50	0.00	776.30	0.00
FR0010810069 OAT 0% 25/04/2025		EXA-25/04/25	205,000.	M EUR	94.2996 %	30/04/18	97.465		193,314.20	6,489.05	0.00	199,803.25	0.05
FR0010810077 OAT 0% 25/04/2037		EXA-25/10/37	888,000.	M EUR	67.591 %	30/04/18	76.1545		600,208.08	76,043.88	0.00	676,251.96	0.18
FR0010810135 OAT 0% 25/10/2026		EXA-25/10/26	475,900.98	M EUR	90.0975 %	30/04/18	95.1725		428,774.89	24,151.97	0.00	452,926.86	0.12
IT0001247284 ITALY BTPS STRIP 21		EXA-01/11/21	0.13	M EUR	92.3077 %	30/04/18	98.8165		0.12	0.01	0.00	0.13	0.00
IT0003269013 ITALY BTPS STRIP 31		EXA-01/08/31	3,761,644.	M EUR	70.1505 %	30/04/18	72.8095		2,638,812.07	100,022.12	0.00	2,738,834.19	0.75
IT0004848484 ITALY BTPS HYB 0% 29		EXA-01/11/29	5,983.	M EUR	81.4336 %	30/04/18	78.5115		4,872.17	-174.83	0.00	4,697.34	0.00
NL0000103349 NETHER 0% STRIPS 27		EXA-15/01/27	70.	M EUR	94.5571 %	30/04/18	94.799		66.19	0.17	0.00	66.36	0.00
Zero-coupon Bonds DRM													
						SUM	(EUR)		18,638,875.14	-355,854.68	0.00	18,283,020.46	5.00
Bonds DRM													
						SUM	(EUR)		370,231,743.92	-857,254.88	1,939,762.87	371,314,251.91	101.47
Bonds													
						SUM	(EUR)		370,231,743.92	-857,254.88	1,939,762.87	371,314,251.91	101.47
Lending / Borrowing													
A/P on Collateral sec (rcvd)													
PDC-02412358 PDC LYXOFR0010604983	PGAR1 FIX	0.000	-1,603,749.43	EUR	100. %	30/04/18			-1,603,749.43	0.00	0.00	-1,603,749.43	-0.44
PDC-02412362 PDC LYXOFR0011059088	PGAR1 FIX	0.000	-28,974.05	EUR	100. %	30/04/18			-28,974.05	0.00	0.00	-28,974.05	-0.01
PDC-02412367 PDC LYXOFR0010899765	PGAR1 FIX	0.000	-3,228,022.23	EUR	100. %	30/04/18			-3,228,022.23	0.00	0.00	-3,228,022.23	-0.88
PDC-02412372 PDC LYXOES00000126B2	PGAR1 FIX	0.000	-3,181,917.09	EUR	100. %	30/04/18			-3,181,917.09	0.00	0.00	-3,181,917.09	-0.87
PDC-02412376 PDC LYXONL0010881827	PGAR1 FIX	0.000	-807,294.04	EUR	100. %	30/04/18			-807,294.04	0.00	0.00	-807,294.04	-0.22
PDC-02412382 PDC LYXOFR0010809483	PGAR1 FIX	0.000	-855.91	EUR	100. %	30/04/18			-855.91	0.00	0.00	-855.91	0.00
PDC-02412385 PDC LYXOES00000127H7	PGAR1 FIX	0.000	-135,269.27	EUR	100. %	30/04/18			-135,269.27	0.00	0.00	-135,269.27	-0.04
PDC-02412390 PDC LYXOSK4120011636	PGAR1 FIX	0.000	-1,373,228.6	EUR	100. %	30/04/18			-1,373,228.60	0.00	0.00	-1,373,228.60	-0.38
PDC-02412396 PDC LYXOSK4120011420	PGAR1 FIX	0.000	-504,596.9	EUR	100. %	30/04/18			-504,596.90	0.00	0.00	-504,596.90	-0.14
PDC-02412402 PDC LYXODE000A2DAR81	PGAR1 FIX	0.000	-1,722,219.68	EUR	100. %	30/04/18			-1,722,219.68	0.00	0.00	-1,722,219.68	-0.47
A/P on Collateral sec (rcvd)													
						SUM	(EUR)		-12,586,127.20	0.00	0.00	-12,586,127.20	-3.44
						SUM	(EUR)		-12,586,127.20	0.00	0.00	-12,586,127.20	-3.44

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935964 LYXOR BTP DAILY (-2x) INVERSE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
Lending / Borrowing												
					SUM	(EUR)		-12,586,127.20	0.00	0.00	-12,586,127.20	-3.44
Forward Instruments												
Interest Rate Swaps												
Swaps												
Performance Swaps												
SWAP03544488 VRAC LEG LYX ETF DAI PRC		1,515,200,000.	EUR	0.	30/04/18	76.32470138	V	0.00	-358,728,124.70	0.00	-358,728,124.70	-98.03
SWAP03544652 FEES LEG EUR LYX ETF PRC		1.	EUR	0.	30/04/18	12678179.664592	V	0.00	126,780.80	0.00	126,780.80	0.03
SWAP03544653 INDEX LEG EUR LYX ET PRC		1,522,700,000.	EUR	0.	30/04/18	124.03106657	V	0.00	365,921,050.64	0.00	365,921,050.64	100.00
Swaps												
					SUM	(EUR)		0.00	7,319,706.74	0.00	7,319,706.74	2.00
Interest Rate Swaps												
					SUM	(EUR)		0.00	7,319,706.74	0.00	7,319,706.74	2.00
Forward Instruments												
					SUM	(EUR)		0.00	7,319,706.74	0.00	7,319,706.74	2.00
Cash												
Cash at Banks												
A/P + associated accounts												
Deferred settlement Purchases												
BDS065EUR DsPur-Sec		-13,176,003.47	EUR	1.		1.		-13,176,003.47	0.00	0.00	-13,176,003.47	-3.60
A/P + associated accounts												
					SUM	(EUR)		-13,176,003.47	0.00	0.00	-13,176,003.47	-3.60
A/R + associated accounts												
Coupons receivable												
IT0004848484 ITALY BTPS HYB 0% 29	ACHLIG	598,300.	P EUR	0.	30/04/18			0.00	0.00	0.00	0.00	0.00
NL0011613989 DUTCH FUN 0% 2029	ACHLIG	210,850,000.	P EUR	0.	30/04/18			0.00	0.00	0.00	0.00	0.00
Deferred settlement Sales												
SDS065EUR DsSal-Sec		9,120,095.86	EUR	1.		1.		9,120,095.86	0.00	0.00	9,120,095.86	2.49
A/R + associated accounts												
					SUM	(EUR)		9,120,095.86	0.00	0.00	9,120,095.86	2.49
Adjustment accounts												
Accrued charges												
F120EUR PnAdmFee		-126,780.78	EUR	1.		1.		-126,780.78	0.00	0.00	-126,780.78	-0.03
Amount payable												
DVS065EUR SwapsSettItToPay		-870,877.27	EUR	1.		1.		-870,877.27	0.00	0.00	-870,877.27	-0.24
F120EUR- PnA/pAdmFee		-0.01	EUR	1.		1.		-0.01	0.00	0.00	-0.01	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935964 LYXOR BTP DAILY (-2x) INVERSE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Amount receivable												
DRS065EUR	SwapsSettlToReceive	4,926,784.88	EUR	1.		1.		4,926,784.88	0.00	0.00	4,926,784.88	1.35
Adjustment accounts												
					SUM (EUR)			3,929,126.82	0.00	0.00	3,929,126.82	1.07
Cash at Banks												
					SUM (EUR)			-126,780.79	0.00	0.00	-126,780.79	-0.03
Other availabilities												
Financial accounts												
Spot transactions												
BK065EUR	BkDep EUR SGP	0.33	EUR	1.		1.		0.33	0.00	0.00	0.33	0.00
Financial accounts												
					SUM (EUR)			0.33	0.00	0.00	0.33	
Other availabilities												
					SUM (EUR)			0.33	0.00	0.00	0.33	
Cash												
					SUM (EUR)			-126,780.46	0.00	0.00	-126,780.46	-0.03
EURO												
					SUM (EUR)			357,518,836.26	6,462,451.86	1,939,762.87	365,921,050.99	100.00
FUND	**: LYXOR BTP DAILY (-2x) INVERSE UCITS ETF (935964)**											
					(EUR)			357,518,836.26	6,462,451.86	1,939,762.87	365,921,050.99	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935964 LYXOR BTP DAILY (-2x) INVERSE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 366,047,831.45

Day's management fees
PnAdmFee : 12,030.68 EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
D FR0011023621 PART D	EUR	365,921,050.99	15,227,000.	24.0310	100.		24.0310	24.0310

Net Asset Value EUR : 365,921,050.99

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935964 LYXOR BTP DAILY (-2x) INVERSE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

	for VNI calculation			for the report	for previous VNI calculation			variation
Rate EUR in EUR :	1.	quoted	: 30/04/18	0.	1.	quotation:	27/04/18	0.

FX RATES IN REVERSE NOTATION

	for VNI calculation			for the report	for previous VNI calculation		
Rate EUR in EUR :	1.	quoted	: 30/04/18	0.	1.	quotation:	27/04/18

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935973 LYXOR UCITS ETF INDONESIA — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
SWISS FRANC												
Equities												
Equities DRM												
Equities DRM												
CH0012032048 ROCHE HLDG DR		7,593.	P CHF	217.4621	M 30/04/18	220.85		1,385,051.72	16,991.71	0.00	1,402,043.43	3.35
Equities DRM												
					SUM	(EUR)		1,385,051.72	16,991.71	0.00	1,402,043.43	3.35
Equities DRM												
					SUM	(EUR)		1,385,051.72	16,991.71	0.00	1,402,043.43	3.35
Equities												
					SUM	(EUR)		1,385,051.72	16,991.71	0.00	1,402,043.43	3.35
SWISS FRANC												
					SUM	(EUR)		1,385,051.72	16,991.71	0.00	1,402,043.43	3.35
EURO												
Equities												
Equities DRM												
Equities DRM												
DE0007164600 SAP		11,368.	P EUR	92.02	M 30/04/18	92.42		1,046,083.36	4,547.20	0.00	1,050,630.56	2.51
DE0008404005 ALLIANZ SE-NOM		121.	P EUR	187.2208	M 30/04/18	196.46		22,653.72	1,117.94	0.00	23,771.66	0.06
DE000A1ML7J1 VONOVIA SE REIT		9,056.	P EUR	40.18	M 30/04/18	41.61		363,870.08	12,950.08	0.00	376,820.16	0.90
DE000LEG1110 LEG IMMOBILIEN REIT		4,272.	P EUR	87.88	M 30/04/18	95.54		375,423.36	32,723.52	0.00	408,146.88	0.98
DE000PAH0038 PORSCHE AUTOMOBIL		5,752.	P EUR	67.0938	M 30/04/18	70.8		385,923.32	21,318.28	0.00	407,241.60	0.97
ES0167050915 ACS		20,521.	P EUR	31.82	M 30/04/18	35.03		652,978.22	65,872.41	0.00	718,850.63	1.72
FR0000071946 ALTEN	PGARANPDC-02411079	714.	P EUR	82.3	M	81.3	A	58,762.20	0.00	0.00	58,762.20	0.14
FR0000120073 AIR LIQUIDE	PGARANPDC-02411038	388.	P EUR	108.05	M	108.05	A	41,923.40	0.00	0.00	41,923.40	0.10
FR0000120271 TOTAL SA	PGARANPDC-02411045	902.	P EUR	52.33	M	52.33	A	47,201.66	0.00	0.00	47,201.66	0.11
FR0000120693 PERNOD-RICARD	PGARANPDC-02411059	320.	P EUR	137.55	M	137.55	A	44,016.00	0.00	0.00	44,016.00	0.11
FR0000121014 LVMH	PGARANPDC-02411032	145.	P EUR	289.3	M	289.3	A	41,948.50	0.00	0.00	41,948.50	0.10
FR0000121329 THALES SA	PGARANPDC-02411052	430.	P EUR	105.	M	105.	A	45,150.00	0.00	0.00	45,150.00	0.11
FR0000121725 DASSAULT AVIATION	PGARANPDC-02411091	41.	P EUR	1655.	M	1655.	A	67,855.00	0.00	0.00	67,855.00	0.16
FR0000125007 COMP DE SAINT GOBAIN	PGARANPDC-02411072	962.	P EUR	43.495	M	43.495	A	41,842.19	0.00	0.00	41,842.19	0.10
FR0000131757 ERAMET	PGARANPDC-02411085	4,948.	P EUR	144.1	M	144.1	A	713,006.80	0.00	0.00	713,006.80	1.70
FR0013269123 RUBIS SCA	PGARANPDC-02411065	767.	P EUR	64.5	M	64.5	A	49,471.50	0.00	0.00	49,471.50	0.12
NL0000009827 KONINKLIJKE DSM NV		8,743.	P EUR	80.06	M 30/04/18	85.82		699,964.58	50,359.68	0.00	750,324.26	1.79
NL0000400653 GEMALTO		10,249.	P EUR	49.15	M 30/04/18	49.88		503,738.35	7,481.77	0.00	511,220.12	1.22
NL0011872643 ASR NEDERLAND N.V		49,281.	P EUR	33.165	M 30/04/18	39.16		1,634,404.37	295,439.59	0.00	1,929,843.96	4.61
Equities DRM												
					SUM	(EUR)		6,836,216.61	491,810.47	0.00	7,328,027.08	17.52

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935973 LYXOR UCITS ETF INDONESIA — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE		QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Equities DRM													
						SUM	(EUR)		6,836,216.61	491,810.47	0.00	7,328,027.08	17.52
Equities OTC													
Equities OTC													
NL0010877643 FIAT CHRYSLER AUTO			106,872.	P EUR	14.94	M 30/04/18	18.57		1,596,667.68	387,945.36	0.00	1,984,613.04	4.74
Equities OTC													
						SUM	(EUR)		1,596,667.68	387,945.36	0.00	1,984,613.04	4.74
Equities OTC													
						SUM	(EUR)		1,596,667.68	387,945.36	0.00	1,984,613.04	4.74
Equities													
						SUM	(EUR)		8,432,884.29	879,755.83	0.00	9,312,640.12	22.26
Lending / Borrowing													
A/P on Collateral sec (rcvd)													
PDC-02411032 PDC LYXOFR0000121014	PGAR1 FIX	0.000	-41,948.5	EUR	100.	% 30/04/18			-41,948.50	0.00	0.00	-41,948.50	-0.10
PDC-02411038 PDC LYXOFR0000120073	PGAR1 FIX	0.000	-41,923.4	EUR	100.	% 30/04/18			-41,923.40	0.00	0.00	-41,923.40	-0.10
PDC-02411045 PDC LYXOFR0000120271	PGAR1 FIX	0.000	-47,201.66	EUR	100.	% 30/04/18			-47,201.66	0.00	0.00	-47,201.66	-0.11
PDC-02411052 PDC LYXOFR0000121329	PGAR1 FIX	0.000	-45,150.	EUR	100.	% 30/04/18			-45,150.00	0.00	0.00	-45,150.00	-0.11
PDC-02411059 PDC LYXOFR0000120693	PGAR1 FIX	0.000	-44,016.	EUR	100.	% 30/04/18			-44,016.00	0.00	0.00	-44,016.00	-0.11
PDC-02411065 PDC LYXOFR0013269123	PGAR1 FIX	0.000	-49,471.5	EUR	100.	% 30/04/18			-49,471.50	0.00	0.00	-49,471.50	-0.12
PDC-02411072 PDC LYXOFR0000125007	PGAR1 FIX	0.000	-41,842.19	EUR	100.	% 30/04/18			-41,842.19	0.00	0.00	-41,842.19	-0.10
PDC-02411079 PDC LYXOFR0000071946	PGAR1 FIX	0.000	-58,762.2	EUR	100.	% 30/04/18			-58,762.20	0.00	0.00	-58,762.20	-0.14
PDC-02411085 PDC LYXOFR0000131757	PGAR1 FIX	0.000	-713,006.8	EUR	100.	% 30/04/18			-713,006.80	0.00	0.00	-713,006.80	-1.70
PDC-02411091 PDC LYXOFR0000121725	PGAR1 FIX	0.000	-67,855.	EUR	100.	% 30/04/18			-67,855.00	0.00	0.00	-67,855.00	-0.16
A/P on Collateral sec (rcvd)													
						SUM	(EUR)		-1,151,177.25	0.00	0.00	-1,151,177.25	-2.75
						SUM	(EUR)		-1,151,177.25	0.00	0.00	-1,151,177.25	-2.75
Lending / Borrowing													
						SUM	(EUR)		-1,151,177.25	0.00	0.00	-1,151,177.25	-2.75
Forward Instruments													
Interest Rate Swaps													
Swaps													
Performance Swaps													
SWAP03547730 FEES LEG C EUR LYX E PRC			1.	EUR	0.	30/04/18	2009683.531999	V	0.00	20,095.84	0.00	20,095.84	0.05
SWAP03547740 FEES LEG C USD LYX E PRC			1.	EUR	0.	30/04/18	120102.224606	V	0.00	1,200.02	0.00	1,200.02	0.00
SWAP03547758 VRAC LEG LYX ETF MSC PRC			37,687,385.34	EUR	0.	30/04/18	9.48406174	V	0.00	-41,261,680.23	0.00	-41,261,680.23	-98.63
SWAP03547760 INDEX LEG C EUR LYX PRC			35,528,000.	EUR	0.	30/04/18	211.00173231	V	0.00	39,436,695.46	0.00	39,436,695.46	94.27
SWAP03547828 INDEX LEG C USD LYX PRC			2,159,385.34	EUR	0.	30/04/18	211.00361869	V	0.00	2,396,995.87	0.00	2,396,995.87	5.73

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18
PORTFOLIO: 935973 LYXOR UCITS ETF INDONESIA
PARTIAL VALIDATION
Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR
(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
Swaps												
					SUM	(EUR)		0.00	593,306.96	0.00	593,306.96	1.42
Interest Rate Swaps												
					SUM	(EUR)		0.00	593,306.96	0.00	593,306.96	1.42
Forward Instruments												
					SUM	(EUR)		0.00	593,306.96	0.00	593,306.96	1.42
Cash												
Cash at Banks												
A/P + associated accounts												
Deferred settlement Purchases												
BDS065EUR	DsPur-Sec	-1,046,083.36	EUR	1.		1.		-1,046,083.36	0.00	0.00	-1,046,083.36	-2.50
A/P + associated accounts												
					SUM	(EUR)		-1,046,083.36	0.00	0.00	-1,046,083.36	-2.50
A/R + associated accounts												
Deferred settlement Sales												
SDS065EUR	DsSal-Sec	568,679.22	EUR	1.		1.		568,679.22	0.00	0.00	568,679.22	1.36
A/R + associated accounts												
					SUM	(EUR)		568,679.22	0.00	0.00	568,679.22	1.36
Adjustment accounts												
Accrued charges												
F120EUR	PnAdmFee	-21,295.98	EUR	1.		1.		-21,295.98	0.00	0.00	-21,295.98	-0.05
Amount payable												
DVS065EUR	SwapsSettltToPay	-568,679.22	EUR	1.		1.		-568,679.22	0.00	0.00	-568,679.22	-1.36
F120EUR-	PnA/pAdmFee	-0.4	EUR	1.		1.		-0.40	0.00	0.00	-0.40	0.00
Amount receivable												
DRS065EUR	SwapsSettlToReceive	1,046,083.36	EUR	1.		1.		1,046,083.36	0.00	0.00	1,046,083.36	2.50
Adjustment accounts												
					SUM	(EUR)		456,107.76	0.00	0.00	456,107.76	1.09
Cash at Banks												
					SUM	(EUR)		-21,296.38	0.00	0.00	-21,296.38	-0.05
Other availabilities												
Financial accounts												
Spot transactions												
BK065EUR	BkDep EUR SGP	0.29	EUR	1.		1.		0.29	0.00	0.00	0.29	0.00
Financial accounts												
					SUM	(EUR)		0.29	0.00	0.00	0.29	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935973 LYXOR UCITS ETF INDONESIA — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Other availabilities												
					SUM	(EUR)		0.29	0.00	0.00	0.29	
Cash												
					SUM	(EUR)		-21,296.09	0.00	0.00	-21,296.09	-0.05
EURO												
					SUM	(EUR)		7,260,410.95	1,473,062.79	0.00	8,733,473.74	20.88
JAPAN YEN												
Equities												
Equities DRM												
Equities DRM												
JP3205800000 KAO CORP		13,613.	P JPY	7842.8634	M 27/04/18	7855.		810,662.50	-1,856.06	0.00	808,806.44	1.93
JP3258000003 KIRIN HLDGS CO LTD		2,473.	P JPY	3088.4363	M 27/04/18	3073.		57,277.46	204.46	0.00	57,481.92	0.14
JP3268950007 MEDICEO PALTAC		43,420.	P JPY	2182.6977	M 27/04/18	2351.		717,099.54	55,024.39	0.00	772,123.93	1.85
JP3305530002 COMSYS HOLDINGS		22,511.	P JPY	2841.7915	M 27/04/18	3050.		482,636.55	36,688.40	0.00	519,324.95	1.24
JP3351600006 SHISEIDO CO LTD		51,612.	P JPY	6845.7822	M 27/04/18	7112.		2,701,428.12	75,003.62	0.00	2,776,431.74	6.64
JP3422950000 SEVEN & I HOLDINGS		16,261.	P JPY	4497.4028	M 27/04/18	4805.		560,052.90	30,944.00	0.00	590,996.90	1.41
JP3528600004 CHIYODA		65,846.	P JPY	1010.8072	M 27/04/18	1127.		503,705.37	57,598.29	0.00	561,303.66	1.34
JP3596200000 TOTO LTD		17,534.	P JPY	6076.8211	M 27/04/18	6210.		805,001.94	18,599.63	0.00	823,601.57	1.97
JP3637300009 TREND MICRO INC		46,648.	P JPY	5516.1863	M 27/04/18	6560.		1,950,697.32	363,931.90	0.00	2,314,629.22	5.53
JP3752900005 JAPAN HOST HOLDINGS		265,921.	P JPY	1286.2699	M 27/04/18	1330.		2,604,421.04	70,733.28	0.00	2,675,154.32	6.39
JP3853000002 HORIBA LTD		30,051.	P JPY	8077.2178	M 27/04/18	7970.		1,841,964.58	-30,366.66	0.00	1,811,597.92	4.33
JP3898400001 MITSUBISHI CORP.		103,066.	P JPY	2836.39	M 27/04/18	3027.		2,225,911.15	133,873.69	0.00	2,359,784.84	5.64
Equities DRM												
					SUM	(EUR)		15,260,858.47	810,378.94	0.00	16,071,237.41	38.42
Equities DRM												
					SUM	(EUR)		15,260,858.47	810,378.94	0.00	16,071,237.41	38.42
Equities												
					SUM	(EUR)		15,260,858.47	810,378.94	0.00	16,071,237.41	38.42
JAPAN YEN												
					SUM	(EUR)		15,260,858.47	810,378.94	0.00	16,071,237.41	38.42
US DOLLAR												
Equities												
Equities DRM												
Equities DRM												
NL0011031208 MYLAN SHS		11,764.	P USD	41.8999	M 30/04/18	38.76		399,765.24	-22,366.93	0.00	377,398.31	0.90
US02079K1079 ALPHABET INC SHS C		1,709.	P USD	1039.0526	M 30/04/18	1017.33		1,467,372.54	-28,358.33	0.00	1,439,014.21	3.44
US02079K3059 ALPHABET INC-A		351.	P USD	1145.2647	M 30/04/18	1018.58		326,275.65	-30,363.07	0.00	295,912.58	0.71
US0231351067 AMAZON.COM		2,910.	P USD	1493.3461	M 30/04/18	1566.13		3,579,817.47	192,271.84	0.00	3,772,089.31	9.02
US1567001060 CENTURYTEL		4,807.	P USD	15.623	M 30/04/18	18.58		60,359.74	13,563.50	0.00	73,923.24	0.18
US2120151012 CONTINENTAL RESOURCE		2,181.	P USD	57.9029	M 30/04/18	66.06		102,600.78	16,648.40	0.00	119,249.18	0.29
US2567461080 DOLLAR TREE INC		6,705.	P USD	96.4363	M 30/04/18	95.89		533,811.09	-1,662.07	0.00	532,149.02	1.27

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935973 LYXOR UCITS ETF INDONESIA — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
US4370761029 HOME DEPOT INC		4,056.	P USD	178.1019	M 30/04/18	184.8		588,857.89	31,526.81	0.00	620,384.70	1.48
US58933Y1055 MERCK AND CO INC		15,512.	P USD	53.1164	M 30/04/18	58.87		671,289.85	84,538.19	0.00	755,828.04	1.81
US5949181045 MICROSOFT CORP		18,160.	P USD	89.6554	M 30/04/18	93.52		1,323,301.06	82,362.90	0.00	1,405,663.96	3.36
US64110L1061 NETFLIX		7,345.	P USD	304.2654	M 30/04/18	312.46		1,844,984.35	54,551.07	0.00	1,899,535.42	4.54
US6762201068 OFFICE DEPOT		279,906.	P USD	2.3077	M 30/04/18	2.29		524,788.10	5,740.57	0.00	530,528.67	1.27
US69343P1057 OIL COM LUKOIL PJSC		2,505.	P USD	65.4338	M 30/04/18	66.8		132,566.45	5,932.14	0.00	138,498.59	0.33
US90130A2006 TWENTY-FIRST CENTURY		22,480.	P USD	35.3491	M 30/04/18	36.07		646,133.92	24,991.39	0.00	671,125.31	1.60
US92343V1044 VERIZON COMM INC		46,397.	P USD	49.8551	M 30/04/18	49.35		1,909,623.91	-14,497.32	0.00	1,895,126.59	4.53
US9314271084 WALGREEN BOOTS		11,099.	P USD	65.8641	M 30/04/18	66.45		587,546.58	22,889.23	0.00	610,435.81	1.46
US9581021055 WESTERN DIGITAL		7,515.	P USD	90.5698	M 30/04/18	78.79		552,147.35	-62,073.81	0.00	490,073.54	1.17
Equities DRM												
					SUM (EUR)			15,251,241.97	375,694.51	0.00	15,626,936.48	37.35
Equities DRM												
					SUM (EUR)			15,251,241.97	375,694.51	0.00	15,626,936.48	37.35
Equities												
					SUM (EUR)			15,251,241.97	375,694.51	0.00	15,626,936.48	37.35
US DOLLAR												
					SUM (EUR)			15,251,241.97	375,694.51	0.00	15,626,936.48	37.35
FUND : LYXOR UCITS ETF INDONESIA (935973)												
					(EUR)			39,157,563.11	2,676,127.95	0.00	41,833,691.06	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935973 LYXOR UCITS ETF INDONESIA — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 41,854,987.15

Day's management fees

PnAdmFee	:	1,782.84	EUR
PnAdmFee	:	108.36	EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
CE FR0011067511 PART C-EUR	EUR	39,436,695.75	355,280.	111.0017	94.270179745128		111.0017	111.0017
CU FR0011070374 PART C-USD	EUR	2,396,995.31	31,337.	76.4908	5.729820254872		76.4908	76.4908

Net Asset Value EUR : 41,833,691.06

CU	USD	2,896,049.7335	92.4163	1.2082	92.4163	92.4163	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18
PORTFOLIO: 935973 LYXOR UCITS ETF INDONESIA

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR

(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report	for previous VNI calculation		variation
Rate	EUR in CHF :	1.19605	quoted :	30/04/18	0.	1.1961	quotation: 27/04/18	-0.00418
Rate	EUR in EUR :	1.	quoted :	30/04/18	0.	1.	quotation: 27/04/18	0.
Rate	EUR in JPY :	132.2073	quoted :	30/04/18	0.	132.0092	quotation: 27/04/18	0.15007
Rate	EUR in USD :	1.2082	quoted :	30/04/18	0.	1.21015	quotation: 27/04/18	-0.16114

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report	for previous VNI calculation	
Rate	CHF in EUR :	0.8360854479	quoted :	30/04/18	0.	0.8360504974	quotation: 27/04/18
Rate	EUR in EUR :	1.	quoted :	30/04/18	0.	1.	quotation: 27/04/18
Rate	JPY in EUR :	0.0075638788	quoted :	30/04/18	0.	0.0075752296	quotation: 27/04/18
Rate	USD in EUR :	0.8276775368	quoted :	30/04/18	0.	0.8263438416	quotation: 27/04/18

Equity fund - Calc. weight of 96.41 %(threshold of 51. %)

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935972 LYXOR UCITS ETF THAILAND — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
AUSTRALIAN DOLLAR												
Equities												
Equities DRM												
Equities DRM												
AU000000WFD0 WESTFIELD CORP REIT		41,450.	P AUD	8.7193	M 30/04/18	9.2		227,942.36	10,313.24	0.00	238,255.60	0.33
Equities DRM												
					SUM	(EUR)		227,942.36	10,313.24	0.00	238,255.60	0.33
Equities DRM												
					SUM	(EUR)		227,942.36	10,313.24	0.00	238,255.60	0.33
Equities												
					SUM	(EUR)		227,942.36	10,313.24	0.00	238,255.60	0.33
AUSTRALIAN DOLLAR												
					SUM	(EUR)		227,942.36	10,313.24	0.00	238,255.60	0.33
SWISS FRANC												
Equities												
Equities DRM												
Equities DRM												
CH0000587979 SIKA		173.	P CHF	7172.2064	M 30/04/18	7230.		1,037,147.75	8,619.57	0.00	1,045,767.32	1.44
CH0011075394 ZURICH INSURANCE		12,548.	P CHF	312.5604	M 30/04/18	317.6		3,278,311.03	53,694.15	0.00	3,332,005.18	4.59
CH0012005267 NOVARTIS AG-NOM		15,312.	P CHF	78.7632	M 30/04/18	76.7		1,016,667.21	-34,743.04	0.00	981,924.17	1.35
CH0012032048 ROCHE HLDG DR		28,624.	P CHF	217.7908	M 30/04/18	220.85		5,219,649.47	65,756.99	0.00	5,285,406.46	7.27
CH0016440353 EMS-CHEMIE HLDG N		1,393.	P CHF	626.5	M 30/04/18	615.		757,794.90	-41,524.68	0.00	716,270.22	0.99
Equities DRM												
					SUM	(EUR)		11,309,570.36	51,802.99	0.00	11,361,373.35	15.63
Equities DRM												
					SUM	(EUR)		11,309,570.36	51,802.99	0.00	11,361,373.35	15.63
Equities												
					SUM	(EUR)		11,309,570.36	51,802.99	0.00	11,361,373.35	15.63
SWISS FRANC												
					SUM	(EUR)		11,309,570.36	51,802.99	0.00	11,361,373.35	15.63
EURO												
Equities												
Equities DRM												
Equities DRM												
DE0005140008 DEUTSCHE BANK AG-NOM		49,563.	P EUR	13.9179	M 30/04/18	11.366		689,812.92	-126,479.86	0.00	563,333.06	0.78
DE0005557508 DEUTSCHE TEL AG-NOM		208,621.	P EUR	14.023	M 30/04/18	14.495		2,925,498.19	98,463.21	0.00	3,023,961.40	4.16
DE0005810055 DEUTSCHE BOERSE AG		12,389.	P EUR	111.	M 30/04/18	111.65		1,375,179.00	8,052.85	0.00	1,383,231.85	1.90
DE0005937007 MAN AG		11,127.	P EUR	96.05	M 30/04/18	95.5		1,068,748.35	-6,119.85	0.00	1,062,628.50	1.46
DE0006047004 HEIDELBERGCEMENT AG		15,514.	P EUR	82.7221	M 30/04/18	81.26		1,283,350.72	-22,683.08	0.00	1,260,667.64	1.73
DE0007030009 RHEINMETALL AG		8,913.	P EUR	111.9584	M 30/04/18	108.65		997,885.60	-29,488.15	0.00	968,397.45	1.33

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935972 LYXOR UCITS ETF THAILAND — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	<---------- Fund currency		---------->	PRCT
	ASST/LINE	QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION	PRCT NA
DE0007164600 SAP		45,013.	P EUR	89.1642	M 30/04/18	92.42		4,013,546.69	146,554.77	0.00	4,160,101.46	5.72
DE0007236101 SIEMENS AG-NOM		63,099.	P EUR	106.06	M 30/04/18	105.64		6,692,279.94	-26,501.58	0.00	6,665,778.36	9.17
DE0007251803 STADA ARZNEIMITTEL		67.	P EUR	86.22	M 30/04/18	83.84		5,776.74	-159.46	0.00	5,617.28	0.01
DE0008232125 DEUTSCHE LUFTHANSA N		2,586.	P EUR	22.46	M 30/04/18	24.17		58,081.56	4,422.06	0.00	62,503.62	0.09
DE0008303504 TAG IMMOBIL		3,480.	P EUR	14.02	M 30/04/18	17.49		48,789.60	12,075.60	0.00	60,865.20	0.08
DE0008404005 ALLIANZ SE-NOM		5,826.	P EUR	185.7636	M 30/04/18	196.46		1,082,258.96	62,317.00	0.00	1,144,575.96	1.58
DE000A0HN5C6 DEUTSCHE WOHNEN REIT		494.	P EUR	35.83	M 30/04/18	39.14		17,700.02	1,635.14	0.00	19,335.16	0.03
DE000A12DM80 SCOUT 24 N		26,273.	P EUR	38.52	M 30/04/18	42.94		1,012,035.96	116,126.66	0.00	1,128,162.62	1.55
DE000A1EWWW0 ADIDAS NOM		16,130.	P EUR	210.9346	M 30/04/18	203.9		3,402,375.60	-113,468.60	0.00	3,288,907.00	4.53
DE000A1ML7J1 VONOVIA SE REIT		2,214.	P EUR	39.5551	M 30/04/18	41.61		87,575.04	4,549.50	0.00	92,124.54	0.13
DE000CBK1001 COMMERZBANK		4,914.	P EUR	9.342	M 30/04/18	10.71		45,906.59	6,722.35	0.00	52,628.94	0.07
DE000LED4000 OSRAM LICHT		24,239.	P EUR	60.8931	M 30/04/18	47.77		1,475,988.50	-318,091.47	0.00	1,157,897.03	1.59
DE000LEG1110 LEG IMMOBILIEN REIT		10,067.	P EUR	90.54	M 30/04/18	95.54		911,466.18	50,335.00	0.00	961,801.18	1.32
DE000PAH0038 PORSCHE AUTOMOBIL		5,276.	P EUR	72.4326	M 30/04/18	70.8		382,154.60	-8,613.80	0.00	373,540.80	0.51
ES0167050915 ACS		135,804.	P EUR	31.8047	M 30/04/18	35.03		4,319,203.60	438,010.52	0.00	4,757,214.12	6.55
ES0176252718 MELIA HOTEL INTL		19,846.	P EUR	10.87	M 30/04/18	12.34		215,726.02	29,173.62	0.00	244,899.64	0.34
FR0000073298 IPSOS	PGARANPDC-02411738	8,192.	P EUR	31.5	M	31.5	A	258,048.00	0.00	0.00	258,048.00	0.36
FR0000121204 WENDEL ACT	PGARANPDC-02411712	111.	P EUR	125.2	M	125.2	A	13,897.20	0.00	0.00	13,897.20	0.02
FR0000121329 THALES SA	PGARANPDC-02411707	2,666.	P EUR	105.	M	105.	A	279,930.00	0.00	0.00	279,930.00	0.39
FR0000121709 SEB	PGARANPDC-02411723	358.	P EUR	158.9	M	158.9	A	56,886.20	0.00	0.00	56,886.20	0.08
FR0000130452 EIFFAGE	PGARANPDC-02411701	596.	P EUR	98.7	M	98.7	A	58,825.20	0.00	0.00	58,825.20	0.08
FR0000184798 ORPEA	PGARANPDC-02411735	536.	P EUR	106.35	M	106.35	A	57,003.60	0.00	0.00	57,003.60	0.08
FR0006174348 BUREAU VERITAS	PGARANPDC-02411695	3,548.	P EUR	21.65	M	21.65	A	76,814.20	0.00	0.00	76,814.20	0.11
FR0010220475 ALSTOM	PGARANPDC-02411673	1,548.	P EUR	37.71	M	37.71	A	58,375.08	0.00	0.00	58,375.08	0.08
FR0010313833 ARKEMA	PGARANPDC-02411668	2,111.	P EUR	108.5	M	108.5	A	229,043.50	0.00	0.00	229,043.50	0.32
FR0010340141 ADP	PGARANPDC-02411661	117.	P EUR	182.4	M	182.4	A	21,340.80	0.00	0.00	21,340.80	0.03
FR0011981968 WORLDLINE	PGARANPDC-02411394	2,674.	P EUR	41.78	M	41.78	A	111,719.72	0.00	0.00	111,719.72	0.15
FR0013269123 RUBIS SCA	PGARANPDC-02411717	893.	P EUR	64.5	M	64.5	A	57,598.50	0.00	0.00	57,598.50	0.08
NL0000009827 KONINKLIJKE DSM NV		8,647.	P EUR	80.06	M 30/04/18	85.82		692,278.82	49,806.72	0.00	742,085.54	1.02
NL0000235190 AIRBUS SHS		29,950.	P EUR	95.5	M 30/04/18	97.4		2,860,225.00	56,905.00	0.00	2,917,130.00	4.01
Equities DRM												
					SUM	(EUR)		36,943,326.20	433,544.15	0.00	37,376,870.35	51.44
Equities DRM												
					SUM	(EUR)		36,943,326.20	433,544.15	0.00	37,376,870.35	51.44
Equities												
					SUM	(EUR)		36,943,326.20	433,544.15	0.00	37,376,870.35	51.44
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02411394 PDC LYX0FR0011981968	PGAR1 FIX 0.000	-111,719.72	EUR	100.	% 30/04/18			-111,719.72	0.00	0.00	-111,719.72	-0.15
PDC-02411661 PDC LYX0FR0010340141	PGAR1 FIX 0.000	-21,340.8	EUR	100.	% 30/04/18			-21,340.80	0.00	0.00	-21,340.80	-0.03
PDC-02411668 PDC LYX0FR0010313833	PGAR1 FIX 0.000	-229,043.5	EUR	100.	% 30/04/18			-229,043.50	0.00	0.00	-229,043.50	-0.32
PDC-02411673 PDC LYX0FR0010220475	PGAR1 FIX 0.000	-58,375.08	EUR	100.	% 30/04/18			-58,375.08	0.00	0.00	-58,375.08	-0.08
PDC-02411695 PDC LYX0FR0006174348	PGAR1 FIX 0.000	-76,814.2	EUR	100.	% 30/04/18			-76,814.20	0.00	0.00	-76,814.20	-0.11
PDC-02411701 PDC LYX0FR0000130452	PGAR1 FIX 0.000	-58,825.2	EUR	100.	% 30/04/18			-58,825.20	0.00	0.00	-58,825.20	-0.08

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935972 LYXOR UCITS ETF THAILAND — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE		QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
PDC-02411707 PDC LYXOFR0000121329	PGAR1	FIX	0.000	-279,930.	EUR	100. %	30/04/18			-279,930.00	0.00	0.00	-279,930.00	-0.39
PDC-02411712 PDC LYXOFR0000121204	PGAR1	FIX	0.000	-13,897.2	EUR	100. %	30/04/18			-13,897.20	0.00	0.00	-13,897.20	-0.02
PDC-02411717 PDC LYXOFR0013269123	PGAR1	FIX	0.000	-57,598.5	EUR	100. %	30/04/18			-57,598.50	0.00	0.00	-57,598.50	-0.08
PDC-02411723 PDC LYXOFR0000121709	PGAR1	FIX	0.000	-56,886.2	EUR	100. %	30/04/18			-56,886.20	0.00	0.00	-56,886.20	-0.08
PDC-02411735 PDC LYXOFR0000184798	PGAR1	FIX	0.000	-57,003.6	EUR	100. %	30/04/18			-57,003.60	0.00	0.00	-57,003.60	-0.08
PDC-02411738 PDC LYXOFR0000073298	PGAR1	FIX	0.000	-258,048.	EUR	100. %	30/04/18			-258,048.00	0.00	0.00	-258,048.00	-0.36
A/P on Collateral sec (rcvd)														
							SUM	(EUR)		-1,279,482.00	0.00	0.00	-1,279,482.00	-1.76
							SUM	(EUR)		-1,279,482.00	0.00	0.00	-1,279,482.00	-1.76
Lending / Borrowing														
							SUM	(EUR)		-1,279,482.00	0.00	0.00	-1,279,482.00	-1.76
Forward Instruments														
Interest Rate Swaps														
Swaps														
Performance Swaps														
SWAP03598495 VRAC LEG LYX ETF THA PRC				33,928,475.3	EUR	0.	30/04/18	111.39953527	V	0.00	-71,724,639.11	0.00	-71,724,639.11	-98.70
SWAP03598525 INDEX LEG C EUR LYX PRC				34,004,000.	EUR	0.	30/04/18	303.22438451	V	0.00	69,104,419.71	0.00	69,104,419.71	95.10
SWAP03598549 FEES LEG C USD LYX E PRC				1.	EUR	0.	30/04/18	133977.	V	0.00	1,338.77	0.00	1,338.77	0.00
SWAP03598565 FEES LEG C EUR LYX E PRC				1.	EUR	0.	30/04/18	2536934.	V	0.00	25,368.34	0.00	25,368.34	0.03
SWAP03598613 INDEX LEG C USD LYX PRC				1,674,476.3	EUR	0.	30/04/18	312.76644943	V	0.00	3,562,723.77	0.00	3,562,723.77	4.90
Swaps														
							SUM	(EUR)		0.00	969,211.48	0.00	969,211.48	1.33
Interest Rate Swaps														
							SUM	(EUR)		0.00	969,211.48	0.00	969,211.48	1.33
Forward Instruments														
							SUM	(EUR)		0.00	969,211.48	0.00	969,211.48	1.33
Cash														
Cash at Banks														
Adjustment accounts														
Accrued charges														
F120EUR PnAdmFee				-26,707.14	EUR	1.		1.		-26,707.14	0.00	0.00	-26,707.14	-0.04
Amount payable														
DVS065EUR SwapsSettItToPay				477,893.03	EUR	1.		1.		477,893.03	0.00	0.00	477,893.03	0.66
F120EUR- PnA/pAdmFee				0.2	EUR	1.		1.		0.20	0.00	0.00	0.20	0.00
Adjustment accounts														
							SUM	(EUR)		451,186.09	0.00	0.00	451,186.09	0.62

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935972 LYXOR UCITS ETF THAILAND — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Cash at Banks												
					SUM (EUR)			451,186.09	0.00	0.00	451,186.09	0.62
Other availabilities												
Financial accounts												
Spot transactions												
BK065EUR BkDep EUR SGP		-477,892.99	EUR	1.		1.		-477,892.99	0.00	0.00	-477,892.99	-0.66
Financial accounts												
					SUM (EUR)			-477,892.99	0.00	0.00	-477,892.99	-0.66
Other availabilities												
					SUM (EUR)			-477,892.99	0.00	0.00	-477,892.99	-0.66
Cash												
					SUM (EUR)			-26,706.90	0.00	0.00	-26,706.90	-0.04
EURO												
					SUM (EUR)			35,637,137.30	1,402,755.63	0.00	37,039,892.93	50.97
POUND STERLING												
Equities												
Equities DRM												
Equities DRM												
GB0001001592 BTG	PGARANPDC-02411689	7,470.	P GBP	6.84 M		6.84	A	58,247.61	0.00	0.00	58,247.61	0.08
GB0001367019 BRITISH LAND CO REIT	PGARANPDC-02411678	7,566.	P GBP	6.724 M		6.724	A	57,995.65	0.00	0.00	57,995.65	0.08
GB0007980591 BP PLC	PGARANPDC-02411683	24,863.	P GBP	5.38 M		5.38	A	152,488.53	0.00	0.00	152,488.53	0.21
Equities DRM												
					SUM (EUR)			268,731.79	0.00	0.00	268,731.79	0.37
Equities DRM												
					SUM (EUR)			268,731.79	0.00	0.00	268,731.79	0.37
Equities												
					SUM (EUR)			268,731.79	0.00	0.00	268,731.79	0.37
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02411678 PDC LYXOGB0001367019	PGAR1 FIX 0.000	-50,873.78	GBP	100.	% 30/04/18			-57,995.65	0.00	0.00	-57,995.65	-0.08
PDC-02411683 PDC LYXOGB0007980591	PGAR1 FIX 0.000	-133,762.94	GBP	100.	% 30/04/18			-152,488.53	0.00	0.00	-152,488.53	-0.21
PDC-02411689 PDC LYXOGB0001001592	PGAR1 FIX 0.000	-51,094.8	GBP	100.	% 30/04/18			-58,247.61	0.00	0.00	-58,247.61	-0.08
A/P on Collateral sec (rcvd)												
					SUM (EUR)			-268,731.79	0.00	0.00	-268,731.79	-0.37

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935972 LYXOR UCITS ETF THAILAND — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
					SUM	(EUR)		-268,731.79	0.00	0.00	-268,731.79	-0.37
Lending / Borrowing												
					SUM	(EUR)		-268,731.79	0.00	0.00	-268,731.79	-0.37
POUND STERLING												
					SUM	(EUR)		0.00	0.00	0.00	0.00	
JAPAN YEN												
Equities												
Equities DRM												
Equities DRM												
JP3045540006 UNITED URBAN INVEST	PGARANPDC-02411729	66.	P JPY	167800.	M	167800.	A	83,768.45	0.00	0.00	83,768.45	0.12
JP3112000009 ASAHI GLASS CO LTD		65,646.	P JPY	4319.5556	M 27/04/18	4540.		2,151,829.66	102,454.63	0.00	2,254,284.29	3.10
JP3165650007 NTT DOCOMO INC		91,444.	P JPY	2803.7581	M 27/04/18	2835.		1,939,955.58	20,932.66	0.00	1,960,888.24	2.70
JP3201200007 OLYMPUS CORP		12,700.	P JPY	3922.8702	M 27/04/18	4085.		375,597.77	16,812.48	0.00	392,410.25	0.54
JP3242800005 CANON INC		29,814.	P JPY	3935.323	M 27/04/18	3790.		900,506.56	-45,825.62	0.00	854,680.94	1.18
JP3258000003 KIRIN HLDGS CO LTD		87,014.	P JPY	2709.3734	M 27/04/18	3073.		1,785,874.09	236,661.90	0.00	2,022,535.99	2.78
JP3459600007 TAKARA HOLDINGS		109,892.	P JPY	1226.766	M 27/04/18	1322.		1,020,250.15	78,609.17	0.00	1,098,859.32	1.51
JP3481800005 DAIKIN INDUSTRIES		62,430.	P JPY	12002.9773	M 27/04/18	12805.		5,661,373.25	385,313.66	0.00	6,046,686.91	8.32
JP3551520004 DENTSU INC		43,461.	P JPY	4614.8044	M 27/04/18	5180.		1,537,664.90	165,175.87	0.00	1,702,840.77	2.34
JP3587600002 TOKYO DOME		76,202.	P JPY	964.2719	M 27/04/18	1064.		566,691.62	46,579.57	0.00	613,271.19	0.84
JP3598600009 TOHO CO LTD		79,106.	P JPY	3350.0992	M 27/04/18	3660.		2,043,845.27	146,109.14	0.00	2,189,954.41	3.01
JP3802300008 FAST RETAILING		9,254.	P JPY	42307.4668	M 27/04/18	48210.		3,020,341.67	354,171.99	0.00	3,374,513.66	4.64
JP3814000000 FUJIFILM HOLDINGS		7,399.	P JPY	4290.5645	M 27/04/18	4405.		241,720.75	4,805.69	0.00	246,526.44	0.34
JP3942400007 ASTELLAS PHARMA INC		104,594.	P JPY	1583.4523	M 27/04/18	1605.5		1,242,031.90	28,137.50	0.00	1,270,169.40	1.75
Equities DRM												
					SUM	(EUR)		22,571,451.62	1,539,938.64	0.00	24,111,390.26	33.18
Equities DRM												
					SUM	(EUR)		22,571,451.62	1,539,938.64	0.00	24,111,390.26	33.18
Equities												
					SUM	(EUR)		22,571,451.62	1,539,938.64	0.00	24,111,390.26	33.18
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02411729 PDC LYXOJP3045540006	PGAR1 FIX 0.000	-11,074,800.	JPY	100.	% 30/04/18			-83,768.45	0.00	0.00	-83,768.45	-0.12
A/P on Collateral sec (rcvd)												
					SUM	(EUR)		-83,768.45	0.00	0.00	-83,768.45	-0.12

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18
PORTFOLIO: 935972 LYXOR UCITS ETF THAILAND
PARTIAL VALIDATION
Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR
(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	 NET P&L	 ACCRUED INTEREST	 EVALUATION	PRCT PRCT NA
					SUM	(EUR)		-83,768.45	0.00	0.00	-83,768.45	-0.12
Lending / Borrowing												
					SUM	(EUR)		-83,768.45	0.00	0.00	-83,768.45	-0.12
JAPAN YEN												
					SUM	(EUR)		22,487,683.17	1,539,938.64	0.00	24,027,621.81	33.07
FUND : LYXOR UCITS ETF THAILAND (935972)												
						(EUR)		69,662,333.19	3,004,810.50	0.00	72,667,143.69	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18
PORTFOLIO: 935972 LYXOR UCITS ETF THAILAND

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR

(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 72,693,850.59

Day's management fees

PnAdmFee	:	2,556.01	EUR
PnAdmFee	:	131.78	EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
CE FR0011067529 PART C-EUR	EUR	69,104,420.23	324,790.	212.7664	95.097201738786		212.7664	212.7664
CU FR0011070440 PART C-USD	EUR	3,562,723.46	24,300.	146.6141	4.902798261214		146.6141	146.6141

Net Asset Value EUR : 72,667,143.69

CU	USD	4,304,482.4844	177.1391	1.2082	177.1391	177.1391

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18
PORTFOLIO: 935972 LYXOR UCITS ETF THAILAND

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR

(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report	for previous VNI calculation			variation
Rate	EUR in AUD :	1.60055	quoted	: 30/04/18	0.	1.5989	quotation:	27/04/18	0.1032
Rate	EUR in CHF :	1.19605	quoted	: 30/04/18	0.	1.1961	quotation:	27/04/18	-0.00418
Rate	EUR in EUR :	1.	quoted	: 30/04/18	0.	1.	quotation:	27/04/18	0.
Rate	EUR in GBP :	0.8772	quoted	: 30/04/18	0.	0.87715	quotation:	27/04/18	0.0057
Rate	EUR in JPY :	132.2073	quoted	: 30/04/18	0.	132.0092	quotation:	27/04/18	0.15007

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report	for previous VNI calculation		
Rate	AUD in EUR :	0.62478523	quoted	: 30/04/18	0.	0.6254299831	quotation:	27/04/18
Rate	CHF in EUR :	0.8360854479	quoted	: 30/04/18	0.	0.8360504974	quotation:	27/04/18
Rate	EUR in EUR :	1.	quoted	: 30/04/18	0.	1.	quotation:	27/04/18
Rate	GBP in EUR :	1.13999088	quoted	: 30/04/18	0.	1.1400558627	quotation:	27/04/18
Rate	JPY in EUR :	0.0075638788	quoted	: 30/04/18	0.	0.0075752296	quotation:	27/04/18

Equity fund - Calc. weight of 96.79 %(threshold of 51. %)

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935976 LYXOR UCITS ETF MSCI ALL COUNTRY WORLD — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> PRCT EVALUATION	PRCT NA
AUSTRALIAN DOLLAR												
Equities												
Equities DRM												
Equities DRM												
AU000000WES1 WESFARMERS LTD		56,014.	P AUD	41.2506	M 30/04/18	43.77		1,452,208.32	79,598.11	0.00	1,531,806.43	0.64
Equities DRM					SUM	(EUR)		1,452,208.32	79,598.11	0.00	1,531,806.43	0.64
Equities DRM					SUM	(EUR)		1,452,208.32	79,598.11	0.00	1,531,806.43	0.64
Equities					SUM	(EUR)		1,452,208.32	79,598.11	0.00	1,531,806.43	0.64
AUSTRALIAN DOLLAR					SUM	(EUR)		1,452,208.32	79,598.11	0.00	1,531,806.43	0.64
SWISS FRANC												
Equities												
Equities DRM												
Equities DRM												
CH0011075394 ZURICH INSURANCE		41,583.	P CHF	315.3	M 30/04/18	317.6		10,942,803.11	99,177.41	0.00	11,041,980.52	4.65
CH0012005267 NOVARTIS AG-NOM		83,680.	P CHF	74.438	M 30/04/18	76.7		5,300,125.14	66,085.30	0.00	5,366,210.44	2.26
CH0012032048 ROCHE HLDG DR		107,538.	P CHF	217.4621	M 30/04/18	220.85		19,616,184.90	240,649.93	0.00	19,856,834.83	8.35
CH0016440353 EMS-CHEMIE HLDG N		339.	P CHF	666.2407	M 30/04/18	615.		192,389.45	-18,078.18	0.00	174,311.27	0.07
CH0024608827 PARTNERS GROUP HOL		358.	P CHF	701.9844	M 30/04/18	726.5		212,560.60	4,894.36	0.00	217,454.96	0.09
Equities DRM					SUM	(EUR)		36,264,063.20	392,728.82	0.00	36,656,792.02	15.42
Equities DRM					SUM	(EUR)		36,264,063.20	392,728.82	0.00	36,656,792.02	15.42
Equities OTC												
Equities OTC												
CH0363463438 IDORSIA REG SHS		76,364.	P CHF	28.9046	M 30/04/18	22.98		1,879,968.92	-412,768.79	0.00	1,467,200.13	0.62
Equities OTC					SUM	(EUR)		1,879,968.92	-412,768.79	0.00	1,467,200.13	0.62
Equities OTC					SUM	(EUR)		1,879,968.92	-412,768.79	0.00	1,467,200.13	0.62
Equities					SUM	(EUR)		38,144,032.12	-20,039.97	0.00	38,123,992.15	16.04

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935976 LYXOR UCITS ETF MSCI ALL COUNTRY WORLD — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> PRCT EVALUATION	PRCT NA
SWISS FRANC												
					SUM (EUR)			38,144,032.12	-20,039.97	0.00	38,123,992.15	16.04
EURO												
Equities												
Equities DRM												
Equities DRM												
DE0005140008 DEUTSCHE BANK AG-NOM		78,847.	P EUR	13.176	M 30/04/18	11.366		1,038,888.07	-142,713.07	0.00	896,175.00	0.38
DE0005419105 CANCOM		843.	P EUR	81.85	M 30/04/18	97.7		68,999.55	13,361.55	0.00	82,361.10	0.03
DE0005437305 COMPUGROUP MED		6,557.	P EUR	45.3	M 30/04/18	43.24		297,032.10	-13,507.42	0.00	283,524.68	0.12
DE0005545503 1&1 DRILLISCH		39,765.	P EUR	59.9	M 30/04/18	60.1		2,381,923.50	7,953.00	0.00	2,389,876.50	1.01
DE0005909006 BILFINGER AKT		16,415.	P EUR	39.04	M 30/04/18	39.6		640,841.60	9,192.40	0.00	650,034.00	0.27
DE0006452907 NEMETSCHEK		3,678.	P EUR	86.65	M 30/04/18	99.8		318,698.70	48,365.70	0.00	367,064.40	0.15
DE0007074007 KWS SAAT		1,033.	P EUR	316.5	M 30/04/18	299.5		326,944.50	-17,561.00	0.00	309,383.50	0.13
DE0007235301 SGL GROUP AG		17,595.	P EUR	11.81	M 30/04/18	11.17		207,796.95	-11,260.80	0.00	196,536.15	0.08
DE0008019001 DEUTSCHE PFANDBRIEF		5,493.	P EUR	13.64	M 30/04/18	13.44		74,924.52	-1,098.60	0.00	73,825.92	0.03
DE0008051004 WUESTENROT & WUERTT		13,164.	P EUR	22.25	M 30/04/18	20.		292,899.00	-29,619.00	0.00	263,280.00	0.11
DE000A0Z2ZZ5 FREENET		5,908.	P EUR	32.36	M 30/04/18	26.32		191,182.88	-35,684.32	0.00	155,498.56	0.07
DE000A1ML7J1 VONOVIA SE REIT		53,994.	P EUR	40.81	M 30/04/18	41.61		2,203,495.14	43,195.20	0.00	2,246,690.34	0.95
DE000BFB0019 METRO		190,645.	P EUR	11.955	M 30/04/18	12.015		2,279,160.98	11,438.70	0.00	2,290,599.68	0.96
DE000LEG1110 LEG IMMOBILIEN REIT		23,388.	P EUR	97.1	M 30/04/18	95.54		2,270,974.80	-36,485.28	0.00	2,234,489.52	0.94
DE000PAH0038 PORSCHE AUTOMOBIL		174,377.	P EUR	67.0574	M 30/04/18	70.8		11,693,263.44	652,628.16	0.00	12,345,891.60	5.19
DE000VTG9999 VTG AG		6,756.	P EUR	41.9	M 30/04/18	47.5		283,076.40	37,833.60	0.00	320,910.00	0.14
ES0182870214 SACYR SHS		220,416.	P EUR	2.463	M 30/04/18	2.386		542,884.61	-16,972.03	0.00	525,912.58	0.22
FR0000120073 AIR LIQUIDE	PGARANPDC-02410332	478.	P EUR	108.05	M	108.05	A	51,647.90	0.00	0.00	51,647.90	0.02
FR0000120578 SANOFI	PGARANPDC-02410379	766.	P EUR	65.79	M	65.79	A	50,395.14	0.00	0.00	50,395.14	0.02
FR0000120628 AXA		79,140.	P EUR	22.79	M 30/04/18	23.72		1,803,600.60	73,600.20	0.00	1,877,200.80	0.79
FR0000120685 NATIXIS	PGARANPDC-02410349	7,585.	P EUR	6.812	M	6.812	A	51,669.02	0.00	0.00	51,669.02	0.02
FR0000120693 PERNOD-RICARD	PGARANPDC-02410373	360.	P EUR	137.55	M	137.55	A	49,518.00	0.00	0.00	49,518.00	0.02
FR0000121014 LVMH	PGARANPDC-02410327	173.	P EUR	289.3	M	289.3	A	50,048.90	0.00	0.00	50,048.90	0.02
FR0000121204 WENDEL ACT	PGARANPDC-02410356	396.	P EUR	125.2	M	125.2	A	49,579.20	0.00	0.00	49,579.20	0.02
GB00B03MLX29 ROYAL DUTCH SHELL	PGARANPDC-02410368	295,491.	P EUR	29.01	M	29.01	A	8,572,193.91	0.00	0.00	8,572,193.91	3.61
NL0011821392 SIGNIFY		3,592.	P EUR	31.59	M 30/04/18	25.24		113,471.28	-22,809.20	0.00	90,662.08	0.04
Equities DRM												
					SUM (EUR)			35,905,110.69	569,857.79	0.00	36,474,968.48	15.34
Equities DRM												
					SUM (EUR)			35,905,110.69	569,857.79	0.00	36,474,968.48	15.34
Equities												
					SUM (EUR)			35,905,110.69	569,857.79	0.00	36,474,968.48	15.34

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935976 LYXOR UCITS ETF MSCI ALL COUNTRY WORLD — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02410327 PDC LYXOFR0000121014	PGAR1 FIX 0.000	-50,048.9	EUR	100. %	30/04/18			-50,048.90	0.00	0.00	-50,048.90	-0.02
PDC-02410332 PDC LYXOFR0000120073	PGAR1 FIX 0.000	-51,647.9	EUR	100. %	30/04/18			-51,647.90	0.00	0.00	-51,647.90	-0.02
PDC-02410349 PDC LYXOFR0000120685	PGAR1 FIX 0.000	-51,669.02	EUR	100. %	30/04/18			-51,669.02	0.00	0.00	-51,669.02	-0.02
PDC-02410356 PDC LYXOFR0000121204	PGAR1 FIX 0.000	-49,579.2	EUR	100. %	30/04/18			-49,579.20	0.00	0.00	-49,579.20	-0.02
PDC-02410368 PDC LYXOGB00B03MLX29	PGAR1 FIX 0.000	-8,572,193.91	EUR	100. %	30/04/18			-8,572,193.91	0.00	0.00	-8,572,193.91	-3.61
PDC-02410373 PDC LYXOFR0000120693	PGAR1 FIX 0.000	-49,518.	EUR	100. %	30/04/18			-49,518.00	0.00	0.00	-49,518.00	-0.02
PDC-02410379 PDC LYXOFR0000120578	PGAR1 FIX 0.000	-50,395.14	EUR	100. %	30/04/18			-50,395.14	0.00	0.00	-50,395.14	-0.02
A/P on Collateral sec (rcvd)					SUM	(EUR)		-8,875,052.07	0.00	0.00	-8,875,052.07	-3.73
					SUM	(EUR)		-8,875,052.07	0.00	0.00	-8,875,052.07	-3.73
Lending / Borrowing					SUM	(EUR)		-8,875,052.07	0.00	0.00	-8,875,052.07	-3.73
Forward Instruments												
Interest Rate Swaps												
Swaps												
Performance Swaps												
SWAP03547664 FEES LEG C USD LYX E PRC		1.	EUR	0.	30/04/18	1206638.868947	V	0.00	12,065.39	0.00	12,065.39	0.01
SWAP03547697 VRAC LEG LYX ETF MSC PRC		103,493,312.49	EUR	0.	30/04/18	123.8010341	V	0.00	-231,619,103.58	0.00	-231,619,103.58	-97.44
SWAP03547735 INDEX LEG C USD LYX PRC		14,312,713.35	EUR	0.	30/04/18	328.76017153	V	0.00	32,741,787.61	0.00	32,741,787.61	13.77
SWAP03547791 FEES LEG C EUR LYX E PRC		1.	EUR	0.	30/04/18	7985144.491076	V	0.00	79,850.44	0.00	79,850.44	0.03
SWAP03547836 INDEX LEG C EUR LYX PRC		89,596,100.	EUR	0.	30/04/18	328.75988071	V	0.00	204,959,931.48	0.00	204,959,931.48	86.23
Swaps					SUM	(EUR)		0.00	6,174,531.34	0.00	6,174,531.34	2.60
Interest Rate Swaps					SUM	(EUR)		0.00	6,174,531.34	0.00	6,174,531.34	2.60
Forward Instruments					SUM	(EUR)		0.00	6,174,531.34	0.00	6,174,531.34	2.60
Cash												
Cash at Banks												
A/P + associated accounts												
Deferred settlement Purchases												
BDS065EUR DsPur-Sec		-5,360,342.73	EUR	1.		1.		-5,360,342.73	0.00	0.00	-5,360,342.73	-2.26

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935976 LYXOR UCITS ETF MSCI ALL COUNTRY WORLD — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
A/P + associated accounts												
					SUM (EUR)			-5,360,342.73	0.00	0.00	-5,360,342.73	-2.26
A/R + associated accounts												
Deferred settlement Sales												
SDS065EUR DsSal-Sec		4,491,033.01	EUR	1.		1.		4,491,033.01	0.00	0.00	4,491,033.01	1.89
A/R + associated accounts												
					SUM (EUR)			4,491,033.01	0.00	0.00	4,491,033.01	1.89
Adjustment accounts												
Accrued charges												
F120EUR PnAdmFee		-91,915.48	EUR	1.		1.		-91,915.48	0.00	0.00	-91,915.48	-0.04
Amount payable												
DVS065EUR SwapsSettItToPay		-3,912,868.56	EUR	1.		1.		-3,912,868.56	0.00	0.00	-3,912,868.56	-1.65
Amount receivable												
DRS065EUR SwapsSettIToReceive		4,782,178.28	EUR	1.		1.		4,782,178.28	0.00	0.00	4,782,178.28	2.01
Adjustment accounts												
					SUM (EUR)			777,394.24	0.00	0.00	777,394.24	0.33
Cash at Banks												
					SUM (EUR)			-91,915.48	0.00	0.00	-91,915.48	-0.04
Other availabilities												
Financial accounts												
Spot transactions												
BK065EUR BkDep EUR SGP		0.47	EUR	1.		1.		0.47	0.00	0.00	0.47	0.00
Financial accounts												
					SUM (EUR)			0.47	0.00	0.00	0.47	
Other availabilities												
					SUM (EUR)			0.47	0.00	0.00	0.47	
Cash												
					SUM (EUR)			-91,915.01	0.00	0.00	-91,915.01	-0.04
EURO												
					SUM (EUR)			26,938,143.61	6,744,389.13	0.00	33,682,532.74	14.17
POUND STERLING												
Equities												
Equities DRM												
Equities DRM												
GB0007980591 BP PLC	PGARANPDC-02410338	673,831.	P GBP	5.38	M	5.38	A	4,132,707.23	0.00	0.00	4,132,707.23	1.74
GB0008754136 TATE & LYLE PLC	PGARANPDC-02410386	125,960.	P GBP	5.746	M	5.824	A	825,086.82	0.00	0.00	825,086.82	0.35
GB00BDR05C01 NATIONAL GRID PL	PGARANPDC-02410362	224,833.	P GBP	8.428	M	8.417	A	2,160,160.19	0.00	0.00	2,160,160.19	0.91
GB00BH4HKS39 VODAFONE GROUP	PGARANPDC-02410392	354,268.	P GBP	2.116	M	2.116	A	854,572.61	0.00	0.00	854,572.61	0.36

Inventory of the history of the valuation (HISINV)

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A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
Equities DRM												
					SUM	(EUR)		7,972,526.85	0.00	0.00	7,972,526.85	3.35
Equities DRM												
					SUM	(EUR)		7,972,526.85	0.00	0.00	7,972,526.85	3.35
Equities												
					SUM	(EUR)		7,972,526.85	0.00	0.00	7,972,526.85	3.35
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02410338 PDC LYXOGB0007980591	PGAR1 FIX	0.000 -3,625,210.78	GBP	100.	% 30/04/18			-4,132,707.23	0.00	0.00	-4,132,707.23	-1.74
PDC-02410362 PDC LYXOGB00BDR05C01	PGAR1 FIX	0.000 -1,894,892.52	GBP	100.	% 30/04/18			-2,160,160.19	0.00	0.00	-2,160,160.19	-0.91
PDC-02410386 PDC LYXOGB0008754136	PGAR1 FIX	0.000 -723,766.16	GBP	100.	% 30/04/18			-825,086.82	0.00	0.00	-825,086.82	-0.35
PDC-02410392 PDC LYXOGB00BH4HKS39	PGAR1 FIX	0.000 -749,631.09	GBP	100.	% 30/04/18			-854,572.61	0.00	0.00	-854,572.61	-0.36
A/P on Collateral sec (rcvd)												
					SUM	(EUR)		-7,972,526.85	0.00	0.00	-7,972,526.85	-3.35
					SUM	(EUR)		-7,972,526.85	0.00	0.00	-7,972,526.85	-3.35
Lending / Borrowing												
					SUM	(EUR)		-7,972,526.85	0.00	0.00	-7,972,526.85	-3.35
POUND STERLING												
					SUM	(EUR)		0.00	0.00	0.00	0.00	
JAPAN YEN												
Equities												
Equities DRM												
Equities DRM												
JP3166990006 FPG SHS		65,600.	P JPY	1436.1782	M 27/04/18	1397.		710,634.49	-17,456.43	0.00	693,178.06	0.29
JP3205800000 KAO CORP		64,012.	P JPY	7842.8634	M 27/04/18	7855.		3,811,953.87	-8,727.72	0.00	3,803,226.15	1.60
JP3304200003 KOMATSU LTD		134,792.	P JPY	3510.0076	M 27/04/18	3750.		3,602,455.60	220,858.24	0.00	3,823,313.84	1.61
JP3371200001 SHIN-ETSU CHEMICAL		131,365.	P JPY	10734.0766	M 27/04/18	11005.		10,574,633.89	360,252.65	0.00	10,934,886.54	4.60
JP3496400007 KDDI CORP		497,826.	P JPY	2883.7142	M 27/04/18	2937.		10,765,910.67	293,349.76	0.00	11,059,260.43	4.65
JP3538800008 TDK CORPORATION		6,971.	P JPY	9717.1096	M 27/04/18	9450.		510,678.44	-12,400.74	0.00	498,277.70	0.21
JP3571400005 TOKYO ELECTRON LTD		72,130.	P JPY	19768.0041	M 27/04/18	21055.		10,693,004.21	794,237.04	0.00	11,487,241.25	4.83
JP3633400001 TOYOTA MOTOR CORP		169,616.	P JPY	6770.8845	M 27/04/18	7181.		8,676,642.28	536,256.67	0.00	9,212,898.95	3.88
JP3637300009 TREND MICRO INC		281,880.	P JPY	6508.8543	M 27/04/18	6560.		13,759,092.63	227,523.84	0.00	13,986,616.47	5.88
JP3802300008 FAST RETAILING		2,270.	P JPY	41781.6123	M 27/04/18	48210.		726,325.12	101,440.82	0.00	827,765.94	0.35
JP3802400006 FANUC LTD		23,593.	P JPY	26392.5491	M 27/04/18	23560.		4,669,662.44	-465,272.21	0.00	4,204,390.23	1.77
JP3814000000 FUJIFILM HOLDINGS		104,681.	P JPY	4290.5645	M 27/04/18	4405.		3,419,863.43	67,990.91	0.00	3,487,854.34	1.47
JP3890350006 S'TOMO MITSUI FINL		53,254.	P JPY	4473.2323	M 27/04/18	4550.		1,802,476.94	30,294.02	0.00	1,832,770.96	0.77
JP3955800002 YOKOHAMA RUBBER		39,778.	P JPY	2469.1601	M 27/04/18	2585.		740,705.48	37,058.91	0.00	777,764.39	0.33
JP3970300004 RECRUIT HOLDING CO L		550,032.	P JPY	2565.3135	M 27/04/18	2527.		10,581,552.43	-68,283.77	0.00	10,513,268.66	4.42

Inventory of the history of the valuation (HISINV)

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Equities DRM												
					SUM	(EUR)		85,045,591.92	2,097,121.99	0.00	87,142,713.91	36.66
Equities DRM												
					SUM	(EUR)		85,045,591.92	2,097,121.99	0.00	87,142,713.91	36.66
Equities												
					SUM	(EUR)		85,045,591.92	2,097,121.99	0.00	87,142,713.91	36.66
JAPAN YEN												
					SUM	(EUR)		85,045,591.92	2,097,121.99	0.00	87,142,713.91	36.66
US DOLLAR												
Equities												
Equities DRM												
Equities DRM												
US0153511094 ALEXION PHARM INC		2,456.	P USD	122.2929	M 30/04/18	117.63		243,781.77	-4,666.33	0.00	239,115.44	0.10
US02079K1079 ALPHABET INC SHS C		19,364.	P USD	1039.0526	M 30/04/18	1017.33		16,626,215.27	-321,316.98	0.00	16,304,898.29	6.86
US0231351067 AMAZON.COM		17,512.	P USD	1453.0326	M 30/04/18	1566.13		21,006,775.14	1,693,165.73	0.00	22,699,940.87	9.55
US03674X1063 ANTERO RESOURCES		13,494.	P USD	20.7842	M 30/04/18	19.		227,638.58	-15,433.65	0.00	212,204.93	0.09
US0528001094 AUTOLIV INC		5,536.	P USD	148.4816	M 30/04/18	134.05		670,058.33	-55,838.17	0.00	614,220.16	0.26
US09062X1037 BIOGEN INC		1,139.	P USD	284.8184	M 30/04/18	273.6		263,307.64	-5,378.16	0.00	257,929.48	0.11
US12541W2098 C.H. ROBINSON WRLD		2,873.	P USD	89.4568	M 30/04/18	92.03		208,603.12	10,236.63	0.00	218,839.75	0.09
US1510201049 CELGENE CORP		97,535.	P USD	87.2736	M 30/04/18	87.1		6,886,921.11	144,446.63	0.00	7,031,367.74	2.96
US3024451011 FLIR SYSTEMS		6,365.	P USD	50.4902	M 30/04/18	53.55		260,841.66	21,268.71	0.00	282,110.37	0.12
US3682872078 GAZPROM PJSC ADR		15,031.	P USD	4.6081	M 30/04/18	4.628		56,679.18	896.94	0.00	57,576.12	0.02
US55315J1025 MMC NOR NICKEL ADR		34,705.	P USD	16.5547	M 30/04/18	17.195		466,655.29	27,263.33	0.00	493,918.62	0.21
US5801351017 MC DONALD'S CORP		57,037.	P USD	156.0082	M 30/04/18	167.44		7,151,775.29	752,773.03	0.00	7,904,548.32	3.33
US58733R1023 MERCADOLIBRE		1,180.	P USD	403.6921	M 30/04/18	339.61		386,637.49	-54,954.16	0.00	331,683.33	0.14
US5949181045 MICROSOFT CORP		91,185.	P USD	91.8588	M 30/04/18	93.52		6,915,002.96	143,117.55	0.00	7,058,120.51	2.97
US64110L1061 NETFLIX		41,773.	P USD	304.2654	M 30/04/18	312.46		10,492,924.61	310,246.70	0.00	10,803,171.31	4.54
US69343P1057 OIL COM LUKOIL PJSC		1,738.	P USD	63.9857	M 30/04/18	66.8		91,808.09	4,283.95	0.00	96,092.04	0.04
US7445731067 PUBLIC SERVICE ENT		26,241.	P USD	48.964	M 30/04/18	52.15		1,047,373.33	85,277.02	0.00	1,132,650.35	0.48
US75886F1075 REGENERON PHARMA		1,111.	P USD	340.3427	M 30/04/18	303.68		306,903.69	-27,654.82	0.00	279,248.87	0.12
US78467J1007 SS&C TECHN HLDGS		7,202.	P USD	51.9456	M 30/04/18	49.65		303,650.00	-7,689.65	0.00	295,960.35	0.12
US8243481061 SHERWIN WILLIAMS		1,085.	P USD	407.7293	M 30/04/18	367.66		359,065.25	-28,895.49	0.00	330,169.76	0.14
US8962391004 TRIMBLE NAVIGATION		9,423.	P USD	38.4882	M 30/04/18	34.6		294,366.30	-24,513.79	0.00	269,852.51	0.11
US98387E2054 X 5 RETAIL GROUP		13,017.	P USD	33.5762	M 30/04/18	28.5		354,469.45	-47,413.91	0.00	307,055.54	0.13
Equities DRM												
					SUM	(EUR)		74,621,453.55	2,599,221.11	0.00	77,220,674.66	32.49
Equities DRM												
					SUM	(EUR)		74,621,453.55	2,599,221.11	0.00	77,220,674.66	32.49

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935976 LYXOR UCITS ETF MSCI ALL COUNTRY WORLD — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	 NET P&L	 ACCRUED INTEREST	 EVALUATION	PRCT PRCT NA
Equities												
					SUM	(EUR)		74,621,453.55	2,599,221.11	0.00	77,220,674.66	32.49
US DOLLAR												
					SUM	(EUR)		74,621,453.55	2,599,221.11	0.00	77,220,674.66	32.49
FUND : LYXOR UCITS ETF MSCI ALL COUNTRY WORLD (935976)												
						(EUR)		226,201,429.52	11,500,290.37	0.00	237,701,719.89	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935976 LYXOR UCITS ETF MSCI ALL COUNTRY WORLD — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 237,793,634.9

Day's management fees

PnAdmFee	:	7,580.99	EUR
PnAdmFee	:	1,211.04	EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
CE FR0011079466 PART CE	EUR	204,959,932.75	895,961.	228.7598	86.225683530094		240.1977	217.3218
CU FR0011093418 PART CU	EUR	32,741,787.14	201,981.	162.1033	13.774316469906		170.2084	153.9981

Net Asset Value EUR : 237,701,719.89

CU	USD	39,558,627.2226	195.8532	1.2082	205.6458	186.0605	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935976 LYXOR UCITS ETF MSCI ALL COUNTRY WORLD — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report	for previous VNI calculation		variation
Rate	EUR in AUD :	1.60055	quoted :	30/04/18	0.	1.5989	quotation: 27/04/18	0.1032
Rate	EUR in CHF :	1.19605	quoted :	30/04/18	0.	1.1961	quotation: 27/04/18	-0.00418
Rate	EUR in EUR :	1.	quoted :	30/04/18	0.	1.	quotation: 27/04/18	0.
Rate	EUR in GBP :	0.8772	quoted :	30/04/18	0.	0.87715	quotation: 27/04/18	0.0057
Rate	EUR in JPY :	132.2073	quoted :	30/04/18	0.	132.0092	quotation: 27/04/18	0.15007
Rate	EUR in USD :	1.2082	quoted :	30/04/18	0.	1.21015	quotation: 27/04/18	-0.16114

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report	for previous VNI calculation	
Rate	AUD in EUR :	0.62478523	quoted :	30/04/18	0.	0.6254299831	quotation: 27/04/18
Rate	CHF in EUR :	0.8360854479	quoted :	30/04/18	0.	0.8360504974	quotation: 27/04/18
Rate	EUR in EUR :	1.	quoted :	30/04/18	0.	1.	quotation: 27/04/18
Rate	GBP in EUR :	1.13999088	quoted :	30/04/18	0.	1.1400558627	quotation: 27/04/18
Rate	JPY in EUR :	0.0075638788	quoted :	30/04/18	0.	0.0075752296	quotation: 27/04/18
Rate	USD in EUR :	0.8276775368	quoted :	30/04/18	0.	0.8263438416	quotation: 27/04/18

Equity fund - Calc. weight of 95.15 %(threshold of 51. %)

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935981 LYXOR UCITS ETF MTS HIGHEST RATED M-W GOV BOND 1-3 PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
EURO													
Bonds													
Bonds DRM													
Fixed-rate Bonds DRM													
AT0000386115 BUND (AUT) 3.90 20		EXA-15/07/20	1,328,000.	M EUR	111.832	% 30/04/18	109.67		1,485,128.52	-28,710.92	41,433.60	1,497,851.20	2.79
AT0000A0VRF9 AUSTRIA 1.95% 06/19		EXA-18/06/19	655,000.	M EUR	105.1077	% 30/04/18	102.836		688,455.19	-14,879.39	11,162.82	684,738.62	1.28
AT0000A19XC3 AUTRICHE 0.25% 2019		EXA-18/10/19	644,000.	M EUR	101.9823	% 30/04/18	101.202		656,766.10	-5,025.22	868.96	652,609.84	1.22
DE0001104685 BUNDESS 0% 2019		EXA-14/06/19	1,538,330.	M EUR	101.1776	% 30/04/18	100.725		1,556,445.47	-6,962.58	0.00	1,549,482.89	2.89
DE0001104693 BUNDESSCH 0% 2019		EXA-13/09/19	1,538,370.	M EUR	101.2946	% 30/04/18	100.8775		1,558,285.30	-6,416.10	0.00	1,551,869.20	2.89
DE0001104701 BUNDESSCHAT 0% 2019		EXA-13/12/19	1,538,560.	M EUR	101.2052	% 30/04/18	101.0125		1,557,102.10	-2,964.18	0.00	1,554,137.92	2.90
DE0001104719 BUNDESSCHAT 0% 2020		EXA-13/03/20	591,650.	M EUR	101.23	% 30/04/18	101.1025		598,927.30	-754.36	0.00	598,172.94	1.11
DE0001135382 BUNDESREPUB 3.5% 19		EXA-04/07/19	2,840,410.	M EUR	109.9822	% 30/04/18	104.879		3,123,946.32	-144,952.72	82,527.53	3,061,521.13	5.71
DE0001135390 BUNDESREPUB 3.25% 20		EXA-04/01/20	2,603,570.	M EUR	110.7257	% 30/04/18	106.57		2,882,821.72	-108,197.17	27,587.14	2,802,211.69	5.22
DE0001135408 BUNDESREPUB 3% 20		EXA-04/07/20	2,603,950.	M EUR	110.1023	% 30/04/18	107.77		2,867,008.81	-60,731.90	64,849.06	2,871,125.97	5.35
DE0001135416 BUNDESREPUB 2.25 20		EXA-04/09/20	1,893,690.	M EUR	108.4556	% 30/04/18	106.565		2,053,813.37	-35,802.62	28,132.97	2,046,143.72	3.81
DE0001135424 BUNDESREPUB 2.5% 21		EXA-04/01/21	2,248,680.	M EUR	108.9669	% 30/04/18	108.0475		2,450,316.05	-20,673.52	18,328.28	2,447,970.81	4.56
DE0001141703 GERMANY 0.25% 10/19		UST-11/10/19	1,893,870.	M EUR	102.4652	% 30/04/18	101.28		1,940,557.28	-22,445.75	2,646.23	1,920,757.76	3.58
DE0001141711 BUNDESOBLG 0% 2020		EXA-17/04/20	2,367,070.	M EUR	101.8224	% 30/04/18	101.14		2,410,207.21	-16,152.61	0.00	2,394,054.60	4.46
DE0001141729 BUNDESOBL 0.25% 20		UST-16/10/20	2,248,710.	M EUR	102.4997	% 30/04/18	101.8875		2,304,920.48	-13,766.08	3,065.02	2,294,219.42	4.28
DE0001141737 BUNDESOBLIG 0% 21		EXA-09/04/21	2,485,260.	M EUR	101.4025	% 30/04/18	101.2775		2,520,115.77	-3,106.57	0.00	2,517,009.20	4.69
FI0001006306 FINLAND 4.375% 07/19		EXA-04/07/19	338,000.	M EUR	112.4917	% 30/04/18	105.8485		380,222.10	-22,454.17	12,275.65	370,043.58	0.69
FI4000010848 FINNISH GVT 3.375 20		EXA-15/04/20	439,000.	M EUR	111.1918	% 30/04/18	107.63		488,131.90	-15,636.20	730.66	473,226.36	0.88
FI4000020961 FINNISH GVT 3.5%2021		EXA-15/04/21	404,000.	M EUR	111.675	% 30/04/18	111.395		451,167.00	-1,131.20	697.31	450,733.11	0.84
FI4000106117 FINNISH G 0.375% 20		EXA-15/09/20	405,000.	M EUR	102.6438	% 30/04/18	101.94		415,707.30	-2,850.30	957.02	413,814.02	0.77
FR0000570921 OAT 8.50 25/10/19		EXA-25/10/19	444,410.	M EUR	124.3234	% 30/04/18	113.5135		552,505.50	-48,040.15	19,663.62	524,128.97	0.98
FR0010192997 FRTR 3.75 04/25/21		EXA-25/04/21	1,976,980.	M EUR	112.605	% 30/04/18	112.28		2,226,178.33	-6,425.19	1,624.92	2,221,378.06	4.14
FR0010776161 FRANCE OAT 3.75% 19		EXA-25/10/19	1,661,720.	M EUR	111.6206	% 30/04/18	106.3965		1,854,822.44	-86,810.53	32,437.69	1,800,449.60	3.36
FR0010854182 OAT 3.50% 25/04/2020		EXA-25/04/20	1,956,580.	M EUR	110.9966	% 30/04/18	107.9675		2,171,736.76	-59,266.25	1,500.94	2,113,971.45	3.94
FR0010949651 OAT 2.5% 25/10/20		EXA-25/10/20	1,836,450.	M EUR	108.9054	% 30/04/18	107.3325		1,999,992.46	-28,884.77	23,899.01	1,995,006.70	3.72
FR0011708080 FRANCE OAT 1% 05/19		EXA-25/05/19	913,130.	M EUR	103.643	% 30/04/18	101.655		946,395.08	-18,152.78	8,580.92	936,823.22	1.75
FR0011993179 FRANCE 0.5% 25/11/19		EXA-25/11/19	1,423,450.	M EUR	102.7475	% 30/04/18	101.6425		1,462,559.97	-15,729.80	3,100.39	1,449,930.56	2.70
FR0012557957 FRANCE O.A.T. 0% 20		EXA-25/05/20	1,153,870.	M EUR	101.3157	% 30/04/18	100.9975		1,169,051.67	-3,671.82	0.00	1,165,379.85	2.17
FR0012968337 FRANCE 0.25% 20		EXA-25/11/20	1,244,690.	M EUR	102.2234	% 30/04/18	101.7175		1,272,364.42	-6,296.87	1,355.52	1,267,423.07	2.36
FR0013232485 FRANCE 0% 25/02/2020		EXA-25/02/20	1,407,270.	M EUR	101.1812	% 30/04/18	100.935		1,423,892.62	-3,464.65	0.00	1,420,427.97	2.65
FR0013311016 FRANCE 0% 2021		EXA-25/02/21	403,920.	M EUR	100.8907	% 30/04/18	100.9925		407,517.82	411.09	0.00	407,928.91	0.76
NL0009086115 NEDERLAND 4 07/19		EXA-15/07/19	1,807,640.	M EUR	110.5221	% 30/04/18	105.6125		1,997,841.05	-88,747.25	57,844.48	1,966,938.28	3.67
NL0009348242 NETHERLAND 3.5% 20		EXA-15/07/20	1,895,380.	M EUR	111.4123	% 30/04/18	108.9875		2,111,685.75	-45,958.47	53,070.64	2,118,797.92	3.95
NL0010881827 NETHER 0.25% 01/20		EXA-15/01/20	1,926,390.	M EUR	102.4427	% 30/04/18	101.4835		1,973,446.24	-18,478.24	1,425.00	1,956,393.00	3.65
Fixed-rate Bonds DRM													
						SUM	(EUR)		53,960,035.40	-963,129.24	499,765.38	53,496,671.54	99.70
Bonds DRM													
						SUM	(EUR)		53,960,035.40	-963,129.24	499,765.38	53,496,671.54	99.70

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935981 LYXOR UCITS ETF MTS HIGHEST RATED M-W GOV BOND 1-3 PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
Bonds												
					SUM (EUR)			53,960,035.40	-963,129.24	499,765.38	53,496,671.54	99.70
Cash												
Cash at Banks												
Sundry debit or credit accounts												
MCEUR SundryCrAcc		-621.13	EUR	1.		1.		-621.13	0.00	0.00	-621.13	0.00
Sundry debit or credit accounts												
					SUM (EUR)			-621.13	0.00	0.00	-621.13	
Adjustment accounts												
Accrued charges												
F120EUR PnAdmFee		-7,763.51	EUR	1.		1.		-7,763.51	0.00	0.00	-7,763.51	-0.01
Adjustment accounts												
					SUM (EUR)			-7,763.51	0.00	0.00	-7,763.51	-0.01
Cash at Banks												
					SUM (EUR)			-8,384.64	0.00	0.00	-8,384.64	-0.02
Other availabilities												
Financial accounts												
Spot transactions												
BK065EUR BkDep EUR SGP		169,619.3	EUR	1.		1.		169,619.30	0.00	0.00	169,619.30	0.32
Financial accounts												
					SUM (EUR)			169,619.30	0.00	0.00	169,619.30	0.32
Other availabilities												
					SUM (EUR)			169,619.30	0.00	0.00	169,619.30	0.32
Cash												
					SUM (EUR)			161,234.66	0.00	0.00	161,234.66	0.30
EURO												
					SUM (EUR)			54,121,270.06	-963,129.24	499,765.38	53,657,906.20	100.00
FUND : LYXOR UCITS ETF MTS HIGHEST RATED M-W GOV BOND 1-3 (935981)												
					(EUR)			54,121,270.06	-963,129.24	499,765.38	53,657,906.20	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935981 LYXOR UCITS ETF MTS HIGHEST RATED M-W GOV BOND 1-3 PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 53,496,671.54

Day's management fees

PnAdmFee : 727.7 EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
C FR0011146315 PART C	EUR	53,657,906.20	525,000.	102.2055	100.		102.2055	102.2055

Net Asset Value EUR : 53,657,906.20

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18
PORTFOLIO: 935981 LYXOR UCITS ETF MTS HIGHEST RATED M-W GOV BOND 1-3 PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR

(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report		for previous VNI calculation			variation
Rate	EUR in EUR :	1.	quoted	: 30/04/18	0.		1.	quotation:	27/04/18	0.

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report		for previous VNI calculation		
Rate	EUR in EUR :	1.	quoted	: 30/04/18	0.		1.	quotation:	27/04/18

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935982 LYXOR UCITS ETF MTS HIGHEST RATED M-W GOV BOND 3-5 PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
EURO													
Bonds													
Bonds DRM													
Fixed-rate Bonds DRM													
AT0000A001X2 BUND (AUT) 3.50 9/21	EXA-15/09/21	2,347,000.	M EUR	114.8264	% 30/04/18	112.825		2,694,974.95	-46,972.20	51,762.60	2,699,765.35	2.09
AT0000A0N9A0 BUND (AUT) 3.65 22	EXA-20/04/22	1,258,000.	M EUR	116.9091	% 30/04/18	115.155		1,470,716.25	-22,066.35	1,635.40	1,450,285.30	1.12
AT0000A0U3T4 REP AUSTRIA 3.4% 22	EXA-22/11/22	1,554,000.	M EUR	117.1339	% 30/04/18	115.88		1,820,260.44	-19,485.24	23,450.50	1,824,225.70	1.41
AT0000A1XM92 REPUB OF AUS 0% 22	EXA-20/09/22	816,000.	M EUR	100.5285	% 30/04/18	100.34		820,312.32	-1,537.92	0.00	818,774.40	0.63
DE0001102309 ALLEMAGNE 1.5% 02/23	UST-15/02/23	6,337,880.	M EUR	107.535	% 30/04/18	107.765		6,815,442.08	14,574.30	20,055.49	6,850,071.87	5.31
DE0001135440 BUNDESREPUB 3.25% 21	EXA-04/07/21	6,690,110.	M EUR	113.8398	% 30/04/18	111.665		7,616,006.28	-145,494.95	180,495.50	7,651,006.83	5.93
DE0001135457 BUNDESREP 2.25% 21	EXA-04/09/21	5,634,080.	M EUR	110.3528	% 30/04/18	108.805		6,217,364.74	-87,204.00	83,700.82	6,213,861.56	4.82
DE0001135465 DEUTSCHLAND 2% 01/22	EXA-04/01/22	7,042,150.	M EUR	109.8709	% 30/04/18	108.505		7,737,274.80	-96,189.95	45,918.68	7,687,003.53	5.96
DE0001135473 DEUTSCHLAND 1.75% 22	UST-04/07/22	8,450,720.	M EUR	108.9968	% 30/04/18	108.29		9,211,011.70	-59,727.01	122,766.96	9,274,051.65	7.19
DE0001135499 BUNDESREPUB 1.5% 22	EXA-04/09/22	6,338,630.	M EUR	108.1733	% 30/04/18	107.38		6,856,703.51	-50,282.62	62,778.49	6,869,199.38	5.33
DE0001141745 GERMANY 0% 2021	EXA-08/10/21	6,690,480.	M EUR	101.4837	% 30/04/18	101.18		6,789,746.85	-20,319.19	0.00	6,769,427.66	5.25
DE0001141752 FEDERAL REP 0% 2022	EXA-08/04/22	6,338,010.	M EUR	101.1662	% 30/04/18	101.01		6,411,923.49	-9,899.59	0.00	6,402,023.90	4.96
DE0001141760 BUNDESBLIGAT 0% 22	EXA-07/10/22	5,986,000.	M EUR	100.8345	% 30/04/18	100.71		6,035,955.09	-7,454.49	0.00	6,028,500.60	4.68
DE0001141778 GERMANY 0% 04/2023	EXA-14/04/23	2,817,050.	M EUR	100.5287	% 30/04/18	100.27		2,831,943.54	-7,287.50	0.00	2,824,656.04	2.19
FI4000047089 FINNISH GT 1.625% 22	UST-15/09/22	1,315,000.	M EUR	108.1698	% 30/04/18	107.525		1,422,433.25	-8,479.50	13,465.24	1,427,418.99	1.11
FI4000062625 FINNISH GOV 1.5% 23	EXA-15/04/23	1,315,000.	M EUR	107.4794	% 30/04/18	107.23		1,413,354.30	-3,279.80	972.74	1,411,047.24	1.09
FI4000242862 FINNISH GOV 0% 2022	EXA-15/04/22	1,315,000.	M EUR	100.6013	% 30/04/18	100.55		1,322,906.90	-674.40	0.00	1,322,232.50	1.03
FR0000571085 OAT 8.50 25/04/23	EXA-25/04/23	1,832,230.	M EUR	143.2139	% 30/04/18	142.26		2,624,007.64	-17,477.24	3,413.47	2,609,943.87	2.02
FR0011059088 FRTR 3.25 10/25/21	EXA-25/10/21	6,891,760.	M EUR	114.0512	% 30/04/18	112.26		7,860,135.79	-123,446.01	116,593.47	7,853,283.25	6.09
FR0011196856 OAT 3% 25/04/22	EXA-25/04/22	7,664,270.	M EUR	113.6926	% 30/04/18	112.655		8,713,704.09	-79,520.72	5,039.52	8,639,222.89	6.70
FR0011337880 FRTR 2.25 10/25/22	EXA-25/10/22	5,605,670.	M EUR	111.07	% 30/04/18	110.39		6,226,219.59	-38,120.48	65,655.45	6,253,754.56	4.85
FR0013157096 FRANCE 0% 21	EXA-25/05/21	4,086,080.	M EUR	100.9651	% 30/04/18	100.965		4,125,513.02	-2.35	0.00	4,125,510.67	3.20
FR0013219177 FRANCE 0% 25/05/2022	EXA-25/05/22	4,337,140.	M EUR	100.3817	% 30/04/18	100.505		4,353,692.97	5,349.59	0.00	4,359,042.56	3.38
FR0013283686 FRANCE 0% 2023	EXA-25/03/23	3,021,500.	M EUR	99.4449	% 30/04/18	99.78		3,004,726.64	10,126.06	0.00	3,014,852.70	2.34
NL0000102077 NEDERLAND 7.50 23	EXA-15/01/23	1,768,650.	M EUR	137.4971	% 30/04/18	135.7865		2,431,842.76	-30,254.82	39,249.49	2,440,837.43	1.89
NL0000102275 NEDERLAND 3.75 23	EXA-15/01/23	914,720.	M EUR	118.9695	% 30/04/18	118.08		1,088,237.70	-8,136.32	10,149.63	1,090,251.01	0.85
NL0009712470 NETHERLAND 3.25 0721	EXA-15/07/21	3,539,120.	M EUR	113.922	% 30/04/18	111.696		4,031,836.11	-78,780.63	92,017.12	4,045,072.60	3.14
NL0010060257 NETHERLANDS 2.25 22	EXA-15/07/22	3,272,970.	M EUR	111.1072	% 30/04/18	110.2345		3,636,505.61	-28,563.50	58,913.46	3,666,855.57	2.84
NL0011896857 NETHERLANDS 0% 22	EXA-15/01/22	3,300,020.	M EUR	101.0638	% 30/04/18	100.898		3,335,125.03	-5,470.85	0.00	3,329,654.18	2.58
Fixed-rate Bonds DRM						SUM	(EUR)	128,919,877.44	-966,077.68	998,034.03	128,951,833.79	100.00
Bonds DRM						SUM	(EUR)	128,919,877.44	-966,077.68	998,034.03	128,951,833.79	100.00
Bonds						SUM	(EUR)	128,919,877.44	-966,077.68	998,034.03	128,951,833.79	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935982 LYXOR UCITS ETF MTS HIGHEST RATED M-W GOV BOND 3-5 PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
Cash												
Cash at Banks												
Sundry debit or credit accounts												
MCEUR SundryCrAcc		-618.8	EUR	1.		1.		-618.80	0.00	0.00	-618.80	0.00
Sundry debit or credit accounts												
					SUM (EUR)			-618.80	0.00	0.00	-618.80	
Adjustment accounts												
Accrued charges												
F120EUR PnAdmFee		-18,482.67	EUR	1.		1.		-18,482.67	0.00	0.00	-18,482.67	-0.01
Adjustment accounts												
					SUM (EUR)			-18,482.67	0.00	0.00	-18,482.67	-0.01
Cash at Banks												
					SUM (EUR)			-19,101.47	0.00	0.00	-19,101.47	-0.01
Other availabilities												
Financial accounts												
Spot transactions												
BK065EUR BkDep EUR SGP		18,110.88	EUR	1.		1.		18,110.88	0.00	0.00	18,110.88	0.01
Financial accounts												
					SUM (EUR)			18,110.88	0.00	0.00	18,110.88	0.01
Other availabilities												
					SUM (EUR)			18,110.88	0.00	0.00	18,110.88	0.01
Cash												
					SUM (EUR)			-990.59	0.00	0.00	-990.59	
EURO												
					SUM (EUR)			128,918,886.85	-966,077.68	998,034.03	128,950,843.20	100.00
FUND : LYXOR UCITS ETF MTS HIGHEST RATED M-W GOV BOND 3-5 (935982)												
					(EUR)			128,918,886.85	-966,077.68	998,034.03	128,950,843.20	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935982 LYXOR UCITS ETF MTS HIGHEST RATED M-W GOV BOND 3-5 PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 128,951,833.79

Day's management fees
PnAdmFee : 1,748.81 EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
C FR0011146349 PART C	EUR	128,950,843.20	1,154,000.	111.7424	100.		111.7424	111.7424

Net Asset Value EUR : 128,950,843.20

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18
PORTFOLIO: 935982 LYXOR UCITS ETF MTS HIGHEST RATED M-W GOV BOND 3-5 PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR

(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

	for VNI calculation			for the report		for previous VNI calculation		variation
Rate EUR in EUR :	1.	quoted :	30/04/18	0.	1.	quotation:	27/04/18	0.

FX RATES IN REVERSE NOTATION

	for VNI calculation			for the report		for previous VNI calculation	
Rate EUR in EUR :	1.	quoted :	30/04/18	0.	1.	quotation:	27/04/18

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935983 LYXOR UCITS ETF MTS HIGHEST RATED M-W GOV BOND 5-7 PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
EURO													
Bonds													
Bonds DRM													
Fixed-rate Bonds DRM													
AT0000A105W3 AUSTRIA 1.75% 20		EXA-20/10/23	218,000.	M EUR	109.8357	% 30/04/18	109.105		239,441.81	-1,592.91	2,038.15	239,887.05	2.24
AT0000A185T1 AUTRICHE 1.65% 10/24		EXA-21/10/24	192,000.	M EUR	109.3315	% 30/04/18	108.755		209,916.50	-1,106.90	1,683.81	210,493.41	1.97
AT0000A1PE50 REP OF AUSTRIA 0% 23		EXA-15/07/23	116,000.	M EUR	99.4626	% 30/04/18	99.585		115,376.66	141.94	0.00	115,518.60	1.08
DE0001102317 ALLEMAGNE 1.5% 05/23		EXA-15/05/23	811,740.	M EUR	108.7225	% 30/04/18	107.875	V	882,543.93	-6,879.41	11,775.79	887,440.31	8.29
DE0001102325 GERMANY 2 08/23		EXA-15/08/23	811,720.	M EUR	111.8606	% 30/04/18	110.675		907,994.63	-9,623.52	11,608.71	909,979.82	8.51
DE0001102333 DEUTSCHL REP 1.75%24		EXA-15/02/24	811,680.	M EUR	110.5517	% 30/04/18	109.775		897,326.37	-6,304.65	2,996.54	894,018.26	8.36
DE0001102358 BUNDESREPUB 1.5% 24		EXA-15/05/24	811,740.	M EUR	109.1405	% 30/04/18	108.45		885,937.33	-5,605.30	11,775.79	892,107.82	8.34
DE0001102366 DEUTSCHLAND 1% 08/24		EXA-15/08/24	811,730.	M EUR	105.7875	% 30/04/18	105.455		858,708.92	-2,699.05	5,804.43	861,814.30	8.06
DE0001102374 GERMANY 0.5 02/25		EXA-15/02/25	1,037,190.	M EUR	101.5639	% 30/04/18	102.06		1,053,410.37	5,145.75	1,094.02	1,059,650.14	9.90
FI4000079041 FINNISH GOV 2% 04/24		EXA-15/04/24	163,000.	M EUR	111.1667	% 30/04/18	110.685		181,201.64	-785.09	160.77	180,577.32	1.69
FI4000219787 FINNISH GOV 0% 23		EXA-15/09/23	163,000.	M EUR	99.4756	% 30/04/18	99.435		162,145.20	-66.15	0.00	162,079.05	1.51
FR0010466938 FRTR 4.25 10/25/23		EXA-25/10/23	792,300.	M EUR	124.4533	% 30/04/18	122.68		986,043.62	-14,049.98	17,528.28	989,521.92	9.25
FR0011486067 FRANCE OAT 1.75% 23		EXA-25/05/23	621,550.	M EUR	109.1219	% 30/04/18	108.625		678,247.34	-3,088.66	10,221.52	685,380.20	6.41
FR0011619436 FRTR 2.25 05/25/24		EXA-25/05/24	614,030.	M EUR	112.7517	% 30/04/18	112.27		692,329.42	-2,957.94	12,982.95	702,354.43	6.56
FR0011962398 FRANCE 1.75% 11/2024		EXA-25/11/24	635,430.	M EUR	109.9625	% 30/04/18	109.48		698,734.53	-3,065.77	4,844.07	700,512.83	6.55
NL0010418810 NETHER 1.75 07/15/23		EXA-15/07/23	442,250.	M EUR	109.8655	% 30/04/18	109.0175		485,880.08	-3,750.19	6,191.50	488,321.39	4.56
NL0010733424 NETHER 2 07/15/24		EXA-15/07/24	427,890.	M EUR	111.6695	% 30/04/18	111.1875		477,822.76	-2,062.57	6,846.24	482,606.43	4.51
NL0012650469 NETHERLANDS 0% 24		EXA-15/01/24	236,500.	M EUR	99.1517	% 30/04/18	99.231		234,493.84	187.48	0.00	234,681.32	2.19
Fixed-rate Bonds DRM													
						SUM	(EUR)		10,647,554.95	-58,162.92	107,552.57	10,696,944.60	99.98
Bonds DRM													
						SUM	(EUR)		10,647,554.95	-58,162.92	107,552.57	10,696,944.60	99.98
Bonds													
						SUM	(EUR)		10,647,554.95	-58,162.92	107,552.57	10,696,944.60	99.98
Cash													
Cash at Banks													
Sundry debit or credit accounts													
MCEUR	SundryCrAcc		-122.1	EUR	1.		1.		-122.10	0.00	0.00	-122.10	0.00
Sundry debit or credit accounts													
						SUM	(EUR)		-122.10	0.00	0.00	-122.10	
Adjustment accounts													
Accrued charges													
F120EUR	PnAdmFee		-1,548.74	EUR	1.		1.		-1,548.74	0.00	0.00	-1,548.74	-0.01
Adjustment accounts													
						SUM	(EUR)		-1,548.74	0.00	0.00	-1,548.74	-0.01

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935983 LYXOR UCITS ETF MTS HIGHEST RATED M-W GOV BOND 5-7 PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Cash at Banks												
					SUM	(EUR)		-1,670.84	0.00	0.00	-1,670.84	-0.02
Other availabilities												
Financial accounts												
Spot transactions												
BK065EUR BkDep EUR SGP		3,424.99	EUR	1.		1.		3,424.99	0.00	0.00	3,424.99	0.03
Financial accounts												
					SUM	(EUR)		3,424.99	0.00	0.00	3,424.99	0.03
Other availabilities												
					SUM	(EUR)		3,424.99	0.00	0.00	3,424.99	0.03
Cash												
					SUM	(EUR)		1,754.15	0.00	0.00	1,754.15	0.02
EURO												
					SUM	(EUR)		10,649,309.10	-58,162.92	107,552.57	10,698,698.75	100.00
FUND : LYXOR UCITS ETF MTS HIGHEST RATED M-W GOV BOND 5-7 (935983)												
						(EUR)		10,649,309.10	-58,162.92	107,552.57	10,698,698.75	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18
PORTFOLIO: 935983 LYXOR UCITS ETF MTS HIGHEST RATED M-W GOV BOND 5-7 PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR

(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 10,696,944.6

Day's management fees
PnAdmFee : 145.09 EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
C FR0011146356 PART C	EUR	10,698,698.75	88,000.	121.5761	100.		121.5761	121.5761

Net Asset Value EUR : 10,698,698.75

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18
PORTFOLIO: 935983 LYXOR UCITS ETF MTS HIGHEST RATED M-W GOV BOND 5-7 PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR

(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report		for previous VNI calculation			variation
Rate	EUR in EUR :	1.	quoted	: 30/04/18	0.		1.	quotation:	27/04/18	0.

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report		for previous VNI calculation		
Rate	EUR in EUR :	1.	quoted	: 30/04/18	0.		1.	quotation:	27/04/18

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935997 LYXOR UCITS ETF BONO 10Y - MTS SPAIN GOVERNMT BOND PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
EURO													
Bonds													
Bonds DRM													
Fixed-rate Bonds DRM													
ES0000011868 SPGB 6 01/31/29	EXA-31/01/29	21,910,340.	M	EUR	147.342	% 30/04/18	146.73		32,283,139.16	-134,097.28	331,356.38	32,480,398.26	22.86
ES0000012411 SPAIN 5.75 07/32	EXA-30/07/32	19,002,000.	M	EUR	151.481	% 30/04/18	152.595		28,784,410.26	211,691.64	829,190.01	29,825,291.91	20.99
ES00000128H5 BONOS Y OBL 1.3% 26	UST-31/10/26	23,434,000.	M	EUR	101.0502	% 30/04/18	101.965		23,680,101.46	214,376.64	153,572.96	24,048,051.06	16.93
ES00000128P8 SPANISH GOV 1.5% 27	EXA-30/04/27	18,343,000.	M	EUR	102.2439	% 30/04/18	103.0525		18,754,594.43	148,325.65	2,261.47	18,905,181.55	13.31
ES0000012A89 BONOS Y OBL 1.45% 27	EXA-31/10/27	23,114,000.	M	EUR	101.3137	% 30/04/18	102.26		23,417,642.05	218,734.35	168,953.84	23,805,330.24	16.76
ES0000012B39 KINGDOM OF SP 1.4%28	EXA-30/04/28	12,838,000.	M	EUR	101.9972	% 30/04/18	101.215		13,094,397.19	-100,415.49	1,477.24	12,995,458.94	9.15
Fixed-rate Bonds DRM													
						SUM	(EUR)		140,014,284.55	558,615.51	1,486,811.90	142,059,711.96	100.00
Bonds DRM													
						SUM	(EUR)		140,014,284.55	558,615.51	1,486,811.90	142,059,711.96	100.00
Bonds													
						SUM	(EUR)		140,014,284.55	558,615.51	1,486,811.90	142,059,711.96	100.00
Cash													
Cash at Banks													
Sundry debit or credit accounts													
MCEUR SundryCrAcc			-3,606.53	EUR	1.		1.		-3,606.53	0.00	0.00	-3,606.53	0.00
Sundry debit or credit accounts													
						SUM	(EUR)		-3,606.53	0.00	0.00	-3,606.53	
Adjustment accounts													
Accrued charges													
F120EUR PnAdmFee			-23,267.41	EUR	1.		1.		-23,267.41	0.00	0.00	-23,267.41	-0.02
Adjustment accounts													
						SUM	(EUR)		-23,267.41	0.00	0.00	-23,267.41	-0.02
Cash at Banks													
						SUM	(EUR)		-26,873.94	0.00	0.00	-26,873.94	-0.02
Other availabilities													
Financial accounts													
Spot transactions													
BK065EUR BkDep EUR SGP			27,167.15	EUR	1.		1.		27,167.15	0.00	0.00	27,167.15	0.02
Financial accounts													
						SUM	(EUR)		27,167.15	0.00	0.00	27,167.15	0.02

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935997 LYXOR UCITS ETF BONO 10Y - MTS SPAIN GOVERNMT BOND PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	 NET P&L	 ACCRUED INTEREST	 EVALUATION	PRCT PRCT NA
Other availabilities												
					SUM	(EUR)		27,167.15	0.00	0.00	27,167.15	0.02
Cash												
					SUM	(EUR)		293.21	0.00	0.00	293.21	
EURO												
					SUM	(EUR)		140,014,577.76	558,615.51	1,486,811.90	142,060,005.17	100.00
FUND : LYXOR BONO 10Y MTS SPAIN GOV BOND (DR) UCITS ETF (935997)												
						(EUR)		140,014,577.76	558,615.51	1,486,811.90	142,060,005.17	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18
PORTFOLIO: 935997 LYXOR UCITS ETF BONO 10Y - MTS SPAIN GOVERNMT BOND PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR

(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 142,059,711.96

Day's management fees
PnAdmFee : 1,926.59 EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
CE FR0011384148 PART C-EUR	EUR	142,060,005.17	894,000.	158.9038	100.		158.9038	158.9038

Net Asset Value EUR : 142,060,005.17

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18
PORTFOLIO: 935997 LYXOR UCITS ETF BONO 10Y - MTS SPAIN GOVERNMT BOND PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR

(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report		for previous VNI calculation			variation
Rate	EUR in EUR :	1.	quoted	: 30/04/18	0.		1.	quotation:	27/04/18	0.

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report		for previous VNI calculation		
Rate	EUR in EUR :	1.	quoted	: 30/04/18	0.		1.	quotation:	27/04/18

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935602 LYXOR UCITS ETF CSI 300 A-SHARE — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
SWISS FRANC												
Equities												
Equities DRM												
Equities DRM												
CH0024608827 PARTNERS GROUP HOL		595.	P CHF	718.0114	M 27/04/18	727.5		358,358.25	3,536.66	0.00	361,894.91	8.11
Equities DRM					SUM (EUR)			358,358.25	3,536.66	0.00	361,894.91	8.11
Equities DRM					SUM (EUR)			358,358.25	3,536.66	0.00	361,894.91	8.11
Equities					SUM (EUR)			358,358.25	3,536.66	0.00	361,894.91	8.11
SWISS FRANC					SUM (EUR)			358,358.25	3,536.66	0.00	361,894.91	8.11
CZECH KORUNA												
Equities												
Equities DRM												
Equities DRM												
AT000090850C VIENNA INSURANCE		303.	P CZK	674.9663	M 27/04/18	676.		8,075.29	-38.09	0.00	8,037.20	0.18
Equities DRM					SUM (EUR)			8,075.29	-38.09	0.00	8,037.20	0.18
Equities DRM					SUM (EUR)			8,075.29	-38.09	0.00	8,037.20	0.18
Equities					SUM (EUR)			8,075.29	-38.09	0.00	8,037.20	0.18
CZECH KORUNA					SUM (EUR)			8,075.29	-38.09	0.00	8,037.20	0.18
EURO												
Equities												
Equities DRM												
Equities DRM												
DE0007164600 SAP		2,373.	P EUR	88.1679	M 27/04/18	92.02		209,222.44	9,141.02	0.00	218,363.46	4.89
DE0007236101 SIEMENS AG-NOM		1,623.	P EUR	106.3725	M 27/04/18	105.48		172,642.57	-1,448.53	0.00	171,194.04	3.84
DE0007480204 DEUTSCHE EUROSHOP AG		18.	P EUR	29.14	M 27/04/18	29.96		524.52	14.76	0.00	539.28	0.01
DE0008404005 ALLIANZ SE-NOM		387.	P EUR	183.8	M 27/04/18	194.5		71,130.60	4,140.90	0.00	75,271.50	1.69
DE000A12DM80 SCOUT 24 N		1,934.	P EUR	38.52	M 27/04/18	42.82		74,497.68	8,316.20	0.00	82,813.88	1.86
DE000A1EWWW0 ADIDAS NOM		1,016.	P EUR	195.3058	M 27/04/18	204.5		198,430.72	9,341.28	0.00	207,772.00	4.66
DE000A1ML7J1 VONOVIA SE REIT		358.	P EUR	40.1813	M 27/04/18	41.13		14,384.92	339.62	0.00	14,724.54	0.33
DE000CBK1001 COMMERZBANK		4,828.	P EUR	10.844	M 27/04/18	10.75		52,354.83	-453.83	0.00	51,901.00	1.16
ES0178430E18 TELEFONICA SA		787.	P EUR	7.597	M 27/04/18	8.398		5,978.84	630.39	0.00	6,609.23	0.15
FR0000031122 AIR FRANCE-KLM	PGARANPDC-02408999	593.	P EUR	8.052	M	8.05	A	4,774.84	0.00	0.00	4,774.84	0.11

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935602 LYXOR UCITS ETF CSI 300 A-SHARE — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
FR0000120172 CARREFOUR SA	PGARANPDC-02409003	277.	P EUR	16.88 M		16.88	A	4,675.76	0.00	0.00	4,675.76	0.10
FR0000121329 THALES SA	PGARANPDC-02409017	227.	P EUR	104.25 M		104.25	A	23,664.75	0.00	0.00	23,664.75	0.53
FR0000121709 SEB	PGARANPDC-02409032	33.	P EUR	159.8 M		159.8	A	5,273.40	0.00	0.00	5,273.40	0.12
FR0000130452 EIFFAGE	PGARANPDC-02409013	107.	P EUR	98.56 M		98.56	A	10,545.92	0.00	0.00	10,545.92	0.24
FR0011981968 WORLDLINE	PGARANPDC-02409048	186.	P EUR	41.5 M		41.1	A	7,719.00	0.00	0.00	7,719.00	0.17
FR0013269123 RUBIS SCA	PGARANPDC-02409027	430.	P EUR	63.65 M		63.65	A	27,369.50	0.00	0.00	27,369.50	0.61
NL0000009827 KONINKLIJKE DSM NV		726.	P EUR	66.98 M	27/04/18	86.52		48,627.48	14,186.04	0.00	62,813.52	1.41
NL0000235190 AIRBUS SHS		940.	P EUR	95.5 M	27/04/18	96.93		89,770.00	1,344.20	0.00	91,114.20	2.04
NL0000288876 EUROCOMM. PROP REITS	PGARANPDC-02409008	117.	P EUR	34.8 M		34.36	A	4,071.60	0.00	0.00	4,071.60	0.09
NL0000334118 ASM INTERNATIONAL		1,404.	P EUR	55.69 M	27/04/18	49.63		78,188.76	-8,508.24	0.00	69,680.52	1.56
NL0010773842 NN GROUP NV		5,476.	P EUR	38.4 M	27/04/18	39.57		210,278.40	6,406.92	0.00	216,685.32	4.86
NL0011872643 ASR NEDERLAND N.V		4,407.	P EUR	35.3099 M	27/04/18	38.78		155,610.66	15,292.80	0.00	170,903.46	3.83
PTCTT0AM0001 CTT RG		5,910.	P EUR	3.1994 M	27/04/18	3.03		18,908.21	-1,000.91	0.00	17,907.30	0.40
PTMEN0AE0005 MOTA ENGIL		1,479.	P EUR	3.57 M	27/04/18	3.575		5,280.03	7.40	0.00	5,287.43	0.12
Equities DRM												
					SUM (EUR)			1,493,925.43	57,750.02	0.00	1,551,675.45	34.78
Equities DRM												
					SUM (EUR)			1,493,925.43	57,750.02	0.00	1,551,675.45	34.78
Equities												
					SUM (EUR)			1,493,925.43	57,750.02	0.00	1,551,675.45	34.78
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02408999 PDC LYX0FR0000031122	PGAR1 FIX 0.000	-4,774.84	EUR	100. %	27/04/18			-4,774.84	0.00	0.00	-4,774.84	-0.11
PDC-02409003 PDC LYX0FR0000120172	PGAR1 FIX 0.000	-4,675.76	EUR	100. %	27/04/18			-4,675.76	0.00	0.00	-4,675.76	-0.10
PDC-02409008 PDC LYX0NL0000288876	PGAR1 FIX 0.000	-4,071.6	EUR	100. %	27/04/18			-4,071.60	0.00	0.00	-4,071.60	-0.09
PDC-02409013 PDC LYX0FR0000130452	PGAR1 FIX 0.000	-10,545.92	EUR	100. %	27/04/18			-10,545.92	0.00	0.00	-10,545.92	-0.24
PDC-02409017 PDC LYX0FR0000121329	PGAR1 FIX 0.000	-23,664.75	EUR	100. %	27/04/18			-23,664.75	0.00	0.00	-23,664.75	-0.53
PDC-02409027 PDC LYX0FR0013269123	PGAR1 FIX 0.000	-27,369.5	EUR	100. %	27/04/18			-27,369.50	0.00	0.00	-27,369.50	-0.61
PDC-02409032 PDC LYX0FR0000121709	PGAR1 FIX 0.000	-5,273.4	EUR	100. %	27/04/18			-5,273.40	0.00	0.00	-5,273.40	-0.12
PDC-02409048 PDC LYX0FR0011981968	PGAR1 FIX 0.000	-7,719.	EUR	100. %	27/04/18			-7,719.00	0.00	0.00	-7,719.00	-0.17
A/P on Collateral sec (rcvd)												
					SUM (EUR)			-88,094.77	0.00	0.00	-88,094.77	-1.97
					SUM (EUR)			-88,094.77	0.00	0.00	-88,094.77	-1.97
Lending / Borrowing												
					SUM (EUR)			-88,094.77	0.00	0.00	-88,094.77	-1.97

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935602 LYXOR UCITS ETF CSI 300 A-SHARE — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Forward Instruments												
Interest Rate Swaps												
Swaps												
Performance Swaps												
SWAP03547728 FEES LEG C EUR LYX E	PRC	1.	EUR	0.	27/04/18	9951.802009	V	0.00	98.52	0.00	98.52	0.00
SWAP03547737 VRAC LEG LYX ETF CSI	PRC	2,811,842.51	EUR	0.	27/04/18	57.89561657	V	0.00	-4,439,776.07	0.00	-4,439,776.07	-99.50
SWAP03547750 FEES LEG C USD LYX E	PRC	1.	EUR	0.	27/04/18	128767.018084	V	0.00	1,286.67	0.00	1,286.67	0.03
SWAP03547786 INDEX LEG C EUR LYX	PRC	200,000.	EUR	0.	27/04/18	258.68292743	V	0.00	317,365.85	0.00	317,365.85	7.11
SWAP03547817 INDEX LEG C USD LYX	PRC	2,611,841.88	EUR	0.	27/04/18	258.68288633	V	0.00	4,144,546.08	0.00	4,144,546.08	92.89
Swaps												
					SUM	(EUR)		0.00	23,521.05	0.00	23,521.05	0.53
Interest Rate Swaps												
					SUM	(EUR)		0.00	23,521.05	0.00	23,521.05	0.53
Forward Instruments												
					SUM	(EUR)		0.00	23,521.05	0.00	23,521.05	0.53
Cash												
Cash at Banks												
A/P + associated accounts												
Deferred settlement Purchases												
BDS065EUR DsPur-Sec		-190,439.42	EUR	1.		1.		-190,439.42	0.00	0.00	-190,439.42	-4.27
A/P + associated accounts												
					SUM	(EUR)		-190,439.42	0.00	0.00	-190,439.42	-4.27
A/R + associated accounts												
Deferred settlement Sales												
SDS065EUR DsSal-Sec		176,702.31	EUR	1.		1.		176,702.31	0.00	0.00	176,702.31	3.96
A/R + associated accounts												
					SUM	(EUR)		176,702.31	0.00	0.00	176,702.31	3.96
Adjustment accounts												
Accrued charges												
F120EUR PnAdmFee		-1,385.47	EUR	1.		1.		-1,385.47	0.00	0.00	-1,385.47	-0.03
Amount payable												
F120EUR- PnA/pAdmFee		0.31	EUR	1.		1.		0.31	0.00	0.00	0.31	0.00
Amount receivable												
DRS065EUR SwapsSettlToReceive		13,737.11	EUR	1.		1.		13,737.11	0.00	0.00	13,737.11	0.31
Adjustment accounts												
					SUM	(EUR)		12,351.95	0.00	0.00	12,351.95	0.28

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935602 LYXOR UCITS ETF CSI 300 A-SHARE — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Cash at Banks												
					SUM (EUR)			-1,385.16	0.00	0.00	-1,385.16	-0.03
Other availabilities												
Financial accounts												
Spot transactions												
BK065EUR BkDep EUR SGP		1.09	EUR	1.		1.		1.09	0.00	0.00	1.09	0.00
Financial accounts												
					SUM (EUR)			1.09	0.00	0.00	1.09	
Other availabilities												
					SUM (EUR)			1.09	0.00	0.00	1.09	
Cash												
					SUM (EUR)			-1,384.07	0.00	0.00	-1,384.07	-0.03
EURO												
					SUM (EUR)			1,404,446.59	81,271.07	0.00	1,485,717.66	33.30
POUND STERLING												
Equities												
Equities DRM												
Equities DRM												
GB0030232317 PAGE GROUP SHS	PGARANPDC-02409022	820.	P GBP	5.375 M		5.35	A	5,024.80	0.00	0.00	5,024.80	0.11
GB00BLRLH124 ALLIED MINDS	PGARANPDC-02409043	4,142.	P GBP	1.164 M		1.166	A	5,496.54	0.00	0.00	5,496.54	0.12
Equities DRM												
					SUM (EUR)			10,521.34	0.00	0.00	10,521.34	0.24
Equities DRM												
					SUM (EUR)			10,521.34	0.00	0.00	10,521.34	0.24
Equities												
					SUM (EUR)			10,521.34	0.00	0.00	10,521.34	0.24
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02409022 PDC LYXOGB0030232317	PGAR1 FIX 0.000	-4,407.5	GBP	100.	% 27/04/18			-5,024.80	0.00	0.00	-5,024.80	-0.11
PDC-02409043 PDC LYXOGB00BLRLH124	PGAR1 FIX 0.000	-4,821.29	GBP	100.	% 27/04/18			-5,496.54	0.00	0.00	-5,496.54	-0.12
A/P on Collateral sec (rcvd)												
					SUM (EUR)			-10,521.34	0.00	0.00	-10,521.34	-0.24

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935602 LYXOR UCITS ETF CSI 300 A-SHARE — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
					SUM	(EUR)		-10,521.34	0.00	0.00	-10,521.34	-0.24
Lending / Borrowing												
					SUM	(EUR)		-10,521.34	0.00	0.00	-10,521.34	-0.24
POUND STERLING												
					SUM	(EUR)		0.00	0.00	0.00	0.00	
JAPAN YEN												
Equities												
Equities DRM												
Equities DRM												
JP3151600008 IWATANI		2,420.	P JPY	3989.2393	M 27/04/18	4045.		73,060.78	1,092.39	0.00	74,153.17	1.66
JP3165700000 NTT DATA		8,193.	P JPY	1158.2477	M 27/04/18	1179.		71,802.64	1,370.65	0.00	73,173.29	1.64
JP3166000004 EBARA CORP		1,113.	P JPY	3875.637	M 27/04/18	4190.		33,070.97	2,255.89	0.00	35,326.86	0.79
JP3258000003 KIRIN HLDGS CO LTD		2,934.	P JPY	3088.4363	M 27/04/18	3073.		67,954.74	344.91	0.00	68,299.65	1.53
JP3388200002 AEON CO LTD		5,883.	P JPY	1897.494	M 27/04/18	2187.5		85,349.09	12,137.02	0.00	97,486.11	2.18
JP3401400001 SUMITOMO CHEMICAL		38,443.	P JPY	624.0558	M 27/04/18	629.		181,525.13	1,648.82	0.00	183,173.95	4.11
JP3633400001 TOYOTA MOTOR CORP		2,715.	P JPY	6770.8847	M 27/04/18	7181.		138,884.80	8,805.02	0.00	147,689.82	3.31
JP3802400006 FANUC LTD		345.	P JPY	26392.5507	M 27/04/18	23560.		68,284.39	-6,711.41	0.00	61,572.98	1.38
JP3830800003 BRIDGESTONE CORP		1,873.	P JPY	4661.4106	M 27/04/18	4589.		65,821.91	-711.32	0.00	65,110.59	1.46
JP3893600001 MITSUI & CO		588.	P JPY	1883.4728	M 27/04/18	1976.5		8,374.43	429.37	0.00	8,803.80	0.20
Equities DRM												
					SUM	(EUR)		794,128.88	20,661.34	0.00	814,790.22	18.26
Equities DRM												
					SUM	(EUR)		794,128.88	20,661.34	0.00	814,790.22	18.26
Equities												
					SUM	(EUR)		794,128.88	20,661.34	0.00	814,790.22	18.26
JAPAN YEN												
					SUM	(EUR)		794,128.88	20,661.34	0.00	814,790.22	18.26
US DOLLAR												
Equities												
Equities DRM												
Equities DRM												
CH0048265511 TRANSOCEAN USD		4,065.	P USD	11.0307	M 27/04/18	12.42	V	35,994.32	5,725.55	0.00	41,719.87	0.94
GB00BZ04Y379 ARRIS INTL	PGARANPDC-02409038	220.	P USD	27.31	M	27.45	A	4,964.84	0.00	0.00	4,964.84	0.11
US02079K1079 ALPHABET INC SHS C		296.	P USD	1008.7654	M 27/04/18	1030.05		251,978.52	-30.58	0.00	251,947.94	5.65
US02079K3059 ALPHABET INC-A		175.	P USD	1136.8247	M 27/04/18	1031.45		160,591.50	-11,433.34	0.00	149,158.16	3.34
US0231351067 AMAZON.COM		315.	P USD	1332.9977	M 27/04/18	1572.62		342,146.76	67,203.57	0.00	409,350.33	9.17
US1510201049 CELGENE CORP		3,192.	P USD	87.2736	M 27/04/18	91.18		225,386.29	15,118.24	0.00	240,504.53	5.39
US30212P3038 EXPEDIA GROUP		138.	P USD	110.2741	M 27/04/18	115.07		12,404.99	717.07	0.00	13,122.06	0.29
US30219G1085 EXPRESS SCRIPTS HLD		97.	P USD	73.8908	M 27/04/18	77.21		5,777.14	411.65	0.00	6,188.79	0.14
US30303M1027 FACEBOOK A		573.	P USD	172.8026	M 27/04/18	173.59		80,474.30	1,719.70	0.00	82,194.00	1.84

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935602 LYXOR UCITS ETF CSI 300 A-SHARE — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
US37045V1008 GENERAL MOTORS		276.	P USD	34.7462	M 27/04/18	37.65		7,764.52	822.35	0.00	8,586.87	0.19
US44107P1049 HOST HOTELS&RESORTS		4,154.	P USD	19.2448	M 27/04/18	19.75		64,851.97	2,942.52	0.00	67,794.49	1.52
US4781601046 JOHNSON & JOHNSON		265.	P USD	127.8885	M 27/04/18	128.27		28,005.16	83.55	0.00	28,088.71	0.63
US55953Q2021 MAGNIT SP		924.	P USD	19.5034	M 27/04/18	18.97		14,629.34	-144.95	0.00	14,484.39	0.32
US5801351017 MC DONALD'S CORP		1,668.	P USD	156.0082	M 27/04/18	158.3		209,147.77	9,043.69	0.00	218,191.46	4.89
US5949181045 MICROSOFT CORP		615.	P USD	90.5943	M 27/04/18	95.82		45,256.66	3,439.20	0.00	48,695.86	1.09
US5951121038 MICRON TECHNOLOGY		2,473.	P USD	43.5432	M 27/04/18	47.52		89,392.51	7,716.91	0.00	97,109.42	2.18
US62944T1051 NVR		2.	P USD	3194.525	M 27/04/18	3157.93		5,432.40	-213.33	0.00	5,219.07	0.12
US7766961061 ROPER TECH INC		273.	P USD	278.0326	M 27/04/18	268.28		61,817.74	-1,295.95	0.00	60,521.79	1.36
US90130A2006 TWENTY-FIRST CENTURY		1,634.	P USD	35.3491	M 27/04/18	35.99		46,965.43	1,629.92	0.00	48,595.35	1.09
Equities DRM												
					SUM	(EUR)		1,692,982.16	103,455.77	0.00	1,796,437.93	40.26
Equities DRM												
					SUM	(EUR)		1,692,982.16	103,455.77	0.00	1,796,437.93	40.26
Equities												
					SUM	(EUR)		1,692,982.16	103,455.77	0.00	1,796,437.93	40.26
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02409038 PDC LYXOGB00BZ04Y379	PGAR1 FIX 0.000	-6,008.2	USD	100.	% 27/04/18			-4,964.84	0.00	0.00	-4,964.84	-0.11
A/P on Collateral sec (rcvd)												
					SUM	(EUR)		-4,964.84	0.00	0.00	-4,964.84	-0.11
					SUM	(EUR)		-4,964.84	0.00	0.00	-4,964.84	-0.11
Lending / Borrowing												
					SUM	(EUR)		-4,964.84	0.00	0.00	-4,964.84	-0.11
US DOLLAR												
					SUM	(EUR)		1,688,017.32	103,455.77	0.00	1,791,473.09	40.15
FUND : LYXOR UCITS ETF CSI 300 A-SHARE (935602)												
						(EUR)		4,253,026.33	208,886.75	0.00	4,461,913.08	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935602 LYXOR UCITS ETF CSI 300 A-SHARE — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 4,463,297.15

Day's management fees

PnAdmFee : 3.48 EUR
PnAdmFee : 45.42 EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
C1 FR0011526870 PART C EUR	EUR	317,365.83	2,000.	158.6829	7.112774925549		158.6829	158.6829
C2 FR0011526904 PART C USD	EUR	4,144,547.25	34,650.	119.6117	92.887225074451		119.6117	119.6117

Net Asset Value EUR : 4,461,913.08

C2	USD	5,015,523.8546	144.7481	1.21015	144.7481	144.7481

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935602 LYXOR UCITS ETF CSI 300 A-SHARE — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report	for previous VNI calculation		variation
Rate	EUR in CHF :	1.1961	quoted :	27/04/18	0.	1.19635	quotation: 26/04/18	-0.0209
Rate	EUR in CZK :	25.485	quoted :	27/04/18	0.	25.473	quotation: 26/04/18	0.04711
Rate	EUR in EUR :	1.	quoted :	27/04/18	0.	1.	quotation: 26/04/18	0.
Rate	EUR in GBP :	0.87715	quoted :	27/04/18	0.	0.8694	quotation: 26/04/18	0.89142
Rate	EUR in JPY :	132.0092	quoted :	27/04/18	0.	132.4738	quotation: 26/04/18	-0.35071
Rate	EUR in USD :	1.21015	quoted :	27/04/18	0.	1.2113	quotation: 26/04/18	-0.09494

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report	for previous VNI calculation	
Rate	CHF in EUR :	0.8360504974	quoted :	27/04/18	0.	0.8358757888	quotation: 26/04/18
Rate	CZK in EUR :	0.0392387679	quoted :	27/04/18	0.	0.0392572527	quotation: 26/04/18
Rate	EUR in EUR :	1.	quoted :	27/04/18	0.	1.	quotation: 26/04/18
Rate	GBP in EUR :	1.1400558627	quoted :	27/04/18	0.	1.1502185415	quotation: 26/04/18
Rate	JPY in EUR :	0.0075752296	quoted :	27/04/18	0.	0.0075486624	quotation: 26/04/18
Rate	USD in EUR :	0.8263438416	quoted :	27/04/18	0.	0.8255593164	quotation: 26/04/18

Equity fund - Calc. weight of 97.33 %(threshold of 51. %)

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935601 LYXOR UCITS ETF MSCI EM LATIN AMERICA PEA — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
AUSTRALIAN DOLLAR												
Equities												
Equities DRM												
Equities DRM												
AU000000WES1 WESFARMERS LTD		398.	P AUD	41.6106	M 30/04/18	43.77		10,329.00	555.05	0.00	10,884.05	1.10
AU000000WPL2 WOODSIDE PETROLEUM		1,554.	P AUD	29.5655	M 30/04/18	32.22		28,486.68	2,796.24	0.00	31,282.92	3.16
Equities DRM												
					SUM	(EUR)		38,815.68	3,351.29	0.00	42,166.97	4.26
Equities DRM												
					SUM	(EUR)		38,815.68	3,351.29	0.00	42,166.97	4.26
Equities												
					SUM	(EUR)		38,815.68	3,351.29	0.00	42,166.97	4.26
AUSTRALIAN DOLLAR												
					SUM	(EUR)		38,815.68	3,351.29	0.00	42,166.97	4.26
CZECH KORUNA												
Equities												
Equities DRM												
Equities DRM												
AT000065201C ERSTE GROUP BK CZK		90.	P CZK	924.2136	M 30/04/18	1039.5		3,265.58	396.71	0.00	3,662.29	0.37
AT000090850C VIENNA INSURANCE		121.	P CZK	677.4566	M 30/04/18	684.		3,238.09	1.78	0.00	3,239.87	0.33
Equities DRM												
					SUM	(EUR)		6,503.67	398.49	0.00	6,902.16	0.70
Equities DRM												
					SUM	(EUR)		6,503.67	398.49	0.00	6,902.16	0.70
Equities												
					SUM	(EUR)		6,503.67	398.49	0.00	6,902.16	0.70
CZECH KORUNA												
					SUM	(EUR)		6,503.67	398.49	0.00	6,902.16	0.70
EURO												
Equities												
Equities DRM												
Equities DRM												
AT0000606306 RAIFFEISEN INTL BK		100.	P EUR	34.02	M 30/04/18	28.		3,402.00	-602.00	0.00	2,800.00	0.28
AT0000831706 WIENERBERGER		1,073.	P EUR	20.474	M 30/04/18	20.9		21,968.62	457.08	0.00	22,425.70	2.27
AT0000A0E9W5 S & T AG		265.	P EUR	20.86	M 30/04/18	21.4		5,527.90	143.10	0.00	5,671.00	0.57
BE0974259880 D'IETEREN DIVISION		72.	P EUR	33.4	M 30/04/18	35.26		2,404.80	133.92	0.00	2,538.72	0.26
DE0005140008 DEUTSCHE BANK AG-NOM		273.	P EUR	11.318	M 30/04/18	11.366		3,089.81	13.11	0.00	3,102.92	0.31
DE0005557508 DEUTSCHE TEL AG-NOM		2,424.	P EUR	14.045	M 30/04/18	14.495		34,045.08	1,090.80	0.00	35,135.88	3.55
DE0005785604 FRESENIUS SE CO KGAA		728.	P EUR	63.4894	M 30/04/18	63.34		46,220.28	-108.76	0.00	46,111.52	4.66
DE0005810055 DEUTSCHE BOERSE AG		38.	P EUR	114.9	M 30/04/18	111.65		4,366.20	-123.50	0.00	4,242.70	0.43

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935601 LYXOR UCITS ETF MSCI EM LATIN AMERICA PEA — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
DE0007030009 RHEINMETALL AG		184.	P EUR	111.05	M 30/04/18	108.65		20,433.20	-441.60	0.00	19,991.60	2.02
DE0007164600 SAP		997.	P EUR	88.1374	M 30/04/18	92.42		87,873.00	4,269.74	0.00	92,142.74	9.31
DE0007236101 SIEMENS AG-NOM		575.	P EUR	105.1017	M 30/04/18	105.64		60,433.48	309.52	0.00	60,743.00	6.14
DE0008404005 ALLIANZ SE-NOM		107.	P EUR	188.3966	M 30/04/18	196.46		20,158.44	862.78	0.00	21,021.22	2.12
DE000A0JK2A8 AURELIUS EQ OPP		273.	P EUR	62.3	M 30/04/18	62.85		17,007.90	150.15	0.00	17,158.05	1.73
DE000A1EWWW0 ADIDAS NOM		168.	P EUR	203.5167	M 30/04/18	203.9		34,190.80	64.40	0.00	34,255.20	3.46
DE000BAY0017 BAYER AG		514.	P EUR	97.97	M 30/04/18	99.28		50,356.58	673.34	0.00	51,029.92	5.15
DE000ENAG999 E.ON SE		815.	P EUR	8.911	M 30/04/18	9.072		7,262.46	131.22	0.00	7,393.68	0.75
DE000LED4000 OSRAM LICHT		192.	P EUR	63.96	M 30/04/18	47.77		12,280.32	-3,108.48	0.00	9,171.84	0.93
ES0105046009 AENA		15.	P EUR	168.8	M 30/04/18	171.1		2,532.00	34.50	0.00	2,566.50	0.26
ES0113211835 BCO BILBAO VIZCAYA		1,885.	P EUR	6.5261	M 30/04/18	6.73		12,301.77	384.28	0.00	12,686.05	1.28
ES0113679I37 BANKINTER		6,671.	P EUR	8.528	M 30/04/18	8.68		56,890.29	1,013.99	0.00	57,904.28	5.85
ES0116870314 GAS NATURAL SDG		1,110.	P EUR	19.1329	M 30/04/18	20.91		21,237.55	1,972.55	0.00	23,210.10	2.34
ES0130670112 ENDESA		2,690.	P EUR	18.1397	M 30/04/18	19.37		48,795.84	3,309.46	0.00	52,105.30	5.26
ES0140609019 CAIXABANK		5,059.	P EUR	3.976	M 30/04/18	4.039		20,114.58	318.72	0.00	20,433.30	2.06
ES0144580Y14 IBERDROLA SA		2,484.	P EUR	6.618	M 30/04/18	6.416		16,439.11	-501.77	0.00	15,937.34	1.61
ES0167050915 ACS		712.	P EUR	33.11	M 30/04/18	35.03		23,574.32	1,367.04	0.00	24,941.36	2.52
ES0178430E18 TELEFONICA SA		5,755.	P EUR	8.2974	M 30/04/18	8.433		47,751.75	780.17	0.00	48,531.92	4.90
FR0000120073 AIR LIQUIDE	PGARANPDC-02409990	10.	P EUR	108.05	M	108.05	A	1,080.50	0.00	0.00	1,080.50	0.11
FR0000120172 CARREFOUR SA	PGARANPDC-02409993	61.	P EUR	17.0351	M	17.035	A	1,039.14	0.00	0.00	1,039.14	0.10
FR0000120271 TOTAL SA	PGARANPDC-02410005	21.	P EUR	52.33	M	52.33	A	1,098.93	0.00	0.00	1,098.93	0.11
FR0000120693 PERNOD-RICARD	PGARANPDC-02410022	8.	P EUR	137.55	M	137.55	A	1,100.40	0.00	0.00	1,100.40	0.11
FR0000121329 THALES SA	PGARANPDC-02410011	27.	P EUR	105.	M	105.	A	2,835.00	0.00	0.00	2,835.00	0.29
FR0000131104 BNP PARIBAS	PGARANPDC-02409985	46.	P EUR	63.98	M	63.98	A	2,943.08	0.00	0.00	2,943.08	0.30
FR0013269123 RUBIS SCA	PGARANPDC-02410029	60.	P EUR	64.5	M	64.5	A	3,870.00	0.00	0.00	3,870.00	0.39
LU1598757687 ARCELORMITTAL SA		752.	P EUR	25.598	M 30/04/18	28.095		19,249.70	1,877.74	0.00	21,127.44	2.13
LU1598757768M ARCELORMITTAL MADRID		38.	P EUR	27.095	M 30/04/18	28.155		1,029.61	40.28	0.00	1,069.89	0.11
NL0000235190 AIRBUS SHS		632.	P EUR	95.6499	M 30/04/18	97.4		60,450.73	1,106.07	0.00	61,556.80	6.22
NL0000303709 AEGON NV		189.	P EUR	6.124	M 30/04/18	6.092		1,157.44	-6.05	0.00	1,151.39	0.12
NL0011872643 ASR NEDERLAND N.V		948.	P EUR	35.1057	M 30/04/18	39.16		33,280.18	3,843.50	0.00	37,123.68	3.75
PTMEN0AE0005 MOTA ENGIL		343.	P EUR	3.505	M 30/04/18	3.595		1,202.21	30.88	0.00	1,233.09	0.12
Equities DRM												
					SUM	(EUR)		810,995.00	19,486.18	0.00	830,481.18	83.89
Equities DRM												
					SUM	(EUR)		810,995.00	19,486.18	0.00	830,481.18	83.89
Equities OTC												
Equities OTC												
NL0010877643 FIAT CHRYSLER AUTO		81.	P EUR	19.	M 30/04/18	18.57		1,539.00	-34.83	0.00	1,504.17	0.15
Equities OTC												
					SUM	(EUR)		1,539.00	-34.83	0.00	1,504.17	0.15

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935601 LYXOR UCITS ETF MSCI EM LATIN AMERICA PEA — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	 NET P&L	 ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Equities OTC												
					SUM	(EUR)		1,539.00	-34.83	0.00	1,504.17	0.15
Equities												
					SUM	(EUR)		812,534.00	19,451.35	0.00	831,985.35	84.04
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02409985	PDC LYX0FR0000131104 PGAR1 FIX 0.000	-2,943.08	EUR	100. %	30/04/18			-2,943.08	0.00	0.00	-2,943.08	-0.30
PDC-02409990	PDC LYX0FR0000120073 PGAR1 FIX 0.000	-1,080.5	EUR	100. %	30/04/18			-1,080.50	0.00	0.00	-1,080.50	-0.11
PDC-02409993	PDC LYX0FR0000120172 PGAR1 FIX 0.000	-1,039.14	EUR	100. %	30/04/18			-1,039.14	0.00	0.00	-1,039.14	-0.10
PDC-02410005	PDC LYX0FR0000120271 PGAR1 FIX 0.000	-1,098.93	EUR	100. %	30/04/18			-1,098.93	0.00	0.00	-1,098.93	-0.11
PDC-02410011	PDC LYX0FR0000121329 PGAR1 FIX 0.000	-2,835.	EUR	100. %	30/04/18			-2,835.00	0.00	0.00	-2,835.00	-0.29
PDC-02410022	PDC LYX0FR0000120693 PGAR1 FIX 0.000	-1,100.4	EUR	100. %	30/04/18			-1,100.40	0.00	0.00	-1,100.40	-0.11
PDC-02410029	PDC LYX0FR0013269123 PGAR1 FIX 0.000	-3,870.	EUR	100. %	30/04/18			-3,870.00	0.00	0.00	-3,870.00	-0.39
A/P on Collateral sec (rcvd)												
					SUM	(EUR)		-13,967.05	0.00	0.00	-13,967.05	-1.41
					SUM	(EUR)		-13,967.05	0.00	0.00	-13,967.05	-1.41
Lending / Borrowing												
					SUM	(EUR)		-13,967.05	0.00	0.00	-13,967.05	-1.41
Forward Instruments												
Interest Rate Swaps												
Swaps												
Performance Swaps												
SWAP03598499	VRAC LEG LYX ETF MSC PRC	860,447.61	EUR	0.	30/04/18	12.36056182	V	0.00	-966,803.77	0.00	-966,803.77	-97.66
SWAP03598523	FEES LEG C EUR LYX E PRC	1.	EUR	0.	30/04/18	56131.394157	V	0.00	560.31	0.00	560.31	0.06
SWAP03598551	INDEX LEG C EUR LYX PRC	860,447.61	EUR	0.	30/04/18	215.05792804	V	0.00	990,013.19	0.00	990,013.19	100.00
Swaps												
					SUM	(EUR)		0.00	23,769.73	0.00	23,769.73	2.40
Interest Rate Swaps												
					SUM	(EUR)		0.00	23,769.73	0.00	23,769.73	2.40
Forward Instruments												
					SUM	(EUR)		0.00	23,769.73	0.00	23,769.73	2.40
Cash												

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935601 LYXOR UCITS ETF MSCI EM LATIN AMERICA PEA — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Cash at Banks												
A/P + associated accounts												
Deferred settlement Purchases												
BDS065EUR	DsPur-Sec	-127,109.15	EUR	1.		1.		-127,109.15	0.00	0.00	-127,109.15	-12.84
A/P + associated accounts												
					SUM (EUR)			-127,109.15	0.00	0.00	-127,109.15	-12.84
A/R + associated accounts												
Deferred settlement Sales												
SDS065EUR	DsSal-Sec	89,268.03	EUR	1.		1.		89,268.03	0.00	0.00	89,268.03	9.02
A/R + associated accounts												
					SUM (EUR)			89,268.03	0.00	0.00	89,268.03	9.02
Adjustment accounts												
Accrued charges												
F120EUR	PnAdmFee	-560.3	EUR	1.		1.		-560.30	0.00	0.00	-560.30	-0.06
Amount receivable												
DRS065EUR	SwapsSettlToReceive	37,841.12	EUR	1.		1.		37,841.12	0.00	0.00	37,841.12	3.82
Adjustment accounts												
					SUM (EUR)			37,280.82	0.00	0.00	37,280.82	3.77
Cash at Banks												
					SUM (EUR)			-560.30	0.00	0.00	-560.30	-0.06
Other availabilities												
Financial accounts												
Spot transactions												
BK065EUR	BkDep EUR SGP	-0.04	EUR	1.		1.		-0.04	0.00	0.00	-0.04	0.00
Financial accounts												
					SUM (EUR)			-0.04	0.00	0.00	-0.04	
Other availabilities												
					SUM (EUR)			-0.04	0.00	0.00	-0.04	
Cash												
					SUM (EUR)			-560.34	0.00	0.00	-560.34	-0.06
EURO												
					SUM (EUR)			798,006.61	43,221.08	0.00	841,227.69	84.97

POUND STERLING
Equities

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935601 LYXOR UCITS ETF MSCI EM LATIN AMERICA PEA — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
Equities DRM												
Equities DRM												
GB0030232317 PAGE GROUP SHS	PGARANPDC-02410016	207.	P GBP	5.375	M	5.375	A	1,268.39	0.00	0.00	1,268.39	0.13
GB00BD6K4575 COMPASS GROUP	PGARANPDC-02409999	697.	P GBP	15.6	M	15.545	A	12,395.35	0.00	0.00	12,395.35	1.25
JE00B2QKY057 SHIRE	PGARANPDC-02410036	869.	P GBP	38.66	M	38.66	A	38,298.61	0.00	0.00	38,298.61	3.87
Equities DRM												
					SUM	(EUR)		51,962.35	0.00	0.00	51,962.35	5.25
Equities DRM												
					SUM	(EUR)		51,962.35	0.00	0.00	51,962.35	5.25
Equities												
					SUM	(EUR)		51,962.35	0.00	0.00	51,962.35	5.25
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02409999 PDC LYX0GB00BD6K4575	PGAR1 FIX 0.000	-10,873.2	GBP	100.	% 30/04/18			-12,395.35	0.00	0.00	-12,395.35	-1.25
PDC-02410016 PDC LYX0GB0030232317	PGAR1 FIX 0.000	-1,112.63	GBP	100.	% 30/04/18			-1,268.39	0.00	0.00	-1,268.39	-0.13
PDC-02410036 PDC LYX0JE00B2QKY057	PGAR1 FIX 0.000	-33,595.54	GBP	100.	% 30/04/18			-38,298.61	0.00	0.00	-38,298.61	-3.87
A/P on Collateral sec (rcvd)												
					SUM	(EUR)		-51,962.35	0.00	0.00	-51,962.35	-5.25
					SUM	(EUR)		-51,962.35	0.00	0.00	-51,962.35	-5.25
Lending / Borrowing												
					SUM	(EUR)		-51,962.35	0.00	0.00	-51,962.35	-5.25
POUND STERLING												
					SUM	(EUR)		0.00	0.00	0.00	0.00	
HUNGARIAN FORINT												
Equities												
Equities DRM												
Equities DRM												
HU0000123096 RICHTER GEDEON		154.	P HUF	5643.8932	M 27/04/18	5255.		2,768.95	-187.55	0.00	2,581.40	0.26
Equities DRM												
					SUM	(EUR)		2,768.95	-187.55	0.00	2,581.40	0.26
Equities DRM												
					SUM	(EUR)		2,768.95	-187.55	0.00	2,581.40	0.26

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935601 LYXOR UCITS ETF MSCI EM LATIN AMERICA PEA — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
Equities												
					SUM	(EUR)		2,768.95	-187.55	0.00	2,581.40	0.26
HUNGARIAN FORINT												
					SUM	(EUR)		2,768.95	-187.55	0.00	2,581.40	0.26
JAPAN YEN												
Equities												
Equities DRM												
Equities DRM												
JP3166000004 EBARA CORP	PGARANPDC-02410043	38.	P JPY	4190.	M	4190.	A	1,204.32	0.00	0.00	1,204.32	0.12
		970.	P JPY	3875.6371	M 27/04/18	4190.		28,821.96	1,919.91	0.00	30,741.87	3.11
JP3242800005 CANON INC		637.	P JPY	3935.3218	M 27/04/18	3790.		19,240.04	-979.10	0.00	18,260.94	1.84
JP3347200002 SHIONOGI & CO LTD		266.	P JPY	5494.4962	M 27/04/18	5634.		11,051.68	283.88	0.00	11,335.56	1.14
JP3569200003 TOKYU FUDOSAN REIT		601.	P JPY	804.	M 27/04/18	862.		3,653.84	264.72	0.00	3,918.56	0.40
JP3637300009 TREND MICRO INC		370.	P JPY	6144.6486	M 27/04/18	6560.		17,410.80	948.25	0.00	18,359.05	1.85
Equities DRM												
					SUM	(EUR)		81,382.64	2,437.66	0.00	83,820.30	8.47
Equities DRM												
					SUM	(EUR)		81,382.64	2,437.66	0.00	83,820.30	8.47
Equities												
					SUM	(EUR)		81,382.64	2,437.66	0.00	83,820.30	8.47
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02410043 PDC LYXOJP3166000004	PGAR1 FIX 0.000	-159,220.	JPY	100.	% 30/04/18			-1,204.32	0.00	0.00	-1,204.32	-0.12
A/P on Collateral sec (rcvd)												
					SUM	(EUR)		-1,204.32	0.00	0.00	-1,204.32	-0.12
					SUM	(EUR)		-1,204.32	0.00	0.00	-1,204.32	-0.12
Lending / Borrowing												
					SUM	(EUR)		-1,204.32	0.00	0.00	-1,204.32	-0.12
JAPAN YEN												
					SUM	(EUR)		80,178.32	2,437.66	0.00	82,615.98	8.34
SWEDISH KRONA												

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935601 LYXOR UCITS ETF MSCI EM LATIN AMERICA PEA — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Equities												
Equities DRM												
Equities DRM												
SE0000148884 SEB A		1,859.	P SEK	85.7721	M 30/04/18	82.5		15,350.59	-831.62	0.00	14,518.97	1.47
Equities DRM												
					SUM (EUR)			15,350.59	-831.62	0.00	14,518.97	1.47
Equities DRM												
					SUM (EUR)			15,350.59	-831.62	0.00	14,518.97	1.47
Equities												
					SUM (EUR)			15,350.59	-831.62	0.00	14,518.97	1.47
SWEDISH KRONA												
					SUM (EUR)			15,350.59	-831.62	0.00	14,518.97	1.47
FUND : LYXOR UCITS ETF MSCI EM LATIN AMERICA PEA (935601)												
					(EUR)			941,623.82	48,389.35	0.00	990,013.17	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935601 LYXOR UCITS ETF MSCI EM LATIN AMERICA PEA — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 990,573.51

Day's management fees

PnAdmFee : 52.89 EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
C FR0011551019 PART C-EUR	EUR	990,013.17	35,900.	27.5769	100.		27.5769	27.5769

Net Asset Value EUR : 990,013.17

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935601 LYXOR UCITS ETF MSCI EM LATIN AMERICA PEA — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report	for previous VNI calculation		variation
Rate	EUR in AUD :	1.60055	quoted	: 30/04/18	0.	1.5989	quotation: 27/04/18	0.1032
Rate	EUR in CZK :	25.5455	quoted	: 30/04/18	0.	25.485	quotation: 27/04/18	0.23739
Rate	EUR in EUR :	1.	quoted	: 30/04/18	0.	1.	quotation: 27/04/18	0.
Rate	EUR in GBP :	0.8772	quoted	: 30/04/18	0.	0.87715	quotation: 27/04/18	0.0057
Rate	EUR in HUF :	313.5	quoted	: 30/04/18	0.	312.755	quotation: 27/04/18	0.23821
Rate	EUR in JPY :	132.2073	quoted	: 30/04/18	0.	132.0092	quotation: 27/04/18	0.15007
Rate	EUR in SEK :	10.56325	quoted	: 30/04/18	0.	10.5079	quotation: 27/04/18	0.52675

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report	for previous VNI calculation	
Rate	AUD in EUR :	0.62478523	quoted	: 30/04/18	0.	0.6254299831	quotation: 27/04/18
Rate	CZK in EUR :	0.0391458378	quoted	: 30/04/18	0.	0.0392387679	quotation: 27/04/18
Rate	EUR in EUR :	1.	quoted	: 30/04/18	0.	1.	quotation: 27/04/18
Rate	GBP in EUR :	1.13999088	quoted	: 30/04/18	0.	1.1400558627	quotation: 27/04/18
Rate	HUF in EUR :	0.0031897926	quoted	: 30/04/18	0.	0.0031973909	quotation: 27/04/18
Rate	JPY in EUR :	0.0075638788	quoted	: 30/04/18	0.	0.0075752296	quotation: 27/04/18
Rate	SEK in EUR :	0.0946678342	quoted	: 30/04/18	0.	0.0951664937	quotation: 27/04/18

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935607 LYXOR UCITS ETF MSCI SELECT OECD EMERG MARKET GDP PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
SWISS FRANC												
Equities												
Equities DRM												
Equities DRM												
CH0000587979 SIKA		10.	P CHF	7172.207	M 30/04/18	7230.		59,950.74	498.24	0.00	60,448.98	0.55
CH0011075394 ZURICH INSURANCE		3,857.	P CHF	312.5604	M 30/04/18	317.6		1,007,686.14	16,504.49	0.00	1,024,190.63	9.25
CH0012032048 ROCHE HLDG DR		2,803.	P CHF	217.4621	M 30/04/18	220.85		511,299.88	6,272.59	0.00	517,572.47	4.68
CH0012453913 TEMENOS AG-NOM		1,279.	P CHF	116.6196	M 30/04/18	125.3		127,478.72	6,511.25	0.00	133,989.97	1.21
CH0024608827 PARTNERS GROUP HOL		839.	P CHF	714.5822	M 30/04/18	726.5		503,930.46	5,691.63	0.00	509,622.09	4.60
CH0038863350 NESTLE SA		6,676.	P CHF	75.0868	M 30/04/18	76.98		419,709.23	9,970.53	0.00	429,679.76	3.88
Equities DRM												
					SUM	(EUR)		2,630,055.17	45,448.73	0.00	2,675,503.90	24.17
Equities DRM												
					SUM	(EUR)		2,630,055.17	45,448.73	0.00	2,675,503.90	24.17
Equities												
					SUM	(EUR)		2,630,055.17	45,448.73	0.00	2,675,503.90	24.17
SWISS FRANC												
					SUM	(EUR)		2,630,055.17	45,448.73	0.00	2,675,503.90	24.17
EURO												
Equities												
Equities DRM												
Equities DRM												
DE0005785604 FRESENIUS SE CO KGAA		5,021.	P EUR	66.2193	M 30/04/18	63.34		332,487.17	-14,457.03	0.00	318,030.14	2.87
DE0005937007 MAN AG		364.	P EUR	96.15	M 30/04/18	95.5		34,998.60	-236.60	0.00	34,762.00	0.31
DE0006048432 HENKEL KGAA VZ PFD		5,306.	P EUR	104.15	M 30/04/18	105.4		552,619.90	6,632.50	0.00	559,252.40	5.05
DE0007030009 RHEINMETALL AG		1,673.	P EUR	96.64	M 30/04/18	108.65		161,678.72	20,092.73	0.00	181,771.45	1.64
DE0007164600 SAP		5,569.	P EUR	87.4714	M 30/04/18	92.42		487,128.02	27,558.96	0.00	514,686.98	4.65
DE0007236101 SIEMENS AG-NOM		4,806.	P EUR	107.16	M 30/04/18	105.64		515,010.96	-7,305.12	0.00	507,705.84	4.59
DE0007480204 DEUTSCHE EUROSHOP AG		2,983.	P EUR	29.14	M 30/04/18	29.8		86,924.62	1,968.78	0.00	88,893.40	0.80
DE0008404005 ALLIANZ SE-NOM		2,610.	P EUR	188.3162	M 30/04/18	196.46		491,505.20	21,255.40	0.00	512,760.60	4.63
DE000A1EWWW0 ADIDAS NOM		749.	P EUR	202.2975	M 30/04/18	203.9		151,520.80	1,200.30	0.00	152,721.10	1.38
DE000A1J5RX9 TELEFONICA DEUTS		42,977.	P EUR	4.148	M 30/04/18	3.961		178,268.60	-8,036.70	0.00	170,231.90	1.54
DE000A2GS401 SOFTWARE AG		3,621.	P EUR	48.69	M 30/04/18	40.86		176,306.49	-28,352.43	0.00	147,954.06	1.34
DE000CBK1001 COMMERZBANK		8,907.	P EUR	13.246	M 30/04/18	10.71		117,982.12	-22,588.15	0.00	95,393.97	0.86
DE000LEG1110 LEG IMMOBILIEN REIT		1,039.	P EUR	84.8957	M 30/04/18	95.54		88,206.64	11,059.42	0.00	99,266.06	0.90
DE000PAH0038 PORSCHE AUTOMOBIL		2,909.	P EUR	70.92	M 30/04/18	70.8		206,306.28	-349.08	0.00	205,957.20	1.86
ES0167050915 ACS		11,230.	P EUR	31.57	M 30/04/18	35.03		354,531.10	38,855.80	0.00	393,386.90	3.55
FR0000120073 AIR LIQUIDE	PGARANPDC-02411338	104.	P EUR	108.05	M	108.05	A	11,237.20	0.00	0.00	11,237.20	0.10
FR0000120172 CARREFOUR SA	PGARANPDC-02411351	681.	P EUR	17.035	M	17.035	A	11,600.84	0.00	0.00	11,600.84	0.10
FR0000120271 TOTAL SA	PGARANPDC-02411356	225.	P EUR	52.33	M	52.33	A	11,774.25	0.00	0.00	11,774.25	0.11
FR0000120560 NEOPOST	PGARANPDC-02411368	470.	P EUR	22.36	M	22.5	A	10,509.20	0.00	0.00	10,509.20	0.09
FR0000120693 PERNOD-RICARD	PGARANPDC-02411379	81.	P EUR	137.55	M	137.55	A	11,141.55	0.00	0.00	11,141.55	0.10
FR0000121014 LVMH	PGARANPDC-02411331	39.	P EUR	289.3	M	289.3	A	11,282.70	0.00	0.00	11,282.70	0.10
FR0000131757 ERAMET	PGARANPDC-02411383	112.	P EUR	144.1	M	144.1	A	16,139.20	0.00	0.00	16,139.20	0.15

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935607 LYXOR UCITS ETF MSCI SELECT OECD EMERG MARKET GDP PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE		QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	<---------- Fund currency		----------> PRCT	
	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION	PRCT NA
NL0000235190 AIRBUS SHS			10,654.	P EUR	95.5	M 30/04/18	97.4		1,017,457.00	20,242.60	0.00	1,037,699.60	9.37
NL0000334118 ASM INTERNATIONAL			15,201.	P EUR	54.5835	M 30/04/18	49.7		829,723.45	-74,233.75	0.00	755,489.70	6.82
NL0011821392 SIGNIFY			3,952.	P EUR	31.77	M 30/04/18	25.24		125,555.04	-25,806.56	0.00	99,748.48	0.90
Equities DRM													
						SUM	(EUR)		5,991,895.65	-32,498.93	0.00	5,959,396.72	53.83
Equities DRM													
						SUM	(EUR)		5,991,895.65	-32,498.93	0.00	5,959,396.72	53.83
Equities													
						SUM	(EUR)		5,991,895.65	-32,498.93	0.00	5,959,396.72	53.83
Lending / Borrowing													
A/P on Collateral sec (rcvd)													
PDC-02411331 PDC LYXOFR0000121014	PGAR1 FIX	0.000	-11,282.7	EUR	100.	% 30/04/18			-11,282.70	0.00	0.00	-11,282.70	-0.10
PDC-02411338 PDC LYXOFR0000120073	PGAR1 FIX	0.000	-11,237.2	EUR	100.	% 30/04/18			-11,237.20	0.00	0.00	-11,237.20	-0.10
PDC-02411351 PDC LYXOFR0000120172	PGAR1 FIX	0.000	-11,600.84	EUR	100.	% 30/04/18			-11,600.84	0.00	0.00	-11,600.84	-0.10
PDC-02411356 PDC LYXOFR0000120271	PGAR1 FIX	0.000	-11,774.25	EUR	100.	% 30/04/18			-11,774.25	0.00	0.00	-11,774.25	-0.11
PDC-02411368 PDC LYXOFR0000120560	PGAR1 FIX	0.000	-10,509.2	EUR	100.	% 30/04/18			-10,509.20	0.00	0.00	-10,509.20	-0.09
PDC-02411379 PDC LYXOFR0000120693	PGAR1 FIX	0.000	-11,141.55	EUR	100.	% 30/04/18			-11,141.55	0.00	0.00	-11,141.55	-0.10
PDC-02411383 PDC LYXOFR0000131757	PGAR1 FIX	0.000	-16,139.2	EUR	100.	% 30/04/18			-16,139.20	0.00	0.00	-16,139.20	-0.15
A/P on Collateral sec (rcvd)													
						SUM	(EUR)		-83,684.94	0.00	0.00	-83,684.94	-0.76
						SUM	(EUR)		-83,684.94	0.00	0.00	-83,684.94	-0.76
Lending / Borrowing													
						SUM	(EUR)		-83,684.94	0.00	0.00	-83,684.94	-0.76
Forward Instruments													
Interest Rate Swaps													
Swaps													
Performance Swaps													
SWAP03553005 INDEX LEG C EUR LYX PRC			9,546,400.	EUR	0.	30/04/18	215.96288225	V	0.00	11,070,280.59	0.00	11,070,280.59	100.00
SWAP03553023 FEES LEG C EUR LYX E PRC			1.	EUR	0.	30/04/18	513665.002871	V	0.00	5,135.65	0.00	5,135.65	0.05
SWAP03553027 VRAC LEG LYX ETF MSC PRC			9,546,400.	EUR	0.	30/04/18	11.58178546	V	0.00	-10,652,043.57	0.00	-10,652,043.57	-96.22
Swaps													
						SUM	(EUR)		0.00	423,372.67	0.00	423,372.67	3.82
Interest Rate Swaps													
						SUM	(EUR)		0.00	423,372.67	0.00	423,372.67	3.82

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935607 LYXOR UCITS ETF MSCI SELECT OECD EMERG MARKET GDP PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T		STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE		DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Forward Instruments														
							SUM (EUR)			0.00	423,372.67	0.00	423,372.67	3.82
Cash														
Cash at Banks														
A/R + associated accounts														
Deferred settlement Sales														
SDS065EUR	DsSal-Sec		30,182.56	EUR	1.			1.		30,182.56	0.00	0.00	30,182.56	0.27
A/R + associated accounts														
							SUM (EUR)			30,182.56	0.00	0.00	30,182.56	0.27
Adjustment accounts														
Accrued charges														
F120EURC	PnAdmFee		-5,135.63	EUR	1.			1.		-5,135.63	0.00	0.00	-5,135.63	-0.05
Amount payable														
DVS065EUR	SwapsSettltToPay		-30,182.56	EUR	1.			1.		-30,182.56	0.00	0.00	-30,182.56	-0.27
Adjustment accounts														
							SUM (EUR)			-35,318.19	0.00	0.00	-35,318.19	-0.32
Cash at Banks														
							SUM (EUR)			-5,135.63	0.00	0.00	-5,135.63	-0.05
Other availabilities														
Financial accounts														
Spot transactions														
BK065EUR	BkDep EUR SGP		-0.1	EUR	1.			1.		-0.10	0.00	0.00	-0.10	0.00
Financial accounts														
							SUM (EUR)			-0.10	0.00	0.00	-0.10	
Other availabilities														
							SUM (EUR)			-0.10	0.00	0.00	-0.10	
Cash														
							SUM (EUR)			-5,135.73	0.00	0.00	-5,135.73	-0.05
EURO														
							SUM (EUR)			5,903,074.98	390,873.74	0.00	6,293,948.72	56.85
POUND STERLING														
Equities														
Equities DRM														
Equities DRM														
GB0007980591	BP PLC	PGARANPDC-02411345	14,962.	P GBP	5.38	M		5.38	A	91,764.20	0.00	0.00	91,764.20	0.83
GB0009252882	GLAXOSMITHKLINE PLC	PGARANPDC-02411362	30,614.	P GBP	14.614	M		14.652	A	510,023.94	0.00	0.00	510,023.94	4.61
GB00B03MM408	ROYAL DUTCH SHEL B	PGARANPDC-02411372	7,294.	P GBP	26.015	M		25.96	A	216,317.16	0.00	0.00	216,317.16	1.95

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935607 LYXOR UCITS ETF MSCI SELECT OECD EMERG MARKET GDP PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE		QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Equities DRM													
						SUM	(EUR)		818,105.30	0.00	0.00	818,105.30	7.39
Equities DRM													
						SUM	(EUR)		818,105.30	0.00	0.00	818,105.30	7.39
Equities													
						SUM	(EUR)		818,105.30	0.00	0.00	818,105.30	7.39
Lending / Borrowing													
A/P on Collateral sec (rcvd)													
PDC-02411345 PDC LYX0GB0007980591	PGAR1 FIX	0.000	-80,495.56	GBP	100.	% 30/04/18			-91,764.20	0.00	0.00	-91,764.20	-0.83
PDC-02411362 PDC LYX0GB0009252882	PGAR1 FIX	0.000	-447,393.	GBP	100.	% 30/04/18			-510,023.94	0.00	0.00	-510,023.94	-4.61
PDC-02411372 PDC LYX0GB00B03MM408	PGAR1 FIX	0.000	-189,753.41	GBP	100.	% 30/04/18			-216,317.16	0.00	0.00	-216,317.16	-1.95
A/P on Collateral sec (rcvd)													
						SUM	(EUR)		-818,105.30	0.00	0.00	-818,105.30	-7.39
						SUM	(EUR)		-818,105.30	0.00	0.00	-818,105.30	-7.39
Lending / Borrowing													
						SUM	(EUR)		-818,105.30	0.00	0.00	-818,105.30	-7.39
POUND STERLING													
						SUM	(EUR)		0.00	0.00	0.00	0.00	
JAPAN YEN													
Equities													
Equities DRM													
Equities DRM													
JP3197600004 ONO PHARMACEUTICAL			10,219.	P JPY	2828.2496	M 27/04/18	2534.5		218,051.63	-22,146.74	0.00	195,904.89	1.77
JP3242800005 CANON INC			6,845.	P JPY	3883.1806	M 27/04/18	3790.		199,334.29	-3,107.98	0.00	196,226.31	1.77
JP3269600007 KURARAY			37,366.	P JPY	1795.4674	M 27/04/18	1822.		512,948.53	2,006.79	0.00	514,955.32	4.65
JP3304200003 KOMATSU LTD			4,933.	P JPY	3510.0077	M 27/04/18	3750.		131,839.53	8,082.77	0.00	139,922.30	1.26
JP3366800005 SHOWA SHELL SEKIYU			46,896.	P JPY	1404.2029	M 27/04/18	1547.		501,409.01	47,336.12	0.00	548,745.13	4.96
JP3388200002 AEON CO LTD			4,579.	P JPY	1897.494	M 27/04/18	2187.5		66,430.99	9,333.08	0.00	75,764.07	0.68
JP3587600002 TOKYO DOME			1,699.	P JPY	998.2231	M 27/04/18	1064.		12,906.16	767.34	0.00	13,673.50	0.12
JP3633400001 TOYOTA MOTOR CORP			7,299.	P JPY	6770.8845	M 27/04/18	7181.		373,377.58	23,076.47	0.00	396,454.05	3.58
Equities DRM													
						SUM	(EUR)		2,016,297.72	65,347.85	0.00	2,081,645.57	18.80

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18
PORTFOLIO: 935607 LYXOR UCITS ETF MSCI SELECT OECD EMERG MARKET GDP PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR

(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	 NET P&L	 ACCRUED INTEREST	 EVALUATION	PRCT PRCT NA
Equities DRM												
					SUM	(EUR)		2,016,297.72	65,347.85	0.00	2,081,645.57	18.80
Equities												
					SUM	(EUR)		2,016,297.72	65,347.85	0.00	2,081,645.57	18.80
JAPAN YEN												
					SUM	(EUR)		2,016,297.72	65,347.85	0.00	2,081,645.57	18.80
SWEDISH KRONA												
Equities												
Equities DRM												
Equities DRM												
SE0000455057 FASTIGHE AB BAL REIT		895.	P SEK	208.7265	M 30/04/18	226.4		18,983.33	199.02	0.00	19,182.35	0.17
Equities DRM												
					SUM	(EUR)		18,983.33	199.02	0.00	19,182.35	0.17
Equities DRM												
					SUM	(EUR)		18,983.33	199.02	0.00	19,182.35	0.17
Equities												
					SUM	(EUR)		18,983.33	199.02	0.00	19,182.35	0.17
SWEDISH KRONA												
					SUM	(EUR)		18,983.33	199.02	0.00	19,182.35	0.17
FUND : LYXOR UCITS ETF MSCI SELECT OECD EMERG MARKET GDP (935607)												
						(EUR)		10,568,411.20	501,869.34	0.00	11,070,280.54	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18
PORTFOLIO: 935607 LYXOR UCITS ETF MSCI SELECT OECD EMERG MARKET GDP PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR

(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 11,075,416.27

Day's management fees

PnAdmFee : 500.46 EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
C FR0011645605 PART C	EUR	11,070,280.54	95,464.	115.9628	100.		115.9628	115.9628

Net Asset Value EUR : 11,070,280.54

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18
PORTFOLIO: 935607 LYXOR UCITS ETF MSCI SELECT OECD EMERG MARKET GDP PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR

(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report	for previous VNI calculation			variation
Rate	EUR in CHF :	1.19605	quoted	: 30/04/18	0.	1.1961	quotation:	27/04/18	-0.00418
Rate	EUR in EUR :	1.	quoted	: 30/04/18	0.	1.	quotation:	27/04/18	0.
Rate	EUR in GBP :	0.8772	quoted	: 30/04/18	0.	0.87715	quotation:	27/04/18	0.0057
Rate	EUR in JPY :	132.2073	quoted	: 30/04/18	0.	132.0092	quotation:	27/04/18	0.15007
Rate	EUR in SEK :	10.56325	quoted	: 30/04/18	0.	10.5079	quotation:	27/04/18	0.52675

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report	for previous VNI calculation		
Rate	CHF in EUR :	0.8360854479	quoted	: 30/04/18	0.	0.8360504974	quotation:	27/04/18
Rate	EUR in EUR :	1.	quoted	: 30/04/18	0.	1.	quotation:	27/04/18
Rate	GBP in EUR :	1.13999088	quoted	: 30/04/18	0.	1.1400558627	quotation:	27/04/18
Rate	JPY in EUR :	0.0075638788	quoted	: 30/04/18	0.	0.0075752296	quotation:	27/04/18
Rate	SEK in EUR :	0.0946678342	quoted	: 30/04/18	0.	0.0951664937	quotation:	27/04/18

Equity fund - Calc. weight of 94.32 %(threshold of 51. %)

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935606 LYXOR UCITS ETF EURO STOXX BANKS — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
EURO												
Equities												
Equities DRM												
Equities DRM												
AT0000606306 RAIFFEISEN INTL BK		279,955.	P EUR	25.6328	M 30/04/18	28.		7,176,021.40	662,718.60	0.00	7,838,740.00	0.72
AT0000652011 ERSTE GROUP BANK		624,161.	P EUR	34.7266	M 30/04/18	40.6		21,675,008.74	3,665,927.86	0.00	25,340,936.60	2.33
BE0003565737 KBC GROUPE	PRETERPT--00192808	26,973.	P EUR	68.4677	M 30/04/18	72.4		1,846,779.57	106,065.63	0.00	1,952,845.20	0.18
		514,424.	P EUR	68.4583	M 30/04/18	72.4		35,216,594.64	2,027,702.96	0.00	37,244,297.60	3.42
DE0005140008 DEUTSCHE BANK AG-NOM		3,889,433.	P EUR	14.976	M 30/04/18	11.366		58,248,152.54	-14,040,857.06	0.00	44,207,295.48	4.06
DE000CBK1001 COMMERZBANK		2,053,853.	P EUR	10.5369	M 30/04/18	10.71		21,641,201.97	355,563.66	0.00	21,996,765.63	2.02
ES0113211835 BCO BILBAO VIZCAYA		13,774,102.	P EUR	7.2478	M 30/04/18	6.73		99,831,790.71	-7,132,084.25	0.00	92,699,706.46	8.51
ES0113307062 BANKIA		2,483,450.	P EUR	4.0588	M 30/04/18	3.647		10,079,749.24	-1,022,607.09	0.00	9,057,142.15	0.83
ES0113679I37 BANKINTER		1,333,569.	P EUR	8.2948	M 30/04/18	8.68		11,061,744.36	513,634.56	0.00	11,575,378.92	1.06
ES0113860A34 BCO SABADELL		11,623,831.	P EUR	1.8036	M 30/04/18	1.6265		20,964,381.99	-2,058,220.87	0.00	18,906,161.12	1.74
ES0113900J37 BANCO SANTANDER SA		33,333,055.	P EUR	5.2911	M 30/04/18	5.373		176,369,066.68	2,729,437.84	0.00	179,098,504.52	16.44
ES0140609019 CAIXABANK		7,413,648.	P EUR	4.1649	M 30/04/18	4.039		30,877,088.01	-933,363.74	0.00	29,943,724.27	2.75
ES0178430E18 TELEFONICA SA	PGARANPDC-02409551	175,000.	P EUR	8.405	M	8.433	A	1,470,875.00	0.00	0.00	1,470,875.00	0.14
FR0000045072 CREDIT AGRICOLE SA		2,549,266.	P EUR	13.6406	M 30/04/18	13.635		34,773,610.01	-14,368.10	0.00	34,759,241.91	3.19
FR0000051732 ATOS SE	PGARANPDC-02409629	105,945.	P EUR	113.35	M	111.9	A	12,008,865.75	0.00	0.00	12,008,865.75	1.10
FR0000120271 TOTAL SA	PGARANPDC-02409656	347,692.	P EUR	52.1	M	52.33	A	18,114,753.20	0.00	0.00	18,114,753.20	1.66
FR0000120685 NATIXIS		1,880,127.	P EUR	6.1071	M 30/04/18	6.812		11,482,082.63	1,325,342.49	0.00	12,807,425.12	1.18
FR0000121329 THALES SA	PGARANPDC-02409552	307,600.	P EUR	103.2	M	105.	A	31,744,320.00	0.00	0.00	31,744,320.00	2.91
FR0000121485 KERING	PGARANPDC-02409778	27,177.	P EUR	476.7	M	479.6	A	12,955,275.90	0.00	0.00	12,955,275.90	1.19
FR0000125338 CAP GEMINI SE	PGARANPDC-02409632	167,380.	P EUR	113.85	M	114.	A	19,056,213.00	0.00	0.00	19,056,213.00	1.75
FR0000130809 SOCIETE GENERALE A		1,668,946.	P EUR	47.1228	M 30/04/18	45.455		78,645,481.61	-2,783,541.18	0.00	75,861,940.43	6.97
FR0000131104 BNP PARIBAS	PRETERPT--00193693	417,000.	P EUR	63.2784	M 30/04/18	63.98		26,387,105.24	292,554.76	0.00	26,679,660.00	2.45
		1,963,138.	P EUR	63.2784	M 30/04/18	63.98		124,224,290.17	1,377,279.07	0.00	125,601,569.24	11.53
FR0000133308 ORANGE	PGARANPDC-02409776	1,064,585.	P EUR	15.035	M	15.115	A	16,006,035.48	0.00	0.00	16,006,035.48	1.47
FR0010242511 EDF	PGARANPDC-02409708	974,855.	P EUR	11.585	M	11.65	A	11,293,695.18	0.00	0.00	11,293,695.18	1.04
FR0010307819 LEGRAND	PGARANPDC-02409550	10,250.	P EUR	63.96	M	64.5	A	655,590.00	0.00	0.00	655,590.00	0.06
IE0001827041 CRH PLC	PGARANPDC-02409605	270,000.	P EUR	29.26	M	29.51	A	7,900,200.00	0.00	0.00	7,900,200.00	0.73
IE00B1RR8406 SMURFIT KAPPA	PGARANPDC-02409689	541,420.	P EUR	35.2	M	35.36	A	19,057,984.00	0.00	0.00	19,057,984.00	1.75
IE00BD1RP616 BK OF IE GRP RG		1,917,680.	P EUR	7.2583	M 30/04/18	7.45		13,919,182.73	367,533.27	0.00	14,286,716.00	1.31
IE00BF0L3536 AIB GROUP PLC		1,619,359.	P EUR	5.0572	M 30/04/18	4.942		8,189,466.26	-186,594.08	0.00	8,002,872.18	0.73
IE00BYTBXV33 RYANAIR HLDS PLC SHS	PGARANPDC-02409765	729,930.	P EUR	15.34	M	15.48	A	11,197,126.20	0.00	0.00	11,197,126.20	1.03
IT0000062957 MEDIOBANCA SPA		1,300,676.	P EUR	8.8804	M 30/04/18	10.065		11,550,487.66	1,540,816.28	0.00	13,091,303.94	1.20
IT0000066123 BPER BANCA	PRETERPT--00187065	19,600.	P EUR	4.5752	M 30/04/18	4.792		89,673.38	4,249.82	0.00	93,923.20	0.01
	PRETERPT--00188779	50,000.	P EUR	4.5752	M 30/04/18	4.792		228,758.63	10,841.37	0.00	239,600.00	0.02
	PRETERPT--00190360	17,000.	P EUR	4.5752	M 30/04/18	4.792		77,777.93	3,686.07	0.00	81,464.00	0.01
	PRETERPT--00190532	100,000.	P EUR	4.5752	M 30/04/18	4.792		457,517.26	21,682.74	0.00	479,200.00	0.04
	PRETERPT--00190668	19,227.	P EUR	4.5752	M 30/04/18	4.792		87,966.84	4,168.94	0.00	92,135.78	0.01
	PRETERPT--00191730	100,000.	P EUR	4.6224	M 30/04/18	4.792		462,235.77	16,964.23	0.00	479,200.00	0.04
	PRETERPT--00192096	1,173.	P EUR	4.6319	M 30/04/18	4.792		5,433.24	187.78	0.00	5,621.02	0.00
		589,124.	P EUR	4.6098	M 30/04/18	4.792		2,715,742.31	107,339.90	0.00	2,823,082.21	0.26
IT0000072170 FINECOBANK	PRETERPT--00193032	630,000.	P EUR	7.4997	M 30/04/18	9.904		4,724,818.80	1,514,701.20	0.00	6,239,520.00	0.57
	PRETERPT--00193033	40,000.	P EUR	7.4997	M 30/04/18	9.904		299,988.50	96,171.50	0.00	396,160.00	0.04
		141,256.	P EUR	7.4997	M 30/04/18	9.904		1,059,379.37	339,620.05	0.00	1,398,999.42	0.13
IT0000072618 INTESA SANPAOLO SPA		3,059,276.	P EUR	2.7847	M 30/04/18	3.157		8,519,263.74	1,138,870.59	0.00	9,658,134.33	0.89

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935606 LYXOR UCITS ETF EURO STOXX BANKS — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
IT0003487029 UBI BANCA SPA	PRETERPT--00188858	305,000.	P EUR	3.5391	M 30/04/18	4.275		1,079,428.83	224,446.17	0.00	1,303,875.00	0.12
	PRETERPT--00189490	210,000.	P EUR	3.5391	M 30/04/18	4.275		743,213.30	154,536.70	0.00	897,750.00	0.08
	PRETERPT--00189650	4,000.	P EUR	3.5391	M 30/04/18	4.275		14,156.44	2,943.56	0.00	17,100.00	0.00
	PRETERPT--00191002	6,882.	P EUR	3.7537	M 30/04/18	4.275		25,833.01	3,587.54	0.00	29,420.55	0.00
	PRETERPT--00191748	700,000.	P EUR	3.7243	M 30/04/18	4.275		2,607,016.94	385,483.06	0.00	2,992,500.00	0.27
	PRETERPT--00191986	20,208.	P EUR	3.7252	M 30/04/18	4.275		75,278.64	11,110.56	0.00	86,389.20	0.01
	PRETERPT--00193863	69,118.	P EUR	3.5394	M 30/04/18	4.275		244,633.41	50,846.04	0.00	295,479.45	0.03
		600,882.	P EUR	3.5394	M 30/04/18	4.275		2,126,737.06	442,033.49	0.00	2,568,770.55	0.24
IT0005218380 BANCO BPM SPA	PRETERPT--00192382	18,236.	P EUR	2.998	M 30/04/18	3.0165		54,672.00	336.89	0.00	55,008.89	0.01
		3,111,732.	P EUR	2.9981	M 30/04/18	3.0165		9,329,258.51	57,281.07	0.00	9,386,539.58	0.86
IT0005239360 UNICREDIT SPA	PRETERPT--00192989	1,000,000.	P EUR	16.47	M 30/04/18	17.974		16,469,969.72	1,504,030.28	0.00	17,974,000.00	1.65
		3,365,973.	P EUR	16.47	M 30/04/18	17.974		55,437,473.37	5,062,525.33	0.00	60,499,998.70	5.55
NL0011540547 ABN AMRO GRP DR		972,838.	P EUR	24.0404	M 30/04/18	25.73		23,387,370.58	1,643,751.16	0.00	25,031,121.74	2.30
NL0011821202 ING GROUP	PRETERPT--00193060	2,500,000.	P EUR	15.0913	M 30/04/18	13.976		37,728,372.69	-2,788,372.69	0.00	34,940,000.00	3.21
	PRETERPT--00193115	5,390,000.	P EUR	15.0913	M 30/04/18	13.976		81,342,371.52	-6,011,731.52	0.00	75,330,640.00	6.92
		137,022.	P EUR	15.0913	M 30/04/18	13.976		2,067,846.83	-152,827.36	0.00	1,915,019.47	0.18
PTBCP0AM0015 BCP		18,608,034.	P EUR	0.3117	M 30/04/18	0.2781		5,800,724.08	-625,829.82	0.00	5,174,894.26	0.48
Equities DRM												
					SUM	(EUR)		1,222,883,132.57	-9,984,424.74	0.00	1,212,898,707.83	111.37
Equities DRM												
					SUM	(EUR)		1,222,883,132.57	-9,984,424.74	0.00	1,212,898,707.83	111.37
Equities												
					SUM	(EUR)		1,222,883,132.57	-9,984,424.74	0.00	1,212,898,707.83	111.37
Lending / Borrowing												
A/R on lended securities												
PT--00187065 PT/IT0000066123/30/1	PRET FIX	0.100	87,259.2	EUR	0.	% 30/04/18		0.00	0.00	0.24	0.24	0.00
PT--00188779 PT/IT0000066123/21/1	PRET FIX	0.100	224,175.	EUR	0.	% 30/04/18		0.00	0.00	1.25	1.25	0.00
PT--00188858 PT/IT0003487029/22/1	PRET FIX	0.100	1,200,297.	EUR	0.	% 30/04/18		0.00	0.00	6.67	6.67	0.00
PT--00189490 PT/IT0003487029/10/0	PRET FIX	0.100	855,540.	EUR	0.	% 30/04/18		0.00	0.00	2.38	2.38	0.00
PT--00189650 PT/IT0003487029/15/0	PRET FIX	0.160	16,926.	EUR	0.	% 30/04/18		0.00	0.00	0.08	0.08	0.00
PT--00190360 PT/IT0000066123/26/0	PRET FIX	0.160	84,252.	EUR	0.	% 30/04/18		0.00	0.00	0.37	0.37	0.00
PT--00190532 PT/IT0000066123/31/0	PRET FIX	0.160	508,725.	EUR	0.	% 30/04/18		0.00	0.00	2.26	2.26	0.00
PT--00190668 PT/IT0000066123/02/0	PRET FIX	0.100	94,097.9	EUR	0.	% 30/04/18		0.00	0.00	0.26	0.26	0.00
PT--00191002 PT/IT0003487029/09/0	PRET FIX	0.100	30,132.84	EUR	0.	% 30/04/18		0.00	0.00	0.08	0.08	0.00
PT--00191730 PT/IT0000066123/28/0	PRET FIX	0.200	510,720.	EUR	0.	% 30/04/18		0.00	0.00	2.84	2.84	0.00
PT--00191748 PT/IT0003487029/28/0	PRET FIX	0.160	2,912,805.	EUR	0.	% 30/04/18		0.00	0.00	12.95	12.95	0.00
PT--00191986 FIX UBI BANCA SPA	PRET FIX	0.098	74,769.6	EUR	0.	% 30/04/18		0.00	0.00	0.20	0.20	0.00
PT--00192096 PT/IT0000066123/09/0	PRET FIX	0.160	5,865.12	EUR	0.	% 30/04/18		0.00	0.00	0.03	0.03	0.00
PT--00192382 PT/IT0005218380/19/0	PRET FIX	0.330	57,883.8	EUR	0.	% 30/04/18		0.00	0.00	0.53	0.53	0.00
PT--00192808 PT/BE0003565737/28/0	PRET FIX	0.100	1,996,676.33	EUR	0.	% 30/04/18		0.00	0.00	5.55	5.55	0.00
PT--00192989 PT/IT0005239360/05/0	PRET FIX	1.470	18,093,600.	EUR	0.	% 30/04/18		0.00	0.00	738.82	738.82	0.00
PT--00193032 PT/IT0000072170/06/0	PRET FIX	1.930	6,350,400.	EUR	0.	% 30/04/18		0.00	0.00	340.45	340.45	0.00
PT--00193033 PT/IT0000072170/06/0	PRET FIX	1.930	403,200.	EUR	0.	% 30/04/18		0.00	0.00	21.62	21.62	0.00
PT--00193060 FIX ING GROUP	PRET FIX	0.000	35,511,000.	EUR	0.	% 30/04/18		0.00	0.00	0.00	0.00	0.00
PT--00193115 PT/NL0011821202/10/0	PRET FIX	0.370	76,561,716.	EUR	0.	% 30/04/18		0.00	0.00	786.88	786.88	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935606 LYXOR UCITS ETF EURO STOXX BANKS — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE		QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
PT--00193693 PT/FR0000131104/24/0	PRET	FIX	0.100	27,676,498.5	EUR	0. %	30/04/18			0.00	0.00	76.88	76.88	0.00
PT--00193863 FIX UBI BANCA SPA	PRET	FIX	0.130	293,060.32	EUR	0. %	30/04/18			0.00	0.00	1.06	1.06	0.00
A/R on lended securities														
							SUM	(EUR)		0.00	0.00	2,001.40	2,001.40	
A/P on Collateral sec (rcvd)														
PDC-02409550 FIX LEGRAND	PGAR1	FIX	0.000	-655,590.	EUR	100. %	30/04/18			-655,590.00	0.00	0.00	-655,590.00	-0.06
PDC-02409551 FIX TELEFONICA SA	PGAR1	FIX	0.000	-1,470,875.	EUR	100. %	30/04/18			-1,470,875.00	0.00	0.00	-1,470,875.00	-0.14
PDC-02409552 FIX THALES SA	PGAR1	FIX	0.000	-31,744,320.	EUR	100. %	30/04/18			-31,744,320.00	0.00	0.00	-31,744,320.00	-2.91
PDC-02409605 PDC/IE0001827041/31/	PGAR1	FIX	0.000	-7,900,200.	EUR	100. %	30/04/18			-7,900,200.00	0.00	0.00	-7,900,200.00	-0.73
PDC-02409629 PDC/FR0000051732/31/	PGAR1	FIX	0.000	-12,008,865.75	EUR	100. %	30/04/18			-12,008,865.75	0.00	0.00	-12,008,865.75	-1.10
PDC-02409632 PDC/FR0000125338/31/	PGAR1	FIX	0.000	-19,056,213.	EUR	100. %	30/04/18			-19,056,213.00	0.00	0.00	-19,056,213.00	-1.75
PDC-02409656 PDC/FR0000120271/31/	PGAR1	FIX	0.000	-18,114,753.2	EUR	100. %	30/04/18			-18,114,753.20	0.00	0.00	-18,114,753.20	-1.66
PDC-02409689 PDC/IE00B1RR8406/31/	PGAR1	FIX	0.000	-19,057,984.	EUR	100. %	30/04/18			-19,057,984.00	0.00	0.00	-19,057,984.00	-1.75
PDC-02409708 PDC/FR0010242511/31/	PGAR1	FIX	0.000	-11,293,695.18	EUR	100. %	30/04/18			-11,293,695.18	0.00	0.00	-11,293,695.18	-1.04
PDC-02409765 PDC/IE00BYTBXV33/31/	PGAR1	FIX	0.000	-11,197,126.2	EUR	100. %	30/04/18			-11,197,126.20	0.00	0.00	-11,197,126.20	-1.03
PDC-02409776 PDC/FR0000133308/31/	PGAR1	FIX	0.000	-16,006,035.48	EUR	100. %	30/04/18			-16,006,035.48	0.00	0.00	-16,006,035.48	-1.47
PDC-02409778 PDC/FR0000121485/31/	PGAR1	FIX	0.000	-12,955,275.9	EUR	100. %	30/04/18			-12,955,275.90	0.00	0.00	-12,955,275.90	-1.19
A/P on Collateral sec (rcvd)														
							SUM	(EUR)		-161,460,933.71	0.00	0.00	-161,460,933.71	-14.82
							SUM	(EUR)		-161,460,933.71	0.00	0.00	-161,460,933.71	-14.82
Lending / Borrowing														
							SUM	(EUR)		-161,460,933.71	0.00	2,001.40	-161,458,932.31	-14.82
Forward Instruments														
Margin Call														
Margin Call on Futures														
Margin Call on Transferable Securities Futures														
IESI150618 INTESA SANPAOLO 0618			06/18	27,000.	EUR	2.8155 M	30/04/18	2.9781	V	0.00	4,390,700.00	0.00	4,390,700.00	0.40
Margin Call on Index Futures														
CA150618 EURO STOXX BANK 0618			06/18	-7,306.	EUR	123.4267 M	30/04/18	127.5		0.00	-1,487,990.00	0.00	-1,487,990.00	-0.14
Margin Call on Futures														
							SUM	(EUR)		0.00	2,902,710.00	0.00	2,902,710.00	0.27
Margin Call														
							SUM	(EUR)		0.00	2,902,710.00	0.00	2,902,710.00	0.27
Forward Instruments														
							SUM	(EUR)		0.00	2,902,710.00	0.00	2,902,710.00	0.27

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935606 LYXOR UCITS ETF EURO STOXX BANKS — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T		STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
Cash													
Cash at Banks													
A/R + associated accounts													
Coupons receivable													
ES0113900J37	BANCO SANTANDER SA	ACHLIG	33,333,055.	P EUR	0.0486	30/04/18			1,619,986.47	0.00	0.00	1,619,986.47	0.15
IE00BD1RP616	BK OF IE GRP RG	ACHLIG	1,917,680.	P EUR	0.092	30/04/18			176,426.56	0.00	0.00	176,426.56	0.02
IE00BF0L3536	AIB GROUP PLC	ACHLIG	1,648,177.	P EUR	0.096	30/04/18			158,224.99	0.00	0.00	158,224.99	0.01
NL0011821202	ING GROUP	ACHLIG	137,022.	P EUR	0.36549999	30/04/18			50,081.54	0.00	0.00	50,081.54	0.00
Deferred settlement Sales													
SDT065EUR	Ds-SecLnd EUR		45,238.96	EUR	1.		1.		45,238.96	0.00	0.00	45,238.96	0.00
Cash deposit (paid)													
DFPEUR	CshDepPaidOnFm-Fut		8,672,493.56	EUR	1.		1.		8,672,493.56	0.00	0.00	8,672,493.56	0.80
Other A/R													
PIC065EUR	CrIntPvsn		1,664,464.07	EUR	1.		1.		1,664,464.07	0.00	0.00	1,664,464.07	0.15
A/R + associated accounts													
						SUM (EUR)			12,386,916.15	0.00	0.00	12,386,916.15	1.14
Sundry debit or credit accounts													
LIR065EUR	SIAllowRcbl		2,883,795.	EUR	1.		1.		2,883,795.00	0.00	0.00	2,883,795.00	0.26
MCEUR	SundryCrAcc		-8,270.29	EUR	1.		1.		-8,270.29	0.00	0.00	-8,270.29	0.00
Sundry debit or credit accounts													
						SUM (EUR)			2,875,524.71	0.00	0.00	2,875,524.71	0.26
Adjustment accounts													
Accrued charges													
F120EURC	PnAdmFee		-287,083.9	EUR	1.		1.		-287,083.90	0.00	0.00	-287,083.90	-0.03
Adjustment accounts													
						SUM (EUR)			-287,083.90	0.00	0.00	-287,083.90	-0.03
Cash at Banks													
						SUM (EUR)			14,975,356.96	0.00	0.00	14,975,356.96	1.37
Other availabilities													
Financial accounts													
Spot transactions													
BK040EUR	BkDep EUR NEWEDG		6,877,517.09	EUR	1.		1.		6,877,517.09	0.00	0.00	6,877,517.09	0.63
BK065EUR	BkDep EUR SGP		15,824,467.25	EUR	1.		1.		15,824,467.25	0.00	0.00	15,824,467.25	1.45
Margin Call													
MGEUR	MrgnCall		-2,902,710.	EUR	1.		1.		-2,902,710.00	0.00	0.00	-2,902,710.00	-0.27
Financial accounts													
						SUM (EUR)			19,799,274.34	0.00	0.00	19,799,274.34	1.82

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935606 LYXOR UCITS ETF EURO STOXX BANKS — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Other availabilities												
					SUM (EUR)			19,799,274.34	0.00	0.00	19,799,274.34	1.82
Cash												
					SUM (EUR)			34,774,631.30	0.00	0.00	34,774,631.30	3.19
EURO												
					SUM (EUR)			1,096,196,830.16	-7,081,714.74	2,001.40	1,089,117,116.82	100.00
POUND STERLING												
Equities												
Equities DRM												
Equities DRM												
GB00B1KJJ408 WHITBREAD	PGARANPDC-02409553	91,000.	P GBP	42.37	M		42.81	A	4,395,679.19	-250.55	0.00	4,395,428.64	0.40
Equities DRM												
					SUM (EUR)			4,395,679.19	-250.55	0.00	4,395,428.64	0.40
Equities DRM												
					SUM (EUR)			4,395,679.19	-250.55	0.00	4,395,428.64	0.40
Equities												
					SUM (EUR)			4,395,679.19	-250.55	0.00	4,395,428.64	0.40
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02409553 FIX WHITBREAD	PGAR1 FIX	0.000 -3,855,670.	GBP	100.	% 30/04/18				-4,395,679.19	250.55	0.00	-4,395,428.64	-0.40
A/P on Collateral sec (rcvd)												
					SUM (EUR)			-4,395,679.19	250.55	0.00	-4,395,428.64	-0.40
					SUM (EUR)			-4,395,679.19	250.55	0.00	-4,395,428.64	-0.40
Lending / Borrowing												
					SUM (EUR)			-4,395,679.19	250.55	0.00	-4,395,428.64	-0.40
POUND STERLING												
					SUM (EUR)			0.00	0.00	0.00	0.00	
JAPAN YEN												
Cash												
Other availabilities												

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935606 LYXOR UCITS ETF EURO STOXX BANKS — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Financial accounts												
Spot transactions												
BK065JPY BkDep JPY SGP		-1.	JPY	0.01		0.00756388		-0.01	0.00	0.00	-0.01	0.00
Financial accounts												
					SUM (EUR)			-0.01	0.00	0.00	-0.01	
Other availabilities												
					SUM (EUR)			-0.01	0.00	0.00	-0.01	
Cash												
					SUM (EUR)			-0.01	0.00	0.00	-0.01	
JAPAN YEN												
					SUM (EUR)			-0.01	0.00	0.00	-0.01	
US DOLLAR												
Equities												
Equities DRM												
Equities DRM												
NL0000687663 AERCAP HOLDINGS NV	PGARANPDC-02409642	261,093.	P USD	52.59	M	52.13	A	11,364,741.66	0.00	0.00	11,364,741.66	1.04
US00724F1012 ADOBE SYSTEMS INC	PGARANPDC-02409717	33,251.	P USD	221.9	M	221.6	A	6,106,933.37	0.00	0.00	6,106,933.37	0.56
US0231351067 AMAZON.COM	PGARANPDC-02409628	3,420.	P USD	1572.62	M	1566.13	A	4,451,548.09	0.00	0.00	4,451,548.09	0.41
US0528001094 AUTOLIV INC	PGARANPDC-02409756	3,460.	P USD	136.67	M	134.05	A	391,390.66	0.00	0.00	391,390.66	0.04
Equities DRM												
					SUM (EUR)			22,314,613.78	0.00	0.00	22,314,613.78	2.05
Equities DRM												
					SUM (EUR)			22,314,613.78	0.00	0.00	22,314,613.78	2.05
Equities												
					SUM (EUR)			22,314,613.78	0.00	0.00	22,314,613.78	2.05
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02409628 PDC/US0231351067/31/	PGAR1 FIX 0.000	-5,378,360.4	USD	100.	% 30/04/18			-4,451,548.09	0.00	0.00	-4,451,548.09	-0.41
PDC-02409642 PDC/NL0000687663/31/	PGAR1 FIX 0.000	-13,730,880.87	USD	100.	% 30/04/18			-11,364,741.66	0.00	0.00	-11,364,741.66	-1.04
PDC-02409717 PDC/US00724F1012/31/	PGAR1 FIX 0.000	-7,378,396.9	USD	100.	% 30/04/18			-6,106,933.37	0.00	0.00	-6,106,933.37	-0.56
PDC-02409756 PDC/US0528001094/31/	PGAR1 FIX 0.000	-472,878.2	USD	100.	% 30/04/18			-391,390.66	0.00	0.00	-391,390.66	-0.04
A/P on Collateral sec (rcvd)												
					SUM (EUR)			-22,314,613.78	0.00	0.00	-22,314,613.78	-2.05

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935606 LYXOR UCITS ETF EURO STOXX BANKS — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
					SUM (EUR)			-22,314,613.78	0.00	0.00	-22,314,613.78	-2.05
Lending / Borrowing												
					SUM (EUR)			-22,314,613.78	0.00	0.00	-22,314,613.78	-2.05
Cash												
Other availabilities												
Financial accounts												
Spot transactions												
BK040USD BkDep USD NEWEDG		2.4	USD	0.87916667		0.82767754		2.11	-0.12	0.00	1.99	0.00
Financial accounts												
					SUM (EUR)			2.11	-0.12	0.00	1.99	
Other availabilities												
					SUM (EUR)			2.11	-0.12	0.00	1.99	
Cash												
					SUM (EUR)			2.11	-0.12	0.00	1.99	
US DOLLAR												
					SUM (EUR)			2.11	-0.12	0.00	1.99	
FUND : LYXOR UCITS ETF EURO STOXX BANKS (935606)												
					(EUR)			1,096,196,832.26	-7,081,714.86	2,001.40	1,089,117,118.80	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935606 LYXOR UCITS ETF EURO STOXX BANKS — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 1,054,342,485.52 Coupons and dividends due : 2,004,719.56

Day's management fees

PnAdmFee : 26,855.6 EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
C FR0011645647 PART C	EUR	1,089,117,118.80	9,711,053.	112.1523	100.		112.1523	112.1523

Net Asset Value EUR : 1,089,117,118.80

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935606 LYXOR UCITS ETF EURO STOXX BANKS — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report	for previous VNI calculation		variation
Rate	EUR in EUR :	1.	quoted	: 30/04/18	0.	1.	quotation: 27/04/18	0.
Rate	EUR in GBP :	0.8772	quoted	: 30/04/18	0.	0.87715	quotation: 27/04/18	0.0057
Rate	EUR in JPY :	132.2073	quoted	: 30/04/18	0.	132.0092	quotation: 27/04/18	0.15007
Rate	EUR in USD :	1.2082	quoted	: 30/04/18	0.	1.21015	quotation: 27/04/18	-0.16114

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report	for previous VNI calculation	
Rate	EUR in EUR :	1.	quoted	: 30/04/18	0.	1.	quotation: 27/04/18
Rate	GBP in EUR :	1.13999088	quoted	: 30/04/18	0.	1.1400558627	quotation: 27/04/18
Rate	JPY in EUR :	0.0075638788	quoted	: 30/04/18	0.	0.0075752296	quotation: 27/04/18
Rate	USD in EUR :	0.8276775368	quoted	: 30/04/18	0.	0.8263438416	quotation: 27/04/18

Equity fund - Calc. weight of 80.88 %(threshold of 51. %)

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935609 LYXOR 10Y US TREASURY DAILY -2X INVERSE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
US DOLLAR													
Bonds													
Bonds DRM													
Fixed-rate Bonds DRM													
US00828EBD04 AFRICAN DE 2.375% 21		USA-23/09/21	249,000.	M USD	98.6915	% 30/04/18	98.4245		245,741.84	-664.83	657.08	245,734.09	0.28
US00828EBQ17 AFRICAN 1.125% 2019		USA-29/09/19	3,000.	M USD	98.156	% 30/04/18	98.0775		2,944.68	-2.35	4.03	2,946.36	0.00
US06367XD243 BANK OF M 2.5% 2022		USA-11/01/22	1,678,000.	M USD	99.531	% 30/04/18	97.5925		1,670,129.51	-32,527.36	13,051.11	1,650,653.26	1.89
US07177MAB90 BAXALTA 4% 25	PGARANPDC	-02412125	48,000.	M USD	99.4481	%	98.02	A	47,735.09	0.00	0.00	47,735.09	0.05
US075887BW84 BECTON DICK 3.7% 27		USA-06/06/27	209,000.	M USD	95.7855	% 30/04/18	94.8785		200,191.70	-1,895.63	3,157.64	201,453.71	0.23
US222213AK66 COE 1.75% 14/11/2019		USA-14/11/19	3,296,000.	M USD	98.982	% 30/04/18	98.737		3,262,446.72	-8,075.20	27,077.56	3,281,449.08	3.76
US222213AL40 COUNCIL 1.625% 03/20		EUR-10/03/20	3,845,000.	M USD	98.384	% 30/04/18	98.165		3,782,864.80	-8,420.55	9,198.63	3,783,642.88	4.33
US222213AQ37 COUNC OF EUR 1.5% 19		USA-17/05/19	1,130,000.	M USD	99.0955	% 30/04/18	99.002		1,119,779.15	-1,056.55	7,815.83	1,126,538.43	1.29
US22411WAD83 CPPIB 2.75% 02/2027		USA-02/11/27	250,000.	M USD	95.4355	% 30/04/18	95.489		238,588.75	133.75	19.10	238,741.60	0.27
US251541AQ13 DEUTSCHE 4.25% 2021		USA-14/10/21	101,000.	M USD	103.0825	% 30/04/18	100.896		104,113.32	-2,208.36	226.55	102,131.51	0.12
US25159MAR88 DEV BK JPN 1.625% 21		EUR-01/09/21	300,000.	M USD	95.7455	% 30/04/18	95.202		287,236.50	-1,630.50	839.58	286,445.58	0.33
US25214BAT17 DEXIA CRD 2.375% 22		EUR-20/09/22	7,560,000.	M USD	96.9503	% 30/04/18	96.766		7,329,439.70	-13,930.10	21,446.25	7,336,955.85	8.40
US29874QCP72 EUROPEAN 1.75% 2019		USA-14/06/19	819,000.	M USD	99.7055	% 30/04/18	99.22		816,588.05	-3,976.25	5,533.94	818,145.74	0.94
US29874QCW24 EURO BK 0.875% 07/19		EUR-22/07/19	274,000.	M USD	98.0445	% 30/04/18	98.0465		268,641.93	5.48	672.63	269,320.04	0.31
US298785HP47 EUROPEAN BK 2.5% 23		USA-15/03/23	558,000.	M USD	97.8045	% 30/04/18	97.929		545,748.89	694.93	1,860.00	548,303.82	0.63
US30254WAN92 FMS 2.75% 06/2023		EUR-06/03/23	519,000.	M USD	99.3625	% 30/04/18	98.868		515,691.38	-2,566.46	2,259.81	515,384.73	0.59
US4581X0CK22 INTER 1.50% 2018		EUR-25/09/18	250,000.	M USD	99.692	% 30/04/18	99.737		249,230.00	112.50	395.83	249,738.33	0.29
US4581X0CY26 INTER AMER 2.375% 27		USA-07/07/27	615,000.	M USD	97.8805	% 30/04/18	94.33		601,965.08	-21,835.58	4,706.46	584,835.96	0.67
US471048AM01 JAPAN BK 2.125% 25		USA-10/02/25	1,120,000.	M USD	93.6605	% 30/04/18	92.8115		1,048,997.60	-9,508.80	5,487.22	1,044,976.02	1.20
US471048AN83 JAPAN BANK 1.75% 20		EUR-28/05/20	210,000.	M USD	97.9445	% 30/04/18	97.7205		205,683.45	-470.40	1,582.29	206,795.34	0.24
US500769GZ11 KFW 1.5% 21		USA-15/06/21	1,205,000.	M USD	96.151	% 30/04/18	96.099		1,158,619.55	-626.60	6,928.75	1,164,921.70	1.33
US500769HN71 KFW 1.5% 2019		EUR-09/09/19	917,000.	M USD	98.7629	% 30/04/18	98.607		905,656.11	-1,429.92	2,063.25	906,289.44	1.04
US515110BU72 RENTENBK 2.375% 20		EUR-21/02/20	3,961,000.	M USD	99.6216	% 30/04/18	99.5445		3,946,009.60	-3,051.95	18,553.43	3,961,511.08	4.54
US563469TX35 MANITOBA 2.10% 09/22		USA-06/09/22	441,000.	M USD	96.419	% 30/04/18	95.6895		425,207.79	-3,217.10	1,466.33	423,457.02	0.48
US563469UH65 MANITOBA 2.05% 20		USA-30/11/20	457,000.	M USD	99.5303	% 30/04/18	97.775		454,853.28	-8,021.53	3,981.61	450,813.36	0.52
US62947QAU22 NXP BV/NXP 4.125% 21		USA-01/06/21	600,000.	M USD	101.375	% 30/04/18	100.3645		608,250.00	-6,063.00	10,450.00	612,637.00	0.70
US63253XAH26 AUSTRALIA 2.125% 19		EUR-09/09/19	319,000.	M USD	99.3985	% 30/04/18	99.121		317,081.22	-885.23	1,016.81	317,212.80	0.36
US676167BH14 OESTER 1.125% 18		EUR-29/05/18	35,000.	M USD	99.762	% 30/04/18	99.9395		34,916.70	62.12	168.44	35,147.26	0.04
US6832348K70 ONTARIO 4.40% 04/20		USA-14/04/20	139,000.	M USD	103.369	% 30/04/18	103.0695		143,682.91	-416.31	322.79	143,589.39	0.16
US683234C630 ONTARIO 2.5% 10/2021		USA-10/09/21	345,000.	M USD	98.3045	% 30/04/18	98.2395		339,150.53	-224.25	1,269.79	340,196.07	0.39
US683235AA32 ONTARIO 2% 27/09/18		USA-27/09/18	26,000.	M USD	99.8965	% 30/04/18	99.881		25,973.09	-4.03	52.00	26,021.06	0.03
US68323ABK97 ONTARIO PRO 2.45% 22		USA-29/06/22	1,136,000.	M USD	97.249	% 30/04/18	97.198		1,104,748.64	-579.36	9,586.58	1,113,755.86	1.28
US68323ADY73 ONTARIO 1.25% 06/19		USA-17/06/19	2,020,000.	M USD	98.5735	% 30/04/18	98.527		1,991,184.70	-939.30	9,538.89	1,999,784.29	2.29
US780097BD21 RBS 3.875% 12/09/23		USA-12/09/23	400,000.	M USD	99.255	% 30/04/18	98.4465		397,020.00	-3,234.00	2,195.83	395,981.83	0.45
US78011DAG97 RBC 2.2% 23/09/19		EUR-23/09/19	188,000.	M USD	99.3305	% 30/04/18	99.245		186,741.34	-160.74	459.56	187,040.16	0.21
US912828RY80 US TREASURY 1.375 18		UST-31/12/18	620,600.	M USD	99.5098	% 30/04/18	99.49414		617,557.61	-96.98	2,875.85	620,336.48	0.71
US912828SX98 US TREAS 1.125% 19		UST-31/05/19	439,200.	M USD	98.763	% 30/04/18	98.74805		433,766.90	-65.47	2,076.85	435,778.28	0.50
US912828V723 WI TREA 1.875% 2022	PGARANPDC	-02412133	4,200,000.	M USD	97.4727	%	96.98828	A	4,093,853.39	0.00	0.00	4,093,853.39	4.69
US912828WL05 USA T-NOTES 1.5% 19		UST-31/05/19	529,900.	M USD	99.2311	% 30/04/18	99.15625		525,825.53	-396.56	3,340.99	528,769.96	0.61
US96122XAG34 WESTPAC 2% 21/05/19		EUR-21/05/19	662,000.	M USD	99.5602	% 30/04/18	99.297		659,088.82	-1,742.68	5,958.00	663,304.14	0.76
XS1046705809 KREDITANS 1.375% 18		EUR-14/05/18	1,948,000.	M USD	99.939	% 30/04/18	99.9865		1,946,811.72	925.30	25,966.57	1,973,703.59	2.26
XS1107866979 RENTENBANK 1.875% 20		EUR-22/01/20	1,880,000.	M USD	99.3489	% 30/04/18	98.7315		1,867,759.90	-11,607.70	9,889.58	1,866,041.78	2.14
XS1422951993 KOMMU 1.625% 21		EUR-01/06/21	27,000.	M USD	99.4035	% 30/04/18	96.307		26,838.95	-836.06	404.63	26,407.52	0.03
XS1453477181 L-BANK F 1.375% 21		EUR-21/07/21	1,000.	M USD	97.715	% 30/04/18	95.275		977.15	-24.40	10.77	963.52	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935609 LYXOR 10Y US TREASURY DAILY -2X INVERSE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
XS1479554567 NRW BANK 1.5% 2021		EUR-23/08/21	3,975,000.	M USD	97.6878 %	30/04/18	95.4095		3,883,091.21	-90,563.58	41,406.25	3,833,933.88	4.39
XS1664635213 FMS 1.50% 09/19		EUR-09/08/19	200,000.	M USD	98.7775 %	30/04/18	98.703		197,555.00	-149.00	2,141.67	199,547.67	0.23
XS1668899104 DEV BK JPN 2.625% 27		EUR-01/09/27	1,090,000.	M USD	95.04 %	30/04/18	94.3655		1,035,936.00	-7,352.05	4,927.71	1,033,511.66	1.18
XS1697651468 DEV BK JPN 2.5% 2022		EUR-18/10/22	400,000.	M USD	97.2225 %	30/04/18	97.081		388,890.00	-566.00	416.67	388,740.67	0.45
XS1718495515 KOMMUNEKRE 2.25% 22		EUR-16/11/22	4,522,000.	M USD	97.4095 %	30/04/18	96.7705		4,404,857.59	-28,895.58	47,198.38	4,423,160.39	5.06
Fixed-rate Bonds DRM													
						SUM	(USD)		54,665,663.37	-277,984.22	320,659.52	54,708,338.67	62.64
Floating- Reviewable-rate Bonds DRM													
US00206REJ77 AT T INC FRN 2023	PGARAN	PDC-02412140	10,000.	M USD	101.5068 %		100.9435	A	10,150.68	0.00	0.00	10,150.68	0.01
US05583JAB89 BPCE SA FRN 2022		FRN-22/05/22	675,000.	M USD	101.464 %	30/04/18	101.7345		684,882.00	1,825.88	4,100.17	690,808.05	0.79
US05584KAB44 BPCE FRN 22/05/22		FRN-22/05/22	379,000.	M USD	101.8235 %	30/04/18	101.764		385,911.07	-225.51	2,302.17	387,987.73	0.44
US06051GHE26 BK OF AMER FRN 2024	PGARAN	PDC-02412155	590,000.	M USD	100.2963 %		99.8835	A	591,748.30	0.00	0.00	591,748.30	0.68
US06738EAR62 BARCLAYS PL FRN 2021		FRN-10/08/21	578,000.	M USD	104.8225 %	30/04/18	104.5515		605,873.76	-1,566.09	5,035.66	609,343.33	0.70
US06738EAT29 BARCLAYS FRN 23		FRN-10/01/23	884,000.	M USD	102.4845 %	30/04/18	103.0325		905,962.98	4,844.32	2,237.91	913,045.21	1.05
US075887BU29 BECTON DICKIN FRN 22		FRN-06/06/22	278,000.	M USD	100.8135 %	30/04/18	100.6705		280,261.53	-397.54	1,368.39	281,232.38	0.32
US14040HBM60 CAPITAL FRN 2022		FRN-09/03/22	12,000.	M USD	100.627 %	30/04/18	100.4925		12,075.24	-16.14	55.13	12,114.23	0.01
US14040HBQ74 CAP ONE FIN FRN 20		FRN-12/05/20	408,000.	M USD	100.672 %	30/04/18	100.582		410,741.76	-367.20	2,330.59	412,705.15	0.47
US172967KX80 CITIGROUP INC FRN 23		FRN-01/09/23	928,000.	M USD	102.8581 %	30/04/18	103.0365		954,522.99	1,655.73	5,580.47	961,759.19	1.10
US172967LH22 CITIGROUP INC FRN 22		FRN-25/04/22	185,000.	M USD	101.2579 %	30/04/18	101.3025		187,327.16	82.46	136.47	187,546.09	0.21
US172967LN99 CITIGROUP FRN 2023		FRN-24/07/23	91,000.	M USD	100.8463 %	30/04/18	101.0355		91,770.09	172.22	75.28	92,017.59	0.11
US251525AV32 DEUTSCHE FRN 2020		FRN-13/07/20	1,901,000.	M USD	100.319 %	30/04/18	100.393		1,907,064.69	1,406.24	3,497.45	1,911,968.38	2.19
US251526BQ11 DEUTSCHE FRN 2021		FRN-22/01/21	1,612,000.	M USD	99.4788 %	30/04/18	99.525		1,603,599.01	743.99	1,564.63	1,605,907.63	1.84
US25152R2V48 DEUTSCHE BK FRN 2020		FRN-20/08/20	115,000.	M USD	101.201 %	30/04/18	100.9625		116,381.15	-274.28	734.84	116,841.71	0.13
US25152R7D94 DEUTSCHE BK FRN 2019		FRN-18/01/19	1,148,000.	M USD	100.659 %	30/04/18	100.671		1,155,565.32	137.76	1,820.10	1,157,523.18	1.33
US345397YF47 FORD MOTOR FRN 2020		FRN-09/01/20	465,000.	M USD	100.9575 %	30/04/18	100.959		469,452.38	6.97	991.50	470,450.85	0.54
US345397YJ68 FORD MOTOR FRN 22		FRN-28/03/22	1,134,000.	M USD	101.4 %	30/04/18	101.7085		1,149,876.00	3,498.39	4,042.66	1,157,417.05	1.33
US345397YP29 FORD MOTOR FRN 2022		FRN-03/08/22	1,032,000.	M USD	100.93 %	30/04/18	100.954		1,041,597.60	247.68	0.00	1,041,845.28	1.19
US37045XBU90 GEN MOTORS FRN 2020		FRN-13/04/20	2,008,000.	M USD	100.8585 %	30/04/18	100.9675		2,025,238.68	2,188.72	3,649.69	2,031,077.09	2.33
US37045XBX30 GEN MOTOR FRN 2022		FRN-30/06/22	472,000.	M USD	101.7315 %	30/04/18	101.8895		480,172.68	745.76	1,657.51	482,575.95	0.55
US38141EB735 GOLDMAN SA FRN 11/18		FRN-15/11/18	1,004,000.	M USD	100.598 %	30/04/18	100.455		1,010,003.92	-1,435.72	6,310.80	1,014,879.00	1.16
US38143U8G98 GOLDMAN FRN 21		FRN-25/02/21	871,000.	M USD	103.739 %	30/04/18	103.4815		903,566.69	-2,242.83	5,930.05	907,253.91	1.04
US38148YAB48 GOLDMAN FRN 2022		FRN-31/10/22	2,000.	M USD	100.1105 %	30/04/18	100.289		2,002.21	3.57	0.52	2,006.30	0.00
US51511CAM01 LANDWIRTSCH FRN 2021		FRN-19/02/21	33,000.	M USD	100.9535 %	30/04/18	100.93		33,314.66	-7.76	147.51	33,454.41	0.04
US55608KAJ43 MACQUARIE FRN 2023		FRN-28/11/23	50,000.	M USD	100.4787 %	21/03/18	99.36		50,239.37	-559.37	267.04	49,947.04	0.06
US61746BEC63 MORGAN STAN FRN 23		FRN-24/10/23	530,000.	M USD	102.6375 %	30/04/18	102.698		543,978.75	320.65	498.10	544,797.50	0.62
US61746BEH50 MORGAN STAN FRN 20		FRN-14/02/20	1,206,000.	M USD	100.5035 %	30/04/18	100.3765		1,212,072.20	-1,531.61	6,881.02	1,217,421.61	1.39
US631103AH17 NASDAQ FRN 2019		FRN-22/03/19	88,000.	M USD	100.1331 %	30/04/18	100.186		88,117.13	46.55	270.85	88,434.53	0.10
US780097BF78 ROYAL BK FRN 2023		FRN-15/05/23	1,144,000.	M USD	101.9641 %	30/04/18	101.3475		1,166,468.86	-7,053.46	8,096.14	1,167,511.54	1.34
XS1062906794 KOMMUN FRN 2019		FRN-02/05/19	330,000.	M USD	100.014 %	30/04/18	100.059		330,046.20	148.50	22.81	330,217.51	0.38
Floating- Reviewable-rate Bonds DRM													
						SUM	(USD)		20,409,985.06	2,397.88	69,605.46	20,481,988.40	23.45

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A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Other Bonds (indexed, hybrid secs) DRM													
Indexed bonds DRM													
US912828K338 TSY INFL 0.125% i 20		UST-15/04/20	8,031,000.	M USD	105.4998	% 30/04/18	99.18359		8,472,688.85	-2,883.45	524.97	8,470,330.37	9.70
Other Bonds (indexed, hybrid secs) DRM													
						SUM (USD)			8,472,688.85	-2,883.45	524.97	8,470,330.37	9.70
Bonds DRM													
						SUM (USD)			83,548,337.28	-278,469.79	390,789.95	83,660,657.44	95.79
Bonds OTC													
Fixed-rate Bonds OTC													
US12592BAB09 CNH INDUST 3.375% 19		USA-15/07/19	76,000.	M USD	101.277	% 30/04/18	100.311		76,970.52	-734.16	769.50	77,005.86	0.09
US161175AY09 CHARTER C04.908% 25		USA-23/07/25	478,000.	M USD	107.0181	% 30/04/18	101.726		511,546.45	-25,296.17	6,516.73	492,767.01	0.56
US345397VU41 FORD M CR 5.875% 21		USA-02/08/21	601,000.	M USD	106.472	% 30/04/18	106.478		639,896.72	36.06	8,925.27	648,858.05	0.74
US59565AAB61 MIDCONTINENT 6.7% 19		USA-15/09/19	120,000.	M USD	103.4844	% 30/04/18	102.285		124,181.25	-1,439.25	1,072.00	123,814.00	0.14
US693476BN25 PNC 3.30% 08/03/2022	PGARANPDC-02412161		78,000.	M USD	100.083	%	99.5785	A	78,064.74	0.00	0.00	78,064.74	0.09
US716473AC70 PETROFAC LTD 3.4% 18		USA-10/10/18	64,000.	M USD	99.92	% 30/04/18	99.539		63,948.80	-243.84	139.02	63,843.98	0.07
US98877DAB10 ZF NA CAPITA 4.5% 22		USA-29/04/22	186,000.	M USD	101.6875	% 30/04/18	102.1035		189,138.75	773.76	93.00	190,005.51	0.22
USU2526DAD13 DIAMOND 6.02% 2026		EUR-15/06/26	47,000.	M USD	109.7085	% 30/04/18	106.393		51,563.00	-1,558.29	1,084.60	51,089.31	0.06
Fixed-rate Bonds OTC													
						SUM (USD)			1,735,310.23	-28,461.89	18,600.12	1,725,448.46	1.98
Floating- Reviewable-rate Bonds OTC													
US06051GHB86 BANK AMER FRN 2026	PGARANPDC-02412168		318,000.	M USD	98.506	%	98.501	A	313,249.08	0.00	0.00	313,249.08	0.36
		FRN-05/02/26	788,000.	M USD	98.2625	% 30/04/18	98.501		774,308.38	1,879.50	4,869.34	781,057.22	0.89
US251526BM07 DEUTSCHE FRN 22		FRN-16/11/22	366,000.	M USD	100.123	% 30/04/18	100.1575		366,450.00	126.45	2,348.91	368,925.36	0.42
US345397WQ20 FORD MOTOR FRN 2019		FRN-12/03/19	1,139,000.	M USD	100.4425	% 30/04/18	100.341		1,144,040.08	-1,156.09	4,773.45	1,147,657.44	1.31
US38141GWU48 GOLDMN SA FRN 2023		FRN-23/02/23	453,000.	M USD	99.8528	% 30/04/18	100.0445		452,333.23	868.36	3,217.43	456,419.02	0.52
US38148LAB27 GOLDMAN FRN 20		FRN-23/04/20	517,000.	M USD	101.507	% 30/04/18	101.509		524,791.34	10.19	505.74	525,307.27	0.60
US816851BD03 SEMPRA ENER FRN 21	PGARANPDC-02412148		104,000.	M USD	100.1755	%	100.1655	A	104,182.52	0.00	0.00	104,182.52	0.12
Floating- Reviewable-rate Bonds OTC													
						SUM (USD)			3,679,354.63	1,728.41	15,714.87	3,696,797.91	4.23
Bonds OTC													
						SUM (USD)			5,414,664.86	-26,733.48	34,314.99	5,422,246.37	6.21
Bonds													
						SUM (USD)			88,963,002.14	-305,203.27	425,104.94	89,082,903.81	102.00
Lending / Borrowing													
A/P on Collateral sec (rcvd)													
PDC-02412125 PDC LYXOUS07177MAB90	PGAR1 FIX	0.000	-47,735.09	USD	100.	% 30/04/18			-47,735.09	0.00	0.00	-47,735.09	-0.05
PDC-02412133 PDC LYXOUS912828V723	PGAR1 FIX	0.000	-4,093,853.39	USD	100.	% 30/04/18			-4,093,853.39	0.00	0.00	-4,093,853.39	-4.69
PDC-02412140 PDC LYXOUS00206REJ77	PGAR1 FIX	0.000	-10,150.68	USD	100.	% 30/04/18			-10,150.68	0.00	0.00	-10,150.68	-0.01
PDC-02412148 PDC LYXOUS816851BD03	PGAR1 FIX	0.000	-104,182.52	USD	100.	% 30/04/18			-104,182.52	0.00	0.00	-104,182.52	-0.12
PDC-02412155 PDC LYXOUS06051GHE26	PGAR1 FIX	0.000	-591,748.3	USD	100.	% 30/04/18			-591,748.30	0.00	0.00	-591,748.30	-0.68
PDC-02412161 PDC LYXOUS693476BN25	PGAR1 FIX	0.000	-78,064.74	USD	100.	% 30/04/18			-78,064.74	0.00	0.00	-78,064.74	-0.09

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935609 LYXOR 10Y US TREASURY DAILY -2X INVERSE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
PDC-02412168 PDC LYX0US06051GHB86	PGAR1 FIX 0.000	-313,249.08	USD	100. %	30/04/18			-313,249.08	0.00	0.00	-313,249.08	-0.36
A/P on Collateral sec (rcvd)												
					SUM	(USD)		-5,238,983.80	0.00	0.00	-5,238,983.80	-6.00
					SUM	(USD)		-5,238,983.80	0.00	0.00	-5,238,983.80	-6.00
Lending / Borrowing												
					SUM	(USD)		-5,238,983.80	0.00	0.00	-5,238,983.80	-6.00
Forward Instruments												
Interest Rate Swaps												
Swaps												
Performance Swaps												
SWAP03598511 INDEX LEG C USD LYX	PRC	98,900,000.	USD	0.	30/04/18	188.3088879	V	0.00	87,337,490.14	0.00	87,337,490.14	100.00
SWAP03598513 VRAC LEG LYX ETF DAI	PRC	98,900,000.	USD	0.	30/04/18	15.22353892	V	0.00	-83,843,920.01	0.00	-83,843,920.01	-96.00
SWAP03598528 FEES LEG C USD LYX E	PRC	1.	USD	0.	30/04/18	1544709.837004	V	0.00	15,446.10	0.00	15,446.10	0.02
Swaps												
					SUM	(USD)		0.00	3,509,016.23	0.00	3,509,016.23	4.02
Interest Rate Swaps												
					SUM	(USD)		0.00	3,509,016.23	0.00	3,509,016.23	4.02
Forward Instruments												
					SUM	(USD)		0.00	3,509,016.23	0.00	3,509,016.23	4.02
Cash												
Cash at Banks												
A/P + associated accounts												
Deferred settlement Purchases												
BDS065USD DsPur-Sec		-1,242,402.33	USD	1.		1.		-1,242,402.33	0.00	0.00	-1,242,402.33	-1.42
A/P + associated accounts												
					SUM	(USD)		-1,242,402.33	0.00	0.00	-1,242,402.33	-1.42
A/R + associated accounts												
Deferred settlement Sales												
SDS065USD DsSal-Sec		1,769,012.93	USD	1.		1.		1,769,012.93	0.00	0.00	1,769,012.93	2.03
A/R + associated accounts												
					SUM	(USD)		1,769,012.93	0.00	0.00	1,769,012.93	2.03
Adjustment accounts												
Accrued charges												
F120USD PnAdmFee		-15,445.93	USD	1.		1.		-15,445.93	0.00	0.00	-15,445.93	-0.02

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935609 LYXOR 10Y US TREASURY DAILY -2X INVERSE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Amount payable												
DVS065USD SwapsSettltToPay		-663,549.18	USD	1.		1.		-663,549.18	0.00	0.00	-663,549.18	-0.76
Amount receivable												
DRS065USD SwapsSettlToReceive		136,938.58	USD	1.		1.		136,938.58	0.00	0.00	136,938.58	0.16
Adjustment accounts												
					SUM (USD)			-542,056.53	0.00	0.00	-542,056.53	-0.62
Cash at Banks												
					SUM (USD)			-15,445.93	0.00	0.00	-15,445.93	-0.02
Cash												
					SUM (USD)			-15,445.93	0.00	0.00	-15,445.93	-0.02
US DOLLAR												
					SUM (USD)			83,708,572.41	3,203,812.96	425,104.94	87,337,490.31	100.00
FUND : LYXOR 10Y US TREASURY DAILY -2X INVERSE UCITS ETF (935609)												
					(USD)			83,708,572.41	3,203,812.96	425,104.94	87,337,490.31	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935609 LYXOR 10Y US TREASURY DAILY -2X INVERSE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 87,352,936.24

Day's management fees

PnAdmFee : 1,435.71 USD

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
CU FR0011607084 ACTION C-USD	USD	87,337,490.31	989,000.	88.3088	100.		88.3088	88.3088

Net Asset Value USD : 87,337,490.31

CU	EUR	72,287,278.85	73.09	0.8276775368	73.09	73.09

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18
PORTFOLIO: 935614 LYXOR UCITS ETF FTSE ITALIA MID CAP

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR

(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

	for VNI calculation		for the report		for previous VNI calculation		variation
Rate EUR in USD :	1.2082	quoted :	30/04/18	0.	1.21015	quotation: 27/04/18	-0.16114

FX RATES IN REVERSE NOTATION

	for VNI calculation		for the report		for previous VNI calculation		
Rate USD in EUR :	0.8276775368	quoted :	30/04/18	0.	0.8263438416	quotation: 27/04/18	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935614 LYXOR UCITS ETF FTSE ITALIA MID CAP — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	 NET P&L	 ACCRUED INTEREST	 EVALUATION	PRCT PRCT NA
EURO												
Equities												
Equities DRM												
Equities DRM												
FR0000120271 TOTAL SA	PGARANPDC-02409777	23,115.	P EUR	52.1	M	52.33	A	1,204,291.50	0.00	0.00	1,204,291.50	0.23
FR0000121485 KERING	PGARANPDC-02409657	12,407.	P EUR	476.7	M	479.6	A	5,914,416.90	0.00	0.00	5,914,416.90	1.11
FR0000131104 BNP PARIBAS	PGARANPDC-02409631	130,066.	P EUR	63.57	M	63.98	A	8,268,295.62	0.00	0.00	8,268,295.62	1.55
FR0010242511 EDF	PGARANPDC-02409730	550,072.	P EUR	11.585	M	11.65	A	6,372,584.12	0.00	0.00	6,372,584.12	1.20
IT0000062882 VITTORIA ASSICURAZ		258,781.	P EUR	11.6612	M 30/04/18	11.76		3,017,693.17	25,571.39	0.00	3,043,264.56	0.57
IT0000076502 DANIELI C OFFICINE	PRETERPT--00192372	8,500.	P EUR	22.0745	M 30/04/18	22.85		187,633.13	6,591.87	0.00	194,225.00	0.04
		115,148.	P EUR	22.0821	M 30/04/18	22.85		2,542,711.83	88,419.97	0.00	2,631,131.80	0.49
IT0000080447 CIR CIE INDUSTRIAL		3,147,391.	P EUR	1.3454	M 30/04/18	1.09		4,234,357.71	-803,701.52	0.00	3,430,656.19	0.64
IT0000084027 AUTOSTRADA TORINO		361,823.	P EUR	15.7652	M 30/04/18	22.85		5,704,198.09	2,563,457.46	0.00	8,267,655.55	1.55
IT0000336518 JUVENTUS FC	PRETERPT--00193268	79,105.	P EUR	0.5604	M 30/04/18	0.63		44,330.70	5,505.45	0.00	49,836.15	0.01
	PRETERPT--00193269	35,895.	P EUR	0.5604	M 30/04/18	0.63		20,115.67	2,498.18	0.00	22,613.85	0.00
	PRETERPT--00193270	150,000.	P EUR	0.5604	M 30/04/18	0.63		84,060.48	10,439.52	0.00	94,500.00	0.02
	PRETERPT--00193272	30,400.	P EUR	0.5604	M 30/04/18	0.63		17,036.26	2,115.74	0.00	19,152.00	0.00
		3,605,152.	P EUR	0.5605	M 30/04/18	0.63		2,020,709.60	250,536.16	0.00	2,271,245.76	0.43
IT0000433307 SARAS SPA		4,871,442.	P EUR	1.8644	M 30/04/18	1.978		9,082,553.11	553,159.17	0.00	9,635,712.28	1.81
IT0000784154 CATTOLICA ASSICUR.		1,674,122.	P EUR	7.6566	M 30/04/18	8.84		12,818,157.33	1,981,081.15	0.00	14,799,238.48	2.78
IT0000784196 BANCA POP DI SONDRIO		4,804,047.	P EUR	3.3145	M 30/04/18	3.92		15,923,028.30	2,908,835.94	0.00	18,831,864.24	3.54
IT0001006128 AEROP GUGL MARC SPA		95,240.	P EUR	16.4619	M 30/04/18	16.16		1,567,827.57	-28,749.17	0.00	1,539,078.40	0.29
IT0001049623 IMA		173,550.	P EUR	76.7528	M 30/04/18	80.6		13,320,447.94	667,682.06	0.00	13,988,130.00	2.63
IT0001078911 INTERPUMP GROUP		885,401.	P EUR	23.0859	M 30/04/18	26.38		20,440,241.13	2,916,637.25	0.00	23,356,878.38	4.39
IT0001137345 AUTOGRILL SPA		1,352,113.	P EUR	9.7412	M 30/04/18	10.6		13,171,158.19	1,161,239.61	0.00	14,332,397.80	2.69
IT0001157020 ERG SPA		515,031.	P EUR	12.4027	M 30/04/18	19.9		6,387,773.37	3,861,343.53	0.00	10,249,116.90	1.93
IT0001206769 SOL SPA		387,754.	P EUR	11.842	M 30/04/18	11.38		4,591,777.28	-179,136.76	0.00	4,412,640.52	0.83
IT0001207098 ACEA		465,558.	P EUR	13.0852	M 30/04/18	14.57		6,091,939.50	691,240.56	0.00	6,783,180.06	1.28
IT0001250932 HERA SPA		8,543,656.	P EUR	2.6696	M 30/04/18	3.072		22,808,114.90	3,437,996.33	0.00	26,246,111.23	4.93
IT0001389631 BENI STABILI		10,872,382.	P EUR	0.6147	M 30/04/18	0.7845		6,683,409.55	1,845,974.13	0.00	8,529,383.68	1.60
IT0001415246 FINCANTIERI		4,969,388.	P EUR	0.7902	M 30/04/18	1.307		3,926,749.22	2,568,240.90	0.00	6,494,990.12	1.22
IT0003007728 TOD'S SPA	PRETERPT--00191593	2,278.	P EUR	70.105	M 30/04/18	64.		159,699.29	-13,907.29	0.00	145,792.00	0.03
	PRETERPT--00192263	15,000.	P EUR	69.8606	M 30/04/18	64.		1,047,909.34	-87,909.34	0.00	960,000.00	0.18
	PRETERPT--00192685	13,497.	P EUR	69.9064	M 30/04/18	64.		943,526.17	-79,718.17	0.00	863,808.00	0.16
	PRETERPT--00193262	35,000.	P EUR	69.2045	M 30/04/18	64.		2,422,156.19	-182,156.19	0.00	2,240,000.00	0.42
	PRETERPT--00193263	23,177.	P EUR	69.2045	M 30/04/18	64.		1,603,951.83	-120,623.83	0.00	1,483,328.00	0.28
	PRETERPT--00193264	1,640.	P EUR	69.2045	M 30/04/18	64.		113,495.32	-8,535.32	0.00	104,960.00	0.02
	PRETERPT--00193445	1,400.	P EUR	69.2045	M 30/04/18	64.		96,886.25	-7,286.25	0.00	89,600.00	0.02
		47,065.	P EUR	69.1522	M 30/04/18	64.		3,254,648.71	-242,488.71	0.00	3,012,160.00	0.57
IT0003027817 IREN SPA		5,425,345.	P EUR	2.0105	M 30/04/18	2.522		10,907,566.95	2,775,153.14	0.00	13,682,720.09	2.57
IT0003043418 EL TOWERS AZ		169,152.	P EUR	52.2451	M 30/04/18	47.9		8,837,370.88	-734,990.08	0.00	8,102,380.80	1.52
IT0003073266 PIAGGIO & C		1,742,031.	P EUR	1.9468	M 30/04/18	2.18		3,391,316.51	406,311.07	0.00	3,797,627.58	0.71
IT0003097257 BIESSE		143,271.	P EUR	28.7698	M 30/04/18	43.8		4,121,876.30	2,153,393.50	0.00	6,275,269.80	1.18
IT0003115950 DE LONGHI	PRETERPT--00192800	570,000.	P EUR	27.2006	M 30/04/18	24.8		15,504,354.69	-1,368,354.69	0.00	14,136,000.00	2.66
		116,859.	P EUR	26.9237	M 30/04/18	24.8		3,146,276.26	-248,173.06	0.00	2,898,103.20	0.54
IT0003121677 CREDEM	PRETERPT--00188448	5,000.	P EUR	6.6133	M 30/04/18	7.28		33,066.40	3,333.60	0.00	36,400.00	0.01
	PRETERPT--00193760	750,000.	P EUR	6.6591	M 30/04/18	7.28		4,994,358.88	465,641.12	0.00	5,460,000.00	1.03
		47,893.	P EUR	6.6591	M 30/04/18	7.28		318,926.44	29,734.60	0.00	348,661.04	0.07

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935614 LYXOR UCITS ETF FTSE ITALIA MID CAP — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
IT0003126783 CEMENTIR CEMENTERI		494,411.	P EUR	5.6261	M 30/04/18	6.93		2,781,622.10	644,646.13	0.00	3,426,268.23	0.64
IT0003153621 TAMBURI INVESTMENT	PRETERPT--00188048	11,000.	P EUR	4.959	M 30/04/18	6.14		54,549.04	12,990.96	0.00	67,540.00	0.01
		1,114,324.	P EUR	5.0427	M 30/04/18	6.14		5,619,248.97	1,222,700.39	0.00	6,841,949.36	1.29
IT0003188064 BANCA IFIS SPA	PRETERPT--00192799	170,000.	P EUR	37.1844	M 30/04/18	32.7		6,321,350.20	-762,350.20	0.00	5,559,000.00	1.05
		30,119.	P EUR	36.6736	M 30/04/18	32.7		1,104,571.48	-119,680.18	0.00	984,891.30	0.19
IT0003201198 SIAS		737,106.	P EUR	9.994	M 30/04/18	17.6		7,366,630.89	5,606,434.71	0.00	12,973,065.60	2.44
IT0003428445 MARR		351,258.	P EUR	21.4391	M 30/04/18	25.02		7,530,659.99	1,257,815.17	0.00	8,788,475.16	1.65
IT0003492391 DIASORIN SPA		243,598.	P EUR	66.3894	M 30/04/18	78.35		16,172,324.55	2,913,578.75	0.00	19,085,903.30	3.59
IT0003697080 GEOX		803,267.	P EUR	2.4227	M 30/04/18	2.79		1,946,066.86	295,048.07	0.00	2,241,114.93	0.42
IT0003826473 PARMALAT SPA		2,032,745.	P EUR	3.0937	M 30/04/18	3.02		6,288,801.43	-149,911.53	0.00	6,138,889.90	1.15
IT0003865570 SALINI IMPREGILO SPA	PRETERPT--00191803	573,745.	P EUR	3.2162	M 30/04/18	2.374		1,845,267.52	-483,196.89	0.00	1,362,070.63	0.26
	PRETERPT--00193266	41,138.	P EUR	3.189	M 30/04/18	2.374		131,188.81	-33,527.20	0.00	97,661.61	0.02
		1,040,041.	P EUR	3.186	M 30/04/18	2.374		3,313,556.35	-844,499.02	0.00	2,469,057.33	0.46
IT0003977540 ANSALDO STS SPA		943,962.	P EUR	12.1176	M 30/04/18	12.4		11,438,535.96	266,592.84	0.00	11,705,128.80	2.20
IT0004053440 DATALOGIC		220,680.	P EUR	25.5288	M 30/04/18	26.5		5,633,701.74	214,318.26	0.00	5,848,020.00	1.10
IT0004056880 AMPLIFON		1,251,242.	P EUR	12.0485	M 30/04/18	15.5		15,075,610.23	4,318,640.77	0.00	19,394,251.00	3.65
IT0004093263 ASCOPIAVE		786,321.	P EUR	3.4451	M 30/04/18	3.4		2,708,925.69	-35,434.29	0.00	2,673,491.40	0.50
IT0004171440 ZIGNAGO VETRO SPA		313,820.	P EUR	7.5177	M 30/04/18	8.33		2,359,211.71	254,908.89	0.00	2,614,120.60	0.49
IT0004195308 GRUPPO MUTUIONLINE		255,748.	P EUR	10.9001	M 30/04/18	15.9		2,787,670.32	1,278,722.88	0.00	4,066,393.20	0.76
IT0004764699 BRUNELLO CUCINELLI		355,922.	P EUR	23.8476	M 30/04/18	27.6		8,487,890.61	1,335,556.59	0.00	9,823,447.20	1.85
IT0004776628 BANCA MEDIOLANUM	PRETERPT--00192990	1,100,000.	P EUR	7.3966	M 30/04/18	6.66		8,136,210.44	-810,210.44	0.00	7,326,000.00	1.38
		1,564,113.	P EUR	7.385	M 30/04/18	6.66		11,550,962.90	-1,133,970.32	0.00	10,416,992.58	1.96
IT0004931058 MAIRE TECNIMONT SPA	PRETERPT--00192991	1,000,000.	P EUR	3.7322	M 30/04/18	4.222		3,732,155.65	489,844.35	0.00	4,222,000.00	0.79
		364,985.	P EUR	3.7719	M 30/04/18	4.222		1,376,689.93	164,276.74	0.00	1,540,966.67	0.29
IT0004931496 RCS MEDIAGROUP		1,189,020.	P EUR	1.2025	M 30/04/18	1.166		1,429,804.12	-43,406.80	0.00	1,386,397.32	0.26
IT0004967292 FILA SPA		160,217.	P EUR	17.8739	M 30/04/18	17.46		2,863,698.82	-66,310.00	0.00	2,797,388.82	0.53
IT0004998065 ANIMA HOLDING		2,605,450.	P EUR	5.5211	M 30/04/18	5.97		14,384,921.81	1,169,614.69	0.00	15,554,536.50	2.92
IT0005010423 CERVED GROUP NM		2,082,977.	P EUR	9.814	M 30/04/18	10.06		20,442,243.16	512,505.46	0.00	20,954,748.62	3.94
IT0005043507 OVS SPA		1,871,751.	P EUR	6.083	M 30/04/18	3.53		11,385,912.52	-4,778,631.49	0.00	6,607,281.03	1.24
IT0005090300 INWIT		2,561,549.	P EUR	5.0829	M 30/04/18	6.675		13,020,167.01	4,078,172.57	0.00	17,098,339.58	3.21
IT0005162406 TECHNOGYM S.P.A		1,025,466.	P EUR	6.6881	M 30/04/18	10.09		6,858,399.38	3,488,552.56	0.00	10,346,951.94	1.95
IT0005176406 ENA V SPA		2,698,247.	P EUR	3.8203	M 30/04/18	4.524		10,308,024.37	1,898,845.06	0.00	12,206,869.43	2.30
IT0005188336 EL.EN		111,827.	P EUR	27.8911	M 30/04/18	32.72		3,118,976.06	540,003.38	0.00	3,658,979.44	0.69
IT0005244402 BANCA FARMAFACTORING		802,984.	P EUR	5.2172	M 30/04/18	5.185		4,189,356.25	-25,884.21	0.00	4,163,472.04	0.78
IT0005253205 ITALMOBILIARE SPA		117,161.	P EUR	25.4412	M 30/04/18	22.45		2,980,721.02	-350,456.57	0.00	2,630,264.45	0.49
IT0005279143 GIMA TT SPA		375,214.	P EUR	16.9151	M 30/04/18	16.56		6,346,777.27	-133,233.43	0.00	6,213,543.84	1.17
IT0005282865 REPLY SPA		219,338.	P EUR	39.3573	M 30/04/18	52.35		8,632,560.17	2,849,784.13	0.00	11,482,344.30	2.16
IT0005319444 CREDITO VALTELLINE		70,489,376.	P EUR	0.1127	M 30/04/18	0.1288		7,945,246.64	1,133,784.99	0.00	9,079,031.63	1.71
IT0005322612 IGD SIIQ RG REIT		412,422.	P EUR	7.4342	M 30/04/18	7.763		3,066,017.64	135,614.35	0.00	3,201,631.99	0.60
Equities DRM												
					SUM	(EUR)		488,079,228.19	53,588,653.14	0.00	541,667,881.33	101.84

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935614 LYXOR UCITS ETF FTSE ITALIA MID CAP — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE		QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Equities DRM														
							SUM (EUR)			488,079,228.19	53,588,653.14	0.00	541,667,881.33	101.84
Equities OTC														
Equities OTC														
IT0001044996 DOBANK SPA				426,423.	P EUR	11.2292	M 30/04/18	12.6		4,788,397.82	584,531.98	0.00	5,372,929.80	1.01
IT0005054967 RAI WAY SPA				1,014,799.	P EUR	4.853	M 30/04/18	4.68		4,924,857.09	-175,597.77	0.00	4,749,259.32	0.89
Equities OTC														
							SUM (EUR)			9,713,254.91	408,934.21	0.00	10,122,189.12	1.90
Equities OTC														
							SUM (EUR)			9,713,254.91	408,934.21	0.00	10,122,189.12	1.90
Equities														
							SUM (EUR)			497,792,483.10	53,997,587.35	0.00	551,790,070.45	103.74
Lending / Borrowing														
A/R on lended securities														
PT--00188048 PT/IT0003153621/13/1	PRET	FIX	0.160	65,315.25	EUR	0.	% 30/04/18			0.00	0.00	0.58	0.58	0.00
PT--00188448 PT/IT0003121677/19/1	PRET	FIX	0.100	37,301.25	EUR	0.	% 30/04/18			0.00	0.00	0.21	0.21	0.00
PT--00189921 PT/IT0003697080/18/0	PRET	FIX	3.250	-1,622,624.97	EUR	0.	% 30/04/18			0.00	0.00	-146.49	-146.49	0.00
PT--00191593 PT/IT0003007728/26/0	PRET	FIX	2.280	143,992.38	EUR	0.	% 30/04/18			0.00	0.00	9.12	9.12	0.00
PT--00191803 PT/IT0003865570/01/0	PRET	FIX	0.200	1,515,719.54	EUR	0.	% 30/04/18			0.00	0.00	8.42	8.42	0.00
PT--00192263 PT/IT0003007728/14/0	PRET	FIX	2.600	951,300.	EUR	0.	% 30/04/18			0.00	0.00	68.71	68.71	0.00
PT--00192372 FIX DANIELI C OFF	PRET	FIX	0.325	195,500.	EUR	0.	% 30/04/18			0.00	0.00	1.76	1.76	0.00
PT--00192685 FIX TOD'S SPA	PRET	FIX	0.000	799,697.25	EUR	0.	% 30/04/18			0.00	0.00	0.00	0.00	0.00
PT--00192799 PT/IT0003188064/28/0	PRET	FIX	1.580	5,926,200.	EUR	0.	% 30/04/18			0.00	0.00	260.09	260.09	0.00
PT--00192800 PT/IT0003115950/28/0	PRET	FIX	2.120	14,794,920.	EUR	0.	% 30/04/18			0.00	0.00	871.26	871.26	0.00
PT--00192990 PT/IT0004776628/05/0	PRET	FIX	1.820	8,385,300.	EUR	0.	% 30/04/18			0.00	0.00	423.92	423.92	0.00
PT--00192991 PT/IT0004931058/05/0	PRET	FIX	1.970	4,510,800.	EUR	0.	% 30/04/18			0.00	0.00	246.84	246.84	0.00
PT--00193262 FIX TOD'S SPA	PRET	FIX	0.000	2,227,050.	EUR	0.	% 30/04/18			0.00	0.00	0.00	0.00	0.00
PT--00193263 FIX TOD'S SPA	PRET	FIX	0.000	1,474,752.51	EUR	0.	% 30/04/18			0.00	0.00	0.00	0.00	0.00
PT--00193264 FIX TOD'S SPA	PRET	FIX	0.000	104,353.2	EUR	0.	% 30/04/18			0.00	0.00	0.00	0.00	0.00
PT--00193266 FIX SALINI IMPREG	PRET	FIX	0.000	103,235.81	EUR	0.	% 30/04/18			0.00	0.00	0.00	0.00	0.00
PT--00193268 FIX JUVENTUS FC	PRET	FIX	0.000	49,213.2	EUR	0.	% 30/04/18			0.00	0.00	0.00	0.00	0.00
PT--00193269 FIX JUVENTUS FC	PRET	FIX	0.000	22,331.18	EUR	0.	% 30/04/18			0.00	0.00	0.00	0.00	0.00
PT--00193270 FIX JUVENTUS FC	PRET	FIX	0.000	93,318.75	EUR	0.	% 30/04/18			0.00	0.00	0.00	0.00	0.00
PT--00193272 FIX JUVENTUS FC	PRET	FIX	0.000	18,912.6	EUR	0.	% 30/04/18			0.00	0.00	0.00	0.00	0.00
PT--00193445 FIX TOD'S SPA	PRET	FIX	0.000	84,630.	EUR	0.	% 30/04/18			0.00	0.00	0.00	0.00	0.00
PT--00193760 PT/IT0003121677/26/0	PRET	FIX	2.240	5,559,750.	EUR	0.	% 30/04/18			0.00	0.00	345.94	345.94	0.00
A/R on lended securities														
							SUM (EUR)			0.00	0.00	2,090.36	2,090.36	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935614 LYXOR UCITS ETF FTSE ITALIA MID CAP — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE		QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
A/P on Collateral sec (rcvd)													
PDC-02409631	PDC/FR0000131104/31/	PGAR1 FIX 0.000	-8,268,295.62	EUR	100. %	30/04/18			-8,268,295.62	0.00	0.00	-8,268,295.62	-1.55
PDC-02409657	PDC/FR0000121485/31/	PGAR1 FIX 0.000	-5,914,416.9	EUR	100. %	30/04/18			-5,914,416.90	0.00	0.00	-5,914,416.90	-1.11
PDC-02409730	PDC/FR0010242511/31/	PGAR1 FIX 0.000	-6,372,584.12	EUR	100. %	30/04/18			-6,372,584.12	0.00	0.00	-6,372,584.12	-1.20
PDC-02409777	PDC/FR0000120271/31/	PGAR1 FIX 0.000	-1,204,291.5	EUR	100. %	30/04/18			-1,204,291.50	0.00	0.00	-1,204,291.50	-0.23
A/P on Collateral sec (rcvd)						SUM	(EUR)		-21,759,588.14	0.00	0.00	-21,759,588.14	-4.09
						SUM	(EUR)		-21,759,588.14	0.00	0.00	-21,759,588.14	-4.09
Lending / Borrowing						SUM	(EUR)		-21,759,588.14	0.00	2,090.36	-21,757,497.78	-4.09
Cash													
Cash at Banks													
A/R + associated accounts													
Coupons receivable													
IT0004195308	GRUPPO MUTUIONLINE	ACHLIG	256,573.	P EUR	0.22200002	30/04/18			56,959.21	0.00	0.00	56,959.21	0.01
IT0004931058	MAIRE TECNIMONT SPA	ACHLIG	369,387.	P EUR	0.09472001	30/04/18			34,988.34	0.00	0.00	34,988.34	0.01
Deferred settlement Sales													
SDS065EUR	DsSal-Sec		1,708,949.73	EUR	1.		1.		1,708,949.73	0.00	0.00	1,708,949.73	0.32
SDT065EUR	Ds-SecLnd EUR		63,585.79	EUR	1.		1.		63,585.79	0.00	0.00	63,585.79	0.01
A/R + associated accounts						SUM	(EUR)		1,864,483.07	0.00	0.00	1,864,483.07	0.35
Sundry debit or credit accounts													
LIR065EUR	SIAllowRcbl		94,720.	EUR	1.		1.		94,720.00	0.00	0.00	94,720.00	0.02
MCEUR	SundryCrAcc		-3,486.76	EUR	1.		1.		-3,486.76	0.00	0.00	-3,486.76	0.00
Sundry debit or credit accounts						SUM	(EUR)		91,233.24	0.00	0.00	91,233.24	0.02
Adjustment accounts													
Accrued charges													
F120EUR	PnAdmFee		-185,756.3	EUR	1.		1.		-185,756.30	0.00	0.00	-185,756.30	-0.03
Adjustment accounts						SUM	(EUR)		-185,756.30	0.00	0.00	-185,756.30	-0.03
Cash at Banks						SUM	(EUR)		1,769,960.01	0.00	0.00	1,769,960.01	0.33

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935614 LYXOR UCITS ETF FTSE ITALIA MID CAP — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
Other availabilities												
Financial accounts												
Spot transactions												
BK040EUR BkDep EUR NEWEDG		-0.02	EUR	1.		1.		-0.02	0.00	0.00	-0.02	0.00
BK065EUR BkDep EUR SGP		82,517.09	EUR	1.		1.		82,517.09	0.00	0.00	82,517.09	0.02
Financial accounts												
					SUM (EUR)			82,517.07	0.00	0.00	82,517.07	0.02
Other availabilities												
					SUM (EUR)			82,517.07	0.00	0.00	82,517.07	0.02
Cash												
					SUM (EUR)			1,852,477.08	0.00	0.00	1,852,477.08	0.35
EURO												
					SUM (EUR)			477,885,372.04	53,997,587.35	2,090.36	531,885,049.75	100.00
JAPAN YEN												
Cash												
Other availabilities												
Financial accounts												
Spot transactions												
BK065JPY BkDep JPY SGP		-1,281.	JPY	0.00740047		0.00756388		-9.48	-0.21	0.00	-9.69	0.00
Financial accounts												
					SUM (EUR)			-9.48	-0.21	0.00	-9.69	
Other availabilities												
					SUM (EUR)			-9.48	-0.21	0.00	-9.69	
Cash												
					SUM (EUR)			-9.48	-0.21	0.00	-9.69	
JAPAN YEN												
					SUM (EUR)			-9.48	-0.21	0.00	-9.69	
US DOLLAR												
Equities												
Equities DRM												
Equities DRM												
IE00B4Q5ZN47 JAZZ PHARMA	PGARANPDC-02409644	3,015.	P USD	153.79	M	152.04	A	383,774.91	0.00	0.00	383,774.91	0.07
US00724F1012 ADOBE SYSTEMS INC	PGARANPDC-02409755	24,891.	P USD	221.9	M	221.6	A	4,571,522.02	0.00	0.00	4,571,522.02	0.86
US0231351067 AMAZON.COM	PGARANPDC-02409682	3,939.	P USD	1572.62	M	1566.13	A	5,127,090.03	0.00	0.00	5,127,090.03	0.96
US0367521038 ANTHEM INC	PGARANPDC-02409698	9,313.	P USD	239.15	M	235.99	A	1,843,406.68	0.00	0.00	1,843,406.68	0.35
US0378331005 APPLE INC	PGARANPDC-02409683	24,135.	P USD	162.32	M	165.26	A	3,242,503.89	0.00	0.00	3,242,503.89	0.61
US46625H1005 J.P.MORGAN CHASE	PGARANPDC-02409752	24,600.	P USD	109.4	M	108.78	A	2,227,478.89	0.00	0.00	2,227,478.89	0.42
US4781601046 JOHNSON & JOHNSON	PGARANPDC-02409714	42,792.	P USD	128.27	M	126.49	A	4,543,063.93	0.00	0.00	4,543,063.93	0.85
US90130A2006 TWENTY-FIRST CENTURY	PGARANPDC-02409609	180,000.	P USD	35.99	M	36.07	A	5,361,860.62	0.00	0.00	5,361,860.62	1.01

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935614 LYXOR UCITS ETF FTSE ITALIA MID CAP — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	 NET P&L	 ACCRUED INTEREST	 EVALUATION	PRCT PRCT NA
Equities DRM												
					SUM	(EUR)		27,300,700.97	0.00	0.00	27,300,700.97	5.13
Equities DRM												
					SUM	(EUR)		27,300,700.97	0.00	0.00	27,300,700.97	5.13
Equities												
					SUM	(EUR)		27,300,700.97	0.00	0.00	27,300,700.97	5.13
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02409609 PDC/US90130A2006/31/	PGAR1 FIX	0.000 -6,478,200.	USD	100.	% 30/04/18			-5,361,860.62	0.00	0.00	-5,361,860.62	-1.01
PDC-02409644 PDC/IE00B4Q5ZN47/31/	PGAR1 FIX	0.000 -463,676.85	USD	100.	% 30/04/18			-383,774.91	0.00	0.00	-383,774.91	-0.07
PDC-02409682 PDC/US0231351067/31/	PGAR1 FIX	0.000 -6,194,550.18	USD	100.	% 30/04/18			-5,127,090.03	0.00	0.00	-5,127,090.03	-0.96
PDC-02409683 PDC/US0378331005/31/	PGAR1 FIX	0.000 -3,917,593.2	USD	100.	% 30/04/18			-3,242,503.89	0.00	0.00	-3,242,503.89	-0.61
PDC-02409698 PDC/US0367521038/31/	PGAR1 FIX	0.000 -2,227,203.95	USD	100.	% 30/04/18			-1,843,406.68	0.00	0.00	-1,843,406.68	-0.35
PDC-02409714 PDC/US4781601046/31/	PGAR1 FIX	0.000 -5,488,929.84	USD	100.	% 30/04/18			-4,543,063.93	0.00	0.00	-4,543,063.93	-0.85
PDC-02409752 PDC/US46625H1005/31/	PGAR1 FIX	0.000 -2,691,240.	USD	100.	% 30/04/18			-2,227,478.89	0.00	0.00	-2,227,478.89	-0.42
PDC-02409755 PDC/US00724F1012/31/	PGAR1 FIX	0.000 -5,523,312.9	USD	100.	% 30/04/18			-4,571,522.02	0.00	0.00	-4,571,522.02	-0.86
A/P on Collateral sec (rcvd)												
					SUM	(EUR)		-27,300,700.97	0.00	0.00	-27,300,700.97	-5.13
					SUM	(EUR)		-27,300,700.97	0.00	0.00	-27,300,700.97	-5.13
Lending / Borrowing												
					SUM	(EUR)		-27,300,700.97	0.00	0.00	-27,300,700.97	-5.13
US DOLLAR												
					SUM	(EUR)		0.00	0.00	0.00	0.00	
FUND : LYXOR UCITS ETF FTSE ITALIA MID CAP (935614)												
						(EUR)		477,885,362.56	53,997,587.14	2,090.36	531,885,040.06	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935614 LYXOR UCITS ETF FTSE ITALIA MID CAP — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 530,032,572.67 Coupons and dividends due : 91,947.55

Day's management fees
PnAdmFee : 17,487.21 EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
DE FR0011758085 PART D-EUR	EUR	531,885,040.06	3,776,526.	140.8397	100.		140.8397	140.8397

Net Asset Value EUR : 531,885,040.06

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935614 LYXOR UCITS ETF FTSE ITALIA MID CAP — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report		for previous VNI calculation		variation
Rate	EUR in EUR :	1.	quoted	: 30/04/18	0.	1.	quotation:	27/04/18	0.
Rate	EUR in JPY :	132.2073	quoted	: 30/04/18	0.	132.0092	quotation:	27/04/18	0.15007
Rate	EUR in USD :	1.2082	quoted	: 30/04/18	0.	1.21015	quotation:	27/04/18	-0.16114

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report		for previous VNI calculation		
Rate	EUR in EUR :	1.	quoted	: 30/04/18	0.	1.	quotation:	27/04/18	
Rate	JPY in EUR :	0.0075638788	quoted	: 30/04/18	0.	0.0075752296	quotation:	27/04/18	
Rate	USD in EUR :	0.8276775368	quoted	: 30/04/18	0.	0.8263438416	quotation:	27/04/18	

Equity fund - Calc. weight of 89.05 %(threshold of 51. %)

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935633 LYXOR UCITS ETF GERMAN MID-CAP MDAX — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
AUSTRALIAN DOLLAR												
Equities												
Equities DRM												
Equities DRM												
AU000000FMG4 FORTESCUE METAL		76,792.	P AUD	4.6857	M 30/04/18	4.56		223,100.06	-4,318.07	0.00	218,781.99	0.17
AU000000LLC3 LENDLEASE CORP REIT		43,642.	P AUD	17.1709	M 30/04/18	17.89		464,627.58	23,176.85	0.00	487,804.43	0.38
Equities DRM												
					SUM	(EUR)		687,727.64	18,858.78	0.00	706,586.42	0.55
Equities DRM												
					SUM	(EUR)		687,727.64	18,858.78	0.00	706,586.42	0.55
Equities												
					SUM	(EUR)		687,727.64	18,858.78	0.00	706,586.42	0.55
AUSTRALIAN DOLLAR												
					SUM	(EUR)		687,727.64	18,858.78	0.00	706,586.42	0.55
CZECH KORUNA												
Equities												
Equities DRM												
Equities DRM												
AT000065201C ERSTE GROUP BK CZK		7,970.	P CZK	943.4251	M 30/04/18	1039.5		293,579.55	30,736.47	0.00	324,316.02	0.25
Equities DRM												
					SUM	(EUR)		293,579.55	30,736.47	0.00	324,316.02	0.25
Equities DRM												
					SUM	(EUR)		293,579.55	30,736.47	0.00	324,316.02	0.25
Equities												
					SUM	(EUR)		293,579.55	30,736.47	0.00	324,316.02	0.25
CZECH KORUNA												
					SUM	(EUR)		293,579.55	30,736.47	0.00	324,316.02	0.25
EURO												
Equities												
Equities DRM												
Equities DRM												
BE0003555639 TESSENDERLO GR	PGARANPDC-02411000	8,954.	P EUR	34.8	M	34.7	A	311,599.20	0.00	0.00	311,599.20	0.24
BE0003717312 SOFINA		26,126.	P EUR	138.	M 30/04/18	144.8		3,605,388.00	177,656.80	0.00	3,783,044.80	2.96
BE0974259880 D'IETEREN DIVISION	PGARANPDC-02410995	8,607.	P EUR	35.26	M	35.26	A	303,482.82	0.00	0.00	303,482.82	0.24
BE0974276082 ONTEX GROUP		9,137.	P EUR	20.94	M 30/04/18	21.28		191,328.78	3,106.58	0.00	194,435.36	0.15
DE0005089031 UNITED INTERNET		4,983.	P EUR	56.84	M 30/04/18	53.78		283,233.72	-15,247.98	0.00	267,985.74	0.21
DE0005140008 DEUTSCHE BANK AG-NOM		186,123.	P EUR	11.834	M 30/04/18	11.366		2,202,579.58	-87,105.56	0.00	2,115,474.02	1.65
DE0005557508 DEUTSCHE TEL AG-NOM		693,760.	P EUR	13.955	M 30/04/18	14.495		9,681,420.80	374,630.40	0.00	10,056,051.20	7.86
DE0005785604 FRESENIUS SE CO KGAA		23,765.	P EUR	62.38	M 30/04/18	63.34		1,482,460.70	22,814.40	0.00	1,505,275.10	1.18
DE0005810055 DEUTSCHE BOERSE AG		13,551.	P EUR	112.65	M 30/04/18	111.65		1,526,520.15	-13,551.00	0.00	1,512,969.15	1.18

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935633 LYXOR UCITS ETF GERMAN MID-CAP MDAX — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
DE0007100000 DAIMLER		151,899.	P EUR	65.65	M 30/04/18	65.5		9,972,169.35	-22,784.85	0.00	9,949,384.50	7.78
DE0007164600 SAP		20,668.	P EUR	82.98	M 30/04/18	92.42		1,715,030.64	195,105.92	0.00	1,910,136.56	1.49
DE0007236101 SIEMENS AG-NOM		56,309.	P EUR	106.3702	M 30/04/18	105.64		5,989,600.47	-41,117.71	0.00	5,948,482.76	4.65
DE0008404005 ALLIANZ SE-NOM		297.	P EUR	189.5705	M 30/04/18	196.46		56,302.43	2,046.19	0.00	58,348.62	0.05
DE000A12DM80 SCOUT 24 N		129,630.	P EUR	42.36	M 30/04/18	42.94		5,491,126.80	75,185.40	0.00	5,566,312.20	4.35
DE000BAY0017 BAYER AG		17,312.	P EUR	97.47	M 30/04/18	99.28		1,687,400.64	31,334.72	0.00	1,718,735.36	1.34
DE000KD88880 KABEL DEUTSCHLAND		2,350.	P EUR	109.	M 30/04/18	109.		256,150.00	0.00	0.00	256,150.00	0.20
DE000LED4000 OSRAM LICHT		39,231.	P EUR	63.96	M 30/04/18	47.77		2,509,214.76	-635,149.89	0.00	1,874,064.87	1.46
ES0105046009 AENA		8,304.	P EUR	168.8	M 30/04/18	171.1		1,401,715.20	19,099.20	0.00	1,420,814.40	1.11
ES0113211835 BCO BILBAO VIZCAYA		582,260.	P EUR	6.5265	M 30/04/18	6.73		3,800,098.88	118,510.92	0.00	3,918,609.80	3.06
ES0113679I37 BANKINTER		655,396.	P EUR	8.502	M 30/04/18	8.68		5,572,176.79	116,660.49	0.00	5,688,837.28	4.45
ES0130960018 ENAGAS		113,716.	P EUR	23.7	M 30/04/18	24.14		2,695,069.20	50,035.04	0.00	2,745,104.24	2.15
ES0140609019 CAIXABANK		1,913,499.	P EUR	4.006	M 30/04/18	4.039		7,665,489.98	63,132.48	0.00	7,728,622.46	6.04
ES0144580Y14 IBERDROLA SA		645,451.	P EUR	6.2813	M 30/04/18	6.416		4,054,301.95	86,911.67	0.00	4,141,213.62	3.24
ES0167050915 ACS		29,114.	P EUR	31.2982	M 30/04/18	35.03		911,216.65	108,646.77	0.00	1,019,863.42	0.80
ES0176252718 MELIA HOTEL INTL		73,415.	P EUR	11.5272	M 30/04/18	12.34		846,266.62	59,674.48	0.00	905,941.10	0.71
ES0178430E18 TELEFONICA SA		1,221,441.	P EUR	8.1743	M 30/04/18	8.433		9,984,420.36	315,991.59	0.00	10,300,411.95	8.05
FI0009000681 NOKIA OYJ		11,014.	P EUR	4.5	M 30/04/18	4.978		49,563.00	5,264.69	0.00	54,827.69	0.04
FR0000120271 TOTAL SA	PGARANPDC-02410955	1,029.	P EUR	52.33	M	52.33	A	53,847.57	0.00	0.00	53,847.57	0.04
FR0000120404 ACCOR SA	PGARANPDC-02410929	1,112.	P EUR	46.87	M	46.87	A	52,119.44	0.00	0.00	52,119.44	0.04
FR0000120693 PERNOD-RICARD	PGARANPDC-02410968	361.	P EUR	137.55	M	137.55	A	49,655.55	0.00	0.00	49,655.55	0.04
FR0000121014 LVMH	PGARANPDC-02410922	173.	P EUR	289.3	M	289.3	A	50,048.90	0.00	0.00	50,048.90	0.04
FR0000121204 WENDEL ACT	PGARANPDC-02410961	396.	P EUR	125.2	M	125.2	A	49,579.20	0.00	0.00	49,579.20	0.04
FR0000121220 SODEXO	PGARANPDC-02410982	619.	P EUR	82.1	M	82.1	A	50,819.90	0.00	0.00	50,819.90	0.04
FR0010242511 EDF	PGARANPDC-02410948	221,926.	P EUR	11.65	M	11.65	A	2,585,437.90	0.00	0.00	2,585,437.90	2.02
FR0010313833 ARKEMA	PGARANPDC-02410936	18,052.	P EUR	108.5	M	108.5	A	1,958,642.00	0.00	0.00	1,958,642.00	1.53
FR0013269123 RUBIS SCA	PGARANPDC-02410975	928.	P EUR	64.5	M	64.5	A	59,856.00	0.00	0.00	59,856.00	0.05
LU1598757688M ARCELORMITTAL MADRID		18,898.	P EUR	26.43	M 30/04/18	28.155		499,474.14	32,599.05	0.00	532,073.19	0.42
NL0000226223 STMICROELECTRONICS		5,794.	P EUR	17.985	M 30/04/18	18.12		104,205.09	782.19	0.00	104,987.28	0.08
NL0000235190 AIRBUS SHS		122,040.	P EUR	94.7607	M 30/04/18	97.4		11,564,590.76	322,105.24	0.00	11,886,696.00	9.29
NL0000334118 ASM INTERNATIONAL		29,813.	P EUR	57.94	M 30/04/18	49.7		1,727,365.22	-245,659.12	0.00	1,481,706.10	1.16
NL0011333752 ALTICE A		275,146.	P EUR	8.272	M 30/04/18	7.938		2,276,007.71	-91,898.76	0.00	2,184,108.95	1.71
NL0011794037 KONINKLIJKE AHOLD DE		294,483.	P EUR	19.936	M 30/04/18	20.005		5,870,813.09	20,319.33	0.00	5,891,132.42	4.61
PTGALOAM0009 GALP ENERGIA SGPS		29,780.	P EUR	15.96	M 30/04/18	15.915		475,288.80	-1,340.10	0.00	473,948.70	0.37
Equities DRM												
					SUM	(EUR)		111,673,078.74	1,047,758.58	0.00	112,720,837.32	88.12
Equities DRM												
					SUM	(EUR)		111,673,078.74	1,047,758.58	0.00	112,720,837.32	88.12
Equities												
					SUM	(EUR)		111,673,078.74	1,047,758.58	0.00	112,720,837.32	88.12

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935633 LYXOR UCITS ETF GERMAN MID-CAP MDAX — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	<---------- Fund currency			---------->	PRCT
	ASST/LINE	QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION	PRCT NA
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02410922 PDC LYX0FR0000121014	PGAR1 FIX 0.000	-50,048.9	EUR	100.	% 30/04/18			-50,048.90	0.00	0.00	-50,048.90	-0.04
PDC-02410929 PDC LYX0FR0000120404	PGAR1 FIX 0.000	-52,119.44	EUR	100.	% 30/04/18			-52,119.44	0.00	0.00	-52,119.44	-0.04
PDC-02410936 PDC LYX0FR0010313833	PGAR1 FIX 0.000	-1,958,642.	EUR	100.	% 30/04/18			-1,958,642.00	0.00	0.00	-1,958,642.00	-1.53
PDC-02410948 PDC LYX0FR0010242511	PGAR1 FIX 0.000	-2,585,437.9	EUR	100.	% 30/04/18			-2,585,437.90	0.00	0.00	-2,585,437.90	-2.02
PDC-02410955 PDC LYX0FR0000120271	PGAR1 FIX 0.000	-53,847.57	EUR	100.	% 30/04/18			-53,847.57	0.00	0.00	-53,847.57	-0.04
PDC-02410961 PDC LYX0FR0000121204	PGAR1 FIX 0.000	-49,579.2	EUR	100.	% 30/04/18			-49,579.20	0.00	0.00	-49,579.20	-0.04
PDC-02410968 PDC LYX0FR0000120693	PGAR1 FIX 0.000	-49,655.55	EUR	100.	% 30/04/18			-49,655.55	0.00	0.00	-49,655.55	-0.04
PDC-02410975 PDC LYX0FR0013269123	PGAR1 FIX 0.000	-59,856.	EUR	100.	% 30/04/18			-59,856.00	0.00	0.00	-59,856.00	-0.05
PDC-02410982 PDC LYX0FR0000121220	PGAR1 FIX 0.000	-50,819.9	EUR	100.	% 30/04/18			-50,819.90	0.00	0.00	-50,819.90	-0.04
PDC-02410995 PDC LYX0BE0974259880	PGAR1 FIX 0.000	-303,482.82	EUR	100.	% 30/04/18			-303,482.82	0.00	0.00	-303,482.82	-0.24
PDC-02411000 PDC LYX0BE0003555639	PGAR1 FIX 0.000	-311,599.2	EUR	100.	% 30/04/18			-311,599.20	0.00	0.00	-311,599.20	-0.24
A/P on Collateral sec (rcvd)												
					SUM	(EUR)		-5,525,088.48	0.00	0.00	-5,525,088.48	-4.32
					SUM	(EUR)		-5,525,088.48	0.00	0.00	-5,525,088.48	-4.32
Lending / Borrowing												
					SUM	(EUR)		-5,525,088.48	0.00	0.00	-5,525,088.48	-4.32
Forward Instruments												
Interest Rate Swaps												
Swaps												
Performance Swaps												
SWAP03547696 INDEX LEG D EUR LYX PRC		88,200,000.	EUR	0.	30/04/18	245.03766987	V	0.00	127,923,224.83	0.00	127,923,224.83	100.00
SWAP03547745 VRAC LEG LYX ETF GER PRC		88,200,000.	EUR	0.	30/04/18	41.46263497	V	0.00	-124,770,044.04	0.00	-124,770,044.04	-97.54
SWAP03547748 FEES LEG D EUR LYX E PRC		1.	EUR	0.	30/04/18	2149677.819647	V	0.00	21,495.78	0.00	21,495.78	0.02
Swaps												
					SUM	(EUR)		0.00	3,174,676.57	0.00	3,174,676.57	2.48
Interest Rate Swaps												
					SUM	(EUR)		0.00	3,174,676.57	0.00	3,174,676.57	2.48
Forward Instruments												
					SUM	(EUR)		0.00	3,174,676.57	0.00	3,174,676.57	2.48
Cash												
Cash at Banks												
A/P + associated accounts												

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935633 LYXOR UCITS ETF GERMAN MID-CAP MDAX — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
	Deferred settlement Purchases											
BDS065EUR	DsPur-Sec	-3,784,327.34	EUR	1.		1.		-3,784,327.34	0.00	0.00	-3,784,327.34	-2.96
	A/P + associated accounts											
					SUM (EUR)			-3,784,327.34	0.00	0.00	-3,784,327.34	-2.96
	A/R + associated accounts											
	Deferred settlement Sales											
SDS065EUR	DsSal-Sec	5,518,843.59	EUR	1.		1.		5,518,843.59	0.00	0.00	5,518,843.59	4.31
	A/R + associated accounts											
					SUM (EUR)			5,518,843.59	0.00	0.00	5,518,843.59	4.31
	Adjustment accounts											
	Accrued charges											
F120EUR	PnAdmFee	-21,496.08	EUR	1.		1.		-21,496.08	0.00	0.00	-21,496.08	-0.02
	Amount payable											
DVS065EUR	SwapsSettItToPay	-1,747,044.97	EUR	1.		1.		-1,747,044.97	0.00	0.00	-1,747,044.97	-1.37
	Amount receivable											
DRS065EUR	SwapsSettIToReceive	12,528.72	EUR	1.		1.		12,528.72	0.00	0.00	12,528.72	0.01
	Adjustment accounts											
					SUM (EUR)			-1,756,012.33	0.00	0.00	-1,756,012.33	-1.37
	Cash at Banks											
					SUM (EUR)			-21,496.08	0.00	0.00	-21,496.08	-0.02
	Other availabilities											
	Financial accounts											
	Spot transactions											
BK065EUR	BkDep EUR SGP	-1.48	EUR	1.		1.		-1.48	0.00	0.00	-1.48	0.00
	Financial accounts											
					SUM (EUR)			-1.48	0.00	0.00	-1.48	
	Other availabilities											
					SUM (EUR)			-1.48	0.00	0.00	-1.48	
Cash												
					SUM (EUR)			-21,497.56	0.00	0.00	-21,497.56	-0.02
EURO												
					SUM (EUR)			106,126,492.70	4,222,435.15	0.00	110,348,927.85	86.26

POUND STERLING
Equities

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935633 LYXOR UCITS ETF GERMAN MID-CAP MDAX — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
Equities DRM												
Equities DRM												
GB0007980591 BP PLC	PGARANPDC-02410941	10,466.	P GBP	5.38	M	5.38	A	64,189.56	0.00	0.00	64,189.56	0.05
Equities DRM												
					SUM	(EUR)		64,189.56	0.00	0.00	64,189.56	0.05
Equities DRM												
					SUM	(EUR)		64,189.56	0.00	0.00	64,189.56	0.05
Equities												
					SUM	(EUR)		64,189.56	0.00	0.00	64,189.56	0.05
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02410941 PDC LYXOGB0007980591	PGAR1 FIX 0.000	-56,307.08	GBP	100.	% 30/04/18			-64,189.56	0.00	0.00	-64,189.56	-0.05
A/P on Collateral sec (rcvd)												
					SUM	(EUR)		-64,189.56	0.00	0.00	-64,189.56	-0.05
					SUM	(EUR)		-64,189.56	0.00	0.00	-64,189.56	-0.05
Lending / Borrowing												
					SUM	(EUR)		-64,189.56	0.00	0.00	-64,189.56	-0.05
POUND STERLING												
					SUM	(EUR)		0.00	0.00	0.00	0.00	
JAPAN YEN												
Equities												
Equities DRM												
Equities DRM												
JP3493800001 DAI NIPPON PRINTING		96,896.	P JPY	2273.0324	M 27/04/18	2358.		1,663,990.92	64,209.93	0.00	1,728,200.85	1.35
JP3802600001 FAMILYMT UNY HLDGS		21,404.	P JPY	9136.6849	M 27/04/18	10630.		1,474,344.35	246,623.55	0.00	1,720,967.90	1.35
Equities DRM												
					SUM	(EUR)		3,138,335.27	310,833.48	0.00	3,449,168.75	2.70
Equities DRM												
					SUM	(EUR)		3,138,335.27	310,833.48	0.00	3,449,168.75	2.70
Equities												
					SUM	(EUR)		3,138,335.27	310,833.48	0.00	3,449,168.75	2.70

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935633 LYXOR UCITS ETF GERMAN MID-CAP MDAX — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
JAPAN YEN												
					SUM	(EUR)		3,138,335.27	310,833.48	0.00	3,449,168.75	2.70
NORWEGIAN KRONE												
Equities												
Equities DRM												
Equities DRM												
N00003078800 TGS-NOPEC GEOPHYSI		25,462.	P NOK	223.5429	M 30/04/18	254.2		592,422.84	76,286.78	0.00	668,709.62	0.52
N00010096985 EQUINOR ASA		16,058.	P NOK	199.4599	M 30/04/18	205.5		333,369.06	7,566.88	0.00	340,935.94	0.27
N00010345853 AKER BP SHS		7,851.	P NOK	205.4198	M 30/04/18	264.2		169,197.76	45,104.77	0.00	214,302.53	0.17
Equities DRM												
					SUM	(EUR)		1,094,989.66	128,958.43	0.00	1,223,948.09	0.96
Equities DRM												
					SUM	(EUR)		1,094,989.66	128,958.43	0.00	1,223,948.09	0.96
Equities												
					SUM	(EUR)		1,094,989.66	128,958.43	0.00	1,223,948.09	0.96
NORWEGIAN KRONE												
					SUM	(EUR)		1,094,989.66	128,958.43	0.00	1,223,948.09	0.96
US DOLLAR												
Equities												
Equities DRM												
Equities DRM												
US02079K3059 ALPHABET INC-A		103.	P USD	1017.9896	M 30/04/18	1018.58		86,562.31	272.44	0.00	86,834.75	0.07
US0259321042 AMERICAN FINCL GRP		18,608.	P USD	113.5821	M 30/04/18	113.22		1,744,848.73	-1,099.55	0.00	1,743,749.18	1.36
US09062X1037 BIOGEN INC		6,881.	P USD	268.1329	M 30/04/18	273.6		1,523,175.56	35,044.60	0.00	1,558,220.16	1.22
US4781601046 JOHNSON & JOHNSON		15,938.	P USD	126.1404	M 30/04/18	126.49		1,659,725.51	8,870.43	0.00	1,668,595.94	1.30
US69343P1057 OIL COM LUKOIL PJSC		9,174.	P USD	63.9857	M 30/04/18	66.8		484,607.27	22,612.73	0.00	507,220.00	0.40
US7134481081 PEPSICO		18,776.	P USD	100.6556	M 30/04/18	100.94		1,560,232.00	8,423.39	0.00	1,568,655.39	1.23
US91324P1021 UNITEDHEALTH GROUP		24,210.	P USD	223.5647	M 30/04/18	236.4		4,397,368.82	339,631.68	0.00	4,737,000.50	3.70
Equities DRM												
					SUM	(EUR)		11,456,520.20	413,755.72	0.00	11,870,275.92	9.28
Equities DRM												
					SUM	(EUR)		11,456,520.20	413,755.72	0.00	11,870,275.92	9.28
Equities												
					SUM	(EUR)		11,456,520.20	413,755.72	0.00	11,870,275.92	9.28

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935633 LYXOR UCITS ETF GERMAN MID-CAP MDAX — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
Cash												
Other availabilities												
Financial accounts												
Spot transactions												
BK065USD BkDep USD SGP		-0.01	USD	1.		0.82767754		-0.01	0.00	0.00	-0.01	0.00
Financial accounts												
					SUM (EUR)			-0.01	0.00	0.00	-0.01	
Other availabilities												
					SUM (EUR)			-0.01	0.00	0.00	-0.01	
Cash												
					SUM (EUR)			-0.01	0.00	0.00	-0.01	
US DOLLAR												
					SUM (EUR)			11,456,520.19	413,755.72	0.00	11,870,275.91	9.28
FUND : LYXOR UCITS ETF GERMAN MID-CAP MDAX (935633)												
					(EUR)			122,797,645.01	5,125,578.03	0.00	127,923,223.04	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935633 LYXOR UCITS ETF GERMAN MID-CAP MDAX — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 127,944,720.61

Day's management fees
PnAdmFee : 2,102.88 EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
DE FR0011857234 PART DE	EUR	127,923,223.04	882,000.	145.0376	100.		145.0376	145.0376

Net Asset Value EUR : 127,923,223.04

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935633 LYXOR UCITS ETF GERMAN MID-CAP MDAX — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report	for previous VNI calculation		variation
Rate	EUR in AUD :	1.60055	quoted :	30/04/18	0.	1.5989	quotation: 27/04/18	0.1032
Rate	EUR in CZK :	25.5455	quoted :	30/04/18	0.	25.485	quotation: 27/04/18	0.23739
Rate	EUR in EUR :	1.	quoted :	30/04/18	0.	1.	quotation: 27/04/18	0.
Rate	EUR in GBP :	0.8772	quoted :	30/04/18	0.	0.87715	quotation: 27/04/18	0.0057
Rate	EUR in JPY :	132.2073	quoted :	30/04/18	0.	132.0092	quotation: 27/04/18	0.15007
Rate	EUR in NOK :	9.679	quoted :	30/04/18	0.	9.6345	quotation: 27/04/18	0.46188
Rate	EUR in USD :	1.2082	quoted :	30/04/18	0.	1.21015	quotation: 27/04/18	-0.16114

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report	for previous VNI calculation	
Rate	AUD in EUR :	0.62478523	quoted :	30/04/18	0.	0.6254299831	quotation: 27/04/18
Rate	CZK in EUR :	0.0391458378	quoted :	30/04/18	0.	0.0392387679	quotation: 27/04/18
Rate	EUR in EUR :	1.	quoted :	30/04/18	0.	1.	quotation: 27/04/18
Rate	GBP in EUR :	1.13999088	quoted :	30/04/18	0.	1.1400558627	quotation: 27/04/18
Rate	JPY in EUR :	0.0075638788	quoted :	30/04/18	0.	0.0075752296	quotation: 27/04/18
Rate	NOK in EUR :	0.1033164583	quoted :	30/04/18	0.	0.1037936582	quotation: 27/04/18
Rate	USD in EUR :	0.8276775368	quoted :	30/04/18	0.	0.8263438416	quotation: 27/04/18

Equity fund - Calc. weight of 96.76 %(threshold of 51. %)

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 27/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FUND MANAGER: G1 AFI

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
YUAN RENMINBI													
Cash													
Cash at Banks													
Adjustment accounts													
PLMSCNYG0 LCGLnon-prtSwSecEff		G0	-831,831.	CNY	0.15760753		0.15760753		-131,102.83	0.00	0.00	-131,102.83	-0.23
Adjustment accounts													
						SUM (USD)			-131,102.83	0.00	0.00	-131,102.83	-0.23
Cash at Banks													
						SUM (USD)			-131,102.83	0.00	0.00	-131,102.83	-0.23
Cash													
						SUM (USD)			-131,102.83	0.00	0.00	-131,102.83	-0.23
YUAN RENMINBI													
						SUM (USD)			-131,102.83	0.00	0.00	-131,102.83	-0.23
MGR TOTAL G0 AFI													
						SUM (USD)			-131,102.83	0.00	0.00	-131,102.83	-0.23

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 27/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FUND MANAGER: G1 AFI

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- BOOK COST	Fund currency NET P&L	 ACCRUED INTEREST	---------->PRCT EVALUATION	 PRCT NA

Day's management fees

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 27/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FUND MANAGER: G1 SGSS PARIS

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
YUAN RENMINBI													
Equities													
Equities DRM													
Equities DRM													
CNE000000040 PING AN BANK CO LTD		G1	190,608.	P CNY	10.5983	M 27/04/18	10.85		316,677.31	9,270.31	0.00	325,947.62	0.57
CNE000000073 JINKE PROPERTY A		G1	39,500.	P CNY	9.2009	M 27/04/18	5.36		58,600.01	-25,231.34	0.00	33,368.67	0.06
CNE0000000T2 CHINA VANKE A		G1	210,800.	P CNY	13.9303	M 27/04/18	28.4		461,123.97	482,428.17	0.00	943,552.14	1.65
CNE000000198 NORTH IND GRP		G1	40,200.	P CNY	13.3042	M 27/04/18	9.56		80,257.78	-19,687.32	0.00	60,570.46	0.11
CNE0000001C6 CHINA HIGH-SPE-A		G1	13,500.	P CNY	8.7283	M 27/04/18	6.01		18,975.79	-6,188.30	0.00	12,787.49	0.02
CNE0000001D4 ZHUHAI GRE ELEC.AP.A		G1	123,300.	P CNY	19.782	M 27/04/18	44.08		382,887.84	473,719.16	0.00	856,607.00	1.49
CNE0000001K9 JINZHOU CIHANG-A		G1	52,800.	P CNY	8.2098	M 27/04/18	7.		65,180.74	-6,929.00	0.00	58,251.74	0.10
CNE000000206 YANGO GROUP		G1	106,800.	P CNY	6.1279	M 27/04/18	7.23		99,627.83	22,071.03	0.00	121,698.86	0.21
CNE000000222 CHINA BAOAN-A		G1	34,965.	P CNY	9.703	M 27/04/18	5.82		54,969.88	-22,897.33	0.00	32,072.55	0.06
CNE0000002G5 WEIFU HIGH-TEC-A		G1	18,100.	P CNY	28.2574	M 27/04/18	22.87		82,798.78	-17,557.62	0.00	65,241.16	0.11
CNE0000002L5 HUAWEN MEDIA GROUP		G1	33,700.	P CNY	12.2996	M 27/04/18	8.4		67,188.98	-22,573.44	0.00	44,615.54	0.08
CNE0000002R2 CSG HLDGS -A-		G1	33,810.	P CNY	7.2694	M 27/04/18	7.21		39,777.57	-1,357.57	0.00	38,420.00	0.07
CNE0000002T8 KONKA GRP -A-		G1	76,300.	P CNY	5.3586	M 27/04/18	6.16		61,633.07	12,443.73	0.00	74,076.80	0.13
CNE0000002Y8 LIVZON PHARMA -A		G1	4,420.	P CNY	30.8707	M 27/04/18	68.55		22,123.82	25,629.84	0.00	47,753.66	0.08
CNE0000004F3 SHAANXI INTL LTD		G1	23,800.	P CNY	5.727	M 27/04/18	3.99		22,010.36	-7,043.63	0.00	14,966.73	0.03
CNE0000004W8 HAINAN HAIYAO -A-		G1	20,200.	P CNY	24.6509	M 27/04/18	12.89		80,298.58	-39,261.05	0.00	41,037.53	0.07
CNE000000529 TONGLING NONFER		G1	398,500.	P CNY	2.7796	M 27/04/18	2.57		165,653.50	-4,240.54	0.00	161,412.96	0.28
CNE000000578 DONGXU OPTOELECTRO		G1	67,600.	P CNY	10.5925	M 27/04/18	7.83		111,292.20	-27,869.27	0.00	83,422.93	0.15
CNE0000005Q7 SHENERGY CO LTD		G1	60,400.	P CNY	6.1386	M 27/04/18	5.49		77,057.81	-24,795.78	0.00	52,262.03	0.09
CNE0000005W5 THAIHOT GROUP CO A		G1	7,800.	P CNY	31.3236	M 27/04/18	26.25		39,399.48	-7,129.34	0.00	32,270.14	0.06
CNE000000644 CHINA INTL MAR-A		G1	21,300.	P CNY	18.4054	M 27/04/18	15.25		63,525.70	-12,330.83	0.00	51,194.87	0.09
CNE0000006N2 TEAMAX SMART TECH		G1	15,200.	P CNY	25.2716	M 27/04/18	12.19		56,674.46	-27,471.68	0.00	29,202.78	0.05
CNE0000006Y9 DONG-E-E-A		G1	16,200.	P CNY	47.9988	M 27/04/18	58.91		120,578.98	29,832.50	0.00	150,411.48	0.26
CNE000000719 JILIN AODONG MEDI IN		G1	48,360.	P CNY	20.8332	M 27/04/18	19.76		152,537.98	-1,929.24	0.00	150,608.74	0.26
CNE000000750 HUBEI ENERGY GRP A		G1	43,700.	P CNY	12.5134	M 27/04/18	4.27		88,182.13	-58,772.72	0.00	29,409.41	0.05
CNE000000776 SHANXI ZHANGZE-A		G1	46,500.	P CNY	3.8303	M 27/04/18	2.66		27,047.97	-7,553.49	0.00	19,494.48	0.03
CNE0000007D1 KINGHAND IND A		G1	36,300.	P CNY	14.1386	M 27/04/18	8.89		75,456.37	-24,595.32	0.00	50,861.05	0.09
CNE0000007F6 XUJI ELECTRIC		G1	9,300.	P CNY	21.3828	M 27/04/18	9.88		32,213.62	-17,732.01	0.00	14,481.61	0.03
CNE0000007J8 CC HI & NEW -A-		G1	3,510.	P CNY	90.4201	M 27/04/18	201.7		51,090.45	60,490.48	0.00	111,580.93	0.19
CNE0000007N0 SUNING UNIVERSAL		G1	22,830.	P CNY	4.4121	M 27/04/18	3.85		16,326.80	-2,473.81	0.00	13,852.99	0.02
CNE0000007Y7 SHANGHAI DAZHO PUB U		G1	23,600.	P CNY	8.823	M 27/04/18	4.27		33,531.86	-17,649.43	0.00	15,882.43	0.03
CNE000000800 LIGEANCE MINE RE-A-		G1	8,700.	P CNY	19.0975	M 27/04/18	19.47		26,803.76	-106.78	0.00	26,696.98	0.05
CNE0000008K4 SEALAND SEC SHS A		G1	117,050.	P CNY	7.4577	M 27/04/18	4.01		133,458.48	-59,482.16	0.00	73,976.32	0.13
CNE0000008L2 GF SECURITIES-A		G1	82,300.	P CNY	17.3146	M 27/04/18	15.62		222,199.51	-19,590.94	0.00	202,608.57	0.35
CNE0000008V1 SHENZ AGRICULT-A		G1	30,300.	P CNY	13.7863	M 27/04/18	6.51		67,583.71	-36,495.15	0.00	31,088.56	0.05
CNE0000008X7 YUNNAN BAIYAO A		G1	10,300.	P CNY	59.92	M 27/04/18	94.75		99,957.49	53,855.64	0.00	153,813.13	0.27
CNE000000933 SHENZHEN ENERG GROUP		G1	32,250.	P CNY	6.7745	M 27/04/18	5.66		35,333.73	-6,564.84	0.00	28,768.89	0.05
CNE0000009B1 BOHAI FINANCIAL IN A		G1	30,000.	P CNY	6.9867	M 27/04/18	5.84		33,818.59	-6,205.75	0.00	27,612.84	0.05
CNE0000009N6 CHINA NAT ACCO SH A		G1	4,200.	P CNY	58.4793	M 27/04/18	54.68		39,677.85	-3,482.34	0.00	36,195.51	0.06
CNE000000BW8 VISUAL CHINA GRP A		G1	5,100.	P CNY	58.7784	M 27/04/18	26.01		48,340.60	-27,433.80	0.00	20,906.80	0.04
CNE000000BX6 TUS SOUND ENVI		G1	25,800.	P CNY	31.79	M 27/04/18	29.32		125,008.65	-5,785.49	0.00	119,223.16	0.21
CNE000000CF1 SHANG HAIXIN-A		G1	28,300.	P CNY	14.232	M 27/04/18	10.		60,562.85	-15,959.92	0.00	44,602.93	0.08
CNE000000D16 NORTH CHINA PHAR		G1	20,300.	P CNY	6.7541	M 27/04/18	4.43		22,208.25	-8,034.76	0.00	14,173.49	0.02
CNE000000DB8 GUANGXI LIUGONG		G1	20,100.	P CNY	9.2018	M 27/04/18	9.39		29,928.83	-182.14	0.00	29,746.69	0.05

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 27/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FUND MANAGER: G1 SGSS PARIS

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
CNE000000DC6 HUAXIN CEMENT A		G1	27,600.	P CNY	15.9669 M	27/04/18	14.1		66,576.12	-5,241.57	0.00	61,334.55	0.11
CNE000000DF9 AN HUI WENERGY-A		G1	66,100.	P CNY	7.6588 M	27/04/18	4.49		75,919.71	-29,143.53	0.00	46,776.18	0.08
CNE000000DN3 FOSHA ELEC AND LIGHT		G1	19,170.	P CNY	8.7498 M	27/04/18	8.11		27,052.43	-2,549.39	0.00	24,503.04	0.04
CNE000000F48 HUBEI BIO PHARMA A		G1	26,000.	P CNY	10.355 M	27/04/18	7.74		42,079.50	-10,362.56	0.00	31,716.94	0.06
CNE000000F89 SHENZHEN TAGEN-A		G1	13,440.	P CNY	13.5346 M	27/04/18	8.7		28,431.04	-10,002.31	0.00	18,428.73	0.03
CNE000000FB3 WANXIANG QIAN-A		G1	72,456.	P CNY	11.3793 M	27/04/18	8.17		125,031.97	-31,733.75	0.00	93,298.22	0.16
CNE000000FH0 XCMG CONSTRUCT-A		G1	22,200.	P CNY	3.7747 M	27/04/18	4.04		13,577.35	558.15	0.00	14,135.50	0.02
CNE000000FK4 SHENERGY CO LTD		G1	21,100.	P CNY	7.7895 M	27/04/18	9.34		26,649.26	4,411.09	0.00	31,060.35	0.05
CNE000000FL2 ZHONGTIAN FIN REIT		G1	45,850.	P CNY	4.0306 M	27/04/18	7.35		29,922.81	23,190.53	0.00	53,113.34	0.09
CNE000000FS7 SHENZHEN ZHONG-A		G1	36,200.	P CNY	8.7952 M	27/04/18	9.45		51,614.82	2,301.14	0.00	53,915.96	0.09
CNE000000GF2 LUZHOU LAO JIAO A		G1	19,000.	P CNY	19.1681 M	27/04/18	60.23		58,979.68	121,381.65	0.00	180,361.33	0.31
CNE000000GQ9 WANGFUJING -A-SHS		G1	2,860.	P CNY	20.1094 M	27/04/18	20.35		9,261.78	-88.86	0.00	9,172.92	0.02
CNE000000GX5 TANGSHAN JIDONG A		G1	11,200.	P CNY	10.4466 M	27/04/18	13.33		18,936.85	4,593.32	0.00	23,530.17	0.04
CNE000000GZ0 AVIC AVIATION A		G1	11,800.	P CNY	16.6716 M	27/04/18	8.12		30,277.56	-15,176.24	0.00	15,101.32	0.03
CNE000000H20 HBIS CO LTD		G1	57,300.	P CNY	3.0684 M	27/04/18	3.28		28,499.54	1,121.85	0.00	29,621.39	0.05
CNE000000HN4 CHENGDU XING ENV -A		G1	46,000.	P CNY	6.6812 M	27/04/18	4.77		49,795.87	-15,213.63	0.00	34,582.24	0.06
CNE000000HT1 TIANMA MICROELE		G1	7,600.	P CNY	21.1936 M	27/04/18	14.8		26,127.95	-8,400.26	0.00	17,727.69	0.03
CNE000000J28 DONGFANG ELECTRIC A		G1	5,200.	P CNY	17.1199 M	27/04/18	8.87		14,336.20	-7,066.71	0.00	7,269.49	0.01
CNE000000J93 CHINA AEROSP TIMES E		G1	21,200.	P CNY	7.3412 M	27/04/18	8.07		25,365.74	1,598.39	0.00	26,964.13	0.05
CNE000000JC3 JILIN YATAI GROUP A		G1	15,200.	P CNY	5.5551 M	27/04/18	4.47		23,700.05	-12,991.56	0.00	10,708.49	0.02
CNE000000JN0 JINGWEI TEXTIL - A		G1	10,600.	P CNY	22.1006 M	27/04/18	18.29		36,615.05	-6,059.05	0.00	30,556.00	0.05
CNE000000KC1 AVIC CAPITAL A		G1	20,000.	P CNY	10.0242 M	27/04/18	5.28		32,285.77	-15,642.42	0.00	16,643.35	0.03
CNE000000KT5 FINANCIAL ST-A		G1	42,500.	P CNY	8.8231 M	27/04/18	9.06		60,710.04	-23.26	0.00	60,686.78	0.11
CNE000000L99 PCI SUNTEK TECHNO CO		G1	17,420.	P CNY	14.2944 M	27/04/18	9.09		38,919.24	-13,962.43	0.00	24,956.81	0.04
CNE000000LF2 CHONGQING DEPT A		G1	4,100.	P CNY	30.0727 M	27/04/18	32.67		19,856.81	1,254.25	0.00	21,111.06	0.04
CNE000000LH8 COFCO TUNHE CO-A		G1	23,000.	P CNY	13.2802 M	27/04/18	7.43		47,689.68	-20,756.13	0.00	26,933.55	0.05
CNE000000M15 HUAYU AUTOM-A		G1	16,200.	P CNY	16.3304 M	27/04/18	22.19		49,766.85	6,889.59	0.00	56,656.44	0.10
CNE000000MG8 HNA TECHNOLOGY A		G1	73,300.	P CNY	7.1384 M	11/01/18	6.49		79,057.97	-4,081.39	0.00	74,976.58	0.13
CNE000000MV7 GEO-JADE PETRO-A		G1	43,310.	P CNY	11.387 M	26/03/18	3.94		79,742.40	-52,848.03	0.00	26,894.37	0.05
CNE000000MY1 GUANG YU YUAN A		G1	18,900.	P CNY	38.7732 M	27/04/18	54.		107,739.90	53,114.34	0.00	160,854.24	0.28
CNE000000NH4 SICHUAN SWELLFUN A		G1	18,300.	P CNY	46.9902 M	27/04/18	40.04		131,775.33	-16,291.25	0.00	115,484.08	0.20
CNE000000NS1 CMST DEVELOPM-A		G1	12,500.	P CNY	10.1759 M	27/04/18	8.94		20,624.13	-3,011.49	0.00	17,612.64	0.03
CNE000000NW3 LUXIN VENTURE -A		G1	3,100.	P CNY	27.4011 M	27/04/18	10.95		13,679.16	-8,329.17	0.00	5,349.99	0.01
CNE000000P12 GUANGDONG BAOLIHUA		G1	31,700.	P CNY	5.5705 M	27/04/18	7.2		28,592.45	7,379.89	0.00	35,972.34	0.06
CNE000000P38 HUAXUN FANGZHOU A		G1	10,100.	P CNY	26.8617 M	27/04/18	11.24		42,403.69	-24,511.45	0.00	17,892.24	0.03
CNE000000PC0 GD POWER DEVEL-A		G1	132,900.	P CNY	2.8891 M	27/04/18	2.84		88,039.17	-28,552.42	0.00	59,486.75	0.10
CNE000000PF3 HISSENSE ELECTRIC A		G1	3,800.	P CNY	20.9998 M	27/04/18	13.38		12,838.67	-4,825.27	0.00	8,013.40	0.01
CNE000000PJ5 GUANGDONG GOLD-A		G1	13,600.	P CNY	27.2982 M	27/04/18	14.17		60,119.38	-29,746.52	0.00	30,372.86	0.05
CNE000000PK3 CHINA NONFERRO-A		G1	32,400.	P CNY	6.6743 M	27/04/18	5.35		35,023.02	-7,703.33	0.00	27,319.69	0.05
CNE000000PW8 SGIS SONGSHAN		G1	58,500.	P CNY	10.4275 M	27/04/18	7.05		92,167.17	-27,165.89	0.00	65,001.28	0.11
CNE000000Q29 CHINA MEHECO -A-		G1	7,400.	P CNY	16.6687 M	27/04/18	20.46		19,883.66	3,978.75	0.00	23,862.41	0.04
CNE000000Q94 CHINA RESOURCE-A		G1	4,320.	P CNY	21.4874 M	27/04/18	25.22		14,948.45	2,222.95	0.00	17,171.40	0.03
CNE000000QG9 XINXING DUCTIL-A		G1	61,500.	P CNY	5.1996 M	27/04/18	4.59		51,825.93	-7,335.69	0.00	44,490.24	0.08
CNE000000QS4 BJ NEW BLDG -A-		G1	24,800.	P CNY	10.982 M	27/04/18	22.97		44,113.03	45,669.04	0.00	89,782.07	0.16
CNE000000QX4 EASTERN GOLD-A-		G1	14,300.	P CNY	12.8522 M	18/01/18	10.04		28,725.14	-6,097.11	0.00	22,628.03	0.04
CNE000000QZ9 GUOYUAN SECURITIES		G1	32,550.	P CNY	15.7019 M	27/04/18	8.94		82,688.92	-36,825.60	0.00	45,863.32	0.08
CNE000000R36 CHONG QING CHANG A		G1	19,200.	P CNY	16.3911 M	27/04/18	10.36		49,516.43	-18,166.40	0.00	31,350.03	0.05
CNE000000R85 FAW CAR		G1	21,200.	P CNY	14.2043 M	27/04/18	9.34		48,740.27	-17,532.72	0.00	31,207.55	0.05

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 27/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FUND MANAGER: G1 SGSS PARIS

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
CNE000000RF9 XI'AN AIRCRAFT-A		G1	26,800.	P CNY	19.0921 M	27/04/18	18.47		82,784.89	-4,769.79	0.00	78,015.10	0.14
CNE000000RL7 CHINA GREATWALL-A-		G1	69,405.	P CNY	8.3441 M	27/04/18	9.02		93,685.58	4,981.95	0.00	98,667.53	0.17
CNE000000RM5 AECC AERO- ENGIN		G1	10,900.	P CNY	17.7457 M	27/04/18	14.58		31,187.96	-6,140.66	0.00	25,047.30	0.04
CNE000000S01 YUNNAN YUNTIAN-A		G1	8,800.	P CNY	12.6849 M	27/04/18	6.3		17,728.98	-8,991.22	0.00	8,737.76	0.02
CNE000000S84 BEIJING YANJING BR A		G1	34,800.	P CNY	7.825 M	27/04/18	7.33		44,120.88	-3,917.72	0.00	40,203.16	0.07
CNE000000SF7 YANTIAN PORT SHS -A-		G1	16,300.	P CNY	8.7041 M	27/04/18	7.44		22,955.94	-3,842.56	0.00	19,113.38	0.03
CNE000000SH3 CHANGJIANG SEC-A		G1	114,900.	P CNY	10.9309 M	27/04/18	6.76		193,001.91	-70,584.36	0.00	122,417.55	0.21
CNE000000SM3 CHINA DONGFANG-A		G1	6,600.	P CNY	24.7 M	27/04/18	23.05		35,990.67	-12,013.84	0.00	23,976.83	0.04
CNE000000SP6 GANSU YASHENG INDU		G1	37,600.	P CNY	8.3837 M	27/04/18	3.51		61,932.04	-41,131.63	0.00	20,800.41	0.04
CNE000000SQ4 AG NEW STEEL -A-		G1	36,800.	P CNY	5.8136 M	27/04/18	6.28		34,516.56	1,907.17	0.00	36,423.73	0.06
CNE000000SS0 SHENZHEN OVERSEAS A		G1	47,900.	P CNY	6.6795 M	27/04/18	7.74		51,856.62	6,575.74	0.00	58,432.36	0.10
CNE000000SV4 SINOLINK SECURITIE		G1	15,200.	P CNY	16.4732 M	27/04/18	8.65		49,935.18	-29,212.94	0.00	20,722.24	0.04
CNE000000SW2 QH SALT LAKE -A-		G1	15,450.	P CNY	13.908 M	27/04/18	12.19		34,846.66	-5,163.57	0.00	29,683.09	0.05
CNE000000T18 CN NORTHERN R-A-		G1	18,800.	P CNY	15.885 M	27/04/18	12.55		57,172.88	-19,986.96	0.00	37,185.92	0.06
CNE000000TD0 CITIC GUOAN-A		G1	112,650.	P CNY	6.2795 M	27/04/18	6.56		109,273.19	7,196.25	0.00	116,469.44	0.20
CNE000000TK5 ZTE CORPORATION A		G1	80,680.	P CNY	14.4764 M	27/04/18	31.31		181,325.80	216,805.13	0.00	398,130.93	0.69
CNE000000TM1 TELLING TELECO HLDS		G1	27,400.	P CNY	20.5606 M	27/04/18	8.5		90,828.47	-54,121.68	0.00	36,706.79	0.06
CNE000000TR0 CHINA EAST AIR-A		G1	60,900.	P CNY	4.6103 M	27/04/18	7.08		45,499.41	22,456.54	0.00	67,955.95	0.12
CNE000000VB0 NEW HOPE LIUHE C LTD		G1	53,800.	P CNY	8.1649 M	27/04/18	7.18		71,069.93	-10,188.66	0.00	60,881.27	0.11
CNE000000VF1 CHINA SPORTS IND -A-		G1	6,000.	P CNY	19.6428 M	26/03/18	11.64		19,067.46	-8,060.15	0.00	11,007.31	0.02
CNE000000VG9 YUNNAN ALUMINIUM-A		G1	39,200.	P CNY	9.1834 M	27/04/18	7.61		54,384.88	-7,368.66	0.00	47,016.22	0.08
CNE000000VK1 SHENZHEN AIRPORT		G1	35,800.	P CNY	8.8047 M	27/04/18	7.83		46,548.36	-2,368.76	0.00	44,179.60	0.08
CNE000000VQ8 WULIANGYE YIBIN-A-		G1	54,100.	P CNY	24.8018 M	27/04/18	67.98		209,741.08	369,894.96	0.00	579,636.04	1.01
CNE000000VZ9 NORINCO INTL A		G1	26,700.	P CNY	19.4946 M	27/04/18	14.63		78,634.68	-17,069.87	0.00	61,564.81	0.11
CNE000000W13 YUNNAN COPPER-A		G1	7,100.	P CNY	11.9712 M	27/04/18	11.16		13,774.57	-1,286.38	0.00	12,488.19	0.02
CNE000000W70 BEIJING HUALIA - A		G1	46,000.	P CNY	5.9525 M	27/04/18	2.88		42,796.18	-21,916.33	0.00	20,879.85	0.04
CNE000000W96 SHANGHAI AEROS A		G1	18,700.	P CNY	10.8392 M	27/04/18	5.51		32,814.51	-16,575.10	0.00	16,239.41	0.03
CNE000000WM5 SHANXI TAIGANG-A		G1	22,800.	P CNY	4.3175 M	27/04/18	6.		15,955.52	5,605.19	0.00	21,560.71	0.04
CNE000000WN3 LUXI CHEM GRP A		G1	32,500.	P CNY	17.067 M	27/04/18	17.29		88,248.21	315.40	0.00	88,563.61	0.15
CNE000000WR4 SHANG CONSTR-A		G1	11,038.	P CNY	6.4451 M	27/04/18	3.61		11,457.89	-5,177.67	0.00	6,280.22	0.01
CNE000000X38 SHANGHAI FOSUN-A		G1	2,700.	P CNY	22.2441 M	27/04/18	38.46		11,955.64	4,410.64	0.00	16,366.28	0.03
CNE000000X87 DATANG TELECOM -A-		G1	10,800.	P CNY	17.5668 M	27/04/18	8.12		30,766.22	-16,944.67	0.00	13,821.55	0.02
CNE000000X95 SHENZ NEPTUNUS-A		G1	49,200.	P CNY	7.0278 M	27/04/18	5.71		51,808.04	-7,531.04	0.00	44,277.00	0.08
CNE000000XH3 BJ SHUNXIN AGRI A		G1	6,200.	P CNY	19.8205 M	27/04/18	24.95		19,857.16	4,523.15	0.00	24,380.31	0.04
CNE000000XM3 SHUANGHUI INVT -A-		G1	18,850.	P CNY	21.2838 M	27/04/18	25.01		65,003.05	9,299.21	0.00	74,302.26	0.13
CNE000000XN1 ANTONG HOLDINGS LTD		G1	14,700.	P CNY	25.3024 M	27/04/18	16.39		56,197.72	-18,224.87	0.00	37,972.85	0.07
CNE000000XP6 ANHUI ZHONGDING -A-		G1	17,000.	P CNY	16.1089 M	27/04/18	16.17		44,410.21	-1,085.48	0.00	43,324.73	0.08
CNE000000XR2 YOUNGOR GROUP-A		G1	28,000.	P CNY	6.3287 M	27/04/18	8.15		44,674.38	-8,708.34	0.00	35,966.04	0.06
CNE000000Y37 JINYU BIO-TEC CO LTD		G1	6,120.	P CNY	28.8826 M	27/04/18	24.1		28,456.70	-5,210.85	0.00	23,245.85	0.04
CNE000000Y86 AEROSPACE HI-T-A		G1	13,000.	P CNY	34.2883 M	27/04/18	19.56		66,846.60	-26,770.16	0.00	40,076.44	0.07
CNE000000YB4 HN TV & BRDCAST - A		G1	45,000.	P CNY	16.4481 M	27/04/18	6.56		114,452.56	-67,926.82	0.00	46,525.74	0.08
CNE000000YG3 HUBEI XINYANG -A		G1	25,600.	P CNY	11.4558 M	27/04/18	9.01		44,535.77	-8,182.65	0.00	36,353.12	0.06
CNE000000YM1 CHINA JUSHI		G1	50,424.	P CNY	12.8174 M	27/04/18	14.		98,118.88	13,141.95	0.00	111,260.83	0.19
CNE000000ZF2 GREE REAL ESTATE LTD		G1	29,300.	P CNY	5.9274 M	27/04/18	5.7		26,240.21	81.82	0.00	26,322.03	0.05
CNE000000ZM8 CN CALXON GRP-A		G1	55,600.	P CNY	7.5626 M	27/04/18	6.6		61,820.13	-3,984.47	0.00	57,835.66	0.10
CNE000000ZR7 COFCO BIOCHEM -A		G1	17,200.	P CNY	15.6394 M	27/04/18	13.34		42,043.24	-5,880.51	0.00	36,162.73	0.06
CNE000000ZT3 DONGEFNG AUTO A		G1	20,800.	P CNY	6.808 M	27/04/18	4.33		22,838.42	-8,643.66	0.00	14,194.76	0.02
CNE000001089 KAIDI ECO&ENV-A-SHS		G1	35,200.	P CNY	5.9224 M	27/04/18	4.99		33,615.26	-5,931.81	0.00	27,683.45	0.05

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 27/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FUND MANAGER: G1 SGSS PARIS

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
CNE000001097 HENAN SHENHUO-A		G1	42,100.	P CNY	9.2606 M	27/04/18	6.77		58,899.03	-13,978.21	0.00	44,920.82	0.08
CNE0000010H6 JIZHONG ENERGY-A		G1	28,570.	P CNY	6.0029 M	27/04/18	4.74		27,745.33	-6,401.83	0.00	21,343.50	0.04
CNE0000010T1 UNISPLENDOUR - A		G1	3,400.	P CNY	99.298 M	27/04/18	72.02		52,767.70	-14,174.66	0.00	38,593.04	0.07
CNE000001139 SD NANSHAN ALUM A		G1	44,500.	P CNY	3.1529 M	27/04/18	3.16		22,712.30	-549.53	0.00	22,162.77	0.04
CNE000001196 BJ SHOUGANG -A-		G1	38,300.	P CNY	3.8803 M	27/04/18	4.29		22,577.73	3,318.29	0.00	25,896.02	0.05
CNE0000011B7 PUDONG DEVL BK -A-		G1	246,728.	P CNY	8.1402 M	27/04/18	11.61		326,317.19	125,151.48	0.00	451,468.67	0.79
CNE0000011C5 HAINAN AIRLINE HLDG		G1	46,000.	P CNY	2.6978 M	09/01/18	3.25		20,155.79	3,406.54	0.00	23,562.33	0.04
CNE0000011D3 YUNNAN TIN CO A		G1	21,000.	P CNY	18.5391 M	27/04/18	13.78		63,038.04	-17,429.57	0.00	45,608.47	0.08
CNE0000011P7 JIANGSU ZHONG-A		G1	21,250.	P CNY	9.2737 M	27/04/18	7.2		31,778.62	-7,664.67	0.00	24,113.95	0.04
CNE0000011S1 HUANDONG MEDECINE A		G1	7,600.	P CNY	28.5088 M	27/04/18	68.5		35,143.00	46,907.48	0.00	82,050.48	0.14
CNE000001261 BEIJING ZHONGKE SANH		G1	18,700.	P CNY	16.1356 M	27/04/18	11.01		48,954.56	-16,505.22	0.00	32,449.34	0.06
CNE0000012L4 YINTAI RESOURCE A SH		G1	10,400.	P CNY	13.7471 M	27/04/18	15.33		23,189.12	1,938.56	0.00	25,127.68	0.04
CNE0000012M2 INSPUR ELECTRONIC		G1	44,200.	P CNY	20.7608 M	27/04/18	23.15		139,571.19	21,697.56	0.00	161,268.75	0.28
CNE0000012R1 RISING NONFERR-A		G1	3,000.	P CNY	43.8762 M	27/04/18	31.83		21,206.18	-6,156.24	0.00	15,049.94	0.03
CNE0000012X9 ADVANCED TECH A		G1	15,000.	P CNY	9.6632 M	27/04/18	7.99		23,555.73	-4,666.47	0.00	18,889.26	0.03
CNE000001303 HUAGONG TECH -A-		G1	57,400.	P CNY	16.4491 M	27/04/18	16.53		144,446.61	5,094.88	0.00	149,541.49	0.26
CNE000001360 YLP HI TECH AGR A SH		G1	15,300.	P CNY	19.6871 M	27/04/18	22.89		48,808.64	6,388.20	0.00	55,196.84	0.10
CNE0000013Y5 SX COAL & ELEC A		G1	37,100.	P CNY	7.1665 M	27/04/18	7.77		43,091.12	2,341.93	0.00	45,433.05	0.08
CNE0000013Z2 ZHEJIANG HISUN A		G1	8,200.	P CNY	16.6978 M	27/04/18	15.15		22,049.66	-2,470.08	0.00	19,579.58	0.03
CNE000001451 XISHUI STRONG YR-A		G1	20,100.	P CNY	28.4192 M	27/04/18	18.56		85,657.42	-26,860.99	0.00	58,796.43	0.10
CNE0000014B1 NEWLAND COMPUTER-A		G1	38,000.	P CNY	18.5015 M	27/04/18	18.8		110,874.70	1,720.12	0.00	112,594.82	0.20
CNE0000014D7 YIHUA HEALTHCA-A		G1	6,000.	P CNY	27.3194 M	27/04/18	29.57		24,775.69	3,187.04	0.00	27,962.73	0.05
CNE0000014W7 JIANGSU HENGRU A		G1	22,254.	P CNY	27.0327 M	27/04/18	83.48		108,127.15	184,670.43	0.00	292,797.58	0.51
CNE000001527 CS ZOOMLION -A-		G1	109,000.	P CNY	4.9257 M	27/04/18	4.2		82,291.58	-10,138.85	0.00	72,152.73	0.13
CNE000001568 YANTAI CHANGYU-A		G1	2,700.	P CNY	34.8686 M	27/04/18	37.55		15,212.05	766.99	0.00	15,979.04	0.03
CNE0000015F9 WUZHOU ZHONGHENG		G1	15,000.	P CNY	7.2722 M	27/04/18	3.76		17,566.43	-8,677.37	0.00	8,889.06	0.02
CNE0000015H5 CHENMING PAPER -A-		G1	19,500.	P CNY	5.5303 M	27/04/18	14.69		17,472.43	27,675.03	0.00	45,147.46	0.08
CNE0000015N3 HONGDU AVIATION -A		G1	10,800.	P CNY	25.5954 M	27/04/18	12.43		44,281.36	-23,123.50	0.00	21,157.86	0.04
CNE0000015P8 KPC PHARMACEUT-A		G1	3,100.	P CNY	13.8827 M	27/04/18	9.21		6,452.34	-1,952.49	0.00	4,499.85	0.01
CNE0000015R4 BAOSHAN IRON&STEEL A		G1	54,508.	P CNY	5.4197 M	27/04/18	9.24	V	47,934.86	31,444.79	0.00	79,379.65	0.14
CNE000001667 LUTHAI TEXTILE -A-		G1	13,800.	P CNY	11.4697 M	27/04/18	10.45		25,578.53	-2,849.95	0.00	22,728.58	0.04
CNE000001683 SHANGHAI ZHENH-A		G1	40,100.	P CNY	5.7451 M	27/04/18	5.01		37,304.38	-5,640.87	0.00	31,663.51	0.06
CNE0000016L5 BOE TECHNOLOGIE		G1	607,200.	P CNY	2.9136 M	27/04/18	4.32		276,591.50	136,829.44	0.00	413,420.94	0.72
CNE0000016Q4 JIANGSU HONGDO-A-		G1	24,310.	P CNY	8.6716 M	27/04/18	6.26		32,098.06	-8,113.25	0.00	23,984.81	0.04
CNE000001717 AN EXPRESSW.A		G1	50,100.	P CNY	3.6803 M	27/04/18	3.41		27,855.57	-929.74	0.00	26,925.83	0.05
CNE000001758 BAODING TIANWEI A		G1	131,600.	P CNY	6.2377 M	27/04/18	5.61		129,457.01	-13,099.15	0.00	116,357.86	0.20
CNE000001782 BEIJING CAPITA-A		G1	13,400.	P CNY	11.9422 M	27/04/18	8.89		25,314.44	-6,539.29	0.00	18,775.15	0.03
CNE0000017H1 INNER MONGOLIA-A		G1	194,460.	P CNY	2.7119 M	27/04/18	2.08		85,542.14	-21,793.55	0.00	63,748.59	0.11
CNE0000017X8 ZHONGZHU HEAL-A		G1	14,180.	P CNY	8.1469 M	31/01/18	6.49		17,324.49	-2,820.15	0.00	14,504.34	0.03
CNE0000018R8 KWEICHOW MOUTAI A		G1	7,700.	P CNY	187.8307 M	27/04/18	662.53		267,671.38	536,360.43	0.00	804,031.81	1.40
CNE0000019F1 SICHUAN HONGDA A		G1	21,500.	P CNY	7.1749 M	27/04/18	3.97		24,925.15	-11,472.56	0.00	13,452.59	0.02
CNE0000019S4 YINGKOU PORT -A-		G1	41,300.	P CNY	5.2582 M	27/04/18	2.96		35,034.90	-15,767.69	0.00	19,267.21	0.03
CNE000001B33 CHINA MERCHT BK -A		G1	214,200.	P CNY	13.9114 M	27/04/18	29.33		482,861.00	507,306.09	0.00	990,167.09	1.73
CNE000001BQ8 HENAN ZHONGFU IND A		G1	31,400.	P CNY	5.6201 M	27/04/18	4.04		28,606.94	-8,613.48	0.00	19,993.46	0.03
CNE000001BT2 DELUXE FAMILY-A		G1	20,000.	P CNY	11.6298 M	27/04/18	5.43		35,478.19	-18,362.01	0.00	17,116.18	0.03
CNE000001C81 TASLY PHARMAC A		G1	2,500.	P CNY	43.6979 M	27/04/18	44.53		21,312.61	-3,766.95	0.00	17,545.66	0.03
CNE000001CR4 JILIN POWER - A		G1	28,000.	P CNY	10.5289 M	27/04/18	3.13		46,077.76	-32,265.04	0.00	13,812.72	0.02
CNE000001CS2 CHINA UNITED-A		G1	80,100.	P CNY	5.6974 M	27/04/18	5.71		80,904.42	-8,819.31	0.00	72,085.11	0.13

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 27/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FUND MANAGER: G1 SGSS PARIS

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
CNE000001D80 TIMES N MATERIAL		G1	7,800.	P CNY	19.2748 M	27/04/18	7.98		24,276.75	-14,466.63	0.00	9,810.12	0.02
CNE000001DN1 HANGZHOU SILAN A		G1	18,100.	P CNY	16.6015 M	27/04/18	15.9		47,576.14	-2,218.27	0.00	45,357.87	0.08
CNE000001DZ5 SHENGHE RES HLD-A		G1	34,100.	P CNY	17.0826 M	27/04/18	15.71		88,002.91	-3,570.82	0.00	84,432.09	0.15
CNE000001FB1 AISINO CORP		G1	2,100.	P CNY	12.3089 M	27/04/18	23.38		6,124.25	1,613.96	0.00	7,738.21	0.01
CNE000001FP1 YANGQUAN COAL -A		G1	32,800.	P CNY	7.1492 M	27/04/18	7.06		37,554.20	-1,057.34	0.00	36,496.86	0.06
CNE000001FW7 HUAXIA BANK CO		G1	90,600.	P CNY	7.4055 M	27/04/18	8.71		108,841.46	15,530.74	0.00	124,372.20	0.22
CNE000001G87 CHINA YANGTZE POWER		G1	59,800.	P CNY	8.3612 M	27/04/18	16.11		109,994.84	41,840.78	0.00	151,835.62	0.26
CNE000001GF0 SHENZHEN KINGDOM-A-		G1	7,000.	P CNY	19.2998 M	27/04/18	16.37		22,015.55	-3,955.30	0.00	18,060.25	0.03
CNE000001GL8 TCL CORP		G1	201,500.	P CNY	3.4695 M	27/04/18	3.25		113,407.77	-10,194.54	0.00	103,213.23	0.18
CNE000001H86 ZHEJIANG CONBA A		G1	7,215.	P CNY	10.882 M	27/04/18	7.13		12,643.76	-4,535.96	0.00	8,107.80	0.01
CNE000001J84 ZHEJIANG NHU-A		G1	14,100.	P CNY	16.2113 M	27/04/18	32.76		36,972.99	35,828.45	0.00	72,801.44	0.13
CNE000001JF4 HONGDA XINGYE CO LTD		G1	24,450.	P CNY	10.0521 M	27/04/18	6.34		38,413.69	-13,982.47	0.00	24,431.22	0.04
CNE000001JN8 HUALAN BIOLOGI A		G1	12,000.	P CNY	21.0225 M	27/04/18	28.58		40,895.04	13,158.04	0.00	54,053.08	0.09
CNE000001JQ1 HAN'S LASER TECHNOL		G1	16,300.	P CNY	18.4564 M	27/04/18	46.7		48,743.95	71,228.48	0.00	119,972.43	0.21
CNE000001JT5 ZHEJIANG DUNAN A		G1	15,500.	P CNY	10.823 M	27/04/18	6.4		27,196.60	-11,561.93	0.00	15,634.67	0.03
CNE000001JV1 SD IRON%STEEL -A-		G1	54,600.	P CNY	3.5925 M	26/03/18	2.02		31,625.18	-14,242.33	0.00	17,382.85	0.03
CNE000001JY5 AVIC ELECTROME SYS		G1	28,823.	P CNY	9.7171 M	27/04/18	7.85		45,164.96	-9,504.59	0.00	35,660.37	0.06
CNE000001K57 CEFC ANHUI INT HLDS		G1	43,700.	P CNY	18.9793 M	27/04/18	4.37		133,747.25	-103,649.10	0.00	30,098.15	0.05
CNE000001KC9 SHANGHAI KEHUA BIO-E		G1	10,300.	P CNY	24.5607 M	27/04/18	13.83		40,998.91	-18,547.88	0.00	22,451.03	0.04
CNE000001KF2 SUNING COM		G1	62,400.	P CNY	9.0472 M	27/04/18	12.98		91,478.41	36,176.12	0.00	127,654.53	0.22
CNE000001KK2 FOCUS MEDIA A SHS		G1	81,000.	P CNY	12.8699 M	27/04/18	11.23		157,488.28	-14,123.74	0.00	143,364.54	0.25
CNE000001KM8 SIEYUAN ELECTR-A-		G1	11,040.	P CNY	10.9729 M	27/04/18	17.96		19,623.76	11,626.41	0.00	31,250.17	0.05
CNE000001KP1 DA AN GENE CO -A-		G1	23,546.	P CNY	26.9051 M	27/04/18	16.71		97,168.85	-35,157.59	0.00	62,011.26	0.11
CNE000001KS5 ZHEJIANG SUPOR -A-		G1	10,100.	P CNY	40.0826 M	27/04/18	48.71		61,159.61	16,378.72	0.00	77,538.33	0.14
CNE000001KX5 YIHAUA LIFESTYLE A		G1	23,200.	P CNY	5.4669 M	27/04/18	7.76		41,554.80	-13,180.40	0.00	28,374.40	0.05
CNE000001LQ7 LIANCHG ELECTRON A		G1	51,800.	P CNY	17.0935 M	27/04/18	15.23		130,180.16	-5,841.37	0.00	124,338.79	0.22
CNE000001L31 BEIJING SL -A		G1	10,300.	P CNY	28.0812 M	27/04/18	42.02		46,871.88	21,341.60	0.00	68,213.48	0.12
CNE000001LQ7 SHANDONG DENGHAI A		G1	9,050.	P CNY	14.2601 M	27/04/18	9.56		20,913.09	-7,277.20	0.00	13,635.89	0.02
CNE000001LV7 MEINIAN ONEHEALTH-A		G1	20,000.	P CNY	13.5273 M	27/04/18	28.51		40,501.35	49,366.46	0.00	89,867.81	0.16
CNE000001LZ8 SHENZHEN BAUIN-A		G1	17,000.	P CNY	10.4405 M	27/04/18	7.37		27,740.85	-7,994.20	0.00	19,746.65	0.03
CNE000001M14 UNIGRP GUOZIN CO LTD		G1	5,600.	P CNY	30.7311 M	27/04/18	53.15		27,874.40	19,035.90	0.00	46,910.30	0.08
CNE000001M22 ZHEJIANG SANHUA-A-		G1	17,600.	P CNY	7.7084 M	27/04/18	15.65		21,740.02	21,671.40	0.00	43,411.42	0.08
CNE000001MZ6 DATONG COAL INDUST A		G1	9,900.	P CNY	7.972 M	27/04/18	5.34		12,772.17	-4,440.09	0.00	8,332.08	0.01
CNE000001N13 CHINA CAMC ENG A		G1	11,952.	P CNY	16.8387 M	27/04/18	15.62		32,586.35	-3,162.56	0.00	29,423.79	0.05
CNE000001N62 SHENZHEN DEREN-A		G1	6,200.	P CNY	35.9576 M	27/04/18	17.75		34,844.23	-17,499.52	0.00	17,344.71	0.03
CNE000001N70 HENGDIAN DMEGC-A		G1	50,600.	P CNY	7.2265 M	27/04/18	8.77		54,836.77	15,103.46	0.00	69,940.23	0.12
CNE000001NK6 ZHEJIANG HUAFENG S		G1	161,900.	P CNY	5.7405 M	27/04/18	4.69		139,365.09	-19,691.96	0.00	119,673.13	0.21
CNE000001NL4 DHC SOFTWARE SHS		G1	41,200.	P CNY	9.572 M	27/04/18	8.59		63,935.19	-8,156.63	0.00	55,778.56	0.10
CNE000001NY7 GUOXUAN HIGH-TEC		G1	11,830.	P CNY	28.3358 M	27/04/18	17.01		50,897.42	-19,182.33	0.00	31,715.09	0.06
CNE000001P11 JS SHAGANG -A-		G1	24,800.	P CNY	16.5381 M	27/04/18	16.12		61,825.40	1,182.31	0.00	63,007.71	0.11
CNE000001P52 SD SUN PAPER -A-		G1	33,100.	P CNY	4.8504 M	27/04/18	10.51		24,390.44	30,438.22	0.00	54,828.66	0.10
CNE000001P86 SUZHOU GOLD MANTIS		G1	31,800.	P CNY	14.3425 M	27/04/18	12.18		73,658.20	-12,613.02	0.00	61,045.18	0.11
CNE000001PF1 ZHE WANFENG AUTO -A		G1	23,136.	P CNY	11.4143 M	27/04/18	9.04		42,585.67	-9,622.14	0.00	32,963.53	0.06
CNE000001PL9 SUZHOU NEW SEA-A		G1	21,800.	P CNY	8.8087 M	27/04/18	6.05		30,013.62	-9,226.76	0.00	20,786.86	0.04
CNE000001PP0 XINJIANG ZHONG-A		G1	24,700.	P CNY	7.9643 M	27/04/18	10.57		31,878.87	9,269.15	0.00	41,148.02	0.07
CNE000001PR6 GUOMAI-A		G1	32,200.	P CNY	11.1188 M	27/04/18	9.55		53,691.52	-5,225.63	0.00	48,465.89	0.08
CNE000001PT2 ZHEJIANG NETSUN -A		G1	3,800.	P CNY	53.001 M	27/04/18	44.35		30,585.25	-4,023.65	0.00	26,561.60	0.05
CNE000001Q93 CHINA LIFE INSURANCE		G1	30,900.	P CNY	28.1069 M	27/04/18	24.51		154,371.99	-35,006.51	0.00	119,365.48	0.21

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 27/04/18 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A PARTIAL VALIDATION Portfolio currency: USD (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FUND MANAGER: G1 SGSS PARIS

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
CNE000001QC6 CANGZHOU MING-A		G1	15,130.	P CNY	10.4563 M	27/04/18	7.41		24,726.72	-7,056.82	0.00	17,669.90	0.03
CNE000001R84 PING AN INSURANCE GR		G1	56,700.	P CNY	29.3951 M	27/04/18	60.89		320,416.41	223,717.75	0.00	544,134.16	0.95
CNE100000049 MONTNETS RX TEC		G1	10,800.	P CNY	21.9959 M	27/04/18	10.23		37,129.16	-19,716.05	0.00	17,413.11	0.03
CNE100000098 HUOLINHE COAL-A		G1	45,500.	P CNY	11.6959 M	27/04/18	9.23		80,395.50	-14,205.85	0.00	66,189.65	0.12
CNE1000000D4 WEICHAI POWER -A-		G1	173,400.	P CNY	4.8594 M	27/04/18	8.27		129,229.65	96,782.38	0.00	226,012.03	0.39
CNE1000000F9 LEO GROUP CO LTD-A		G1	67,116.	P CNY	4.8715 M	27/04/18	2.54		49,651.18	-22,783.09	0.00	26,868.09	0.05
CNE1000000M5 SHENZHEN SUNLO-A		G1	36,500.	P CNY	18.7255 M	27/04/18	17.		102,450.75	-4,655.28	0.00	97,795.47	0.17
CNE1000000S2 BANK OF COMMUN-A		G1	368,800.	P CNY	5.5175 M	27/04/18	6.18		365,551.66	-6,335.10	0.00	359,216.56	0.63
CNE1000005P7 BANK OF NINGBO-A		G1	42,380.	P CNY	8.0116 M	27/04/18	18.11		54,977.34	65,986.72	0.00	120,964.06	0.21
CNE1000005Y9 RISESUN REAL ESTATE		G1	30,800.	P CNY	6.5019 M	27/04/18	10.22		32,383.63	17,227.44	0.00	49,611.07	0.09
CNE100000627 BANK OF NANJING -A		G1	106,848.	P CNY	4.5343 M	27/04/18	8.45		104,183.62	38,114.80	0.00	142,298.42	0.25
CNE100000643 BEIJING BDSTAR CO -A		G1	14,700.	P CNY	32.2459 M	27/04/18	32.16		71,131.85	3,377.42	0.00	74,509.27	0.13
CNE100000650 GRG BANKING EQUIPM		G1	23,850.	P CNY	12.0888 M	27/04/18	7.65		46,653.04	-17,897.15	0.00	28,755.89	0.05
CNE100000668 BEIJING SHIJI A		G1	7,500.	P CNY	25.0712 M	27/04/18	24.89		30,481.27	-1,059.88	0.00	29,421.39	0.05
CNE1000006B5 HN GOLD		G1	15,900.	P CNY	9.665 M	27/04/18	8.62		24,871.67	-3,270.30	0.00	21,601.37	0.04
CNE100000734 BANK OF BEIJIN-A		G1	256,838.	P CNY	5.7574 M	27/04/18	6.8		265,090.15	10,171.15	0.00	275,261.30	0.48
CNE100000767 CHINA SHENHUA -A-		G1	23,300.	P CNY	17.4968 M	27/04/18	20.94		76,231.40	665.63	0.00	76,897.03	0.13
CNE1000007F4 JIANGXI SPECIAL MT-A		G1	37,800.	P CNY	13.6851 M	27/04/18	10.45		77,966.39	-15,709.84	0.00	62,256.55	0.11
CNE1000007T5 AVIC JONHON CO LTD		G1	8,697.	P CNY	14.9894 M	27/04/18	38.8		21,033.48	32,150.17	0.00	53,183.65	0.09
CNE1000007Y5 ETERNAL ASIA SC SHS		G1	34,200.	P CNY	7.1409 M	27/04/18	7.17		39,603.46	-955.89	0.00	38,647.57	0.07
CNE100000825 TIANSHUI HUATIAN A		G1	31,720.	P CNY	5.3679 M	27/04/18	7.11		27,470.73	8,074.37	0.00	35,545.10	0.06
CNE100000866 CHINA RAILWAY GROU		G1	124,200.	P CNY	6.1764 M	27/04/18	7.4		150,539.39	-5,685.46	0.00	144,853.93	0.25
CNE100000890 SICHUAN CHGFEI		G1	5,000.	P CNY	45.6672 M	27/04/18	21.44		36,876.55	-19,981.02	0.00	16,895.53	0.03
CNE1000008B1 SHZ JINJIA GRP		G1	156,600.	P CNY	9.8995 M	27/04/18	8.03		231,474.08	-33,282.93	0.00	198,191.15	0.35
CNE1000008D7 SDIC XINJI ENERGY A		G1	152,600.	P CNY	3.9401 M	27/04/18	3.22		90,834.06	-13,390.13	0.00	77,443.93	0.14
CNE1000008K2 SHANGHAI 2345 NET		G1	16,320.	P CNY	18.7426 M	27/04/18	7.35		49,325.89	-30,420.55	0.00	18,905.34	0.03
CNE1000008M8 CHINA PACIFIC INSU		G1	37,200.	P CNY	23.7165 M	27/04/18	31.6		170,948.85	14,321.95	0.00	185,270.80	0.32
CNE1000008S5 XINJIANG GOLD SCCE A		G1	35,180.	P CNY	10.0849 M	27/04/18	17.24		57,512.65	38,076.82	0.00	95,589.47	0.17
CNE1000008X5 ZHEJIANG HAILIANG		G1	23,900.	P CNY	8.6103 M	27/04/18	8.83		33,202.70	58.32	0.00	33,261.02	0.06
CNE100000973 SHENZHEN FEIMA-A		G1	9,724.	P CNY	9.5793 M	27/04/18	12.33		14,145.68	4,750.98	0.00	18,896.66	0.03
CNE1000009K0 HOLITECH-A-		G1	20,600.	P CNY	9.3501 M	27/04/18	9.88		29,755.00	2,322.54	0.00	32,077.54	0.06
CNE1000009R5 HENGKANG MEDIC GRP A		G1	33,000.	P CNY	9.0949 M	27/04/18	11.71		48,677.32	12,226.96	0.00	60,904.28	0.11
CNE1000009S3 ORIENTAL ENERG CO LT		G1	12,400.	P CNY	23.6517 M	27/04/18	9.97		47,294.32	-27,809.62	0.00	19,484.70	0.03
CNE1000009T1 CN RAILWAY CONST		G1	10,900.	P CNY	14.303 M	27/04/18	9.91		25,212.57	-8,187.96	0.00	17,024.61	0.03
CNE1000009X3 JIANGSU YUYUE MED A		G1	7,230.	P CNY	17.7483 M	27/04/18	19.76		20,797.54	1,719.03	0.00	22,516.57	0.04
CNE100000B24 ZIJIN MINING-A		G1	56,000.	P CNY	2.8134 M	27/04/18	4.12		34,960.70	1,402.51	0.00	36,363.21	0.06
CNE100000B81 IFLYTEK CO LTD-A		G1	34,150.	P CNY	22.7324 M	27/04/18	52.78		121,390.19	162,687.45	0.00	284,077.64	0.50
CNE100000BH8 SHD HUMON SMELT A		G1	13,100.	P CNY	9.2361 M	27/04/18	10.88		19,593.89	2,869.60	0.00	22,463.49	0.04
CNE100000BJ4 ZHEJIANG DAHUA TECH		G1	32,250.	P CNY	9.9862 M	27/04/18	22.5		52,250.91	62,113.05	0.00	114,363.96	0.20
CNE100000BP1 GOERTEK INC -A		G1	22,900.	P CNY	13.898 M	27/04/18	11.31		51,596.76	-10,776.57	0.00	40,820.19	0.07
CNE100000BQ9 JOYOUNG CO LTD-A		G1	19,100.	P CNY	20.6231 M	27/04/18	17.		59,109.89	-7,934.73	0.00	51,175.16	0.09
CNE100000C15 LIANHE CHEMICA-A		G1	12,200.	P CNY	17.935 M	27/04/18	8.33		35,337.11	-19,320.09	0.00	16,017.02	0.03
CNE100000C23 BETTER LIFE CCS-A-		G1	41,700.	P CNY	14.7604 M	27/04/18	14.16		90,812.77	2,250.06	0.00	93,062.83	0.16
CNE100000C31 SHG RAAS BLOOD A		G1	25,200.	P CNY	13.536 M	27/04/18	19.54		55,244.12	22,363.09	0.00	77,607.21	0.14
CNE100000CF0 TALKWEB INFO SYS-A		G1	8,400.	P CNY	20.4506 M	27/04/18	6.54		26,537.52	-17,879.19	0.00	8,658.33	0.02
CNE100000CL8 ZHEFU HLDG GRP		G1	33,740.	P CNY	6.3514 M	27/04/18	3.99		34,745.37	-13,527.83	0.00	21,217.54	0.04
CNE100000CM6 WESTONE INFORMATIO A		G1	8,320.	P CNY	36.2663 M	27/04/18	31.		47,160.21	-6,510.08	0.00	40,650.13	0.07
CNE100000CQ7 SHG METERSBONWE -A		G1	28,700.	P CNY	9.881 M	27/04/18	2.82		45,673.68	-32,917.87	0.00	12,755.81	0.02

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 27/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FUND MANAGER: G1 SGSS PARIS

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
CNE100000CS3 BEIJ ORIENT YWT A		G1	8,300.	P CNY	19.4704 M	27/04/18	35.89		26,053.34	20,895.89	0.00	46,949.23	0.08
CNE100000CT1 ZJ QUARTZ CRY OT - A		G1	17,050.	P CNY	28.8243 M	27/04/18	18.62		74,420.62	-24,384.80	0.00	50,035.82	0.09
CNE100000D55 SHANGHAI ELECT GROUP		G1	6,000.	P CNY	14.4908 M	27/04/18	5.74		13,993.57	-8,565.57	0.00	5,428.00	0.01
CNE100000DZ6 ZHEJIANG WANMA - A		G1	11,500.	P CNY	28.6322 M	27/04/18	7.07		51,463.75	-38,649.47	0.00	12,814.28	0.02
CNE100000F46 CHINA STATE CEC		G1	211,800.	P CNY	4.5525 M	27/04/18	8.39		189,803.16	90,265.73	0.00	280,068.89	0.49
CNE100000F95 HANGZHOU LIAI INTER		G1	11,250.	P CNY	29.8111 M	27/04/18	6.82		54,082.34	-41,989.90	0.00	12,092.44	0.02
CNE100000FK3 SHENZHEN WORLD PROP		G1	19,320.	P CNY	21.7322 M	27/04/18	8.44		67,707.12	-42,007.51	0.00	25,699.61	0.04
CNE100000FT4 ALPHA GROUP		G1	19,700.	P CNY	23.0283 M	27/04/18	12.03		69,677.85	-32,326.28	0.00	37,351.57	0.07
CNE100000FW8 SHENZHEN SALUBRIS		G1	6,500.	P CNY	25.0703 M	27/04/18	40.62		26,365.61	15,247.51	0.00	41,613.12	0.07
CNE100000G29 CHINA INTERNAT-A		G1	7,100.	P CNY	22.8961 M	27/04/18	52.07		34,045.12	24,221.91	0.00	58,267.03	0.10
CNE100000G78 FUJIAN SUNNER DEV		G1	29,700.	P CNY	22.2609 M	27/04/18	14.4		99,160.08	-31,754.49	0.00	67,405.59	0.12
CNE100000H85 MYS GROUP CO LTD		G1	18,700.	P CNY	20.5005 M	27/04/18	5.84		61,820.22	-44,608.22	0.00	17,212.00	0.03
CNE100000HB8 JIANGSU YANGHE BREW		G1	13,540.	P CNY	77.5076 M	27/04/18	112.16		162,503.54	76,846.56	0.00	239,350.10	0.42
CNE100000HL7 VTRON GROUP - A		G1	13,000.	P CNY	20.95 M	27/04/18	8.99		42,567.34	-24,147.75	0.00	18,419.59	0.03
CNE100000HM5 ZHONGL SCI TECHNO A		G1	8,600.	P CNY	19.9603 M	27/04/18	14.3		27,693.73	-8,311.16	0.00	19,382.57	0.03
CNE100000HN3 BEIJING ORIENT LANDS		G1	44,400.	P CNY	11.8446 M	27/04/18	19.08		80,714.19	52,803.34	0.00	133,517.53	0.23
CNE100000HP8 GUANGDONG HAID A		G1	13,400.	P CNY	9.8868 M	27/04/18	24.7		21,447.14	30,717.80	0.00	52,164.94	0.09
CNE100000J59 ZHEJIANG YONGTAI - A		G1	10,500.	P CNY	22.1999 M	27/04/18	8.78		36,432.49	-21,902.65	0.00	14,529.84	0.03
CNE100000KT4 GEM CO LTD SHS A		G1	44,694.	P CNY	4.4822 M	27/04/18	6.68		32,306.71	14,747.95	0.00	47,054.66	0.08
CNE100000L55 YANTAI JEREH		G1	16,300.	P CNY	34.7849 M	27/04/18	15.91		91,941.84	-51,069.01	0.00	40,872.83	0.07
CNE100000LB0 DALIAN KEMIAN CO -A		G1	24,080.	P CNY	26.2352 M	27/04/18	14.49		94,800.95	-39,808.66	0.00	54,992.29	0.10
CNE100000LH7 SHANDONG QIXING IRON		G1	31,110.	P CNY	22.5023 M	27/04/18	26.63		102,922.44	27,648.98	0.00	130,571.42	0.23
CNE100000LQ8 HUATAI SECURITIES		G1	56,000.	P CNY	17.083 M	27/04/18	18.32		181,788.02	-20,095.31	0.00	161,692.71	0.28
CNE100000M21 TAIHAI MANOIR NUCL-A		G1	5,600.	P CNY	30.493 M	27/04/18	26.45		26,689.34	-3,344.51	0.00	23,344.83	0.04
CNE100000M47 TAIJI COMPUTER SH A		G1	11,850.	P CNY	32.2579 M	27/04/18	31.14		61,942.95	-3,784.35	0.00	58,158.60	0.10
CNE100000M70 ZHEJIANG YASHA A		G1	16,550.	P CNY	14.0266 M	27/04/18	6.46		37,659.53	-20,809.24	0.00	16,850.29	0.03
CNE100000N20 ZHEJIANG NANYA-A		G1	36,000.	P CNY	22.2866 M	27/04/18	16.46		117,958.43	-24,566.51	0.00	93,391.92	0.16
CNE100000N61 BEIJING DABEINONG TE		G1	44,100.	P CNY	6.1613 M	27/04/18	5.59		44,082.47	-5,229.22	0.00	38,853.25	0.07
CNE100000N79 SZ DS PRECISION A		G1	18,500.	P CNY	13.7054 M	27/04/18	25.99		40,893.54	34,886.52	0.00	75,780.06	0.13
CNE100000NG5 GZ XINBANG PHARM A		G1	20,350.	P CNY	8.1551 M	27/04/18	9.83		26,774.58	4,753.31	0.00	31,527.89	0.05
CNE100000P02 SHENZHEN HEPALINK		G1	9,760.	P CNY	18.0822 M	27/04/18	17.74		28,466.74	-1,178.19	0.00	27,288.55	0.05
CNE100000P10 GUANGDONG ADVE-A		G1	30,166.	P CNY	10.0662 M	27/04/18	4.07		49,230.33	-29,879.97	0.00	19,350.36	0.03
CNE100000P69 NAVINFO CO LTD A		G1	17,700.	P CNY	16.6177 M	27/04/18	26.49		47,622.79	26,275.12	0.00	73,897.91	0.13
CNE100000P85 DO-FLUROIDE - A		G1	10,750.	P CNY	22.5844 M	27/04/18	16.42		37,946.03	-10,125.94	0.00	27,820.09	0.05
CNE100000PH8 GLODON COMPANY		G1	11,750.	P CNY	17.5736 M	27/04/18	25.26		33,481.32	13,297.38	0.00	46,778.70	0.08
CNE100000PJ4 JIANGSU BICON COMP-A		G1	12,300.	P CNY	18.0051 M	27/04/18	27.28		33,631.38	19,252.88	0.00	52,884.26	0.09
CNE100000PM8 HANGZHOU HIKVI A		G1	96,575.	P CNY	12.7723 M	27/04/18	38.5		190,971.76	395,034.70	0.00	586,006.46	1.02
CNE100000PR7 ZHE JIANG KANG-A		G1	75,500.	P CNY	8.3807 M	27/04/18	8.7		93,027.83	10,496.67	0.00	103,524.50	0.18
CNE100000PW7 SICHUAN KELUN A		G1	16,700.	P CNY	15.5192 M	27/04/18	33.1		42,013.55	45,107.16	0.00	87,120.71	0.15
CNE100000PY3 GUIZHOU BAILING A		G1	11,200.	P CNY	14.8248 M	27/04/18	13.3		26,778.01	-3,300.79	0.00	23,477.22	0.04
CNE100000Q50 SHENZHEN MTC CO A		G1	52,500.	P CNY	3.6831 M	27/04/18	3.23		31,282.37	-4,556.07	0.00	26,726.30	0.05
CNE100000Q76 PALM ECO TOWN		G1	10,500.	P CNY	8.3305 M	27/04/18	7.18		14,169.17	-2,287.14	0.00	11,882.03	0.02
CNE100000QF0 FUJIAN STAR NET -A		G1	12,500.	P CNY	18.9439 M	27/04/18	21.79		35,960.37	6,967.98	0.00	42,928.35	0.07
CNE100000QG8 HARBIN GLORIA A SHS		G1	21,300.	P CNY	8.8791 M	27/04/18	5.69		30,587.46	-11,485.90	0.00	19,101.56	0.03
CNE100000QJ2 VENUSTECH GRP SHS A		G1	11,600.	P CNY	26.6954 M	27/04/18	26.3		49,881.96	-1,799.06	0.00	48,082.90	0.08
CNE100000QY1 ZHEJIANG RUNTU SHS A		G1	12,500.	P CNY	20.9826 M	27/04/18	20.5		42,439.21	-2,052.28	0.00	40,386.93	0.07
CNE100000R26 TANGSHAN PORT GRP		G1	8,460.	P CNY	5.7032 M	27/04/18	4.49		7,770.90	-1,784.12	0.00	5,986.78	0.01
CNE100000RC5 HANGZHOU GREAT A		G1	10,500.	P CNY	15.3784 M	27/04/18	11.15		26,015.35	-7,563.45	0.00	18,451.90	0.03

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 27/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FUND MANAGER: G1 SGSS PARIS

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
CNE100000RD3 ZHONGNAN RED A		G1	8,400.	P CNY	24.6118	M 27/04/18	12.15		32,312.64	-16,227.22	0.00	16,085.42	0.03
CNE100000RK8 WUHAN GUIDE INFR -A-		G1	6,600.	P CNY	21.5095	M 27/04/18	17.7		23,034.25	-4,622.54	0.00	18,411.71	0.03
CNE100000RN2 KANGDE XIN COM		G1	57,893.	P CNY	11.1558	M 27/04/18	20.62		104,606.98	83,537.58	0.00	188,144.56	0.33
CNE100000S33 O-FILM TECH		G1	52,000.	P CNY	11.7856	M 27/04/18	16.6		94,849.83	41,196.99	0.00	136,046.82	0.24
CNE100000S58 ZHENGZHOU COAL-A		G1	8,200.	P CNY	8.8132	M 27/04/18	7.05		11,640.34	-2,529.05	0.00	9,111.29	0.02
CNE100000SF6 JX GANFENG LITH A		G1	20,500.	P CNY	28.7918	M 27/04/18	62.38		89,411.14	112,135.79	0.00	201,546.93	0.35
CNE100000SN0 CACHET PHARMAC-A		G1	9,900.	P CNY	41.6087	M 27/04/18	22.57		61,745.80	-26,529.50	0.00	35,216.30	0.06
CNE100000T24 GUANGZHOU HAIG-A		G1	31,000.	P CNY	9.6651	M 27/04/18	10.94		48,566.33	4,884.69	0.00	53,451.02	0.09
CNE100000T32 TIANQI LITHIUM INDUS		G1	22,132.	P CNY	43.2787	M 27/04/18	52.6		147,394.06	36,083.67	0.00	183,477.73	0.32
CNE100000TM0 CHUYING AGRO -A		G1	38,400.	P CNY	3.3988	M 27/04/18	3.54		21,190.48	234.06	0.00	21,424.54	0.04
CNE100000TP3 LUXSHARE PRECI-A		G1	30,150.	P CNY	11.1622	M 27/04/18	20.92		52,464.19	46,944.87	0.00	99,409.06	0.17
CNE100000V53 SZ GRANDLAND A		G1	11,250.	P CNY	7.6932	M 27/04/18	7.53		13,995.84	-644.51	0.00	13,351.33	0.02
CNE100000V95 INDUSTRIAL-A		G1	8,640.	P CNY	8.1514	M 27/04/18	6.4		14,996.20	-6,281.13	0.00	8,715.07	0.02
CNE100000VP9 YOTRIO GROUP-A		G1	19,100.	P CNY	11.5922	M 27/04/18	4.1		34,203.67	-21,861.42	0.00	12,342.25	0.02
CNE100000VR5 TONGDING INTERCONNEC		G1	14,300.	P CNY	19.8573	M 27/04/18	13.51		44,381.81	-13,933.14	0.00	30,448.67	0.05
CNE100000WG6 QINGDAO HANHE-A		G1	20,500.	P CNY	7.8663	M 27/04/18	2.91		24,958.87	-15,556.79	0.00	9,402.08	0.02
CNE100000WJ0 SHANXI SECURIT-A		G1	20,800.	P CNY	12.4377	M 27/04/18	8.18		41,893.27	-15,077.29	0.00	26,815.98	0.05
CNE100000WP7 JILIN LIYUAN MAN CO		G1	17,400.	P CNY	18.9284	M 27/04/18	8.1		53,111.28	-30,898.08	0.00	22,213.20	0.04
CNE100000WV5 HN DAKANG INT		G1	39,710.	P CNY	3.8795	M 27/04/18	2.45		24,851.66	-9,518.10	0.00	15,333.56	0.03
CNE100000WW3 GCL SYSTEM INTE TECH		G1	14,100.	P CNY	13.7233	M 27/04/18	4.56		30,243.22	-20,109.69	0.00	10,133.53	0.02
CNE100000WY9 HZ ROBAM APPLIA A		G1	10,140.	P CNY	21.1449	M 27/04/18	33.44		34,575.51	18,866.30	0.00	53,441.81	0.09
CNE100000WZ6 TIANGUANG ZHONMAO-A		G1	46,240.	P CNY	7.4599	M 27/04/18	4.64		51,639.01	-17,823.75	0.00	33,815.26	0.06
CNE100000XB5 KINGNET NETWOR-A		G1	14,600.	P CNY	21.6199	M 27/04/18	14.19		47,336.56	-14,684.38	0.00	32,652.18	0.06
CNE100000XL4 ZHEJIANG ZHONGCHENG		G1	8,600.	P CNY	38.4282	M 27/04/18	11.31		53,293.36	-37,963.51	0.00	15,329.85	0.03
CNE100000ZS4 GCI SCIENCE		G1	9,000.	P CNY	49.3751	M 27/04/18	18.4		71,659.72	-45,559.91	0.00	26,099.81	0.05
CNE100001047 SUZHOU CHUNXIN CO-A		G1	42,400.	P CNY	11.5752	M 27/04/18	8.7		73,648.72	-15,510.46	0.00	58,138.26	0.10
CNE1000010M4 BBMG CORPORATION		G1	35,200.	P CNY	5.2752	M 27/04/18	4.19		29,928.83	-6,683.61	0.00	23,245.22	0.04
CNE1000010N2 WUHU SHUNRONG SANQI		G1	7,800.	P CNY	27.0513	M 27/04/18	14.36		32,978.51	-15,325.21	0.00	17,653.30	0.03
CNE1000010R3 GIANT NETWORK CO LTD		G1	16,200.	P CNY	39.8358	M 27/04/18	25.66		97,505.23	-31,989.04	0.00	65,516.19	0.11
CNE100001112 BAOTAILONG NEW MAT		G1	40,500.	P CNY	9.7707	M 27/04/18	6.88		59,788.63	-15,872.87	0.00	43,915.76	0.08
CNE100001203 SUOFEIYA HOME COLL		G1	9,400.	P CNY	19.7757	M 27/04/18	32.19		29,960.90	17,728.93	0.00	47,689.83	0.08
CNE100001278 BJ SPC ENVIRON -A-		G1	11,600.	P CNY	12.7828	M 27/04/18	13.86		24,035.56	1,303.95	0.00	25,339.51	0.04
CNE1000012Y5 SHANDONG SINOBIOWAY		G1	40,800.	P CNY	20.4426	M 27/04/18	15.09		122,625.18	-25,590.64	0.00	97,034.54	0.17
CNE1000013B1 HYTERA COMMUNI-A		G1	35,600.	P CNY	11.4532	M 27/04/18	10.47		61,146.08	-2,400.71	0.00	58,745.37	0.10
CNE1000013X5 SHANDONG REALC-A-		G1	14,950.	P CNY	15.6698	M 27/04/18	14.78		36,614.59	-1,789.47	0.00	34,825.12	0.06
CNE1000014X3 SD HIMILE MECH		G1	8,500.	P CNY	26.7545	M 27/04/18	14.74		36,665.59	-16,918.94	0.00	19,746.65	0.03
CNE100001526 BYD CO LTD -A		G1	23,600.	P CNY	57.5719	M 27/04/18	52.96		208,409.91	-11,423.20	0.00	196,986.71	0.34
CNE1000015M3 LOMON BILLIONS		G1	25,600.	P CNY	14.3708	M 27/04/18	18.42		55,171.24	19,148.90	0.00	74,320.14	0.13
CNE1000015R2 ZHEJIANG CENT HUATON		G1	18,600.	P CNY	36.9877	M 27/04/18	35.07		101,147.13	1,660.58	0.00	102,807.71	0.18
CNE1000015S0 SHIJIAZHUANG Y-A		G1	16,400.	P CNY	15.92	M 27/04/18	15.24		42,245.30	-2,853.50	0.00	39,391.80	0.07
CNE1000016H1 JIANGSU AKCOME-A		G1	112,400.	P CNY	0.	M 27/04/18	2.2		0.00	38,973.19	0.00	38,973.19	0.07
CNE1000017F3 RONGYU GROUP CO LTD		G1	40,000.	P CNY	10.6694	M 27/04/18	12.85		64,043.09	16,967.18	0.00	81,010.27	0.14
CNE1000017G1 POWER CONS CORP A		G1	74,400.	P CNY	5.5916	M 27/04/18	6.36		89,000.45	-14,423.09	0.00	74,577.36	0.13
CNE1000019L7 GLOBAL TOP E-CO -A		G1	23,300.	P CNY	19.2477	M 27/04/18	18.45		67,298.93	454.18	0.00	67,753.11	0.12
CNE1000019P8 SOOCHOW SECURITIES		G1	4,700.	P CNY	15.5228	M 27/04/18	8.	V	14,086.20	-8,160.16	0.00	5,926.04	0.01
CNE1000019S2 UTD ELECTRONICS-A		G1	6,300.	P CNY	49.3092	M 27/04/18	11.21		50,094.82	-38,964.10	0.00	11,130.72	0.02
CNE1000019T0 VALIANT CO LTD-A		G1	14,750.	P CNY	19.0774	M 27/04/18	8.54		42,732.16	-22,879.13	0.00	19,853.03	0.03
CNE1000019Y0 NEW CHINA LIFE INS-A		G1	8,300.	P CNY	38.9664	M 27/04/18	43.3		60,668.89	-4,026.32	0.00	56,642.57	0.10

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 27/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FUND MANAGER: G1 SGSS PARIS

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
CNE100001C71 SINODATA CO LT-A		G1	3,900.	P CNY	132.4559	M 27/04/18	20.59		83,302.94	-70,646.90	0.00	12,656.04	0.02
CNE100001CG6 PUBANG LANDSCA-A		G1	17,882.	P CNY	14.1333	M 27/04/18	4.12		40,755.33	-29,143.78	0.00	11,611.55	0.02
CNE100001CN2 BJ SHOUNHANG RES SHS		G1	18,630.	P CNY	6.0784	M 27/04/18	7.16		18,377.35	2,646.04	0.00	21,023.39	0.04
CNE100001D21 GUOSHENG FIN SHS A		G1	17,500.	P CNY	22.7707	M 27/04/18	15.93		60,207.92	-16,270.88	0.00	43,937.04	0.08
CNE100001D96 WESTERN SEC -A-		G1	69,930.	P CNY	17.2161	M 27/04/18	9.23		182,504.21	-80,775.82	0.00	101,728.39	0.18
CNE100001DY7 CHANGSH BIO TECHNO		G1	26,200.	P CNY	13.886	M 27/04/18	24.		54,969.03	44,134.58	0.00	99,103.61	0.17
CNE100001FR6 LONGI GREEN ENE		G1	25,100.	P CNY	18.0632	M 27/04/18	34.42		71,659.57	64,504.19	0.00	136,163.76	0.24
CNE100001JZ1 HEFEI MEIYA OPT A		G1	5,200.	P CNY	19.4504	M 27/04/18	19.46		16,318.70	-370.08	0.00	15,948.62	0.03
CNE100001M61 ORG PACKAGING -A-		G1	29,040.	P CNY	5.9772	M 27/04/18	5.67		28,172.77	-2,221.62	0.00	25,951.15	0.05
CNE100001QQ5 MIDEA GROUP CO		G1	112,150.	P CNY	25.4723	M 27/04/18	51.68		439,202.30	474,277.06	0.00	913,479.36	1.59
CNE100001RG4 GZHOU TINCI MAT-A-		G1	15,300.	P CNY	45.631	M 27/04/18	40.59		102,644.23	-4,765.70	0.00	97,878.53	0.17
CNE100001RH2 UTOUR GROUP-A-SHS		G1	14,100.	P CNY	21.0093	M 27/04/18	11.06		45,003.08	-20,424.82	0.00	24,578.26	0.04
CNE100001RQ3 MUYUAN FOODSTU-A-		G1	6,600.	P CNY	27.1786	M 27/04/18	47.76		28,036.29	21,644.12	0.00	49,680.41	0.09
CNE100001RY7 BEIJING KINGEE CO -A		G1	10,200.	P CNY	18.4687	M 27/04/18	14.05		28,607.55	-6,020.82	0.00	22,586.73	0.04
CNE100001SX7 CITIC HEAVY IN-A		G1	35,300.	P CNY	5.5205	M 27/04/18	3.34		29,593.33	-11,011.09	0.00	18,582.24	0.03
CNE100001T49 NANJING KANGNI-A		G1	4,200.	P CNY	12.7811	M 27/04/18	11.45		8,071.86	-492.51	0.00	7,579.35	0.01
CNE100001V45 SPRING AIRLINE-A		G1	6,100.	P CNY	67.6112	M 27/04/18	33.19		66,507.83	-34,598.77	0.00	31,909.06	0.06
CNE100001VW3 ZHEJIANG HUAYO-A		G1	10,000.	P CNY	64.686	M 27/04/18	108.99		95,102.92	76,673.52	0.00	171,776.44	0.30
CNE100001W85 MEISHENG CULTU-A-		G1	9,000.	P CNY	30.1357	M 27/04/18	18.76		42,390.88	-15,780.43	0.00	26,610.45	0.05
CNE100001WS9 GUOSEN SEC CO LTD		G1	22,300.	P CNY	0.3292	M 27/04/18	10.75		1,182.17	36,600.29	0.00	37,782.46	0.07
CNE100001WW1 WANDA FILM HOLDING		G1	7,300.	P CNY	85.2533	M 27/04/18	52.04		95,079.98	-35,206.14	0.00	59,873.84	0.10
CNE1000022G1 JS BROADCASTING-A-		G1	41,500.	P CNY	10.2124	M 27/04/18	6.72		63,541.67	-19,588.08	0.00	43,953.59	0.08
CNE1000027G0 FIRST CAPITAL SECURI		G1	74,700.	P CNY	9.5383	M 27/04/18	7.42		107,641.44	-20,283.69	0.00	87,357.75	0.15
CNE100002FC6 CHN MERCH SHEK		G1	65,239.	P CNY	13.102	M 27/04/18	21.51		133,351.84	87,817.37	0.00	221,169.21	0.39
CNE100002FD4 SHENWAN HON GRP A		G1	208,042.	P CNY	3.2889	M 27/04/18	4.64		102,875.77	49,265.12	0.00	152,140.89	0.27
CNE100002FM5 BK SHANGHAI A RG		G1	67,400.	P CNY	17.9262	M 27/04/18	15.18	V	182,621.17	-21,367.86	0.00	161,253.31	0.28
CNE100002G76 BANK OF JIANGSU CO L		G1	29,700.	P CNY	8.6654	M 27/04/18	7.19		40,056.29	-6,400.31	0.00	33,655.98	0.06
CNE100002GM3 SHANDONG LINGL-A		G1	12,000.	P CNY	35.0321	M 27/04/18	16.		63,084.08	-32,823.43	0.00	30,260.65	0.05
Equities DRM													
						SUM	(USD)		26,396,548.58	2,927,256.62	0.00	29,323,805.20	51.15
Equities DRM													
						SUM	(USD)		26,396,548.58	2,927,256.62	0.00	29,323,805.20	51.15
Equities OTC													
Equities OTC													
CNE0000009Y3 TSINGATO BREWERY		G1	5,200.	P CNY	41.8853	M 27/04/18	40.69		35,079.24	-1,731.38	0.00	33,347.86	0.06
CNE000000JX9 SH ZHANGJIANG -A-		G1	5,900.	P CNY	25.3539	M 27/04/18	13.04		24,089.43	-11,963.74	0.00	12,125.69	0.02
CNE000000TG3 CHENGDE LOLO -A-		G1	13,390.	P CNY	11.8574	M 27/04/18	9.3		25,693.73	-6,067.34	0.00	19,626.39	0.03
CNE0000019Z9 HEILONGJIANG AGRI-		G1	14,900.	P CNY	13.8698	M 27/04/18	10.67		32,300.28	-7,243.36	0.00	25,056.92	0.04
CNE000001BC8 ZJ COMMODITIES -A-		G1	5,300.	P CNY	3.9869	M 27/04/18	5.02		5,507.51	-1,314.20	0.00	4,193.31	0.01
EVL200000171 BANK OF NINGBO RGT		G1	834.	P CNY	0.	M 07/12/17			0.00	0.00	0.00	0.00	0.00
EVL200000182 HAN'S LASER RGT 18		G1	425.	P CNY	0.	M 06/02/18	0.000001		0.00	0.00	0.00	0.00	0.00

Inventory of the history of the valuation (HISINV)

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PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FUND MANAGER: G1 SGSS PARIS

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati		PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
Equities OTC														
						SUM	(USD)			122,670.19	-28,320.02	0.00	94,350.17	0.16
Equities OTC														
						SUM	(USD)			122,670.19	-28,320.02	0.00	94,350.17	0.16
Equities														
						SUM	(USD)			26,519,218.77	2,898,936.60	0.00	29,418,155.37	51.31
Cash														
Cash at Banks														
A/R + associated accounts														
Cash deposit (paid)														
DFPCNYG1	FixGuarDepMATPaid	G1	27,572.4	CNY	0.16194165			0.15760753		4,465.12	-119.50	0.00	4,345.62	0.01
A/R + associated accounts														
						SUM	(USD)			4,465.12	-119.50	0.00	4,345.62	0.01
Adjustment accounts														
Accrued charges														
F145CNYG1	TCW PB Fees	G1	-2,586.43	CNY	0.15794357			0.15760753		-408.51	0.87	0.00	-407.64	0.00
Amount payable														
F145CNYG1-	Acc-1TCW PB Fees	G1	-9,892.96	CNY	0.15537918			0.15760753		-1,537.16	-22.04	0.00	-1,559.20	0.00
Adjustment accounts														
						SUM	(USD)			-1,945.67	-21.17	0.00	-1,966.84	
Cash at Banks														
						SUM	(USD)			2,519.45	-140.67	0.00	2,378.78	
Other availabilities														
Financial accounts														
Spot transactions														
BK065CNYG1	BkDep CNY SGP G1	G1	-753,056.81	CNY	0.15874041			0.15760753		-119,540.55	853.13	0.00	-118,687.42	-0.21
Financial accounts														
						SUM	(USD)			-119,540.55	853.13	0.00	-118,687.42	-0.21
Other availabilities														
						SUM	(USD)			-119,540.55	853.13	0.00	-118,687.42	-0.21
Cash														
						SUM	(USD)			-117,021.10	712.46	0.00	-116,308.64	-0.20
YUAN RENMINBI														
						SUM	(USD)			26,402,197.67	2,899,649.06	0.00	29,301,846.73	51.11

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 27/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FUND MANAGER: G1 SGSS PARIS

A S S E T		STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
US DOLLAR														
Cash														
Cash at Banks														
Adjustment accounts														
Accrued charges														
F120USDG1	PnAdmFee		G1	-30,471.31	USD	1.		1.		-30,471.31	0.00	0.00	-30,471.31	-0.05
Adjustment accounts														
							SUM	(USD)		-30,471.31	0.00	0.00	-30,471.31	-0.05
Cash at Banks														
							SUM	(USD)		-30,471.31	0.00	0.00	-30,471.31	-0.05
Other availabilities														
Financial accounts														
Spot transactions														
BK040USDG1	BkDep USD NEWEDG G1		G1	43,872.51	USD	1.		1.		43,872.51	0.00	0.00	43,872.51	0.08
BK065USDG1	BkDep USD SGP G1		G1	-294,696.16	USD	1.		1.		-294,696.16	0.00	0.00	-294,696.16	-0.51
Financial accounts														
							SUM	(USD)		-250,823.65	0.00	0.00	-250,823.65	-0.44
Other availabilities														
							SUM	(USD)		-250,823.65	0.00	0.00	-250,823.65	-0.44
Cash														
							SUM	(USD)		-281,294.96	0.00	0.00	-281,294.96	-0.49
US DOLLAR														
							SUM	(USD)		-281,294.96	0.00	0.00	-281,294.96	-0.49
MGR TOTAL	**G1**	**SGSS PARIS**												
							SUM	(USD)		26,120,902.71	2,899,649.06	0.00	29,020,551.77	50.62

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 27/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FUND MANAGER: G1 SGSS PARIS

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- BOOK COST	Fund currency NET P&L	 ACCRUED INTEREST	----------> PRCT EVALUATION	 PRCT NA

Day's management fees

PnAdmFee : 1,021.02 USD

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 27/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FUND MANAGER: G2

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION	----------> PRCT PRCT NA
YUAN RENMINBI													
Equities													
Equities DRM													
Equities DRM													
CNE0000001V6 FELIO ACOUSTICS		G2	33,800.	P CNY	12.7721	M 27/04/18	5.71		64,913.19	-34,495.25	0.00	30,417.94	0.05
CNE000000230 FUYAO GROUP GROUP IN		G2	37,300.	P CNY	16.8249	M 27/04/18	22.47		94,225.13	37,870.62	0.00	132,095.75	0.23
CNE0000003P4 ANXIN TRUST CO A		G2	42,680.	P CNY	8.9185	M 27/04/18	11.66		57,393.11	21,040.09	0.00	78,433.20	0.14
CNE0000003S8 AURORA OPTOELEC-A		G2	5,440.	P CNY	18.0996	M 27/04/18	17.4	V	14,740.03	178.47	0.00	14,918.50	0.03
CNE000000438 SH WGQ FTZ A SHS		G2	6,000.	P CNY	32.4914	M 27/04/18	18.44		31,414.56	-13,976.86	0.00	17,437.70	0.03
CNE000000487 GANSU GANGTAI HLDG A		G2	10,300.	P CNY	10.9489	M 27/04/18	10.23		17,784.83	-1,177.88	0.00	16,606.95	0.03
CNE0000004P2 SHANDONG TYAN HOME A		G2	29,800.	P CNY	11.9636	M 22/12/17	10.01		53,371.36	-6,357.35	0.00	47,014.01	0.08
CNE0000004Z1 ORIENTAL PEARL MEDIA		G2	22,275.	P CNY	37.0944	M 27/04/18	16.82		131,288.61	-72,238.51	0.00	59,050.10	0.10
CNE000000511 DAZHONG TRANSP SHS A		G2	30,900.	P CNY	6.9591	M 27/04/18	4.65		31,811.40	-9,165.56	0.00	22,645.84	0.04
CNE000000537 LAO FENG XIANG		G2	4,600.	P CNY	41.1646	M 27/04/18	36.74		27,937.86	-1,301.56	0.00	26,636.30	0.05
CNE000000552 SHANGHAI DINGLI TECH		G2	15,700.	P CNY	11.2136	M 27/04/18	8.23		25,998.91	-5,634.28	0.00	20,364.63	0.04
CNE0000005N4 BESTTONE HLDG SH A		G2	4,500.	P CNY	22.4702	M 27/04/18	13.76		14,958.66	-5,199.60	0.00	9,759.06	0.02
CNE0000006B7 ZS PUB UTL GRP-A-		G2	15,100.	P CNY	11.2449	M 27/04/18	9.21		25,075.06	-3,156.42	0.00	21,918.64	0.04
CNE000000735 TONGHUA GOLDEN-A-		G2	26,600.	P CNY	19.979	M 27/04/18	13.6		78,480.86	-21,464.76	0.00	57,016.10	0.10
CNE0000007X9 ZHE JIANG DAIL-A		G2	18,200.	P CNY	21.7138	M 27/04/18	10.93		63,177.02	-31,824.78	0.00	31,352.24	0.05
CNE0000007Y7 SHANGHAI DAZHO PUB U		G2	27,150.	P CNY	8.2115	M 27/04/18	4.27		35,927.53	-17,656.01	0.00	18,271.52	0.03
CNE0000008S7 SHANGHAI AJ -A-		G2	21,100.	P CNY	12.1998	M 27/04/18	10.67		41,474.89	-5,991.60	0.00	35,483.29	0.06
CNE0000009S5 LUJIAZUI FINANCE A		G2	16,400.	P CNY	26.787	M 27/04/18	18.06		66,238.42	-19,557.59	0.00	46,680.83	0.08
CNE000000B59 SHANGHAI JIAO YUN LT		G2	114,100.	P CNY	6.7858	M 27/04/18	5.76		116,984.37	-13,402.18	0.00	103,582.19	0.18
CNE000000B83 SH TUNNEL ENGRG -A		G2	91,700.	P CNY	11.4922	M 27/04/18	6.98		161,099.61	-60,220.39	0.00	100,879.22	0.18
CNE000000B91 SHAN MECH AND ELE A		G2	8,100.	P CNY	26.5626	M 27/04/18	20.57		34,662.96	-8,402.87	0.00	26,260.09	0.05
CNE000000BB2 SINOPEC SH PETRO A		G2	47,900.	P CNY	5.511	M 27/04/18	5.82		42,526.96	1,410.55	0.00	43,937.51	0.08
CNE000000BQ0 SICHUAN CHUAN-A		G2	45,300.	P CNY	8.8282	M 27/04/18	8.84		59,162.23	3,952.02	0.00	63,114.25	0.11
CNE000000C82 SHANGHAI PHARMAC A		G2	20,600.	P CNY	19.9532	M 27/04/18	23.37		61,610.24	14,265.49	0.00	75,875.73	0.13
CNE000000CG9 QINGDAO HAIER-A		G2	57,800.	P CNY	11.0256	M 27/04/18	17.14		102,672.55	53,467.97	0.00	156,140.52	0.27
CNE000000CH7 SHANGHAI SHIMAO A		G2	22,120.	P CNY	5.3664	M 27/04/18	4.77		17,770.25	-1,140.70	0.00	16,629.55	0.03
CNE000000CK1 HAITONG SECURI-A		G2	164,100.	P CNY	20.8795	M 27/04/18	11.41		546,073.18	-250,971.84	0.00	295,101.34	0.51
CNE000000DD4 MAANSHAN IRON STEEL		G2	62,100.	P CNY	2.8685	M 27/04/18	3.76		26,352.78	10,447.95	0.00	36,800.73	0.06
CNE000000DH5 SHANXI XINGHUA-A		G2	1,900.	P CNY	54.5866	M 27/04/18	53.19		16,356.19	-428.22	0.00	15,927.97	0.03
CNE000000DJ1 NINGBO JOYSON -A		G2	9,700.	P CNY	34.4108	M 27/04/18	27.35		49,291.85	-7,479.36	0.00	41,812.49	0.07
CNE000000DW4 DASHANG GROUP -A		G2	6,500.	P CNY	47.2988	M 27/04/18	34.93		49,494.01	-13,710.01	0.00	35,784.00	0.06
CNE000000FW9 CHENGDU DR PEN-A		G2	56,300.	P CNY	22.8117	M 27/04/18	13.83		195,068.48	-72,350.69	0.00	122,717.79	0.21
CNE000000FX7 ORIENT GROUP-A		G2	42,250.	P CNY	7.3903	M 27/04/18	4.42		49,175.86	-19,743.44	0.00	29,432.42	0.05
CNE000000GJ4 SICHUAN CHANG-A		G2	93,500.	P CNY	4.2712	M 27/04/18	3.03		59,890.26	-15,239.26	0.00	44,651.00	0.08
CNE000000GN6 INNER MONGOL M-A		G2	49,200.	P CNY	3.3084	M 27/04/18	2.59		24,543.18	-4,459.57	0.00	20,083.61	0.04
CNE000000GQ9 WANGFUJING -A-SHS		G2	4,030.	P CNY	17.0777	M 27/04/18	20.35		11,077.48	1,847.99	0.00	12,925.47	0.02
CNE000000H87 TONGHUA DONGBA-A		G2	21,312.	P CNY	13.921	M 27/04/18	28.8		47,806.54	48,930.69	0.00	96,737.23	0.17
CNE000000HK0 JONJEE HIGH-TE-A		G2	7,200.	P CNY	14.5256	M 27/04/18	23.3		15,656.54	10,783.70	0.00	26,440.24	0.05
CNE000000HP9 MEIHUA HOLDING-A		G2	35,900.	P CNY	6.0433	M 27/04/18	4.75		32,527.30	-5,651.28	0.00	26,876.02	0.05
CNE000000HX3 TIANJIN CAP ENV A		G2	8,500.	P CNY	9.5696	M 27/04/18	12.26		12,177.02	4,247.26	0.00	16,424.28	0.03
CNE000000J28 DONGFANG ELECTRIC A		G2	17,319.	P CNY	22.7115	M 27/04/18	8.87		63,316.75	-39,105.16	0.00	24,211.59	0.04
CNE000000J93 CHINA AEROSP TIMES E		G2	19,200.	P CNY	7.6212	M 27/04/18	8.07		23,551.44	868.90	0.00	24,420.34	0.04
CNE000000JC3 JILIN YATAI GROUP A		G2	24,100.	P CNY	9.6752	M 27/04/18	4.47		37,566.64	-20,588.05	0.00	16,978.59	0.03
CNE000000JJ8 NINGBO SHANSHA-A-		G2	13,800.	P CNY	16.2774	M 27/04/18	17.93		33,708.33	5,289.13	0.00	38,997.46	0.07

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 27/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FUND MANAGER: G2

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
CNE000000JK6 HONGFA TECHNOLOGY		G2	15,700.	P CNY	34.0366 M	27/04/18	36.71		78,914.13	11,922.50	0.00	90,836.63	0.16
CNE000000JM2 SDIC POWER HOLDINGS		G2	75,000.	P CNY	6.7562 M	27/04/18	6.81		75,856.64	4,641.40	0.00	80,498.04	0.14
CNE000000JP5 INNER MONGOLIA -A-		G2	140,060.	P CNY	18.1533 M	27/04/18	26.28		389,353.19	190,764.94	0.00	580,118.13	1.01
CNE000000JS9 GUANGZHOU GUAN CO-A		G2	21,400.	P CNY	14.3889 M	27/04/18	8.		45,431.19	-18,448.78	0.00	26,982.41	0.05
CNE000000JW1 AECC AVIATION		G2	13,400.	P CNY	36.6719 M	27/04/18	26.82		73,780.90	-17,138.65	0.00	56,642.25	0.10
CNE000000KB3 SANAN OPTOELEC-A		G2	48,360.	P CNY	10.7554 M	27/04/18	19.48		80,850.16	67,624.45	0.00	148,474.61	0.26
CNE000000KC1 AVIC CAPITAL A		G2	131,800.	P CNY	7.6119 M	27/04/18	5.28		156,810.22	-47,130.51	0.00	109,679.71	0.19
CNE000000KF4 MATERIALS INDUS ZHON		G2	29,640.	P CNY	18.8975 M	27/04/18	6.21		90,324.96	-61,315.02	0.00	29,009.94	0.05
CNE000000KJ6 NEUSOFT GROUP A		G2	4,900.	P CNY	23.4599 M	27/04/18	16.29		18,525.22	-5,944.83	0.00	12,580.39	0.02
CNE000000KN8 CHENGTUN MINING A		G2	17,000.	P CNY	11.8102 M	27/04/18	9.5		32,352.47	-6,898.85	0.00	25,453.62	0.04
CNE000000L16 TIANJIN PORT CO A		G2	22,300.	P CNY	9.4606 M	27/04/18	9.14		31,592.26	531.62	0.00	32,123.88	0.06
CNE000000LF2 CHONGQING DEPT A		G2	3,600.	P CNY	31.4396 M	27/04/18	32.67		18,235.88	300.66	0.00	18,536.54	0.03
CNE000000LV9 SUZHOU NEW DISTRICT		G2	57,700.	P CNY	9.9759 M	27/04/18	6.63		86,552.70	-26,259.78	0.00	60,292.92	0.11
CNE000000LY3 LIAONING CHENG-A		G2	56,500.	P CNY	20.4141 M	27/04/18	17.27		179,218.28	-25,431.95	0.00	153,786.33	0.27
CNE000000M80 JIANGZHONG PHAR CO A		G2	11,500.	P CNY	36.7751 M	27/04/18	25.3		63,422.30	-17,566.39	0.00	45,855.91	0.08
CNE000000MF0 SH IND DEVE A		G2	13,650.	P CNY	8.8002 M	27/04/18	5.92		18,035.56	-5,299.61	0.00	12,735.95	0.02
CNE000000MN4 INTER TRADE-A-		G2	32,000.	P CNY	8.8077 M	27/04/18	8.33		41,968.19	43.67	0.00	42,011.86	0.07
CNE000000N22 AVIC HEAVY MAC-A		G2	12,800.	P CNY	14.9422 M	27/04/18	10.05		28,244.43	-7,969.80	0.00	20,274.63	0.04
CNE000000N97 JIANGSU ZONGYI A		G2	18,700.	P CNY	12.6702 M	27/04/18	7.72		38,150.66	-15,397.81	0.00	22,752.85	0.04
CNE000000NS1 CMST DEVELOPM-A		G2	11,100.	P CNY	10.2897 M	27/04/18	8.94		18,387.12	-2,747.09	0.00	15,640.03	0.03
CNE000000NW3 LUXIN VENTURE -A		G2	3,183.	P CNY	33.2459 M	27/04/18	10.95		17,048.47	-11,555.24	0.00	5,493.23	0.01
CNE000000PC0 GD POWER DEVEL-A		G2	202,000.	P CNY	3.0323 M	27/04/18	2.84		91,697.65	-1,281.36	0.00	90,416.29	0.16
CNE000000PF3 HISSENSE ELECTRIC A		G2	6,500.	P CNY	17.8432 M	27/04/18	13.38		18,686.64	-4,979.51	0.00	13,707.13	0.02
CNE000000PP2 KUNWU JIUDING -A		G2	24,200.	P CNY	34.0074 M	27/04/18	22.11		120,996.17	-36,666.37	0.00	84,329.80	0.15
CNE000000PX6 NANJING GAOKE CO		G2	11,000.	P CNY	18.1791 M	27/04/18	13.8		31,254.57	-7,329.75	0.00	23,924.82	0.04
CNE000000PY4 ZHENGZHOU YUTONG-A		G2	31,100.	P CNY	21.9576 M	27/04/18	20.48		102,382.69	-1,998.04	0.00	100,384.65	0.18
CNE000000Q11 SDIC CAPITAL CO		G2	26,300.	P CNY	18.2885 M	27/04/18	11.81		72,037.59	-23,084.22	0.00	48,953.37	0.09
CNE000000Q78 MINMETALS DEVELOPM		G2	8,200.	P CNY	17.1946 M	27/04/18	10.3		22,707.72	-9,396.19	0.00	13,311.53	0.02
CNE000000Q94 CHINA RESOURCE-A		G2	6,000.	P CNY	18.5204 M	27/04/18	25.22		17,887.04	5,962.13	0.00	23,849.17	0.04
CNE000000QD6 CITYCHAMP DART-A		G2	22,200.	P CNY	6.9628 M	27/04/18	5.17		23,140.05	-5,050.80	0.00	18,089.25	0.03
CNE000000QF1 CHINA GEZHOUBA		G2	54,200.	P CNY	8.116 M	27/04/18	8.25		66,325.78	4,148.43	0.00	70,474.21	0.12
CNE000000QW6 HUMANWELL HEALTH.A		G2	22,700.	P CNY	21.2362 M	27/04/18	14.95		71,314.26	-17,827.78	0.00	53,486.48	0.09
CNE000000R69 BEIJING TONGREN-A		G2	6,700.	P CNY	27.7366 M	27/04/18	35.47		29,945.98	7,509.29	0.00	37,455.27	0.07
CNE000000RB8 TBEA CO LTD		G2	167,031.	P CNY	9.3551 M	27/04/18	7.94		235,201.29	-26,178.07	0.00	209,023.22	0.36
CNE000000RK9 TSINGHUA TONG-A		G2	24,500.	P CNY	18.4648 M	27/04/18	10.9		72,909.10	-30,820.01	0.00	42,089.09	0.07
CNE000000RS2 SHANG MALING CO-A		G2	30,200.	P CNY	12.9129 M	27/04/18	6.8		58,519.78	-26,153.50	0.00	32,366.28	0.06
CNE000000S76 GREATTOWN HLDGS A		G2	50,500.	P CNY	10.6052 M	27/04/18	6.89		80,211.44	-25,372.69	0.00	54,838.75	0.10
CNE000000SB6 GUANGZHOU DEV-A		G2	13,100.	P CNY	8.8358 M	27/04/18	5.99		18,645.59	-6,278.28	0.00	12,367.31	0.02
CNE000000SM3 CHINA DONGFANG-A		G2	9,200.	P CNY	35.6361 M	27/04/18	23.05		52,815.03	-19,392.78	0.00	33,422.25	0.06
CNE000000SV4 SINOLINK SECURITIE		G2	87,800.	P CNY	16.8648 M	27/04/18	8.65		228,989.61	-109,291.42	0.00	119,698.19	0.21
CNE000000T18 CN NORTHERN R-A-		G2	2,300.	P CNY	19.1496 M	27/04/18	12.55		6,556.27	-2,006.93	0.00	4,549.34	0.01
CNE000000TB4 NUODE INVEST-A		G2	63,000.	P CNY	12.7889 M	27/04/18	7.11		118,982.56	-48,385.42	0.00	70,597.14	0.12
CNE000000TY6 SAIC MOTOR-A		G2	81,300.	P CNY	26.333 M	27/04/18	31.93		320,666.32	88,468.48	0.00	409,134.80	0.71
CNE000000V06 ZJ ORIENT -A-		G2	11,000.	P CNY	36.8564 M	27/04/18	20.16		64,662.24	-29,711.19	0.00	34,951.05	0.06
CNE000000V14 CHINA CYTS TOURS A		G2	12,700.	P CNY	20.9053 M	27/04/18	20.89	V	39,795.51	2,018.24	0.00	41,813.75	0.07
CNE000000V89 SH INTL AIPORT -A-		G2	25,800.	P CNY	27.1487 M	27/04/18	49.79		105,014.74	97,445.05	0.00	202,459.79	0.35
CNE000000VF1 CHINA SPORTS IND -A-		G2	10,200.	P CNY	20.7344 M	26/03/18	11.64		34,057.01	-15,344.58	0.00	18,712.43	0.03
CNE000000VP0 JS HONGTU HIGH -A-		G2	19,500.	P CNY	17.2168 M	27/04/18	8.42		52,472.99	-26,595.41	0.00	25,877.58	0.05

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 27/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FUND MANAGER: G2

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
CNE000000VW6 CHINA RAILWAY -A		G2	88,900.	P CNY	8.3514 M	27/04/18	8.07		112,447.51	623.76	0.00	113,071.27	0.20
CNE000000WC6 BEIQI FOTON-A		G2	83,200.	P CNY	2.7935 M	27/04/18	2.36		34,322.62	-3,376.07	0.00	30,946.55	0.05
CNE000000WF9 BEIJING TIAN A		G2	7,020.	P CNY	26.0182 M	27/04/18	27.04		29,429.10	488.09	0.00	29,917.19	0.05
CNE000000WL7 XIAMEN C & D -A-		G2	46,600.	P CNY	10.9859 M	27/04/18	10.83		82,436.77	-2,895.72	0.00	79,541.05	0.14
CNE000000WQ6 ZHEJIANG JUHUA-A		G2	20,400.	P CNY	8.2065 M	27/04/18	11.28		26,966.84	9,300.54	0.00	36,267.38	0.06
CNE000000WR4 SHANG CONSTR-A		G2	40,612.	P CNY	5.6915 M	27/04/18	3.61		37,238.90	-14,132.17	0.00	23,106.73	0.04
CNE000000WT0 CCS SUPPLY CHAIN		G2	6,100.	P CNY	39.8228 M	27/04/18	11.19		39,172.89	-28,414.76	0.00	10,758.13	0.02
CNE000000X12 TAIYUAN HEAVY-A		G2	38,500.	P CNY	4.3056 M	27/04/18	2.83		24,479.51	-7,307.38	0.00	17,172.13	0.03
CNE000000X38 SHANGHAI FOSUN-A		G2	31,800.	P CNY	23.3449 M	27/04/18	38.46		111,301.11	81,457.31	0.00	192,758.42	0.34
CNE000000XB6 SH BELLING -A-		G2	12,800.	P CNY	20.6993 M	27/04/18	15.01		41,410.94	-11,130.12	0.00	30,280.82	0.05
CNE000000XL5 GUANGDONG SHENGYI A		G2	42,100.	P CNY	15.8393 M	27/04/18	12.88		105,521.99	-20,059.62	0.00	85,462.37	0.15
CNE000000XR2 YOUNGOR GROUP-A		G2	24,500.	P CNY	10.8156 M	27/04/18	8.15		42,673.34	-11,203.06	0.00	31,470.28	0.05
CNE000000XT8 HENAN HUANGHE-A-		G2	18,540.	P CNY	10.7651 M	27/04/18	5.96		29,446.91	-12,031.53	0.00	17,415.38	0.03
CNE000000XZ5 SX LANHUA SCI TECH A		G2	16,600.	P CNY	7.324 M	27/04/18	7.14		18,227.87	452.40	0.00	18,680.27	0.03
CNE000000Y37 JINYU BIO-TEC CO LTD		G2	2,100.	P CNY	13.612 M	27/04/18	24.1		4,601.49	3,375.03	0.00	7,976.52	0.01
CNE000000Y52 BJ URBAN CONSTR A		G2	14,700.	P CNY	13.2702 M	27/04/18	10.75		28,858.05	-3,952.12	0.00	24,905.93	0.04
CNE000000YM1 CHINA JUSHI		G2	18,480.	P CNY	10.7009 M	27/04/18	14.		31,889.52	8,886.70	0.00	40,776.22	0.07
CNE000000YP4 JIANSU WUZHONG		G2	22,525.	P CNY	20.0791 M	27/04/18	10.48		68,008.58	-30,803.43	0.00	37,205.15	0.06
CNE000000YT6 MEIDU ENERGY		G2	23,200.	P CNY	8.1872 M	27/04/18	4.26		30,626.93	-15,050.26	0.00	15,576.67	0.03
CNE000000ZF2 GREE REAL ESTATE LTD		G2	80,200.	P CNY	5.9324 M	27/04/18	5.7		71,886.44	162.27	0.00	72,048.71	0.13
CNE000000ZH8 XINHU ZHONGBAO-A		G2	193,400.	P CNY	4.6666 M	27/04/18	4.3		146,018.55	-14,948.98	0.00	131,069.57	0.23
CNE000001055 SHANG ZIJIANG ENTR-A		G2	28,800.	P CNY	5.5497 M	27/04/18	4.06		23,602.98	-5,174.25	0.00	18,428.73	0.03
CNE0000010J2 ZHEJIANG MEDI-A		G2	12,900.	P CNY	10.9087 M	27/04/18	14.69		22,648.86	7,217.92	0.00	29,866.78	0.05
CNE0000010Q7 ZJ HUGE LEAF A RG		G2	172,172.	P CNY	5.2794 M	27/04/18	4.562	V	133,637.01	-9,844.39	0.00	123,792.62	0.22
CNE000001139 SD NANSHAN ALUM A		G2	88,500.	P CNY	3.9918 M	27/04/18	3.16		56,904.55	-12,828.03	0.00	44,076.52	0.08
CNE0000011B7 PUDONG DEVL BK -A-		G2	134,680.	P CNY	12.6588 M	27/04/18	11.61		253,952.06	-7,511.44	0.00	246,440.62	0.43
CNE0000011C5 HAINAN AIRLINE HLDG		G2	269,100.	P CNY	3.4072 M	09/01/18	3.25		138,118.36	-278.76	0.00	137,839.60	0.24
CNE0000011R3 SINOCHEM INTL-A		G2	23,200.	P CNY	11.5734 M	27/04/18	7.19		41,988.37	-15,698.17	0.00	26,290.20	0.05
CNE000001295 BEIJING CAP CO-A		G2	48,400.	P CNY	4.4234 M	27/04/18	4.92		32,050.28	5,480.49	0.00	37,530.77	0.07
CNE0000012D1 GANYUE EXPRESS -A-		G2	31,000.	P CNY	4.7126 M	27/04/18	4.57		21,902.79	425.47	0.00	22,328.26	0.04
CNE0000012R1 RISING NONFERR-A		G2	2,000.	P CNY	55.5382 M	27/04/18	31.83		17,873.62	-7,840.32	0.00	10,033.30	0.02
CNE000001345 BJ HOMYEAR CAP HLDGS		G2	22,200.	P CNY	11.5734 M	27/04/18	7.72		38,511.05	-11,499.64	0.00	27,011.41	0.05
CNE0000013L2 ZJ YANKON -A-		G2	17,700.	P CNY	7.8418 M	27/04/18	3.96		20,533.52	-9,486.49	0.00	11,047.03	0.02
CNE0000013N8 SHANGAI INTL PORT		G2	79,800.	P CNY	5.1428 M	27/04/18	6.97		61,529.40	26,132.85	0.00	87,662.25	0.15
CNE0000013S7 ELION CLEAN SHS A		G2	19,500.	P CNY	6.4334 M	27/04/18	5.37		18,804.63	-2,300.76	0.00	16,503.87	0.03
CNE0000013Z2 ZHEJIANG HISUN A		G2	4,700.	P CNY	18.5083 M	27/04/18	15.15		14,012.28	-2,789.84	0.00	11,222.44	0.02
CNE0000014G0 ANGEL YEAST CO-A		G2	10,300.	P CNY	2.3098 M	27/04/18	34.81		23,790.80	32,718.28	0.00	56,509.08	0.10
CNE0000014Q9 NANJING IRON&S-A-		G2	40,000.	P CNY	2.5219 M	27/04/18	4.62		15,101.67	14,024.20	0.00	29,125.87	0.05
CNE0000014W7 JIANGSU HENGRU A		G2	15,600.	P CNY	37.667 M	27/04/18	83.48		87,385.14	117,865.25	0.00	205,250.39	0.36
CNE000001576 CHINA GRAND AU SER		G2	116,100.	P CNY	1.1241 M	27/04/18	6.77		130,510.34	-6,631.30	0.00	123,879.04	0.22
CNE000001584 NINGBO YUNSHENG CO A		G2	8,300.	P CNY	17.7805 M	27/04/18	14.21		23,734.48	-5,145.78	0.00	18,588.70	0.03
CNE0000015F9 WUZHOU ZHONGHENG		G2	53,700.	P CNY	6.0366 M	27/04/18	3.76		52,216.57	-20,393.72	0.00	31,822.85	0.06
CNE0000015P8 KPC PHARMACEUT-A		G2	41,300.	P CNY	14.606 M	27/04/18	9.21		90,522.06	-30,572.41	0.00	59,949.65	0.10
CNE0000015R4 BAOSHAN IRON&STEEL A		G2	212,628.	P CNY	6.2196 M	27/04/18	9.24	V	199,489.24	110,159.55	0.00	309,648.79	0.54
CNE0000015V6 AVIC HELICOPTER A		G2	16,155.	P CNY	47.0254 M	27/04/18	47.44		114,506.67	6,282.67	0.00	120,789.34	0.21
CNE0000015Y0 CHINA MINSHENG-A		G2	547,444.	P CNY	9.6993 M	27/04/18	7.72		833,990.75	-167,899.15	0.00	666,091.60	1.16
CNE000001600 GANSU JIU STEE-A		G2	32,700.	P CNY	6.3452 M	27/04/18	2.3		33,459.14	-21,605.48	0.00	11,853.66	0.02
CNE000001675 GRANDBLUE ENV-A		G2	29,700.	P CNY	14.467 M	27/04/18	15.1		64,435.55	6,246.70	0.00	70,682.25	0.12

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 27/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FUND MANAGER: G2

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
CNE0000016G5 FUJIAN LONGKING		G2	21,350.	P CNY	14.9253 M	27/04/18	14.05	V	51,327.62	-4,050.48	0.00	47,277.14	0.08
CNE0000016J9 WANHUA CHEMICAL A		G2	54,520.	P CNY	24.4573 M	04/12/17	37.94		200,828.38	125,181.03	0.00	326,009.41	0.57
CNE0000016P6 SOUTHWEST SECUR A		G2	57,700.	P CNY	7.78 M	27/04/18	4.17		67,695.43	-29,773.64	0.00	37,921.79	0.07
CNE0000016Q4 JIANGSU HONGDO-A-		G2	20,790.	P CNY	8.6839 M	27/04/18	6.26		27,039.16	-6,527.27	0.00	20,511.89	0.04
CNE0000016Y8 BEIJING GEHUA		G2	35,500.	P CNY	15.7532 M	27/04/18	12.07		83,798.14	-16,265.68	0.00	67,532.46	0.12
CNE000001774 HENAN PINGGAO A		G2	19,700.	P CNY	17.5587 M	27/04/18	7.36	V	55,019.16	-32,167.33	0.00	22,851.83	0.04
CNE000001782 BEIJING CAPITA-A		G2	9,800.	P CNY	9.171 M	27/04/18	8.89		14,173.75	-442.67	0.00	13,731.08	0.02
CNE000001790 GEMDALE CORP-A		G2	46,908.	P CNY	10.3417 M	27/04/18	11.21		78,012.35	4,863.78	0.00	82,876.13	0.14
CNE0000017B4 SICH LANGUANG DEVE		G2	59,500.	P CNY	8.7033 M	27/04/18	9.69		78,271.81	12,597.60	0.00	90,869.41	0.16
CNE0000017H1 INNER MONGOLIA-A		G2	36,680.	P CNY	2.0383 M	27/04/18	2.08		11,040.76	983.81	0.00	12,024.57	0.02
CNE0000017K5 SHANGHAI JAHWA		G2	9,400.	P CNY	39.7249 M	27/04/18	40.64		60,084.42	124.18	0.00	60,208.60	0.11
CNE0000017M1 KANGMEI PHARMA A		G2	60,700.	P CNY	16.4475 M	27/04/18	22.49		149,492.41	65,664.40	0.00	215,156.81	0.38
CNE0000017V2 GUIZHOU PANJIA-A		G2	14,700.	P CNY	11.8512 M	27/04/18	6.14		28,067.00	-13,841.66	0.00	14,225.34	0.02
CNE0000017Y6 YONYOU NETWORK		G2	23,500.	P CNY	23.2827 M	27/04/18	36.77		80,942.04	55,245.84	0.00	136,187.88	0.24
CNE0000017Z3 CN RAIL H-TECH A RG		G2	26,600.	P CNY	13.9428 M	27/04/18	11.44		58,460.15	-10,499.55	0.00	47,960.60	0.08
CNE000001808 TJ ZHONGXIN PHAR-A-		G2	6,600.	P CNY	17.1913 M	27/04/18	15.12		16,785.15	-1,057.18	0.00	15,727.97	0.03
CNE0000018C0 CHINA AVIONICS		G2	12,200.	P CNY	18.7995 M	27/04/18	14.58		34,386.44	-6,351.84	0.00	28,034.60	0.05
CNE0000018G1 CHINA PETROLEU-A		G2	252,000.	P CNY	5.3261 M	27/04/18	6.91		199,410.80	75,034.34	0.00	274,445.14	0.48
CNE0000018M9 ANHUI JIANGHUAI A		G2	24,800.	P CNY	13.5053 M	27/04/18	7.4		50,215.50	-21,291.37	0.00	28,924.13	0.05
CNE0000018P2 FIBERHOME TELE -A-		G2	10,400.	P CNY	31.0421 M	27/04/18	27.28		52,054.13	-7,338.98	0.00	44,715.15	0.08
CNE0000018R8 KWEICHOW MOUTAI A		G2	5,000.	P CNY	321.2989 M	27/04/18	662.53		240,368.00	281,730.58	0.00	522,098.58	0.91
CNE0000018X6 HUBEI JUMPCAN -A		G2	26,500.	P CNY	40.3266 M	27/04/18	50.26		161,525.18	48,390.71	0.00	209,915.89	0.37
CNE000001998 HUANG POWER INTL A		G2	52,200.	P CNY	7.2038 M	27/04/18	6.26		55,629.87	-4,128.14	0.00	51,501.73	0.09
CNE0000019B0 SHANYING INTL		G2	57,900.	P CNY	2.8807 M	27/04/18	4.1		25,348.09	12,066.36	0.00	37,414.45	0.07
CNE0000019P0 JIANGXI COPPER-A		G2	23,000.	P CNY	17.4444 M	27/04/18	17.16		62,820.75	-616.21	0.00	62,204.54	0.11
CNE0000019T2 OFFSHORE OIL ENG-A		G2	48,100.	P CNY	10.5028 M	27/04/18	5.84		80,977.42	-36,704.84	0.00	44,272.58	0.08
CNE0000019V8 ANHUI CONCH CEMENT		G2	55,900.	P CNY	24.8927 M	27/04/18	33.94		218,397.70	80,622.55	0.00	299,020.25	0.52
CNE0000019X4 CHN UNIVERSE PUB A		G2	9,700.	P CNY	30.7712 M	27/04/18	14.24		48,121.71	-26,351.70	0.00	21,770.01	0.04
CNE000001B33 CHINA MERCHT BK -A		G2	113,300.	P CNY	18.4046 M	27/04/18	29.33		310,324.63	213,419.21	0.00	523,743.84	0.91
CNE000001B58 COSCO SHIPPING-A		G2	31,100.	P CNY	11.0987 M	27/04/18	4.51		55,389.46	-33,283.27	0.00	22,106.19	0.04
CNE000001B90 TIAN DI -A		G2	19,800.	P CNY	4.7816 M	27/04/18	4.18		14,177.44	-1,133.21	0.00	13,044.23	0.02
CNE000001BB0 CHINA NATIONA SOFT		G2	5,500.	P CNY	27.7494 M	25/04/18	26.37		22,882.22	-23.61	0.00	22,858.61	0.04
CNE000001BD6 COSCO SHIPPING ENER		G2	31,400.	P CNY	6.5814 M	27/04/18	5.37		30,936.81	-4,361.34	0.00	26,575.47	0.05
CNE000001BJ3 WOLONG ELECTRIC GP		G2	13,400.	P CNY	15.5582 M	27/04/18	8.61		33,553.40	-15,369.59	0.00	18,183.81	0.03
CNE000001BM7 SD HUALU CHEM A		G2	22,624.	P CNY	7.8122 M	27/04/18	17.09		27,456.14	33,481.89	0.00	60,938.03	0.11
CNE000001BY2 XIANGTAN ELECTRIC A		G2	33,100.	P CNY	13.7237 M	27/04/18	10.25		68,305.37	-14,833.08	0.00	53,472.29	0.09
CNE000001C08 CHGQIN DIMA IND-A		G2	49,900.	P CNY	6.6865 M	27/04/18	3.58		50,669.50	-22,514.18	0.00	28,155.32	0.05
CNE000001C81 TASLY PHARMAC A		G2	3,100.	P CNY	45.999 M	27/04/18	44.53		22,962.21	-1,205.59	0.00	21,756.62	0.04
CNE000001C99 BRIGHT DAIRY AND FOD		G2	22,478.	P CNY	17.5786 M	27/04/18	10.8		63,628.47	-25,367.29	0.00	38,261.18	0.07
CNE000001CC6 FANGDA CARBON-A		G2	24,100.	P CNY	10.4618 M	27/04/18	25.87		39,455.90	58,807.19	0.00	98,263.09	0.17
CNE000001CS2 CHINA UNITED-A		G2	165,800.	P CNY	4.907 M	27/04/18	5.71		120,621.69	28,588.19	0.00	149,209.88	0.26
CNE000001CW4 JS ZHONGTIAN TEC-A		G2	34,206.	P CNY	6.4425 M	27/04/18	9.87		35,478.46	17,731.92	0.00	53,210.38	0.09
CNE000001D15 XIAMEN TUNGSTEN		G2	13,200.	P CNY	26.2022 M	27/04/18	22.73		51,166.41	-3,878.48	0.00	47,287.93	0.08
CNE000001D56 NATIONALE MEDICINE		G2	6,500.	P CNY	36.0449 M	27/04/18	28.41		36,519.66	-7,415.07	0.00	29,104.59	0.05
CNE000001D64 CHANGYUAN GROUP A		G2	19,700.	P CNY	14.0208 M	27/04/18	17.74		41,299.09	13,781.27	0.00	55,080.36	0.10
CNE000001DB6 CITIC SECURITIES		G2	211,900.	P CNY	28.4667 M	27/04/18	18.99		963,317.28	-329,107.58	0.00	634,209.70	1.11
CNE000001DG5 GLARU TECHNGY A		G2	4,860.	P CNY	27.731 M	27/04/18	27.71		21,682.44	-457.34	0.00	21,225.10	0.04
CNE000001DL5 ZHEJIANG HUAHAI A		G2	23,500.	P CNY	25.6423 M	27/04/18	34.88		89,766.33	39,421.41	0.00	129,187.74	0.23

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 27/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FUND MANAGER: G2

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE		DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
CNE000001DQ4 SICHUA ROAD BRIDGE A		G2	180,100.	P CNY	4.4562	M	27/04/18	3.75		121,771.45	-15,327.27	0.00	106,444.18	0.19
CNE000001DT8 SHAANXI AEROSPACE A		G2	10,100.	P CNY	21.6216	M	27/04/18	11.35		34,508.94	-16,441.60	0.00	18,067.34	0.03
CNE000001DX0 GZ BAIYUN INTL -A-		G2	18,705.	P CNY	8.3685	M	27/04/18	15.22		25,151.96	19,717.34	0.00	44,869.30	0.08
CNE000001F05 JS CJ ELECT TECH-A-		G2	19,341.	P CNY	15.1409	M	27/04/18	22.39		46,979.39	21,271.76	0.00	68,251.15	0.12
CNE000001F21 PIENTZEHUANG A		G2	4,800.	P CNY	43.4131	M	27/04/18	93.46		33,597.49	37,106.51	0.00	70,704.00	0.12
CNE000001F39 TANGSHANG SANYOU A		G2	22,500.	P CNY	7.5418	M	27/04/18	8.45		26,887.42	3,077.71	0.00	29,965.13	0.05
CNE000001F54 PENGXIN INTERNATIONA		G2	30,700.	P CNY	8.9891	M	13/04/18	8.67		41,609.76	340.48	0.00	41,950.24	0.07
CNE000001F70 SANY HEAVY INDUS		G2	197,100.	P CNY	5.4743	M	27/04/18	8.72		161,698.71	109,183.24	0.00	270,881.95	0.47
CNE000001FB1 AISINO CORP		G2	20,598.	P CNY	29.9288	M	27/04/18	23.38		99,361.02	-23,460.19	0.00	75,900.83	0.13
CNE000001FG0 CHINA SOUTH AIRL A		G2	65,600.	P CNY	6.0492	M	27/04/18	10.35		63,830.93	43,178.28	0.00	107,009.21	0.19
CNE000001FJ4 ZHEJIANG LONGS-A		G2	49,100.	P CNY	11.2401	M	27/04/18	10.9		87,015.10	-2,665.13	0.00	84,349.97	0.15
CNE000001FK2 BEIJING XINWEI TELE		G2	15,300.	P CNY	17.7871	M	23/12/16	14.6		41,327.67	-6,121.30	0.00	35,206.37	0.06
CNE000001FM8 ZHONGJIN GOLD A		G2	57,300.	P CNY	12.2391	M	27/04/18	8.76		104,520.17	-25,409.39	0.00	79,110.78	0.14
CNE000001FQ9 HENGTONG OPTIC-A-		G2	39,800.	P CNY	25.9505	M	27/04/18	31.08		154,507.16	40,450.83	0.00	194,957.99	0.34
CNE000001FR7 SHANDONG GOLD-MINING		G2	19,400.	P CNY	39.5585	M	27/04/18	27.92		114,991.03	-29,623.23	0.00	85,367.80	0.15
CNE000001FW7 HUAXIA BANK CO		G2	90,360.	P CNY	8.4032	M	27/04/18	8.71		113,842.21	10,200.53	0.00	124,042.74	0.22
CNE000001FY3 HUNAN CORUN NEW A		G2	20,820.	P CNY	10.2076	M	27/04/18	5.71		34,243.00	-15,506.27	0.00	18,736.73	0.03
CNE000001G20 SH ZHIXIN ELEC A SHS		G2	16,400.	P CNY	10.988	M	27/04/18	4.75		26,611.59	-14,333.96	0.00	12,277.63	0.02
CNE000001G38 NARI TECHNOLOG-A		G2	35,500.	P CNY	17.7454	M	27/04/18	17.3		99,208.10	-2,413.44	0.00	96,794.66	0.17
CNE000001G53 SHANGHAI ELEC PWR		G2	16,100.	P CNY	12.8659	M	27/04/18	8.22		32,358.02	-11,499.92	0.00	20,858.10	0.04
CNE000001G87 CHINA YANGTZE POWER		G2	72,100.	P CNY	13.0283	M	27/04/18	16.11		141,872.98	41,193.05	0.00	183,066.03	0.32
CNE000001GF0 SHENZHEN KINGDOM-A-		G2	3,600.	P CNY	44.1183	M	27/04/18	16.37		25,602.50	-16,314.37	0.00	9,288.13	0.02
CNE000001GG8 CHINA FORTUNE LAND		G2	16,500.	P CNY	27.5018	M	27/04/18	29.05		67,130.36	8,414.87	0.00	75,545.23	0.13
CNE000001GS3 TONGWEI CO-A-		G2	94,700.	P CNY	6.1613	M	27/04/18	11.78		86,086.64	89,734.96	0.00	175,821.60	0.31
CNE000001H03 GUIZHOU YIBAI PHAR		G2	12,500.	P CNY	23.6204	M	27/04/18	10.32		47,588.30	-27,256.93	0.00	20,331.37	0.04
CNE000001H86 ZHEJIANG CONBA A		G2	14,760.	P CNY	6.1987	M	27/04/18	7.13		14,728.99	1,857.44	0.00	16,586.43	0.03
CNE000001HC5 YUNNAN CHIHONG A		G2	48,600.	P CNY	5.9658	M	27/04/18	6.17		44,874.73	2,385.78	0.00	47,260.51	0.08
CNE000001HG6 BEIJING TEAMSUN-A-		G2	16,700.	P CNY	13.5722	M	27/04/18	12.37		33,471.49	-913.08	0.00	32,558.41	0.06
CNE000001HP7 INNER MONGOLIA LTD		G2	15,100.	P CNY	13.9529	M	27/04/18	13.22		33,906.40	-2,444.47	0.00	31,461.93	0.05
CNE000001JP3 KINGFA SCI.-A		G2	41,000.	P CNY	7.9722	M	27/04/18	5.79		51,883.76	-14,469.31	0.00	37,414.45	0.07
CNE000001KB1 CN SHIPBLDG IND A		G2	8,500.	P CNY	44.0518	M	27/04/18	24.4		58,523.62	-25,835.82	0.00	32,687.80	0.06
CNE000001KX5 YIHAUA LIFESTYLE A		G2	31,000.	P CNY	14.0575	M	27/04/18	7.76		70,257.99	-32,343.92	0.00	37,914.07	0.07
CNE000001LS3 CHINA SINOMA INTL		G2	17,400.	P CNY	8.2498	M	27/04/18	8.02		22,458.91	-465.09	0.00	21,993.82	0.04
CNE000001MZ6 DATONG COAL INDUST A		G2	8,000.	P CNY	8.7694	M	27/04/18	5.34		11,298.32	-4,565.33	0.00	6,732.99	0.01
CNE000001N05 BANK OF CHINA LTD		G2	482,000.	P CNY	3.703	M	27/04/18	3.82		268,601.31	21,591.97	0.00	290,193.28	0.51
CNE000001ND1 POLY REAL ESTATE		G2	235,500.	P CNY	9.2427	M	27/04/18	13.13		321,952.74	165,387.86	0.00	487,340.60	0.85
CNE000001NG4 DAQIN RAILWAY -A-		G2	202,800.	P CNY	8.7221	M	27/04/18	8.29		274,724.36	-9,752.69	0.00	264,971.67	0.46
CNE000001NN0 AIR CHINA LTD-A		G2	52,700.	P CNY	7.324	M	27/04/18	11.71		57,867.99	39,394.29	0.00	97,262.28	0.17
CNE000001NT7 SHANXI LU'AN -A		G2	34,100.	P CNY	8.4956	M	27/04/18	10.26		42,856.93	12,284.59	0.00	55,141.52	0.10
CNE000001NZ4 BEIJING NORTH A		G2	34,100.	P CNY	5.6321	M	27/04/18	4.22		30,357.94	-7,677.90	0.00	22,680.04	0.04
CNE000001P03 RIZHAO PORT -A		G2	31,400.	P CNY	4.1579	M	27/04/18	3.83		19,314.16	-359.96	0.00	18,954.20	0.03
CNE000001P37 ICBC A		G2	510,600.	P CNY	4.4685	M	27/04/18	6.		341,066.63	141,779.79	0.00	482,846.42	0.84
CNE000001PH7 PINGDINGSHAN TIAN A		G2	26,700.	P CNY	5.3683	M	27/04/18	4.95		21,204.08	-373.88	0.00	20,830.20	0.04
CNE000001PQ8 CHINA MERCHT ENERGY		G2	36,300.	P CNY	5.7311	M	27/04/18	3.77		30,722.14	-9,153.39	0.00	21,568.75	0.04
CNE000001Q44 GUANGSHEN RAIL-A		G2	80,300.	P CNY	4.1476	M	27/04/18	4.48		49,873.65	6,824.71	0.00	56,698.36	0.10
CNE000001QZ7 INDUSTRIAL BANK		G2	411,100.	P CNY	16.2167	M	27/04/18	16.11		1,037,476.56	6,329.88	0.00	1,043,806.44	1.82
CNE000001R84 PING AN INSURANCE GR		G2	199,300.	P CNY	43.6021	M	27/04/18	60.89		1,321,815.13	590,811.64	0.00	1,912,626.77	3.34
CNE1000000R4 CHINA CITIC BK-A		G2	48,800.	P CNY	6.152	M	27/04/18	6.39		44,412.76	4,734.31	0.00	49,147.07	0.09

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 27/04/18 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A PARTIAL VALIDATION Portfolio currency: USD (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FUND MANAGER: G2

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
CNE1000000S2 BANK OF COMMUN-A		G2	198,500.	P CNY	5.6594	M 27/04/18	6.18		167,020.45	26,321.43	0.00	193,341.88	0.34
CNE100000601 COSCO SHIPPING HO-A		G2	95,800.	P CNY	5.0941	M 27/04/18	5.64		73,166.27	11,990.97	0.00	85,157.24	0.15
CNE100000619 WESTERN MINING A		G2	46,200.	P CNY	8.7648	M 27/04/18	7.09		63,914.29	-12,288.68	0.00	51,625.61	0.09
CNE100000627 BANK OF NANJING -A		G2	7,560.	P CNY	5.6191	M 27/04/18	8.45		6,840.83	3,227.45	0.00	10,068.28	0.02
CNE100000734 BANK OF BEIJIN-A		G2	93,960.	P CNY	7.5505	M 27/04/18	6.8		106,205.56	-5,505.70	0.00	100,699.86	0.18
CNE100000742 CHINA CONSTRUCT BANK		G2	182,100.	P CNY	5.2675	M 27/04/18	7.48		144,629.97	70,048.50	0.00	214,678.47	0.37
CNE100000767 CHINA SHENHUA -A-		G2	4,600.	P CNY	19.8012	M 27/04/18	20.94		14,653.78	527.61	0.00	15,181.39	0.03
CNE100000Q1 PETROCHINA CO-A		G2	131,200.	P CNY	7.4142	M 27/04/18	7.65		143,823.26	14,364.26	0.00	158,187.52	0.28
CNE1000008F2 COSCO SHIPPING		G2	94,300.	P CNY	4.2831	M 27/04/18	2.95		59,751.09	-15,907.04	0.00	43,844.05	0.08
CNE1000008M8 CHINA PACIFIC INSU		G2	20,600.	P CNY	27.0438	M 27/04/18	31.6		83,892.64	18,703.56	0.00	102,596.20	0.18
CNE1000008V9 PACIFIC SECURI-A		G2	258,400.	P CNY	5.1847	M 27/04/18	2.78		198,192.30	-84,974.62	0.00	113,217.68	0.20
CNE100000957 CHINA COAL ENE-A		G2	45,200.	P CNY	5.5977	M 27/04/18	4.99		37,934.29	-2,386.23	0.00	35,548.06	0.06
CNE1000009T1 CN RAILWAY CONST		G2	65,000.	P CNY	10.3452	M 27/04/18	9.91		100,048.99	1,473.90	0.00	101,522.89	0.18
CNE1000009Y1 JINDUICHENG -A		G2	20,800.	P CNY	7.9242	M 27/04/18	6.69		24,383.20	-2,451.80	0.00	21,931.40	0.04
CNE100000B24 ZIJIN MINING-A		G2	103,700.	P CNY	3.689	M 27/04/18	4.12		57,285.35	10,051.52	0.00	67,336.87	0.12
CNE100000D55 SHANGHAI ELECT GROUP		G2	27,900.	P CNY	21.8747	M 27/04/18	5.74		98,416.92	-73,176.70	0.00	25,240.22	0.04
CNE100000F46 CHINA STATE CEC		G2	124,300.	P CNY	6.2435	M 27/04/18	8.39		116,325.48	48,039.79	0.00	164,365.27	0.29
CNE100000FD8 EVERBRIG SEC -A		G2	28,800.	P CNY	16.9323	M 27/04/18	12.57		72,014.05	-14,957.60	0.00	57,056.45	0.10
CNE100000FX6 METALLURGICAL-A		G2	207,600.	P CNY	4.4167	M 27/04/18	3.69		135,404.52	-14,670.22	0.00	120,734.30	0.21
CNE100000G29 CHINA INTERNAT-A		G2	5,000.	P CNY	22.6149	M 27/04/18	52.07		18,194.57	22,838.55	0.00	41,033.12	0.07
CNE100000HK9 CHINA MERCHANT-A		G2	40,200.	P CNY	26.4416	M 27/04/18	16.43		170,200.55	-66,102.98	0.00	104,097.57	0.18
CNE100000KB2 ANHUI XINHUA MEDIA-A		G2	41,025.	P CNY	13.2961	M 27/04/18	9.13		81,855.24	-22,822.04	0.00	59,033.20	0.10
CNE100000KC0 CN NAT CHEM ENG A		G2	37,400.	P CNY	8.1809	M 27/04/18	7.3		47,967.16	-4,937.15	0.00	43,030.01	0.08
CNE100000KD8 ZHEJIANG CHINT-A		G2	9,360.	P CNY	23.3624	M 27/04/18	28.34		35,203.18	6,604.17	0.00	41,807.35	0.07
CNE100000KW8 CHINA XD ELEC-A		G2	39,800.	P CNY	7.4431	M 27/04/18	3.85		46,791.78	-22,641.58	0.00	24,150.20	0.04
CNE100000LQ8 HUATAI SECURITIES		G2	34,300.	P CNY	19.5982	M 27/04/18	18.32		99,445.41	-408.62	0.00	99,036.79	0.17
CNE100000R26 TANGSHAN PORT GRP		G2	49,140.	P CNY	7.7172	M 27/04/18	4.49		61,142.60	-26,368.30	0.00	34,774.30	0.06
CNE100000RJ0 AGRICUL BK OF CN A		G2	725,600.	P CNY	3.2054	M 27/04/18	3.81		347,707.37	88,004.31	0.00	435,711.68	0.76
CNE100000S58 ZHENGZHOU COAL-A		G2	13,400.	P CNY	9.5983	M 27/04/18	7.05		20,725.45	-5,836.27	0.00	14,889.18	0.03
CNE100000SK6 JIHUA GROUP CO-A		G2	32,600.	P CNY	8.2174	M 27/04/18	4.62		40,221.54	-16,483.96	0.00	23,737.58	0.04
CNE100000SL4 CHINA EVERBRIGHT BK		G2	321,800.	P CNY	3.8875	M 27/04/18	4.04		184,740.28	20,160.85	0.00	204,901.13	0.36
CNE100000V12 NINGBO PORT CO-A		G2	105,800.	P CNY	5.2028	M 27/04/18	5.12		82,404.89	2,970.48	0.00	85,375.37	0.15
CNE100000V95 INDUSTRIAL-A		G2	58,800.	P CNY	7.8987	M 27/04/18	6.4		69,548.32	-10,237.46	0.00	59,310.86	0.10
CNE100000W03 CHINA SOUTH PUBLISH		G2	12,583.	P CNY	22.8205	M 27/04/18	12.53		45,558.27	-20,709.08	0.00	24,849.19	0.04
CNE100000W45 JOINTOWN PHARM-A		G2	8,252.	P CNY	23.0733	M 27/04/18	18.77		30,686.46	-6,274.62	0.00	24,411.84	0.04
CNE100000X77 DALIAN PORT COMP A		G2	57,300.	P CNY	2.4759	M 27/04/18	2.47		20,987.88	1,318.47	0.00	22,306.35	0.04
CNE100000XX9 YONGHUI SUPERS-A		G2	84,400.	P CNY	4.5942	M 27/04/18	9.06		58,122.54	62,394.26	0.00	120,516.80	0.21
CNE100000YM0 CHINA HAINAN-A		G2	31,300.	P CNY	5.9914	M 27/04/18	5.42		28,109.00	-1,371.51	0.00	26,737.49	0.05
CNE1000010F8 IM JUNZ ENER AND CHE		G2	51,400.	P CNY	4.911	M 27/04/18	4.39		37,900.22	-2,336.71	0.00	35,563.51	0.06
CNE1000012K4 PANG DA AUTO -A		G2	374,400.	P CNY	3.0599	M 27/04/18	2.25		174,407.58	-41,639.00	0.00	132,768.58	0.23
CNE1000012X7 TONGKUN GROUP-A		G2	24,800.	P CNY	26.3403	M 27/04/18	23.		102,005.34	-12,106.01	0.00	89,899.33	0.16
CNE1000013D7 CAMEL GROUP A		G2	7,600.	P CNY	21.6021	M 27/04/18	12.15		26,463.19	-11,909.71	0.00	14,553.48	0.03
CNE1000015Y8 FOUNDER SECURIT.A		G2	197,300.	P CNY	7.5649	M 27/04/18	5.92		220,801.12	-36,713.01	0.00	184,088.11	0.32
CNE1000018V8 GREAT WALL MOTOR-A		G2	29,454.	P CNY	14.5698	M 27/04/18	10.92		68,985.29	-18,292.77	0.00	50,692.52	0.09
CNE1000019Q6 JIANGSU PHOENIX		G2	16,600.	P CNY	11.1931	M 27/04/18	6.98		27,850.51	-9,588.84	0.00	18,261.67	0.03
CNE100001BY1 JISHI MEDIA CO LTD		G2	20,000.	P CNY	7.6902	M 27/04/18	2.73		24,796.62	-16,191.25	0.00	8,605.37	0.02
CNE100001D88 DONGJIANG EN -A-		G2	32,000.	P CNY	19.6426	M 27/04/18	14.81		92,823.37	-18,130.01	0.00	74,693.36	0.13
CNE100001FN5 CHINA COMMUN CONST-A		G2	30,300.	P CNY	14.7108	M 27/04/18	13.34		65,824.60	-2,119.32	0.00	63,705.28	0.11

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 27/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FUND MANAGER: G2

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
CNE100001FP0 PEOPLE.CN CO L-A		G2	10,000.	P CNY	18.9736	M 27/04/18	10.98		28,439.63	-11,134.32	0.00	17,305.31	0.03
CNE100001JM9 SC HEBANG BIOTE -A-		G2	57,640.	P CNY	2.4413	M 27/04/18	1.99		20,761.18	-2,683.03	0.00	18,078.15	0.03
CNE100001JP2 LONCIN MOTOR C-A		G2	20,000.	P CNY	8.3831	M 27/04/18	6.04		25,106.67	-6,067.68	0.00	19,038.99	0.03
CNE100001NR0 CHINA MOLYBDENUM CO		G2	95,700.	P CNY	4.4765	M 27/04/18	7.58		64,056.36	50,273.09	0.00	114,329.45	0.20
CNE100001SL2 HAITAN FLAVOUR A		G2	24,200.	P CNY	48.8982	M 27/04/18	61.97		178,791.67	57,568.24	0.00	236,359.91	0.41
CNE100001SP3 ZHEJIANG ZHENE-A		G2	45,200.	P CNY	5.4624	M 27/04/18	5.1		36,461.44	-129.75	0.00	36,331.69	0.06
CNE100001T64 SHAANXI COAL INDUS A		G2	37,100.	P CNY	8.3917	M 27/04/18	8.		49,098.34	-2,320.43	0.00	46,777.91	0.08
CNE100001TW7 DAWNING INFORM-A		G2	8,800.	P CNY	38.4521	M 27/04/18	50.		50,679.04	18,668.27	0.00	69,347.31	0.12
CNE100001ZV6 ORIENT SEC A		G2	66,000.	P CNY	16.6878	M 27/04/18	12.16		165,210.99	-38,721.49	0.00	126,489.50	0.22
CNE100002177 DONGXING SECU CO-A		G2	39,000.	P CNY	23.2705	M 27/04/18	13.58		134,698.97	-51,226.87	0.00	83,472.10	0.15
CNE1000022F3 GUOTAI JUNAN -A-		G2	63,400.	P CNY	18.0331	M 27/04/18	17.65		169,837.51	6,526.89	0.00	176,364.40	0.31
CNE1000022G1 JS BROADCASTING-A-		G2	18,600.	P CNY	10.3568	M 27/04/18	6.72		28,838.14	-9,138.46	0.00	19,699.68	0.03
CNE1000022N7 CHINA NATIONAL-A-		G2	107,300.	P CNY	6.9888	M 27/04/18	6.67		110,740.90	2,057.39	0.00	112,798.29	0.20
CNE100002BF8 FUTURE LAND HLDNG LT		G2	35,000.	P CNY	12.6312	M 27/04/18	31.62		66,298.26	108,125.99	0.00	174,424.25	0.30
CNE100002GK7 G BITS NETWORK TECH		G2	2,200.	P CNY	267.299	M 27/04/18	148.06		86,457.65	-35,119.83	0.00	51,337.82	0.09
CNE100002GN1 TRIANGLE TYRE RG		G2	41,100.	P CNY	22.1383	M 27/04/18	16.36		137,475.26	-31,500.59	0.00	105,974.67	0.18
CNE100002GR2 HUAAN SECUR REG		G2	76,200.	P CNY	7.7931	M 27/04/18	6.7		89,723.00	-9,258.05	0.00	80,464.95	0.14
CNE100002GX0 CHINA FILM CO LTD		G2	40,500.	P CNY	14.9666	M 27/04/18	15.76		91,583.69	9,014.04	0.00	100,597.73	0.18
Equities DRM													
						SUM	(USD)		26,184,914.00	548,473.15	0.00	26,733,387.15	46.63
Equities DRM													
						SUM	(USD)		26,184,914.00	548,473.15	0.00	26,733,387.15	46.63
Equities OTC													
Equities OTC													
CNE0000009Y3 TSINGATO BREWERY		G2	2,000.	P CNY	43.9979	M 27/04/18	40.69		14,169.35	-1,343.25	0.00	12,826.10	0.02
CNE000000CB0 SHANGH FRIENDSHIP		G2	21,100.	P CNY	16.8129	M 27/04/18	10.17		56,634.27	-22,813.74	0.00	33,820.53	0.06
CNE000000JX9 SH ZHANGJIANG -A-		G2	14,700.	P CNY	18.5512	M 27/04/18	13.04		43,927.76	-13,716.29	0.00	30,211.47	0.05
CNE000000MK0 SHANGAI NEW ASIA A		G2	3,900.	P CNY	31.1136	M 27/04/18	31.74		17,919.38	1,590.23	0.00	19,509.61	0.03
CNE0000012G4 XINJIANG GUANGHUI A		G2	90,740.	P CNY	5.587	M 27/04/18	4.02		80,192.48	-22,701.23	0.00	57,491.25	0.10
CNE000001733 GUANGZHOU BYS PHARMA		G2	13,100.	P CNY	25.0453	M 27/04/18	35.23		48,536.74	24,201.18	0.00	72,737.92	0.13
CNE000001816 JOINCARE PHARM A		G2	16,000.	P CNY	9.8154	M 27/04/18	10.97		23,679.32	3,983.95	0.00	27,663.27	0.05
CNE000001BC8 ZJ COMMODITIES -A-		G2	51,700.	P CNY	6.4126	M 27/04/18	5.02		53,371.12	-12,466.61	0.00	40,904.51	0.07
CNE000001CL7 JIANGSU KANION -A-		G2	11,800.	P CNY	20.0737	M 27/04/18	13.28		37,556.05	-12,858.32	0.00	24,697.73	0.04
CNE000001CP8 KEDA INDUSTRIAL CO		G2	31,400.	P CNY	11.6478	M 27/04/18	8.39		57,107.34	-15,586.27	0.00	41,521.07	0.07
CNE000001GD5 HZ HANDSOME ELEC -A-		G2	15,700.	P CNY	57.8817	M 27/04/18	60.88		136,371.64	14,272.16	0.00	150,643.80	0.26
CNE000001LJ2 HUDIAN POWER INTL-A-		G2	63,700.	P CNY	4.9714	M 27/04/18	3.42		47,491.14	-13,155.71	0.00	34,335.43	0.06
CNE100000CP9 CRRC CORP LTD		G2	239,100.	P CNY	17.7641	M 27/04/18	9.67		676,862.78	-312,458.89	0.00	364,403.89	0.64
EVL200000176 JISHI MEDIA RGT 2017		G2	100.	P CNY	0.	M 27/12/17	0.00001		0.00	0.00	0.00	0.00	0.00
Equities OTC													
						SUM	(USD)		1,293,819.37	-383,052.79	0.00	910,766.58	1.59

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 27/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FUND MANAGER: G2

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Equities OTC													
						SUM (USD)			1,293,819.37	-383,052.79	0.00	910,766.58	1.59
Equities													
						SUM (USD)			27,478,733.37	165,420.36	0.00	27,644,153.73	48.22
Cash													
Other availabilities													
Financial accounts													
Spot transactions													
BK065CNYG2 BkDep CNY SGP G2		G2	5,072,061.71	CNY	0.15295192		0.15760753		775,781.56	23,613.55	0.00	799,395.11	1.39
Financial accounts													
						SUM (USD)			775,781.56	23,613.55	0.00	799,395.11	1.39
Other availabilities													
						SUM (USD)			775,781.56	23,613.55	0.00	799,395.11	1.39
Cash													
						SUM (USD)			775,781.56	23,613.55	0.00	799,395.11	1.39
YUAN RENMINBI													
						SUM (USD)			28,254,514.93	189,033.91	0.00	28,443,548.84	49.61
MGR TOTAL G2													
						SUM (USD)			28,254,514.93	189,033.91	0.00	28,443,548.84	49.61

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 27/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FUND MANAGER: G2

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- BOOK COST	Fund currency NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Day's management fees												
FUND : LYXOR FORTUNE SG UCITS ETF MSCI CHINA A (935652)												
					(USD)			54,244,314.81	3,088,682.97	0.00	57,332,997.78	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 57,062,309.1

Day's management fees
PnAdmFee : 1,021.02 USD

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
CU FR0011720911 PART C-USD	USD	57,332,997.78	398,489.	143.8759	100.		144.3794	143.2284

Net Asset Value USD : 57,332,997.78

CU	EUR	47,376,769.64	118.89	0.8263438417	119.3	118.3549

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

	for VNI calculation		for the report		for previous VNI calculation		variation
Rate CNY in USD :	0.1576075278	quoted : 27/04/18	0.		0.1579733299	quotation: 26/04/18	-0.23156
Rate EUR in USD :	1.21015	quoted : 27/04/18	0.		1.2113	quotation: 26/04/18	-0.09494

FX RATES IN REVERSE NOTATION

	for VNI calculation		for the report		for previous VNI calculation	
Rate USD in CNY :	6.3448746005	quoted : 27/04/18	0.		6.3301824468	quotation: 26/04/18
Rate USD in EUR :	0.8263438416	quoted : 27/04/18	0.		0.8255593164	quotation: 26/04/18

Equity fund - Calc. weight of 95.37 %(threshold of 51. %)

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935654 LYXOR UCITS ETF IBOXX GERMANY 1-3Y (DR) — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T		STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
EURO														
Bonds														
Bonds DRM														
Fixed-rate Bonds DRM														
DE0001104685	BUNDESS 0% 2019		EXA-14/06/19	432,900.	M EUR	101.1595	% 30/04/18	100.73692		437,919.30	-1,829.17	0.00	436,090.13	5.43
DE0001104693	BUNDESSCH 0% 2019		EXA-13/09/19	432,900.	M EUR	101.2664	% 30/04/18	100.88134		438,382.27	-1,666.95	0.00	436,715.32	5.43
DE0001104701	BUNDESSCHAT 0% 2019		EXA-13/12/19	432,900.	M EUR	101.1657	% 30/04/18	101.00954		437,946.16	-675.86	0.00	437,270.30	5.44
DE0001104719	BUNDESSCHAT 0% 2020		EXA-13/03/20	432,890.	M EUR	101.1567	% 30/04/18	101.10417		437,897.18	-227.34	0.00	437,669.84	5.45
DE0001135382	BUNDESREPUB 3.5% 19		EXA-04/07/19	799,190.	M EUR	109.3507	% 30/04/18	104.898		873,919.50	-35,585.17	23,220.30	861,554.63	10.72
DE0001135390	BUNDESREPUB 3.25% 20		EXA-04/01/20	732,590.	M EUR	109.8327	% 30/04/18	106.56732		804,623.10	-23,921.57	7,762.45	788,463.98	9.81
DE0001135408	BUNDESREPUB 3% 20		EXA-04/07/20	732,590.	M EUR	109.7689	% 30/04/18	107.76615		804,155.64	-14,671.60	18,244.50	807,728.54	10.05
DE0001135416	BUNDESREPUB 2.25 20		EXA-04/09/20	532,790.	M EUR	107.9453	% 30/04/18	106.56257		575,121.67	-7,366.95	7,915.21	575,669.93	7.16
DE0001135424	BUNDESREPUB 2.5% 21		EXA-04/01/21	632,690.	M EUR	108.424	% 30/04/18	108.05325		685,987.77	-2,345.66	5,156.86	688,798.97	8.57
DE0001141703	GERMANY 0.25% 10/19		UST-11/10/19	532,790.	M EUR	102.1064	% 30/04/18	101.28071		544,012.69	-4,399.20	744.45	540,357.94	6.72
DE0001141711	BUNDESOBLG 0% 2020		EXA-17/04/20	665,990.	M EUR	101.674	% 30/04/18	101.13578		677,138.74	-3,584.56	0.00	673,554.18	8.38
DE0001141729	BUNDESOBL 0.25% 20		UST-16/10/20	632,690.	M EUR	102.4039	% 30/04/18	101.89287		647,899.21	-3,233.21	862.37	645,528.37	8.03
DE0001141737	BUNDESOBLIG 0% 21		EXA-09/04/21	699,290.	M EUR	101.3054	% 30/04/18	101.30542	V	708,418.67	0.00	0.00	708,418.67	8.81
Fixed-rate Bonds DRM														
							SUM	(EUR)		8,073,421.90	-99,507.24	63,906.14	8,037,820.80	100.00
Bonds DRM														
							SUM	(EUR)		8,073,421.90	-99,507.24	63,906.14	8,037,820.80	100.00
Bonds														
							SUM	(EUR)		8,073,421.90	-99,507.24	63,906.14	8,037,820.80	100.00
Cash														
Cash at Banks														
A/P + associated accounts														
Deferred settlement Purchases														
BDS065EUR	DsPur-Sec			-831,260.25	EUR	1.		1.		-831,260.25	0.00	0.00	-831,260.25	-10.34
A/P + associated accounts														
							SUM	(EUR)		-831,260.25	0.00	0.00	-831,260.25	-10.34
A/R + associated accounts														
Deferred settlement Sales														
SDS065EUR	DsSal-Sec			828,975.84	EUR	1.		1.		828,975.84	0.00	0.00	828,975.84	10.31
A/R + associated accounts														
							SUM	(EUR)		828,975.84	0.00	0.00	828,975.84	10.31
Sundry debit or credit accounts														
MCEUR	SundryCrAcc			4,209.41	EUR	1.		1.		4,209.41	0.00	0.00	4,209.41	0.05

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935654 LYXOR UCITS ETF IBOXX GERMANY 1-3Y (DR) — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Sundry debit or credit accounts												
					SUM	(EUR)		4,209.41	0.00	0.00	4,209.41	0.05
Adjustment accounts												
Accrued charges												
F120EUR PnAdmFee		-704.82	EUR	1.		1.		-704.82	0.00	0.00	-704.82	-0.01
Adjustment accounts												
					SUM	(EUR)		-704.82	0.00	0.00	-704.82	-0.01
Cash at Banks												
					SUM	(EUR)		1,220.18	0.00	0.00	1,220.18	0.02
Other availabilities												
Financial accounts												
Spot transactions												
BK065EUR BkDep EUR SGP		-1,496.36	EUR	1.		1.		-1,496.36	0.00	0.00	-1,496.36	-0.02
Financial accounts												
					SUM	(EUR)		-1,496.36	0.00	0.00	-1,496.36	-0.02
Other availabilities												
					SUM	(EUR)		-1,496.36	0.00	0.00	-1,496.36	-0.02
Cash												
					SUM	(EUR)		-276.18	0.00	0.00	-276.18	
EURO												
					SUM	(EUR)		8,073,145.72	-99,507.24	63,906.14	8,037,544.62	100.00
FUND : LYXOR UCITS ETF IBOXX GERMANY 1-3Y (DR) (935654)												
						(EUR)		8,073,145.72	-99,507.24	63,906.14	8,037,544.62	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935654 LYXOR UCITS ETF IBOXX GERMANY 1-3Y (DR) — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 8,037,820.8

Day's management fees

PnAdmFee : 66.06 EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
CE FR0012283398 PART CE	EUR	8,037,544.62	81,000.	99.2289	100.		99.2289	99.2289

Net Asset Value EUR : 8,037,544.62

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935654 LYXOR UCITS ETF IBOXX GERMANY 1-3Y (DR) — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report		for previous VNI calculation			variation
Rate	EUR in EUR :	1.	quoted	: 30/04/18	0.		1.	quotation:	27/04/18	0.

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report		for previous VNI calculation		
Rate	EUR in EUR :	1.	quoted	: 30/04/18	0.		1.	quotation:	27/04/18

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935656 LYXOR UCITS ETF BARCLAYS FLOATING RATE EUR 0-7Y — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
EURO													
Bonds													
Bonds DRM													
Fixed-rate Bonds DRM													
AT0000386115 BUND (AUT) 3.90 20		EXA-15/07/20	470,000.	M EUR	109.8597	% 30/04/18	109.6815		516,340.60	-837.55	14,664.00	530,167.05	0.04
AT0000A001X2 BUND (AUT) 3.50 9/21		EXA-15/09/21	236,000.	M EUR	112.7303	% 30/04/18	112.8305		266,043.50	236.48	5,204.93	271,484.91	0.02
AT0000A04967 BUND (AUT) 4.15 37		EXA-15/03/37	3,787,000.	M EUR	149.5402	% 30/04/18	150.3015		5,663,087.25	28,830.55	21,098.26	5,713,016.06	0.45
AT0000A0N9A0 BUND (AUT) 3.65 22		EXA-20/04/22	120,000.	M EUR	115.01	% 30/04/18	115.1555		138,012.00	174.60	156.00	138,342.60	0.01
AT0000A1FAP5 REP AUSTRIA 1.2% 25		UST-20/10/25	466,000.	M EUR	105.695	% 30/04/18	105.7065		492,538.70	53.59	2,987.51	495,579.80	0.04
BE0000291972 BELGIUM 5.5% 03/28		EXA-28/03/28	13,200,000.	M EUR	145.325	% 30/04/18	145.995		19,182,900.00	88,440.00	71,605.48	19,342,945.48	1.53
BE0000304130 OLO44 5 03/35		EXA-28/03/35	694,880.	M EUR	158.2581	% 30/04/18	158.6615		1,099,703.71	2,803.32	3,426.80	1,105,933.83	0.09
BE0000308172 OLO 4 28/03/22		EXA-28/03/22	145,000.	M EUR	116.405	% 30/04/18	116.4995		168,787.25	137.03	572.05	169,496.33	0.01
BE0000324336 BELGIUM 4.50 03/26		EXA-28/03/26	111,000.	M EUR	131.	% 30/04/18	131.4055		145,410.00	450.10	492.66	146,352.76	0.01
BE0000332412 BELGIQUE 2.6% 06/24		EXA-22/06/24	1,854,270.	M EUR	114.2763	% 30/04/18	114.3245		2,118,990.79	894.11	41,606.78	2,161,491.68	0.17
BE0000337460 BELGIUM 1.00% 2026		EXA-22/06/26	229,950.	M EUR	103.11	% 30/04/18	103.5145		237,101.45	930.14	1,984.50	240,016.09	0.02
BE0000341504 BELGIAN KI 0.8% 2027		EXA-22/06/27	142,000.	M EUR	100.42	% 30/04/18	100.9635		142,596.40	771.77	980.38	144,348.55	0.01
BE0000342510 BELGIUM 0.5% 24		EXA-22/10/24	7,924,959.	M EUR	100.8049	% 30/04/18	101.053		7,988,744.13	19,664.69	20,952.29	8,029,361.11	0.64
BE6276039425 ANHEUSER-BUS 0.8% 23		EXA-20/04/23	4,352,000.	M EUR	101.658	% 30/04/18	101.6505		4,424,156.16	-326.40	1,240.02	4,425,069.78	0.35
DE0001135358 BUNDESREPUB 4.25 18		EXA-04/07/18	1,360,448.	M EUR	101.535	% 30/04/18	100.829		1,381,330.88	-9,604.76	47,997.72	1,419,723.84	0.11
DE0001142651 STRIP INT 04/01/32		EXA-04/01/32	1,424,134.	M EUR	90.269	% 30/04/18	88.421		1,285,551.52	-26,318.00	0.00	1,259,233.52	0.10
DE0001143212 STRIP INT 04/07/19		EXA-04/07/18	2,049,382.91	M EUR	100.8995	% 30/04/18	100.086		2,067,817.11	-16,671.73	0.00	2,051,145.38	0.16
DE0001143220 STRIP INT 04/01/19		EXA-04/07/19	543,145.	M EUR	101.4595	% 30/04/18	100.66		551,072.20	-4,342.44	0.00	546,729.76	0.04
DE0001143238 DBR STRIP 04/07/20		EXA-04/07/20	4,231,210.	M EUR	101.7085	% 30/04/18	100.9995		4,303,500.22	-29,999.28	0.00	4,273,500.94	0.34
DE0001143246 STRIP INT 04/07/21		EXA-04/07/21	4,171,816.	M EUR	101.4521	% 30/04/18	100.9475		4,232,394.74	-21,050.78	0.00	4,211,343.96	0.33
DE0001143253 ALLEMAGNE 0% 22	PGARANPDC-02411312		1,912,839.	M EUR	100.504	%	100.504	A	1,922,479.71	0.00	0.00	1,922,479.71	0.15
		EXA-04/07/22	1,856,343.	M EUR	100.8206	% 30/04/18	100.504		1,871,575.73	-5,876.76	0.00	1,865,698.97	0.15
DE0001143261 STRIP INT 04/07/23		EXA-04/07/23	299,096.	M EUR	100.0006	% 30/04/18	99.4895		299,097.82	-1,528.71	0.00	297,569.11	0.02
DE0001143279 STRIP INT 04/01/24	PGARANPDC-02411337		8,747,374.	M EUR	98.4565	%	98.465	A	8,612,358.28	0.00	0.00	8,612,358.28	0.68
		EXA-04/07/24	16,558,791.	M EUR	98.8464	% 30/04/18	98.465		16,367,765.54	-63,151.98	0.00	16,304,613.56	1.29
DE0001143287 STRIP INT 04/07/25		EXA-04/07/25	755,681.	M EUR	98.0432	% 30/04/18	97.344		740,893.70	-5,283.59	0.00	735,610.11	0.06
DE0001143295 STRIP INT 04/07/26		EXA-04/07/26	5,907,474.78	M EUR	95.6907	% 30/04/18	95.9735		5,652,902.06	16,708.25	0.00	5,669,610.31	0.45
DE0001143303 STRIP INT 04/07/27	PGARANPDC-02411298		8,866,659.	M EUR	94.4465	%	94.451	A	8,374,249.09	0.00	0.00	8,374,249.09	0.66
		EXA-04/07/27	3,833,978.	M EUR	96.7805	% 30/04/18	94.451		3,710,541.44	-89,310.88	0.00	3,621,230.56	0.29
DE000A13SL26 SAP SE 1.125% 02/23		EXA-20/02/23	579,000.	M EUR	103.76	% 30/04/18	103.888		600,770.40	741.12	1,284.90	602,796.42	0.05
DE000A13SL34 SAP SE 1.75% 02/27		EXA-22/02/27	4,977,000.	M EUR	106.5775	% 30/04/18	106.858		5,304,362.17	13,960.49	16,703.63	5,335,026.29	0.42
DE000A168Y48 KFW 1.25% 36		EXA-04/07/36	3,293,000.	M EUR	99.3875	% 30/04/18	100.119		3,272,830.38	24,088.29	34,170.51	3,331,089.18	0.26
DE000A169G15 DAIMLER 1.4% 2024		EXA-12/01/24	3,928,000.	M EUR	104.1385	% 30/04/18	103.8375		4,090,558.64	-11,821.64	16,723.59	4,095,460.59	0.32
DE000A181034 JAB 1.75% 2023		EXA-25/05/23	100,000.	M EUR	104.6325	% 30/04/18	104.625		104,632.50	-7.50	1,644.52	106,269.52	0.01
DE000A185QA5 EVONIK FIN 0.375% 24		EXA-07/09/24	885,000.	M EUR	97.212	% 30/04/18	96.9395		860,326.20	-2,411.63	2,164.01	860,078.58	0.07
DE000A1G85B4 SIEMENS F 1.5% 10/20		EXA-10/03/20	130,000.	M EUR	103.1405	% 30/04/18	103.064		134,082.65	-99.45	288.49	134,271.69	0.01
DE000A1UDWM7 SIEMENS FIN 1.75% 21		EXA-12/03/21	17,000.	M EUR	105.0565	% 30/04/18	104.972		17,859.61	-14.37	42.38	17,887.62	0.00
DE000A1UDWN5 SIEMENS FIN 2.875 28		EXA-10/03/28	3,842,000.	M EUR	117.5275	% 30/04/18	117.116		4,515,406.55	-15,809.83	16,341.66	4,515,938.38	0.36
DE000A1Z6M12 BMW US CAP 1.125% 21		EXA-18/09/21	498,000.	M EUR	103.6305	% 30/04/18	103.2665		516,079.89	-1,812.72	3,484.29	517,751.46	0.04
DE000A1ZSAF4 JAB HOLDINGS 1.5% 21		EXA-24/11/21	500,000.	M EUR	104.063	% 30/04/18	104.028		520,315.00	-175.00	3,287.67	523,427.67	0.04
DE000A2DAJ57 KFW 0.125% 2024		EXA-04/10/24	1,000,000.	M EUR	98.463	% 30/04/18	98.6075		984,630.00	1,445.00	722.60	986,797.60	0.08
DE000CZ302M3 COMMERZBANK 4% 09/20		EXA-16/09/20	770,000.	M EUR	111.438	% 30/04/18	109.1935		858,072.60	-17,282.65	19,323.84	860,113.79	0.07
DE000NLB8G16 NORD 0.6250% 2018		UST-24/09/18	938,000.	M EUR	100.5235	% 30/04/18	100.303		942,910.43	-2,068.29	3,549.62	944,391.76	0.07
ES00000123K0 SPGB 5.85 01/31/22		EXA-31/01/22	124,000.	M EUR	121.975	% 30/04/18	121.932		151,249.00	-53.32	1,828.41	153,024.09	0.01

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935656 LYXOR UCITS ETF BARCLAYS FLOATING RATE EUR 0-7Y — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
ES00000126B2 SPGB 2.75 10/31/24		EXA-31/10/24	31,070,000.	M EUR	113.4471 %	30/04/18	113.457		35,248,026.15	3,063.75	430,723.84	35,681,813.74	2.83
ES0000127J3 SPAIN 0% 30/07/2030		EXA-30/07/30	100,000.	M EUR	83.1795 %	30/04/18	82.8145		83,179.50	-365.00	0.00	82,814.50	0.01
ES0000128Q6 SPANISH 2.35% 2033		EXA-30/07/33	3,048,000.	M EUR	108.335 %	30/04/18	107.5335		3,302,050.80	-24,429.72	54,358.78	3,331,979.86	0.26
ES0200002014 ADIF 1.875% 2022		EXA-22/09/22	2,800,000.	M EUR	106.369 %	30/04/18	106.451		2,978,332.00	2,296.00	32,075.34	3,012,703.34	0.24
ES0200002022 ADIF ALTA 0.8% 23		EXA-05/07/23	3,000,000.	M EUR	101.0665 %	30/04/18	101.2275		3,031,995.00	4,830.00	19,857.53	3,056,682.53	0.24
ES0211845302 ABERTIS 1.375% 2026		EXA-20/05/26	1,100,000.	M EUR	99.8359 %	30/04/18	97.9805		1,098,195.00	-20,409.50	14,420.55	1,092,206.05	0.09
EU000A1G0D62 EFSF 0.40% 17/2025		EXA-17/02/25	500,000.	M EUR	99.34 %	30/04/18	99.6835		496,700.00	1,717.50	580.82	498,998.32	0.04
EU000A1G0DQ6 EFSF 0.375% 10/2024		EXA-11/10/24	1,885,000.	M EUR	100.21 %	30/04/18	100.032		1,888,958.50	-3,355.30	3,950.75	1,889,553.95	0.15
FR0000189151 FRANCE OAT 4.25% 19		EXA-25/04/19	30,772,776.	M EUR	104.8375 %	30/04/18	104.7235		32,261,409.04	-35,080.96	28,665.05	32,254,993.13	2.56
FR0000475758 SUEZ ALLIAN 5.75% 23		EXA-24/06/23	129,000.	M EUR	130.4814 %	30/04/18	126.2915		168,321.02	-5,404.98	6,360.76	169,276.80	0.01
FR0010604983 OAT 4% 25/04/2018	PGARANPDC-02411283		5,562,499.	M EUR	100.012 %		100.012	A	5,563,166.50	0.00	0.00	5,563,166.50	0.44
FR0010709451 GDF SUEZ 6.375% 0121		EXA-18/01/21	3,059,000.	M EUR	118.9352 %	30/04/18	117.2515		3,638,228.34	-51,504.96	56,099.13	3,642,822.51	0.29
FR0010809426 OAT 0% 25/04/32		EXA-25/04/32	616,488.	M EUR	83.5384 %	30/04/18	85.1665		515,004.09	10,037.16	0.00	525,041.25	0.04
FR0010854182 OAT 3.50% 25/04/2020		EXA-25/04/20	8,298,739.	M EUR	107.995 %	30/04/18	107.958		8,962,223.18	-3,070.53	6,366.16	8,965,518.81	0.71
FR0010910620 CIF EUROMO 3.50 20		EXA-17/06/20	150,000.	M EUR	107.996 %	30/04/18	107.9555		161,994.00	-60.75	4,602.74	166,535.99	0.01
FR0010952770 GDF SUEZ 3.50% 10/22		EXA-18/10/22	500,000.	M EUR	114.153 %	30/04/18	114.0995		570,765.00	-267.50	9,445.21	579,942.71	0.05
FR0010988873 BNP HOME LO 3.75% 21		EXA-11/01/21	200,000.	M EUR	110.7855 %	30/04/18	110.5955		221,571.00	-380.00	2,301.37	223,492.37	0.02
FR0011059088 FRTR 3.25 10/25/21	PGARANPDC-02411290		97,406.	M EUR	113.9231 %		112.2565	A	110,967.90	0.00	0.00	110,967.90	0.01
FR0011234921 LEGRAND 3.375% 04/22		EXA-19/04/22	100,000.	M EUR	112.3075 %	30/04/18	112.12		112,307.50	-187.50	129.45	112,249.45	0.01
FR0011356997 CFF 2.375% 21/11/22		EXA-21/11/22	42,000.	M EUR	111.814 %	30/04/18	109.7555		46,961.88	-864.57	445.46	46,542.77	0.00
FR0011443985 CRH 1.375% 25/10/19		EXA-25/10/19	100,000.	M EUR	102.685 %	30/04/18	102.51		102,685.00	-175.00	715.75	103,225.75	0.01
FR0011847425 UNEDIC		EXA-16/04/21	300,000.	M EUR	105.137 %	30/04/18	105.0785		315,411.00	-175.50	209.59	315,445.09	0.03
FR0011898196 BPIFRANCE 1% 10/19		EXA-25/10/19	2,000,000.	M EUR	102.2495 %	30/04/18	102.0165		2,044,990.00	-4,660.00	10,410.96	2,050,740.96	0.16
FR0011962547 FRNACE OAT 0% 11/24		EXA-25/11/24	479,146.	M EUR	96.8299 %	30/04/18	97.96		463,956.55	5,414.87	0.00	469,371.42	0.04
FR0011993179 FRANCE 0.5% 25/11/19		EXA-25/11/19	6,341,388.	M EUR	101.795 %	30/04/18	101.6415		6,455,215.92	-9,734.03	13,812.06	6,459,293.95	0.51
FR0012821932 CAP GEMINI 1.75% 20		EXA-01/07/20	1,000,000.	M EUR	103.5745 %	30/04/18	103.543		1,035,745.00	-315.00	14,671.23	1,050,101.23	0.08
FR0012939841 SCHNEIDER EL 1.5% 23		EXA-08/09/23	1,300,000.	M EUR	105.1029 %	30/04/18	104.812		1,366,337.10	-3,781.10	12,661.64	1,375,217.64	0.11
FR0013176302 VIVENDI 0.75% 2021		EXA-26/05/21	100,000.	M EUR	101.4315 %	30/04/18	101.388		101,431.50	-43.50	702.74	102,090.74	0.01
FR0013201449 CIE FINA 0.225% 2026		EXA-14/09/26	2,000,000.	M EUR	94.653 %	30/04/18	95.091		1,893,060.00	8,760.00	2,847.95	1,904,667.95	0.15
FR0013222494 BOUYGUES 1.375% 27		EXA-07/06/27	1,000,000.	M EUR	101.7442 %	30/04/18	100.5025		1,017,441.50	-12,416.50	12,431.51	1,017,456.51	0.08
FR0013240835 RENAULT SA 1% 2023		EXA-08/03/23	3,933,000.	M EUR	101.317 %	30/04/18	101.476		3,984,797.61	6,253.47	6,034.19	3,997,085.27	0.32
FR0013286192 FRANCE 0.75% 2028		EXA-25/05/28	531,409.	M EUR	99.9403 %	30/04/18	99.662		531,091.76	-1,478.92	3,745.34	533,358.18	0.04
IT0003934657 ITALY BTP 4 01/02/37		UST-01/02/37	2,725,000.	M EUR	122.0933 %	30/04/18	123.5075		3,327,041.50	38,537.88	27,400.55	3,392,979.93	0.27
IT0004489610 BTPS 4.25 01/09/19		UST-01/09/19	1,000.	M EUR	106.745 %	30/04/18	106.1375		1,067.45	-6.08	7.28	1,068.65	0.00
IT0004644735 ITALY BTP 4.5% 03/26		UST-01/03/26	301,000.	M EUR	123.1195 %	30/04/18	123.044		370,589.80	-227.36	2,318.85	372,681.29	0.03
IT0005177909 ITALY 2.250% 09/2036		UST-01/09/36	1,075,000.	M EUR	94.09 %	30/04/18	97.661		1,011,467.50	38,388.25	4,140.79	1,053,996.54	0.08
NL0000102077 NEDERLAND 7.50 23		EXA-15/01/23	727,865.	M EUR	136.4205 %	30/04/18	135.807		992,957.26	-4,465.64	16,152.62	1,004,644.24	0.08
NL0009348242 NETHERLAND 3.5% 20		EXA-15/07/20	143,650.	M EUR	109.558 %	30/04/18	108.9915		157,380.07	-813.78	4,022.20	160,588.49	0.01
NL0011613906 KINGDOM OF NED 0% 22		EXA-15/01/22	4,767,167.	M EUR	101.6455 %	30/04/18	100.45		4,845,610.73	-56,991.48	0.00	4,788,619.25	0.38
NL0011613963 NETHERLANDS 0% 2027		EXA-15/01/27	119,054.	M EUR	93.4326 %	30/04/18	93.9685		111,235.28	637.98	0.00	111,873.26	0.01
SI0002103057 SLOVENIE 4.125%20		EXA-26/01/20	2,000,000.	M EUR	108.075 %	30/04/18	107.8555		2,161,500.00	-4,390.00	21,924.66	2,179,034.66	0.17
SI0002103388 SLOREP 3 04/08/21		EXA-08/04/21	2,000,000.	M EUR	109.67 %	30/04/18	109.274		2,193,400.00	-7,920.00	4,109.59	2,189,589.59	0.17
SI0002103487 REP OF SLOVE 1.5% 35		EXA-25/03/35	1,000,000.	M EUR	99.705 %	30/04/18	98.001		997,050.00	-17,040.00	1,602.74	981,612.74	0.08
SI0002103545 SLOVENIJA 2.125% 25		EXA-28/07/25	1,000,000.	M EUR	110.86 %	30/04/18	110.3395		1,108,600.00	-5,205.00	16,243.15	1,119,638.15	0.09
SK4120011420 SLOVAKIA 1.625% 31		EXA-21/01/31	2,518,380.	M EUR	103.965 %	30/04/18	104.346		2,618,233.77	9,595.02	11,436.21	2,639,265.00	0.21
SK4120011636 SLOVAKIA GOVT 0% 23		EXA-13/11/23	1,008,084.	M EUR	98.434 %	30/04/18	98.6715		992,297.40	2,394.20	0.00	994,691.60	0.08
XS0203712939 TERNA 4.90% 28/10/24		EXA-28/10/24	3,874,000.	M EUR	129.918 %	30/04/18	126.7115		5,033,023.32	-124,219.81	97,253.32	5,006,056.83	0.40
XS0212342066 NEDER WAT 3.875% 20		EXA-17/02/20	120,000.	M EUR	108.4322 %	30/04/18	107.7425		130,118.62	-827.62	955.48	130,246.48	0.01

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935656 LYXOR UCITS ETF BARCLAYS FLOATING RATE EUR 0-7Y — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
XS0222383027 GLAXOSM CAP 4% 06/25		EXA-16/06/25	100,000.	M EUR	122.047	% 30/04/18	120.386		122,047.01	-1,661.01	3,517.81	123,903.81	0.01
XS0300113254 PROCTER G 4.875 27		EXA-11/05/27	2,157,000.	M EUR	135.4657	% 30/04/18	133.453		2,921,994.72	-43,413.51	102,849.01	2,981,430.22	0.24
XS0306646042 ENEL 5.625 06/27		EXA-21/06/27	4,425,000.	M EUR	139.2531	% 30/04/18	135.145		6,161,949.56	-181,783.31	215,491.44	6,195,657.69	0.49
XS0361244667 E.ON 5.75 07/05/20		EXA-07/05/20	586,000.	M EUR	114.7019	% 30/04/18	111.7855		672,153.07	-17,090.04	33,325.74	688,388.77	0.05
XS0412842857 RWE FINAN 6.5% 21		EXA-10/08/21	200,000.	M EUR	124.4895	% 30/04/18	120.379		248,979.00	-8,221.00	9,473.97	250,231.97	0.02
XS0415624716 ROCHE HLD INC 6.5 21		EXA-04/03/21	1,135,000.	M EUR	119.7125	% 30/04/18	118.6355		1,358,736.88	-12,223.96	12,127.40	1,358,640.32	0.11
XS0417209052 VATTENFL 6.25 21		EXA-17/03/21	2,658,000.	M EUR	118.2101	% 30/04/18	117.625		3,142,024.39	-15,551.89	21,391.44	3,147,863.94	0.25
XS0418669429 TOTAL CAP 5.125 24		EXA-26/03/24	2,862,000.	M EUR	126.452	% 30/04/18	126.171		3,619,056.24	-8,042.22	15,270.53	3,626,284.55	0.29
XS0452187916 ENEL FINA 5% 09/2022		EXA-14/09/22	7,029,000.	M EUR	123.037	% 30/04/18	119.906		8,648,270.73	-220,077.99	222,424.52	8,650,617.26	0.69
XS0454773713 KONINKLIJK 5.625 24		EXA-30/09/24	551,000.	M EUR	128.9475	% 30/04/18	128.7835		710,500.73	-903.64	18,256.59	727,853.68	0.06
XS0497186758 MERCK FINS 4.5 20		EXA-24/03/20	1,537,000.	M EUR	109.143	% 30/04/18	108.6205		1,677,527.91	-8,030.83	7,579.73	1,677,076.81	0.13
XS0498175503 TELENOR ASA 4.125 20		EXA-26/03/20	2,568,000.	M EUR	108.5705	% 30/04/18	108.093		2,788,090.44	-12,262.20	11,028.33	2,786,856.57	0.22
XS0520755488 NORDEA 4% 29/06/20		EXA-29/06/20	50,000.	M EUR	109.4615	% 30/04/18	108.801		54,730.75	-330.25	1,687.67	56,088.17	0.00
XS0522030310 DNB NOR 3.875%2020		EXA-29/06/20	1,987,000.	M EUR	108.4715	% 30/04/18	108.479		2,155,328.71	149.02	64,972.18	2,220,449.91	0.18
XS0562852375 BNP PAR 3.75% 11/20		EXA-25/11/20	7,374,000.	M EUR	111.3812	% 30/04/18	109.6935		8,213,247.43	-124,448.74	120,458.84	8,209,257.53	0.65
XS0595092098 DNB NOR BK 4.375 21		EXA-24/02/21	6,986,000.	M EUR	112.647	% 30/04/18	112.1045		7,869,522.09	-37,901.72	56,940.68	7,888,561.05	0.63
XS0605214336 TERNA SPA 4.75 0321		EXA-15/03/21	4,931,000.	M EUR	113.9315	% 30/04/18	113.314		5,617,962.27	-30,448.93	31,443.57	5,618,956.91	0.45
XS0617307375 SNCF MOBIL 4.375% 26		EXA-15/04/26	200,000.	M EUR	129.276	% 30/04/18	128.665		258,552.00	-1,222.00	431.51	257,761.51	0.02
XS0635033631 BNP 4.125% 14/01/22		EXA-14/01/22	52,000.	M EUR	114.6175	% 30/04/18	114.401		59,601.10	-112.58	640.56	60,129.08	0.00
XS0758420748 HEINEKEN 3.50% 03/24		EXA-19/03/24	1,000,000.	M EUR	115.8102	% 30/04/18	115.735		1,158,101.62	-751.62	4,315.07	1,161,665.07	0.09
XS0775280166 LANDBK HESSEN 2% 19		EXA-26/04/19	400,000.	M EUR	102.393	% 30/04/18	102.3445		409,572.00	-194.00	153.42	409,531.42	0.03
XS0828235225 LINDE AG 1.75 09/20		EXA-17/09/20	3,242,000.	M EUR	105.716	% 30/04/18	104.391		3,427,312.72	-42,956.50	35,439.95	3,419,796.17	0.27
XS0829317832 AMGEN INC 2.125% 19		EXA-13/09/19	200,000.	M EUR	103.6635	% 30/04/18	103.1035		207,327.00	-1,120.00	2,701.37	208,908.37	0.02
XS0878010718 RWE FINAN 1.875% 20		EXA-30/01/20	500,000.	M EUR	103.7135	% 30/04/18	103.258		518,567.50	-2,277.50	2,388.70	518,678.70	0.04
XS0895249620 BNP PARIBAS 2.875 23		EXA-26/09/23	2,581,000.	M EUR	113.4976	% 30/04/18	112.0875		2,929,373.84	-36,395.46	44,522.25	2,937,500.63	0.23
XS0937858271 ABN AMRO 2.5% 11/23		EXA-29/11/23	4,914,000.	M EUR	112.63	% 30/04/18	110.243		5,534,638.20	-117,297.18	52,169.18	5,469,510.20	0.43
XS0954025267 GE CAP EUR 2.25% 20		EXA-20/07/20	1,483,000.	M EUR	106.2205	% 30/04/18	104.808		1,575,250.02	-20,947.38	26,236.91	1,580,539.55	0.13
XS0954684972 TOYOTA 1.8% 07/2020		EXA-23/07/20	1,901,000.	M EUR	105.2031	% 30/04/18	104.1265		1,999,910.83	-20,466.07	26,624.42	2,006,069.18	0.16
XS0963375232 GOLD SACHS 2.625% 20		EXA-19/08/20	3,278,000.	M EUR	107.5385	% 30/04/18	105.8165		3,525,112.03	-56,447.16	60,586.87	3,529,251.74	0.28
XS0969344083 CONTI AG 3.125% 20		EXA-09/09/20	183,000.	M EUR	107.4633	% 30/04/18	107.1175		196,657.86	-632.83	3,697.60	199,722.63	0.02
XS0970852348 ENI SPA 3.75% 09/25		EXA-12/09/25	3,377,000.	M EUR	120.6977	% 30/04/18	118.9335		4,075,961.06	-59,576.77	80,839.83	4,097,224.12	0.33
XS0999667263 TELEKOM FIN 3.125 21		EXA-03/12/21	591,000.	M EUR	111.2857	% 30/04/18	110.0865		657,698.24	-7,087.03	7,640.50	658,251.71	0.05
XS1001749289 MICROSFT CO 3.125 28		EXA-06/12/28	1,500,000.	M EUR	120.5682	% 30/04/18	120.3445		1,808,522.50	-3,355.00	19,006.85	1,824,174.35	0.14
XS1014627571 UNICREDIT 3.25% 21		EXA-14/01/21	3,461,000.	M EUR	108.933	% 30/04/18	108.5545		3,770,171.13	-13,099.88	33,590.66	3,790,661.91	0.30
XS1022812330 NED WATERBK 1.125%19		EXA-28/01/19	2,775,000.	M EUR	101.276	% 30/04/18	101.2085		2,810,409.00	-1,873.13	8,125.43	2,816,661.30	0.22
XS1023268573 BAYER AG 1.875% 21		EXA-25/01/21	2,475,000.	M EUR	105.262	% 30/04/18	104.6615		2,605,234.50	-14,862.37	12,459.76	2,602,831.89	0.21
XS1050547857 MORGAN STA 2.375 21		EXA-31/03/21	6,758,000.	M EUR	106.1265	% 30/04/18	106.249		7,172,028.87	8,278.55	14,511.18	7,194,818.60	0.57
XS1055536251 SPAREBANK1 2.125% 21		EXA-14/04/21	200,000.	M EUR	105.5635	% 30/04/18	105.5285		211,127.00	-70.00	221.23	211,278.23	0.02
XS1057487875 FGA CAP 2.625% 04/19		EXA-17/04/19	1,500,000.	M EUR	102.74	% 30/04/18	102.634		1,541,100.00	-1,590.00	1,726.03	1,541,236.03	0.12
XS1074053130 CREDIT SUI 1.375% 19		EXA-29/11/19	12,993,000.	M EUR	102.9914	% 30/04/18	102.377		13,381,674.69	-79,831.08	75,866.66	13,377,710.27	1.06
XS1079320203 COMPASS 1.875% 01/23		EXA-27/01/23	500,000.	M EUR	106.684	% 30/04/18	106.2615		533,420.00	-2,112.50	2,465.75	533,773.25	0.04
XS1086835979 CARREFOUR 1.75% 22		EXA-15/07/22	359,000.	M EUR	106.0957	% 30/04/18	104.584		380,883.73	-5,427.17	5,026.00	380,482.56	0.03
XS1105954256 BK NED GE 1.125% 24		EXA-04/09/24	12,776,000.	M EUR	104.812	% 30/04/18	104.5625		13,390,781.12	-31,876.12	94,901.18	13,453,806.18	1.07
XS1107890763 TOYOTA MTR 1% 09/21		EXA-10/09/21	31,000.	M EUR	102.934	% 30/04/18	102.854		31,909.54	-24.80	199.59	32,084.33	0.00
XS1109741246 BRIT SKY BRO 1.5% 21		EXA-15/09/21	490,000.	M EUR	104.2644	% 30/04/18	103.8965		510,895.63	-1,802.78	4,631.51	513,724.36	0.04
XS1109802303 VODAFONE 1% 20		EXA-11/09/20	1,060,000.	M EUR	102.1414	% 30/04/18	102.0455		1,082,698.78	-1,016.48	6,795.62	1,088,477.92	0.09
XS1110862148 CELANESE US 3.25%19		UST-15/10/19	100,000.	M EUR	104.9225	% 30/04/18	104.793		104,922.50	-129.50	159.84	104,952.84	0.01
XS1111108673 HLDG D'INF 2.5% 2025		EXA-24/03/25	500,000.	M EUR	107.364	% 30/04/18	106.0045		536,820.00	-6,797.50	1,232.88	531,255.38	0.04

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935656 LYXOR UCITS ETF BARCLAYS FLOATING RATE EUR 0-7Y — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
XS1112850125 PRICELINE 2.375% 24		EXA-23/09/24	1,830,000.	M EUR	107.7227 %	30/04/18	107.1775		1,971,326.07	-9,977.82	26,434.73	1,987,782.98	0.16
XS1115479559 CDT SU LDN 1.375%22		EXA-31/01/22	500,000.	M EUR	103.7125 %	30/04/18	103.6905		518,562.50	-110.00	1,732.88	520,185.38	0.04
XS1116480697 BARCLAYS BK 1.5% 22		EXA-01/04/22	2,267,000.	M EUR	102.544 %	30/04/18	102.8025		2,324,672.48	5,860.20	2,981.26	2,333,513.94	0.19
XS1118029633 WESFARMERS 1.25% 21		EXA-07/10/21	750,000.	M EUR	103.7625 %	30/04/18	103.608		778,218.75	-1,158.75	5,342.47	782,402.47	0.06
XS1135337498 APPLE 1.625% 11/26		EXA-10/11/26	5,929,000.	M EUR	107.6521 %	30/04/18	105.152		6,382,691.79	-148,229.71	45,929.45	6,280,391.53	0.50
XS1147600305 GLAXOSMITH 0.625% 19		EXA-02/12/19	855,000.	M EUR	101.5325 %	30/04/18	101.247		868,102.86	-2,441.01	2,225.34	867,887.19	0.07
XS1168003900 INTESA SAN 1.125% 20		EXA-14/01/20	1,797,000.	M EUR	102.058 %	30/04/18	101.9455		1,833,982.26	-2,021.62	6,037.18	1,837,997.82	0.15
XS1169586606 ING BANK NV 0.7% 20		EXA-16/04/20	2,378,000.	M EUR	101.481 %	30/04/18	101.539		2,413,218.18	1,379.24	775.29	2,415,372.71	0.19
XS1170787797 EVONIK INDUS 1% 23		EXA-23/01/23	63,000.	M EUR	102.6659 %	30/04/18	102.534		64,679.54	-83.12	172.60	64,769.02	0.01
XS1171489393 TOYOTA MTR 0.75% 22		EXA-21/07/22	11,361,000.	M EUR	101.8814 %	30/04/18	101.7715		11,574,747.93	-12,487.82	66,765.33	11,629,025.44	0.92
XS1176079843 ENEL FINAN 1.966% 25		EXA-27/01/25	316,000.	M EUR	106.0027 %	30/04/18	105.874		334,968.60	-406.76	1,633.99	336,195.83	0.03
XS1178105851 TERNA SPA 0.875% 22		EXA-02/02/22	2,986,000.	M EUR	101.8352 %	30/04/18	102.064		3,040,799.93	6,831.11	6,442.40	3,054,073.44	0.24
XS1180451657 ENI SPA 1.5% 02/2026		EXA-02/02/26	218,000.	M EUR	101.936 %	30/04/18	102.163		222,220.48	494.86	806.30	223,521.64	0.02
XS1218821756 ABN AMRO BK 1% 25		EXA-16/04/25	12,147,000.	M EUR	101.028 %	30/04/18	100.959		12,271,871.16	-8,381.43	5,657.51	12,269,147.24	0.97
XS1220057472 FCA CAPITA 1.375% 20		EXA-17/04/20	100,000.	M EUR	102.5735 %	30/04/18	102.623		102,573.50	49.50	60.27	102,683.27	0.01
XS1238902057 GENL ELEC 1.875% 27		EXA-28/05/27	100,000.	M EUR	102.9465 %	30/04/18	102.8865		102,946.50	-60.00	1,746.58	104,633.08	0.01
XS1289193176 MANPOWERGRP 1.875%22		EXA-11/09/22	1,000,000.	M EUR	105.97 %	30/04/18	105.886		1,059,700.00	-840.00	12,020.55	1,070,880.55	0.08
XS1290850707 BANK 1.625% 09/14/22		EXA-14/09/22	6,367,000.	M EUR	105.9475 %	30/04/18	104.3255		6,745,679.25	-103,274.67	65,479.80	6,707,884.38	0.53
XS1310493744 JPMORGAN 1.5% 2022		EXA-26/10/22	696,000.	M EUR	104.2946 %	30/04/18	104.2075		725,890.41	-606.21	5,405.92	730,690.12	0.06
XS1310647729 INT BK REC 0.125% 20		EXA-23/10/20	4,322,000.	M EUR	101.232 %	30/04/18	101.23		4,375,247.04	-86.44	2,841.86	4,378,002.46	0.35
XS1314318301 PROCGAM 1.125% 23		EXA-02/11/23	143,000.	M EUR	104.614 %	30/04/18	103.186		149,598.02	-2,042.04	802.17	148,358.15	0.01
XS1333139746 SVENSKA 1.125% 2022		EXA-14/12/22	5,936,000.	M EUR	104.5202 %	30/04/18	103.1655		6,204,320.55	-80,416.47	25,614.25	6,149,518.33	0.49
XS1345331299 BNP PARIBA 1.125% 23		EXA-15/01/23	4,760,000.	M EUR	103.011 %	30/04/18	102.9755		4,903,323.86	-1,690.06	15,844.93	4,917,478.73	0.39
XS1366026679 HONEY 1.30% 2023		EXA-22/02/23	5,200,000.	M EUR	103.6795 %	30/04/18	103.5625		5,391,334.00	-6,084.00	12,964.38	5,398,214.38	0.43
XS1369278251 AMGEN 1.250% 2022		EXA-25/02/22	100,000.	M EUR	103.2785 %	30/04/18	103.216		103,278.50	-62.50	229.45	103,445.45	0.01
XS1372839214 VODAFONE 2.2% 2026		EXA-25/08/26	9,375,000.	M EUR	105.1713 %	30/04/18	105.2765		9,859,808.06	9,863.82	141,832.19	10,011,504.07	0.79
XS1377680381 BRITISH TE 0.625% 21		EXA-10/03/21	119,000.	M EUR	101.2595 %	30/04/18	101.3		120,498.81	48.19	110.03	120,657.03	0.01
XS1379182006 HSBC 1.5% 2022		EXA-15/03/22	2,561,000.	M EUR	103.5835 %	30/04/18	103.753		2,652,774.40	4,339.93	5,157.08	2,662,271.41	0.21
XS1379610675 LANDWIRTSC 0.375% 26		EXA-16/03/26	4,000,000.	M EUR	98.007 %	30/04/18	98.475		3,920,280.00	18,720.00	1,972.60	3,940,972.60	0.31
XS1381693248 AP MOELLER 1.75% 21		EXA-18/03/21	5,753,000.	M EUR	104.273 %	30/04/18	104.194		5,998,825.69	-4,544.87	12,688.12	6,006,968.94	0.48
XS1382368113 ROYAL 2.50% 2023		EXA-22/03/23	12,283,000.	M EUR	105.791 %	30/04/18	106.5165		12,994,308.53	89,113.16	35,334.66	13,118,756.35	1.04
XS1382792197 DEUT 0.625% 2023		UST-03/04/23	139,000.	M EUR	100.3235 %	30/04/18	100.0975		139,449.67	-314.14	71.40	139,206.93	0.01
XS1387174375 HEIDELBER 2.25% 2023		EXA-30/03/23	5,398,000.	M EUR	107.1536 %	30/04/18	106.948		5,784,152.12	-11,099.08	11,313.62	5,784,366.66	0.46
XS1388661651 DEUTSCHE 0.375% 21		PGARANPDC-02411352	3,877,000.	M EUR	100.9358 %		100.907	A	3,913,280.75	0.00	0.00	3,913,280.75	0.31
XS1397134609 LINDE 1.00% 2028		EXA-20/04/28	4,027,000.	M EUR	98.4345 %	30/04/18	98.857		3,963,957.32	17,014.07	1,434.27	3,982,405.66	0.32
XS1398476793 IBERDROLA 1.125% 26		EXA-21/04/26	700,000.	M EUR	99.3175 %	30/04/18	99.5955		695,222.50	1,946.00	258.90	697,427.40	0.06
XS1403264374 MCDONALD 1.00% 2023		UST-15/11/23	2,500,000.	M EUR	102.3412 %	30/04/18	101.0885		2,558,531.00	-31,318.50	11,575.34	2,538,787.84	0.20
XS1405775708 THERMO FISH 0.75% 24		EXA-12/09/24	2,316,000.	M EUR	98.4752 %	30/04/18	98.2905		2,280,686.43	-4,278.45	11,088.25	2,287,496.23	0.18
XS1405816312 ALIMEN COU 1.875% 26		EXA-06/05/26	250,000.	M EUR	102.692 %	30/04/18	102.4105		256,730.00	-703.75	4,648.97	260,675.22	0.02
XS1408317433 ORANGE 1.00% 2025		EXA-12/05/25	1,300,000.	M EUR	100.378 %	30/04/18	100.4485		1,304,914.50	916.00	12,679.45	1,318,509.95	0.10
XS1420337633 HOLCIM 1.375% 2023		EXA-26/05/23	1,200,000.	M EUR	104.7755 %	30/04/18	102.6175		1,257,305.50	-25,895.50	15,460.27	1,246,870.27	0.10
XS1424730973 DANSKE 0.75% 2023		EXA-02/06/23	1,392,000.	M EUR	101.1959 %	30/04/18	100.9465		1,408,646.36	-3,471.08	9,581.92	1,414,757.20	0.11
XS1425274484 HEIDEL 2.25% 2024		EXA-03/06/24	506,000.	M EUR	107.8094 %	30/04/18	106.588		545,515.47	-6,180.19	10,418.05	549,753.33	0.04
XS1487315860 SANTANDER 1.125% 23		EXA-08/09/23	617,000.	M EUR	100.3993 %	30/04/18	100.572		619,463.61	1,065.63	4,507.06	625,036.30	0.05
XS1492825051 NOVARTIS F 0.125% 23		EXA-20/09/23	143,000.	M EUR	99.1755 %	30/04/18	98.0375		141,820.97	-1,627.35	110.19	140,303.81	0.01
XS1493320656 NATIONAL 0.625% 2024		EXA-22/09/24	3,278,000.	M EUR	96.8847 %	30/04/18	97.6665		3,175,881.90	25,625.97	12,517.02	3,214,024.89	0.26
XS1505573482 SNAM SPA 0.875% 26		EXA-25/10/26	11,445,000.	M EUR	97.0591 %	30/04/18	95.7495		11,108,411.70	-149,881.42	52,129.62	11,010,659.90	0.87
XS1514051694 SNCF RESEAU 1% 31		EXA-09/11/31	1,400,000.	M EUR	96.32 %	30/04/18	96.9185		1,348,480.00	8,379.00	6,712.33	1,363,571.33	0.11

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935656 LYXOR UCITS ETF BARCLAYS FLOATING RATE EUR 0-7Y — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
XS1518704900 LINDE FINAN 0.25% 22		EXA-18/01/22	328,000.	M EUR	100.7147	% 30/04/18	100.5665		330,344.25	-486.13	235.89	330,094.01	0.03
XS1520899532 ABBVIE 1.375% 2024		EXA-17/05/24	1,161,000.	M EUR	102.1097	% 30/04/18	101.502		1,185,493.86	-7,055.64	15,351.44	1,193,789.66	0.09
XS1529515584 HEIDELBERG 1.5% 2025		UST-07/02/25	31,000.	M EUR	101.977	% 30/04/18	101.6455		31,612.87	-102.77	108.29	31,618.39	0.00
XS1551446880 GAS NAT 1.375% 2027		EXA-19/01/27	1,300,000.	M EUR	98.6252	% 30/04/18	98.8955		1,282,127.00	3,514.50	5,093.15	1,290,734.65	0.10
XS1577586321 CIE DE 1.00% 2025		EXA-17/03/25	1,600,000.	M EUR	99.9372	% 30/04/18	99.6065		1,598,994.50	-5,290.50	2,060.27	1,595,764.27	0.13
XS1592881020 BANK NOVA 0.375% 22		EXA-06/04/22	400,000.	M EUR	99.74	% 30/04/18	99.7915		398,960.00	206.00	110.96	399,276.96	0.03
XS1595704872 INNOGY FIN 1% 2025		EXA-13/04/25	60,000.	M EUR	100.2896	% 30/04/18	100.008		60,173.78	-168.98	32.88	60,037.68	0.00
XS1612543121 GEN ELE 1.50% 2029		EXA-17/05/29	3,934,000.	M EUR	100.1375	% 30/04/18	97.329		3,939,409.31	-110,486.45	56,746.60	3,885,669.46	0.31
XS1612940558 KFW 0.25% 2025		EXA-30/06/25	6,000.	M EUR	98.803	% 30/04/18	98.939		5,928.18	8.16	14.47	5,950.81	0.00
XS1616411036 E.ON SE 0.375% 2021		EXA-23/08/21	179,000.	M EUR	100.6853	% 30/04/18	100.6045		180,226.77	-144.72	465.28	180,547.33	0.01
XS1616411119 E.ON SE 1.625% 2029		EXA-22/05/29	1,954,000.	M EUR	100.2702	% 30/04/18	100.023		1,959,279.59	-4,830.17	30,099.63	1,984,549.05	0.16
XS1645722262 ATLANTIA S 1.875% 27		EXA-13/07/27	871,000.	M EUR	100.6034	% 30/04/18	100.3425		876,255.98	-2,272.81	13,154.49	887,137.66	0.07
XS1648298559 NESTLE 0.875% 2025		EXA-18/07/25	2,353,000.	M EUR	101.757	% 30/04/18	100.3505		2,394,342.21	-33,094.95	16,245.37	2,377,492.63	0.19
XS1652866002 TERNA SPA 1.375% 27		EXA-26/07/27	2,146,000.	M EUR	99.8349	% 30/04/18	98.9735		2,142,458.00	-18,486.69	22,716.73	2,146,688.04	0.17
XS1654192274 UNILEVE 1.375% 29		EXA-31/07/29	1,011,000.	M EUR	100.1341	% 30/04/18	99.8975		1,012,355.28	-2,391.55	10,511.63	1,020,475.36	0.08
XS1664644983 BAT INT FIN 2.25% 30		EXA-16/01/30	1,200,000.	M EUR	100.5744	% 30/04/18	100.6825		1,206,892.50	1,297.50	7,915.07	1,216,105.07	0.10
XS1686550960 EURO INV BK 0.05% 23		EXA-15/12/23	1,310,000.	M EUR	99.0195	% 30/04/18	99.1585		1,297,155.45	1,820.90	249.44	1,299,225.79	0.10
XS1692348847 VOLKSWGN 0.25% 2020		EXA-05/10/20	1,596,000.	M EUR	100.2734	% 30/04/18	100.291		1,600,364.18	280.18	2,306.55	1,602,950.91	0.13
XS1701458017 AUTOBAHN 0.25% 24		EXA-18/10/24	1,100,000.	M EUR	98.749	% 30/04/18	99.064		1,086,239.00	3,465.00	1,484.25	1,091,188.25	0.09
XS1702729275 INNOGY FINA 1.25% 27		EXA-19/10/27	3,620,000.	M EUR	100.408	% 30/04/18	98.491		3,634,770.91	-69,396.71	24,298.63	3,589,672.83	0.28
XS1734689620 OMV AG 1% 12/26		EXA-14/12/26	19,353,000.	M EUR	98.3662	% 30/04/18	98.162		19,036,804.11	-39,512.25	74,230.68	19,071,522.54	1.51
XS1751347946 DEXIA CRE 0.5% 01/25		EXA-17/01/25	9,500,000.	M EUR	99.0115	% 30/04/18	99.3545		9,406,092.50	32,585.00	13,794.52	9,452,472.02	0.75
XS1756716764 COE 0.75% 2028		EXA-24/01/28	500,000.	M EUR	99.213	% 30/04/18	99.5095		496,065.00	1,482.50	1,017.12	498,564.62	0.04
XS1759602953 SWEDISH COVR 0.5% 25		EXA-29/01/25	1,558,000.	M EUR	99.277	% 30/04/18	99.3025		1,546,735.66	397.29	2,006.19	1,549,139.14	0.12
XS1761785077 INNOGY 1.5% 07/2029		EXA-31/07/29	3,500,000.	M EUR	97.4149	% 30/04/18	96.891		3,409,520.00	-18,335.00	13,232.88	3,404,417.88	0.27
XS1778825262 AT&T 1.05% 09/2023		EXA-05/09/23	1,000,000.	M EUR	101.2615	% 30/04/18	100.9305		1,012,615.00	-3,310.00	6,932.88	1,016,237.88	0.08
XS1791485011 EUROPN INV 0.875% 28		EXA-14/01/28	285,000.	M EUR	100.46	% 30/04/18	100.993		286,311.00	1,519.05	341.61	288,171.66	0.02
Fixed-rate Bonds DRM													
						SUM (EUR)			616,974,903.32	-2,336,104.62	3,888,575.73	618,527,374.43	49.07
Floating- Reviewable-rate Bonds DRM													
BE0002281500 KBC GROUP FRN 2022		FRN-24/11/22	3,800,000.	M EUR	100.8533	% 30/04/18	100.812		3,832,424.00	-1,568.00	1,546.60	3,832,402.60	0.30
BE6285450449 ANHEUSER FRN 2020		FRN-17/03/20	212,000.	M EUR	101.3325	% 30/04/18	101.2725		214,824.90	-127.20	111.83	214,809.53	0.02
BE6301509012 ANH BUS INBEV VAR 24		FRN-15/04/24	10,220,000.	M EUR	99.675	% 30/04/18	99.686		10,186,785.00	1,124.20	0.00	10,187,909.20	0.81
DE000A19UNN9 DAIMLER INTL VAR 23		FRN-11/01/23	200,000.	M EUR	99.9205	% 30/04/18	99.917		199,841.00	-7.00	0.00	199,834.00	0.02
DE000DL19TQ2 DEUTSCHE BANK FRN 22		FRN-16/05/22	100,000.	M EUR	100.4485	% 30/04/18	100.0065		100,448.50	-442.00	99.64	100,106.14	0.01
FR0013062684 HSBC FRANCE FRN 19		FRN-27/11/19	1,800,000.	M EUR	100.8761	% 30/04/18	100.826		1,815,770.00	-902.00	721.50	1,815,589.50	0.14
FR0013216884 DANONE VAR 2018		FRN-03/11/18	600,000.	M EUR	100.2095	% 30/04/18	100.145		601,257.00	-387.00	0.00	600,870.00	0.05
FR0013250685 RCI BANQUE FRN 2021		FRN-12/04/21	185,000.	M EUR	100.8425	% 30/04/18	100.8605		186,558.63	33.30	34.64	186,626.57	0.01
FR0013257599 LVMH MOET VAR 2018		FRN-26/11/18	87,000.	M EUR	100.2225	% 30/04/18	100.1865		87,193.58	-31.32	0.00	87,162.26	0.01
FR0013323672 BPCE SA FRN 03/2023		FRN-23/03/23	500,000.	M EUR	99.991	% 30/04/18	99.9305		499,955.00	-302.50	97.38	499,749.88	0.04
XS0562783034 LAFARGE MULTCP 11/18		EXA-29/11/18	420,000.	M EUR	105.4145	% 30/04/18	103.212		442,740.90	-9,250.50	9,586.64	443,077.04	0.04
XS1048519836 NTL BANK FRN+0.5% 19		FRN-25/03/19	1,137,000.	M EUR	100.484	% 30/04/18	100.4435		1,142,503.08	-460.49	190.83	1,142,233.42	0.09
XS1057822766 INTESA SPAOLO FRN 19		FRN-17/04/19	1,151,000.	M EUR	100.8715	% 30/04/18	100.836		1,161,030.97	-408.61	368.83	1,160,991.19	0.09
XS1061043797 WELLS FARGO C FRN 19		FRN-24/04/19	11,713,000.	M EUR	100.3975	% 30/04/18	100.3935		11,759,559.18	-468.53	357.25	11,759,447.90	0.93
XS1064100115 JP MORGAN FRN 05/19		FRN-07/05/19	1,780,000.	M EUR	100.7533	% 30/04/18	100.575		1,793,408.00	-3,173.00	1,138.95	1,791,373.95	0.14
XS1069282827 BNP PARIBA FRN 05/19		FRN-20/05/19	6,817,000.	M EUR	100.6954	% 30/04/18	100.554		6,864,404.35	-9,638.17	3,026.75	6,857,792.93	0.54
XS1070235004 ABBEY NATL TR TV 19		FRN-22/05/19	500,000.	M EUR	100.636	% 30/04/18	100.598		503,180.00	-190.00	287.78	503,277.78	0.04

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935656 LYXOR UCITS ETF BARCLAYS FLOATING RATE EUR 0-7Y — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
XS1079726763 BANK OF AMER L3R 19		FRN-19/06/19	8,999,000.	M EUR	100.9464	% 30/04/18	100.8465		9,084,166.84	-8,990.30	5,309.41	9,080,485.95	0.72
XS1121919333 CREDIT SUISSE FRN 19		FRN-16/10/19	12,221,000.	M EUR	100.6375	% 30/04/18	100.614		12,298,908.88	-2,871.94	698.29	12,296,735.23	0.98
XS1130101931 GOLDMAN SACHS FRN 19		FRN-29/10/19	11,130,000.	M EUR	100.8215	% 30/04/18	100.799		11,221,432.95	-2,504.25	391.41	11,219,320.11	0.89
XS1135549167 CITIGROUP FRN 19		FRN-11/11/19	5,704,000.	M EUR	100.7133	% 30/04/18	100.6975		5,744,686.62	-901.22	2,801.30	5,746,586.70	0.46
XS1139303736 DANSKE BK FRN 11/18		FRN-19/11/18	2,624,000.	M EUR	100.2665	% 30/04/18	100.1885		2,630,992.96	-2,046.72	117.06	2,629,063.30	0.21
XS1139320151 MRGN STNLY FRN 11/19		FRN-19/11/19	2,532,000.	M EUR	101.0749	% 30/04/18	100.908		2,559,216.79	-4,226.23	1,883.81	2,556,874.37	0.20
XS1144084099 AT&T INC FRN 06/19		FRN-04/06/19	141,000.	M EUR	100.6145	% 30/04/18	100.564		141,866.45	-71.21	58.46	141,853.70	0.01
XS1167154654 BNP PARIBAS FRN 20		FRN-15/01/20	4,911,000.	M EUR	100.618	% 30/04/18	100.6025		4,941,349.98	-761.20	164.65	4,940,753.43	0.39
XS1169707087 UNICREDIT SPA FRN 20		FRN-19/02/20	1,084,000.	M EUR	101.604	% 30/04/18	101.3805		1,101,387.36	-2,422.74	1,477.13	1,100,441.75	0.09
XS1170317645 COMMONWAELTH FRN 20		FRN-21/01/20	3,410,000.	M EUR	100.621	% 30/04/18	100.5875		3,431,176.10	-1,142.35	68.20	3,430,101.95	0.27
XS1174472511 JPMORGAN FRN 01/20		FRN-27/01/20	9,396,000.	M EUR	100.834	% 30/04/18	100.822		9,474,362.64	-1,127.52	347.65	9,473,582.77	0.75
XS1199650638 OP CORP BK VAR 20		FRN-11/03/20	7,164,000.	M EUR	100.5555	% 30/04/18	100.5055		7,203,796.02	-3,582.00	0.00	7,200,214.02	0.57
XS1239520494 RABOBANK VAR 20		FRN-29/05/20	3,430,000.	M EUR	100.738	% 30/04/18	100.599		3,455,313.40	-4,767.70	0.00	3,450,545.70	0.27
XS1240146891 GOLDMAN SACHS FRN 20		FRN-29/05/20	12,932,000.	M EUR	101.0539	% 30/04/18	100.799		13,068,292.44	-32,965.76	8,253.49	13,043,580.17	1.03
XS1240966348 WELLS FARGO FRN 20		FRN-02/06/20	2,299,000.	M EUR	100.4765	% 30/04/18	100.464		2,309,954.74	-287.38	308.83	2,309,976.19	0.18
XS1272154565 ROYAL BK CA FRN 20		FRN-06/08/20	1,129,000.	M EUR	100.813	% 30/04/18	100.812		1,138,178.77	-11.29	240.04	1,138,407.52	0.09
XS1287714502 TORONTO DOM FRN 20		FRN-08/09/20	4,339,000.	M EUR	101.0457	% 30/04/18	100.968		4,384,373.60	-3,372.08	938.19	4,381,939.71	0.35
XS1288483123 BANK NOVA SCO FRN 18		FRN-10/09/18	700,000.	M EUR	100.1886	% 30/04/18	100.1405		701,320.00	-336.50	39.43	701,022.93	0.06
XS1382791892 DEUTSCHE FRN 2020		FRN-03/04/20	17,315,000.	M EUR	100.5315	% 30/04/18	100.5145		17,407,029.22	-2,943.54	303.01	17,404,388.69	1.38
XS1400169428 WELLS FRN 2021		FRN-26/04/21	12,048,000.	M EUR	100.9261	% 30/04/18	100.9165		12,159,582.11	-1,162.19	684.06	12,159,103.98	0.96
XS1402235060 GOLDMAN SAC FRN 19		FRN-29/04/19	10,722,000.	M EUR	100.5429	% 30/04/18	100.54		10,780,210.89	-312.09	332.38	10,780,231.18	0.86
XS1417876759 CITIGROUP FRN 2021		FRN-24/05/21	800,000.	M EUR	101.65	% 30/04/18	101.61		813,200.00	-320.00	736.27	813,616.27	0.06
XS1419638215 SKANDINAV FRN 2020		FRN-26/05/20	7,153,000.	M EUR	101.314	% 30/04/18	101.104		7,246,990.42	-15,021.30	3,566.96	7,235,536.08	0.57
XS1426782170 BANQUE FRN 2020		FRN-03/06/20	900,000.	M EUR	100.85	% 30/04/18	100.8185		907,650.00	-283.50	210.93	907,577.43	0.07
XS1432608286 JP MORGAN FRN 18		FRN-14/06/18	500,000.	M EUR	100.056	% 30/04/18	100.043		500,280.00	-65.00	0.00	500,215.00	0.04
XS1458405112 BANK OF A FRN 19		FRN-26/07/19	14,388,000.	M EUR	100.5495	% 30/04/18	100.5425		14,467,055.54	-1,000.64	481.20	14,466,536.10	1.15
XS1458408306 GOLDMAN SACHS FRN 21		FRN-27/07/21	14,919,000.	M EUR	101.8281	% 30/04/18	101.8565		15,191,733.56	4,237.67	1,670.93	15,197,642.16	1.21
XS1529837947 MRGN STAN FRN 19		FRN-03/12/19	26,429,000.	M EUR	100.3116	% 30/04/18	100.2265		26,511,350.51	-22,488.83	7,493.36	26,496,355.04	2.10
XS1558022866 WELLS FARG FRN 2022		FRN-31/01/22	2,068,000.	M EUR	100.4721	% 30/04/18	100.4735		2,077,763.29	28.69	29.64	2,077,821.62	0.16
XS1560862580 BANK OF AMER FRN 22		FRN-07/02/22	6,537,000.	M EUR	101.6224	% 30/04/18	101.017		6,643,057.94	-39,576.65	7,269.69	6,610,750.98	0.52
XS1574156540 PFIZER INC VAR 2019		FRN-06/03/19	290,000.	M EUR	100.33	% 30/04/18	100.2935		290,957.00	-105.85	0.00	290,851.15	0.02
XS1574667124 COCA-CO VAR 2019		FRN-08/03/19	17,637,000.	M EUR	100.3397	% 30/04/18	100.2995		17,696,905.67	-7,082.85	0.00	17,689,822.82	1.40
XS1577427526 GOLDMAN SACHS FRN 22		FRN-09/09/22	13,117,000.	M EUR	100.5594	% 30/04/18	100.3265		13,190,380.63	-30,553.63	6,072.08	13,165,899.08	1.04
XS1578083625 BARCLAYS BK FRN 2019		FRN-13/03/19	3,974,000.	M EUR	100.3648	% 30/04/18	100.302		3,988,496.65	-2,495.17	410.98	3,986,412.46	0.32
XS1584041252 BNP PARIBAS FRN 22		FRN-22/09/22	3,083,000.	M EUR	101.868	% 30/04/18	101.8715		3,140,590.44	107.91	1,873.95	3,142,572.30	0.25
XS1586214956 HSBC HDG FRN 2022		FRN-27/09/22	8,735,000.	M EUR	101.0606	% 30/04/18	101.08		8,827,641.15	1,696.85	3,330.70	8,832,668.70	0.70
XS1586555515 VOLKSWAGEN FRN 19		FRN-30/03/19	5,700,000.	M EUR	100.2076	% 30/04/18	100.1895		5,711,832.00	-1,030.50	116.38	5,710,917.88	0.45
XS1589406633 GOLDMAN SACH FRN 18		FRN-31/12/18	2,472,000.	M EUR	100.2422	% 30/04/18	100.227		2,477,987.77	-376.33	314.84	2,477,926.28	0.20
XS1594368539 BANCO FRN 12/04/2022		FRN-12/04/22	2,600,000.	M EUR	101.322	% 30/04/18	101.2775		2,634,372.00	-1,157.00	391.30	2,633,606.30	0.21
XS1603892065 MORGAN FRN 2022		FRN-08/11/22	247,000.	M EUR	100.9494	% 30/04/18	100.8745		249,345.01	-185.00	213.82	249,373.83	0.02
XS1615079974 JPM CHASE VAR 2028		EXA-18/05/28	1,188,000.	M EUR	101.925	% 30/04/18	100.8195		1,210,869.00	-13,133.34	18,659.74	1,216,395.40	0.10
XS1615501837 MEDIOBANCA FRN 2022		FRN-18/05/22	4,182,000.	M EUR	101.8985	% 30/04/18	101.445		4,261,395.27	-18,965.37	4,002.64	4,246,432.54	0.34
XS1626933102 BNP PARIBAS FRN 2024		FRN-07/06/24	100,000.	M EUR	100.9275	% 30/04/18	101.027		100,927.50	99.50	66.98	101,093.98	0.01
XS1633845158 LLOYDS BK FRN 24		FRN-21/06/24	200,000.	M EUR	100.4118	% 30/04/18	100.4645		200,823.50	105.50	107.74	201,036.74	0.02
XS1642545690 VOLKSWAGEN FRN 19		FRN-06/07/19	16,400,000.	M EUR	100.2284	% 30/04/18	100.227		16,437,455.50	-227.50	270.60	16,437,498.60	1.30
XS1642546078 VOLKSWAGEN FRN 2021		FRN-06/07/21	11,000,000.	M EUR	100.1521	% 30/04/18	100.184		11,016,733.50	3,506.50	1,006.50	11,021,246.50	0.87
XS1664643746 BAT CAPITAL FRN 2021		FRN-16/08/21	4,190,000.	M EUR	100.5132	% 30/04/18	100.2965		4,211,502.61	-9,079.26	1,521.44	4,203,944.79	0.33
XS1673620107 UBS AG FRN 2019		FRN-05/09/19	8,473,000.	M EUR	100.6865	% 30/04/18	100.5285		8,531,167.14	-13,387.33	2,402.33	8,520,182.14	0.68

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935656 LYXOR UCITS ETF BARCLAYS FLOATING RATE EUR 0-7Y — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
XS1681855539 HSBC HOLD FRN 2023		FRN-05/10/23	14,244,000.	M EUR	100.0425	% 30/04/18	100.127		14,250,053.70	12,036.18	1,905.53	14,263,995.41	1.13
XS1687279841 BK OF AMER FRN 2021		FRN-21/09/21	228,000.	M EUR	100.0214	% 30/04/18	99.9975		228,048.86	-54.56	11.17	228,005.47	0.02
XS1689534029 NORDEA BANK FRN 21		FRN-27/09/21	100,000.	M EUR	101.2405	% 30/04/18	101.245		101,240.50	4.50	17.58	101,262.58	0.01
XS1691349523 GOLDMAN SACHS FRN 23		FRN-26/09/23	1,886,000.	M EUR	99.7665	% 30/04/18	99.928		1,881,596.19	3,045.89	579.32	1,885,221.40	0.15
XS1691466756 BANK OF MON FRN 21		FRN-28/09/21	206,000.	M EUR	100.934	% 30/04/18	100.915		207,924.04	-39.14	35.23	207,920.13	0.02
XS1694774420 BANK NOVA FRN 2022		FRN-05/10/22	3,161,000.	M EUR	101.487	% 30/04/18	101.4005		3,208,004.07	-2,734.27	668.73	3,205,938.53	0.25
XS1718416586 BASF SE FRN 2019		FRN-15/11/19	8,415,000.	M EUR	100.5186	% 30/04/18	100.4475		8,458,640.75	-5,983.62	0.00	8,452,657.13	0.67
XS1734547919 VOLKSWAGEN FRN 21		FRN-15/06/21	100,000.	M EUR	100.059	% 30/04/18	100.056		100,059.00	-3.00	12.66	100,068.66	0.01
XS1746116299 UBS AG FRN 2020		FRN-10/01/20	1,052,000.	M EUR	100.663	% 30/04/18	100.607		1,058,974.76	-589.12	114.93	1,058,500.57	0.08
XS1766857434 NORDEA BANK FRN 22		FRN-07/02/22	100,000.	M EUR	101.1389	% 30/04/18	101.1515		101,138.94	12.56	40.38	101,191.88	0.01
XS1778824885 AT T INC FRN 05/2023		FRN-05/09/23	417,000.	M EUR	102.3772	% 30/04/18	102.1685		426,912.73	-870.09	357.43	426,400.07	0.03
XS1787278008 CREDIT AGRIC FRN 23	PGARANPDC-02411366		7,300,000.	M EUR	100.3007	%	100.26	A	7,321,951.71	0.00	0.00	7,321,951.71	0.58
XS1788516083 ROYAL FRN 02/2020		FRN-02/03/20	367,000.	M EUR	100.2845	% 30/04/18	100.2715		368,043.99	-47.58	46.14	368,042.55	0.03
XS1791719534 GOLDMN SACH FRN 2020		FRN-16/12/20	499,000.	M EUR	100.102	% 30/04/18	100.162		499,508.98	299.40	81.84	499,890.22	0.04
XS1795253134 CITIGROUP INC FRN 23		FRN-21/03/23	8,752,000.	M EUR	100.1237	% 30/04/18	100.14		8,762,829.31	1,423.49	1,808.50	8,766,061.30	0.70
XS1799039976 SANTANDER UK FRN 24		FRN-27/03/24	1,565,000.	M EUR	100.47	% 30/04/18	100.436		1,572,355.50	-532.10	838.01	1,572,661.41	0.12
Floating- Reviewable-rate Bonds DRM													
						SUM (EUR)			403,715,229.48	-263,788.92	110,723.87	403,562,164.43	32.02
Other Bonds (indexed, hybrid secs) DRM													
FR0010137554 CADES i 1.85 07/19		EXA-25/07/19	14,576,000.	M EUR	123.954	% 30/04/18	105.1325		18,067,532.07	-107,977.89	244,166.76	18,203,720.94	1.44
Indexed bonds DRM													
DE0001030542 GERMANY i 0.1% 23	PGARANPDC-02411305		5,471,836.	M EUR	113.5177	%	107.821	A	6,211,503.66	0.00	0.00	6,211,503.66	0.49
ES0000126W8 SPAIN i 0.55% 11/19		EXA-30/11/19	225,000.	M EUR	106.0189	% 30/04/18	104.3365		238,542.44	545.95	531.76	239,620.15	0.02
FR0000188799 FRANCE OAT i 3.15 32		EXA-25/07/32	80,000.	M EUR	194.9157	% 30/04/18	155.2025		155,932.55	198.68	2,448.26	158,579.49	0.01
FR0010050559 FRANCE OATi 2.25% 20		EXA-25/07/20	44,759,008.	M EUR	137.5573	% 30/04/18	110.338		61,569,287.30	-276,575.49	965,656.11	62,258,367.92	4.94
FR0010447367 FRANCE OAT i 1.8% 40		EXA-25/07/40	9,463,238.	M EUR	174.3091	% 30/04/18	149.017		16,495,287.00	-69,189.45	153,294.77	16,579,392.32	1.32
FR0011008705 FRANCE OATi 1.85% 27		EXA-25/07/27	4,623,479.	M EUR	137.6459	% 30/04/18	126.491		6,364,030.06	-5,482.39	71,849.92	6,430,397.59	0.51
FR0011982776 FRANCE OAT i 0.7% 30		EXA-25/07/30	19,779,112.	M EUR	118.3958	% 30/04/18	116.6735		23,417,637.77	118,807.18	109,099.54	23,645,544.49	1.88
FR0012558310 FRANCE GOV i 0.1% 25		EXA-01/03/25	227,000.	M EUR	109.3256	% 30/04/18	107.7895		248,169.18	963.76	39.89	249,172.83	0.02
Other Bonds (indexed, hybrid secs) DRM													
						SUM (EUR)			132,767,922.03	-338,709.65	1,547,087.01	133,976,299.39	10.63
Zero-coupon Bonds DRM													
DE0001108538 GERMANY 0% 04/07/18		EXA-04/07/18	824,232.28	M EUR	101.028	% 30/04/18	100.104		832,705.38	-7,615.90	0.00	825,089.48	0.07
DE0001108546 BUND STRIP 0% 07/40		EXA-04/07/40	25,458,791.95	M EUR	79.1336	% 30/04/18	77.4665		20,146,445.77	-424,410.70	0.00	19,722,035.07	1.56
DE0001108595 ALLEMAGNE 0% 42 STRI	PGARANPDC-02411325		1,254.	M EUR	74.9298	%	74.942	A	939.62	0.00	0.00	939.62	0.00
		EXA-04/07/42	31,108,983.	M EUR	72.9119	% 30/04/18	74.942		22,682,161.58	631,532.46	0.00	23,313,694.04	1.85
DE0001142057 GERMANY 0% 04/01/28		EXA-04/01/28	6,215,839.	M EUR	94.01	% 30/04/18	94.7735		5,843,510.24	47,457.93	0.00	5,890,968.17	0.47
DE0001142164 GERMANY 0% 04/01/31		EXA-04/01/31	923,526.	M EUR	91.2762	% 30/04/18	90.459		842,959.56	-7,547.18	0.00	835,412.38	0.07
DE0001142263 GERMANY 0% 04/01/37	PGARANPDC-02411318		141,837.	M EUR	82.003	%	82.024	A	116,310.60	0.00	0.00	116,310.60	0.01
		EXA-04/01/37	9,607,612.	M EUR	82.213	% 30/04/18	82.024		7,898,710.25	-18,162.58	0.00	7,880,547.67	0.63
DE0001142529 GERMANY 0% 04/01/19		EXA-04/01/19	1,170,352.49	M EUR	101.0934	% 30/04/18	100.4175		1,183,149.23	-7,910.52	0.00	1,175,238.71	0.09
DE0001142537 BUND 0% 04/01/20		EXA-04/01/20	2,547,928.	M EUR	101.5526	% 30/04/18	100.8835		2,587,487.08	-17,048.14	0.00	2,570,438.94	0.20
DE0001142552 GERMANY 0% 04/01/22		EXA-04/01/22	506,143.1	M EUR	100.883	% 30/04/18	100.729		510,612.34	-779.46	0.00	509,832.88	0.04
DE0001142578 DBR 0% 04/01/24		EXA-04/01/24	7,822,522.	M EUR	98.7584	% 30/04/18	98.9795		7,725,397.79	17,295.37	0.00	7,742,693.16	0.61
DE0001142594 DBR 0% 04/01/26		EXA-04/01/26	1,125,418.	M EUR	96.4695	% 30/04/18	96.8115		1,085,685.12	3,848.93	0.00	1,089,534.05	0.09
DE0001142628 GERMANY 0% 04/01/29	PGARANPDC-02411330		1,274,017.	M EUR	92.7215	%	92.742	A	1,181,287.67	0.00	0.00	1,181,287.67	0.09

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935656 LYXOR UCITS ETF BARCLAYS FLOATING RATE EUR 0-7Y PARTIAL VALIDATION Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
		EXA-04/01/29	971,600.42	M EUR	97.9239 %	30/04/18	92.742		951,429.48	-50,347.82	0.00	901,081.66	0.07
DE0001142636 GERMANY 0% 04/01/30		EXA-04/01/30	544,703.	M EUR	97.9095 %	30/04/18	91.6225		533,315.98	-34,245.47	0.00	499,070.51	0.04
DE0001143311 GERMANY 0% 04/07/28		EXA-04/07/28	10,276,949.	M EUR	95.8122 %	30/04/18	93.03		9,846,573.41	-285,927.76	0.00	9,560,645.65	0.76
DE0001143329 GERMANY 0% 04/07/29		EXA-04/07/29	4,098,991.	M EUR	91.099 %	30/04/18	91.903		3,734,139.81	32,955.89	0.00	3,767,095.70	0.30
DE0001143352 GERMANY 0% 04/07/32		EXA-04/07/32	1,322,709.	M EUR	93.7915 %	30/04/18	87.7115		1,240,588.44	-80,420.54	0.00	1,160,167.90	0.09
DE0001143386 GERMANY 0% 04/07/35		EXA-04/07/35	4,866,754.	M EUR	82.9545 %	30/04/18	83.22		4,037,191.36	12,921.32	0.00	4,050,112.68	0.32
DE0001143451 BUND STRIP 0% 07/42		EXA-04/07/42	3,033,864.	M EUR	73.2795 %	30/04/18	75.2755		2,223,200.37	60,555.93	0.00	2,283,756.30	0.18
FR0010809459 OAT 0% 25/04/2033		EXA-25/04/33	214,785.	M EUR	80.807 %	30/04/18	83.533		173,561.31	5,855.04	0.00	179,416.35	0.01
FR0010809483 OAT 0% 25/04/35 STRI		EXA-25/04/35	1,136,309.	M EUR	80.2341 %	30/04/18	80.451		911,707.40	2,464.55	0.00	914,171.95	0.07
FR0010809806 FRANCE OAT 0% 250441		EXA-25/04/41	6,837,722.	M EUR	66.6775 %	30/04/18	70.0475		4,559,222.09	230,431.23	0.00	4,789,653.32	0.38
FR0010809996 OAT 0% 25/10/2032		EXA-25/10/32	23,015,149.36	M EUR	83.7378 %	30/04/18	84.367		19,272,375.18	144,815.88	0.00	19,417,191.06	1.54
FR0010810036 OAT 0% 25/10/2024		EXA-25/10/24	1,000.	M EUR	97.94 %	30/04/18	98.1395		979.40	2.00	0.00	981.40	0.00
FR0010810093 OAT 0% 25/10/2025		EXA-25/10/25	1,004.	M EUR	95.7072 %	30/04/18	97.0195		960.90	13.18	0.00	974.08	0.00
FR0010810135 OAT 0% 25/10/2026		EXA-25/10/26	254,966.	M EUR	94.9865 %	30/04/18	95.1725		242,183.28	474.24	0.00	242,657.52	0.02
IT0001247219 ITALY 0% 01/05/2018		EXA-01/05/18	0.41	M EUR	100. %	30/04/18	100.	R	0.41	0.00	0.00	0.41	0.00
IT0001247227 ITALY BTPS STRIP 18		EXA-01/11/18	100,000.	M EUR	100.175 %	30/04/18	100.1455		100,175.00	-29.50	0.00	100,145.50	0.01
IT0001247276 ITALY BTPS 0% 05/21		EXA-01/05/21	0.02	M EUR	100. %	30/04/18	99.3955		0.02	0.00	0.00	0.02	0.00
IT0003268999 ITALY 0% 01/02/2031	PGARAN	PDC-02411344	1,007.	M EUR	73.8491 %		73.84	A	743.66	0.00	0.00	743.66	0.00
		EXA-01/02/31	84,859.	M EUR	74.1095 %	30/04/18	73.84		62,888.58	-228.69	0.00	62,659.89	0.00
IT0003269013 ITALY BTPS STRIP 31		EXA-01/08/31	50,000.	M EUR	72.7865 %	30/04/18	72.8095		36,393.26	11.49	0.00	36,404.75	0.00
IT0003269039 ITALY BTPS 0% 08/32		EXA-01/08/32	1,035.	M EUR	67.6357 %	30/04/18	69.977		700.03	24.23	0.00	724.26	0.00
IT0004848534 ITALY BTPS HYB 0% 33		EXA-01/02/33	18,617.76	M EUR	68.633 %	30/04/18	69.545		12,777.93	169.79	0.00	12,947.72	0.00
IT0004848617 ITALY BTPS 0% 02/20		EXA-01/02/20	875,000.	M EUR	98.5289 %	30/04/18	100.4815		862,127.95	17,085.18	0.00	879,213.13	0.07
Zero-coupon Bonds DRM													
						SUM	(EUR)		121,440,597.48	273,240.38	0.00	121,713,837.86	9.66
Bonds DRM													
						SUM	(EUR)		1,274,898,652.31	-2,665,362.81	5,546,386.61	1,277,779,676.11	101.38
Bonds OTC													
Floating- Reviewable-rate Bonds OTC													
XS1109333986 LLOYD BK FLT 19		FRN-10/09/19	1,500,000.	M EUR	100.579 %	30/04/18	100.5575		1,508,685.00	-322.50	236.17	1,508,598.67	0.12
Floating- Reviewable-rate Bonds OTC													
						SUM	(EUR)		1,508,685.00	-322.50	236.17	1,508,598.67	0.12
Bonds OTC													
						SUM	(EUR)		1,508,685.00	-322.50	236.17	1,508,598.67	0.12
Bonds													
						SUM	(EUR)		1,276,407,337.31	-2,665,685.31	5,546,622.78	1,279,288,274.78	101.50
Lending / Borrowing													

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935656 LYXOR UCITS ETF BARCLAYS FLOATING RATE EUR 0-7Y — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
A/P on Collateral sec (rcvd)													
PDC-02411283 PDC LYX0FR0010604983	PGAR1	FIX 0.000	-5,563,166.5	EUR	100. %	30/04/18			-5,563,166.50	0.00	0.00	-5,563,166.50	-0.44
PDC-02411290 PDC LYX0FR0011059088	PGAR1	FIX 0.000	-110,967.9	EUR	100. %	30/04/18			-110,967.90	0.00	0.00	-110,967.90	-0.01
PDC-02411298 PDC LYX0DE0001143303	PGAR1	FIX 0.000	-8,374,249.09	EUR	100. %	30/04/18			-8,374,249.09	0.00	0.00	-8,374,249.09	-0.66
PDC-02411305 PDC LYX0DE0001030542	PGAR1	FIX 0.000	-6,211,503.66	EUR	100. %	30/04/18			-6,211,503.66	0.00	0.00	-6,211,503.66	-0.49
PDC-02411312 PDC LYX0DE0001143253	PGAR1	FIX 0.000	-1,922,479.71	EUR	100. %	30/04/18			-1,922,479.71	0.00	0.00	-1,922,479.71	-0.15
PDC-02411318 PDC LYX0DE0001142263	PGAR1	FIX 0.000	-116,310.6	EUR	100. %	30/04/18			-116,310.60	0.00	0.00	-116,310.60	-0.01
PDC-02411325 PDC LYX0DE0001108595	PGAR1	FIX 0.000	-939.62	EUR	100. %	30/04/18			-939.62	0.00	0.00	-939.62	0.00
PDC-02411330 PDC LYX0DE0001142628	PGAR1	FIX 0.000	-1,181,287.67	EUR	100. %	30/04/18			-1,181,287.67	0.00	0.00	-1,181,287.67	-0.09
PDC-02411337 PDC LYX0DE0001143279	PGAR1	FIX 0.000	-8,612,358.28	EUR	100. %	30/04/18			-8,612,358.28	0.00	0.00	-8,612,358.28	-0.68
PDC-02411344 PDC LYX0IT0003268999	PGAR1	FIX 0.000	-743.66	EUR	100. %	30/04/18			-743.66	0.00	0.00	-743.66	0.00
PDC-02411352 PDC LYX0XS1388661651	PGAR1	FIX 0.000	-3,913,280.75	EUR	100. %	30/04/18			-3,913,280.75	0.00	0.00	-3,913,280.75	-0.31
PDC-02411366 PDC LYX0XS1787278008	PGAR1	FIX 0.000	-7,321,951.71	EUR	100. %	30/04/18			-7,321,951.71	0.00	0.00	-7,321,951.71	-0.58
A/P on Collateral sec (rcvd)						SUM	(EUR)		-43,329,239.15	0.00	0.00	-43,329,239.15	-3.44
						SUM	(EUR)		-43,329,239.15	0.00	0.00	-43,329,239.15	-3.44
Lending / Borrowing						SUM	(EUR)		-43,329,239.15	0.00	0.00	-43,329,239.15	-3.44
Forward Instruments													
Interest Rate Swaps													
Swaps													
Performance Swaps													
SWAP03589611 FEES LEG C EUR LYX E	PRC		1.	EUR	0.	30/04/18	16025298.098189	V	0.00	160,251.98	0.00	160,251.98	0.01
SWAP03589613 INDEX LEG C EUR LYX	PRC		1,251,500,000.	EUR	0.	30/04/18	200.71120195	V	0.00	1,260,400,692.41	0.00	1,260,400,692.41	100.00
SWAP03589627 SWAP03589627	PRC		1,251,500,000.	EUR	0.	30/04/18	1.24178698	V	0.00	-1,235,959,036.00	0.00	-1,235,959,036.00	-98.06
Swaps						SUM	(EUR)		0.00	24,601,908.39	0.00	24,601,908.39	1.95
Interest Rate Swaps						SUM	(EUR)		0.00	24,601,908.39	0.00	24,601,908.39	1.95
Forward Instruments						SUM	(EUR)		0.00	24,601,908.39	0.00	24,601,908.39	1.95
Cash													
Cash at Banks													
A/P + associated accounts													

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935656 LYXOR UCITS ETF BARCLAYS FLOATING RATE EUR 0-7Y — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
Deferred settlement Purchases												
BDS065EUR DsPur-Sec		-63,785,375.34	EUR	1.		1.		-63,785,375.34	0.00	0.00	-63,785,375.34	-5.06
A/P + associated accounts												
					SUM (EUR)			-63,785,375.34	0.00	0.00	-63,785,375.34	-5.06
A/R + associated accounts												
Coupons receivable												
FR0013216884 DANONE VAR 2018	ACHLIG	6.	P EUR	0.	30/04/18			0.00	0.00	0.00	0.00	0.00
Deferred settlement Sales												
SDS065EUR DsSal-Sec		57,925,412.45	EUR	1.		1.		57,925,412.45	0.00	0.00	57,925,412.45	4.60
A/R + associated accounts												
					SUM (EUR)			57,925,412.45	0.00	0.00	57,925,412.45	4.60
Adjustment accounts												
Accrued charges												
F120EUR PnAdmFee		-160,251.26	EUR	1.		1.		-160,251.26	0.00	0.00	-160,251.26	-0.01
Amount payable												
F120EUR- PnA/pAdmFee		-0.01	EUR	1.		1.		-0.01	0.00	0.00	-0.01	0.00
Amount receivable												
DRS065EUR SwapsSettlToReceive		5,859,962.89	EUR	1.		1.		5,859,962.89	0.00	0.00	5,859,962.89	0.46
Adjustment accounts												
					SUM (EUR)			5,699,711.62	0.00	0.00	5,699,711.62	0.45
Cash at Banks												
					SUM (EUR)			-160,251.27	0.00	0.00	-160,251.27	-0.01
Other availabilities												
Financial accounts												
Spot transactions												
BK065EUR BkDep EUR SGP		0.05	EUR	1.		1.		0.05	0.00	0.00	0.05	0.00
Financial accounts												
					SUM (EUR)			0.05	0.00	0.00	0.05	
Other availabilities												
					SUM (EUR)			0.05	0.00	0.00	0.05	
Cash												
					SUM (EUR)			-160,251.22	0.00	0.00	-160,251.22	-0.01
EURO												
					SUM (EUR)			1,232,917,846.94	21,936,223.08	5,546,622.78	1,260,400,692.80	100.00
FUND : LYXOR UCITS ETF BARCLAYS FLOATING RATE EURO 0-7Y (935656)												
					(EUR)			1,232,917,846.94	21,936,223.08	5,546,622.78	1,260,400,692.80	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935656 LYXOR UCITS ETF BARCLAYS FLOATING RATE EUR 0-7Y — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 1,260,560,944.02

Day's management fees
PnAdmFee : 15,539.38 EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
C FR0012386696 PART C	EUR	1,260,400,692.80	12,515,000.	100.7112	100.		100.7112	100.7112

Net Asset Value EUR : 1,260,400,692.80

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935656 LYXOR UCITS ETF BARCLAYS FLOATING RATE EUR 0-7Y — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report	for previous VNI calculation		variation
Rate	EUR in EUR :	1.	quoted :	30/04/18	0.	1.	quotation: 27/04/18	0.

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report	for previous VNI calculation	
Rate	EUR in EUR :	1.	quoted :	30/04/18	0.	1.	quotation: 27/04/18

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935657 LYXOR ULTRA LONG DURATION EURO GOVT FTSE MTS 25+Y PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
EURO													
Bonds													
Bonds DRM													
Fixed-rate Bonds DRM													
AT0000A0U299 AUSTRIA 3.8% 01/62	EXA-26/01/62	458,000.	M	EUR	172.5197	% 30/04/18	169.075		790,140.18	-15,776.68	4,625.17	778,988.67	1.60
AT0000A0VRQ6 REP AUSTRIA 3.15% 44	EXA-20/06/44	826,000.	M	EUR	141.7198	% 30/04/18	139.345		1,170,605.20	-19,615.50	22,597.32	1,173,587.02	2.41
AT0000A1K9F1 REPU OF AUST 1.5% 47	EXA-20/02/47	610,000.	M	EUR	100.772	% 30/04/18	100.82		614,709.38	292.62	1,804.93	616,806.93	1.27
AT0000A1PEF7 AUSTR REP 1.5% 2086	EXA-02/11/86	304,000.	M	EUR	88.6995	% 30/04/18	89.82		269,646.39	3,406.41	2,273.75	275,326.55	0.57
AT0000A1XML2 REPUBLIC 2.1% 2117	EXA-20/09/17	425,000.	M	EUR	105.9643	% 30/04/18	110.405		450,348.30	18,872.95	5,501.71	474,722.96	0.97
BE0000331406 BELGIQUE 3.75% 06/45	EXA-22/06/45	1,183,060.	M	EUR	149.9322	% 30/04/18	149.395		1,773,787.30	-6,354.82	38,287.39	1,805,719.87	3.71
BE0000338476 KINGDM OF BE 1.6% 47	UST-22/06/47	1,076,140.	M	EUR	98.5629	% 30/04/18	100.13		1,060,675.15	16,863.83	14,859.58	1,092,398.56	2.24
BE0000340498 BELGIU KING 2.15% 66	UST-22/06/66	364,690.	M	EUR	107.166	% 30/04/18	110.07		390,823.58	10,590.70	6,766.75	408,181.03	0.84
BE0000343526 BELGIUM 2.25% 2057	EXA-22/06/57	364,650.	M	EUR	109.8106	% 30/04/18	113.77		400,424.31	14,438.00	7,080.70	421,943.01	0.87
DE0001102341 GERMANY 2.5% 08/46	EXA-15/08/46	2,794,650.	M	EUR	134.4903	% 30/04/18	131.175		3,758,533.62	-92,651.48	49,959.15	3,715,841.29	7.63
DE0001102432 BUND 1.25% 2048	EXA-15/08/48	850,750.	M	EUR	99.824	% 30/04/18	100.325		849,252.95	4,261.98	7,604.31	861,119.24	1.77
DE0001135481 GERMANY 2.5% 07/44	UST-04/07/44	2,855,320.	M	EUR	133.2358	% 30/04/18	129.875		3,804,308.07	-95,961.22	59,257.67	3,767,604.52	7.74
ES00000124H4 SPANISH GOVT 5.15%44	UST-31/10/44	1,482,000.	M	EUR	149.7899	% 30/04/18	158.91		2,219,885.64	135,160.56	38,475.16	2,393,521.36	4.92
ES00000128C6 BONOS 2.90% 2046	UST-31/10/46	1,976,000.	M	EUR	105.1209	% 30/04/18	113.17		2,077,188.47	159,050.73	28,887.50	2,265,126.70	4.65
ES00000128E2 BONOS Y 3.45% 2066	UST-30/07/66	917,000.	M	EUR	111.2382	% 30/04/18	122.59		1,020,054.63	104,095.67	24,009.07	1,148,159.37	2.36
ES0000012B47 BONOS OBLIG 2.7% 48	EXA-31/10/48	729,000.	M	EUR	109.5386	% 30/04/18	107.63		798,536.05	-13,913.35	3,505.19	788,127.89	1.62
FI4000242870 FINNSH GOV 1.375% 47	EXA-15/04/47	243,000.	M	EUR	100.3138	% 30/04/18	100.84		243,762.49	1,278.71	164.77	245,205.97	0.50
FR0010171975 OAT 4 25/04/55	EXA-25/04/55	1,813,580.	M	EUR	161.1702	% 30/04/18	163.19		2,922,949.62	36,631.58	1,589.99	2,961,171.19	6.08
FR0010870956 OAT 4 25/04/60	EXA-25/04/60	1,586,220.	M	EUR	164.5291	% 30/04/18	167.53		2,609,794.00	47,600.36	1,390.66	2,658,785.02	5.46
FR0011461037 FRANCE OAT 25/05/45	EXA-25/05/45	3,026,270.	M	EUR	136.1264	% 30/04/18	137.725		4,119,553.10	48,377.26	92,425.60	4,260,355.96	8.75
FR0013154028 FRANCE O.A. 1.75% 66	EXA-25/05/66	1,106,720.	M	EUR	95.0143	% 30/04/18	98.925		1,051,542.34	43,280.42	18,200.24	1,113,023.00	2.29
FR0013257524 FRANCE 2% 2048	EXA-25/05/48	2,242,280.	M	EUR	105.5123	% 30/04/18	108.72		2,365,882.18	71,924.63	42,142.58	2,479,949.39	5.09
IE00BV8C9186 IRELAND 2 18/02/45	EXA-18/02/45	979,930.	M	EUR	104.6224	% 30/04/18	106.41		1,025,226.29	17,517.23	3,973.41	1,046,716.93	2.15
IT0004923998 BTPS 4.75 09/01/44	UST-01/09/44	2,080,000.	M	EUR	132.4898	% 30/04/18	136.765		2,755,788.73	88,923.27	16,914.13	2,861,626.13	5.88
IT0005083057 BUONI POLI 3.25% 46	UST-01/09/46	1,890,000.	M	EUR	105.1402	% 30/04/18	109.675		1,987,149.95	85,707.55	10,515.69	2,083,373.19	4.28
IT0005162828 BUONI 2.70% 2047	UST-01/03/47	2,026,000.	M	EUR	94.0899	% 30/04/18	98.84		1,906,261.22	96,237.18	9,364.74	2,011,863.14	4.13
IT0005217390 ITALIAN REP 2.8% 67	UST-01/03/67	806,000.	M	EUR	88.1746	% 30/04/18	94.435		710,686.98	50,459.12	3,863.54	765,009.64	1.57
IT0005273013 ITALIAN REP 3.45% 48	UST-01/03/48	1,271,000.	M	EUR	105.6343	% 30/04/18	111.98		1,342,612.26	80,653.54	7,506.84	1,430,772.64	2.94
NL0010721999 NETHERLANDS 2.75 47	EXA-15/01/47	1,609,670.	M	EUR	139.3234	% 30/04/18	136.945		2,242,646.95	-38,284.37	13,097.86	2,217,460.44	4.55
PTOTEBOE0020 OBRIGACOES D 4.1% 45	EXA-15/02/45	443,650.	M	EUR	120.0049	% 30/04/18	127.89		532,401.77	34,982.21	3,837.27	571,221.25	1.17
Fixed-rate Bonds DRM						SUM	(EUR)		47,265,177.10	888,049.09	540,482.67	48,693,708.86	100.00
Bonds DRM						SUM	(EUR)		47,265,177.10	888,049.09	540,482.67	48,693,708.86	100.00
Bonds						SUM	(EUR)		47,265,177.10	888,049.09	540,482.67	48,693,708.86	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935657 LYXOR ULTRA LONG DURATION EURO GOVT FTSE MTS 25+Y PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Cash												
Cash at Banks												
Sundry debit or credit accounts												
MCEUR SundryCrAcc		-25.36	EUR	1.		1.		-25.36	0.00	0.00	-25.36	0.00
Sundry debit or credit accounts												
					SUM (EUR)			-25.36	0.00	0.00	-25.36	
Adjustment accounts												
Accrued charges												
F120EURC PnAdmFee		-4,175.93	EUR	1.		1.		-4,175.93	0.00	0.00	-4,175.93	-0.01
Adjustment accounts												
					SUM (EUR)			-4,175.93	0.00	0.00	-4,175.93	-0.01
Cash at Banks												
					SUM (EUR)			-4,201.29	0.00	0.00	-4,201.29	-0.01
Other availabilities												
Financial accounts												
Spot transactions												
BK065EUR BkDep EUR SGP		3,684.87	EUR	1.		1.		3,684.87	0.00	0.00	3,684.87	0.01
Financial accounts												
					SUM (EUR)			3,684.87	0.00	0.00	3,684.87	0.01
Other availabilities												
					SUM (EUR)			3,684.87	0.00	0.00	3,684.87	0.01
Cash												
					SUM (EUR)			-516.42	0.00	0.00	-516.42	
EURO												
					SUM (EUR)			47,264,660.68	888,049.09	540,482.67	48,693,192.44	100.00
FUND : LYXOR ULTRA LONG DURATION EURO GOVT FTSE MTS 25+Y (935657)												
					(EUR)			47,264,660.68	888,049.09	540,482.67	48,693,192.44	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935657 LYXOR ULTRA LONG DURATION EURO GOVT FTSE MTS 25+Y PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 48,693,708.86

Day's management fees

PnAdmFee : 400.22 EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
C FR0012538148 PART C	EUR	48,693,192.44	474,000.	102.7282	100.		102.7282	102.7282

Net Asset Value EUR : 48,693,192.44

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18
PORTFOLIO: 935657 LYXOR ULTRA LONG DURATION EURO GOVT FTSE MTS 25+Y PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR

(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report		for previous VNI calculation			variation
Rate	EUR in EUR :	1.	quoted	: 30/04/18	0.		1.	quotation:	27/04/18	0.

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report		for previous VNI calculation		
Rate	EUR in EUR :	1.	quoted	: 30/04/18	0.		1.	quotation:	27/04/18

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935663 LYXOR MSCI WORLD EX EMU UCITS ETF — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
SWISS FRANC												
Equities												
Equities DRM												
Equities DRM												
CH0000587979 SIKA		1,327.	P CHF	7207.4368	M 30/04/18	7230.		9,683,787.07	7,885.12	0.00	9,691,672.19	9.18
CH0012453913 TEMENOS AG-NOM		34,576.	P CHF	107.519	M 30/04/18	125.3		3,868,817.48	507,565.46	0.00	4,376,382.94	4.15
CH0038863350 NESTLE SA		62,858.	P CHF	75.5275	M 30/04/18	76.98		4,806,834.95	81,128.63	0.00	4,887,963.58	4.63
Equities DRM												
					SUM	(USD)		18,359,439.50	596,579.21	0.00	18,956,018.71	17.96
Equities DRM												
					SUM	(USD)		18,359,439.50	596,579.21	0.00	18,956,018.71	17.96
Equities												
					SUM	(USD)		18,359,439.50	596,579.21	0.00	18,956,018.71	17.96
SWISS FRANC												
					SUM	(USD)		18,359,439.50	596,579.21	0.00	18,956,018.71	17.96
EURO												
Equities												
Equities DRM												
Equities DRM												
DE0005785604 FRESENIUS SE CO KGAA		64,262.	P EUR	67.9603	M 30/04/18	63.34		5,197,626.37	-279,823.36	0.00	4,917,803.01	4.66
DE0005810055 DEUTSCHE BOERSE AG		20,554.	P EUR	110.1804	M 30/04/18	111.65		2,789,933.88	-17,291.16	0.00	2,772,642.72	2.63
DE0005937007 MAN AG		13,673.	P EUR	96.1413	M 30/04/18	95.5		1,590,790.18	-13,157.05	0.00	1,577,633.13	1.50
DE0006047004 HEIDELBERGCEMENT AG		26,281.	P EUR	82.1904	M 30/04/18	81.26		2,663,012.34	-82,787.60	0.00	2,580,224.74	2.45
DE0006048408 HENKEL KGAA		45,833.	P EUR	98.2583	M 30/04/18	98.75		5,441,097.37	27,226.40	0.00	5,468,323.77	5.18
DE0007236101 SIEMENS AG-NOM		61,850.	P EUR	106.1672	M 30/04/18	105.64		8,119,078.08	-224,899.84	0.00	7,894,178.24	7.48
DE0007251803 STADA ARZNEIMITTEL		4,348.	P EUR	86.1046	M 30/04/18	83.84		461,501.64	-21,068.86	0.00	440,432.78	0.42
DE000A12DM80 SCOUT 24 N		31,411.	P EUR	41.0931	M 30/04/18	42.94		1,593,397.83	36,208.24	0.00	1,629,606.07	1.54
DE000A2GS401 SOFTWARE AG		33,745.	P EUR	42.8477	M 30/04/18	40.86		1,686,563.08	-20,671.91	0.00	1,665,891.17	1.58
DE000CBK1001 COMMERZBANK		118,123.	P EUR	11.4307	M 30/04/18	10.71		1,581,722.22	-53,231.63	0.00	1,528,490.59	1.45
DE000LEG1110 LEG IMMOBILIEN REIT		17,263.	P EUR	86.8344	M 30/04/18	95.54		1,811,055.70	181,637.04	0.00	1,992,692.74	1.89
DE000UNSE018 UNIPER N		40,971.	P EUR	23.5619	M 30/04/18	25.67		1,191,682.83	79,012.00	0.00	1,270,694.83	1.20
FR0000045072 CREDIT AGRICOLE SA	PGARANPDC-02412423	4,471.	P EUR	13.635	M	13.635	A	73,654.40	0.00	0.00	73,654.40	0.07
FR0000130452 EIFFAGE	PGARANPDC-02412430	4,150.	P EUR	98.7	M	98.7	A	494,884.76	0.00	0.00	494,884.76	0.47
FR0000131104 BNP PARIBAS	PGARANPDC-02412421	4,961.	P EUR	63.98	M	63.98	A	383,488.46	0.00	0.00	383,488.46	0.36
FR0004125920 AMUNDI	PGARANPDC-02412442	212.	P EUR	70.48	M	70.48	A	18,052.63	0.00	0.00	18,052.63	0.02
FR0010220475 ALSTOM	PGARANPDC-02412424	79,628.	P EUR	37.71	M	37.71	A	3,627,948.99	0.00	0.00	3,627,948.99	3.44
FR0010242511 EDF	PGARANPDC-02412428	174,409.	P EUR	11.65	M	11.65	A	2,454,899.11	0.00	0.00	2,454,899.11	2.33
FR0011726835 GAZTRANSPORT	PGARANPDC-02412440	5,105.	P EUR	51.35	M	52.15	A	316,719.66	0.00	0.00	316,719.66	0.30
FR0013227113 SOITEC REVER.SPLIT	PGARANPDC-02412436	8,104.	P EUR	67.5	M	67.5	A	660,909.56	0.00	0.00	660,909.56	0.63
FR0013269123 RUBIS SCA	PGARANPDC-02412434	928.	P EUR	64.5	M	64.5	A	72,318.02	0.00	0.00	72,318.02	0.07
NL0011872643 ASR NEDERLAND N.V		50,642.	P EUR	35.886	M 30/04/18	39.16		2,104,933.73	291,096.89	0.00	2,396,030.62	2.27

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935663 LYXOR MSCI WORLD EX EMU UCITS ETF — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE		QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Equities DRM													
						SUM (USD)			44,335,270.84	-97,750.84	0.00	44,237,520.00	41.92
Equities DRM													
						SUM (USD)			44,335,270.84	-97,750.84	0.00	44,237,520.00	41.92
Equities													
						SUM (USD)			44,335,270.84	-97,750.84	0.00	44,237,520.00	41.92
Lending / Borrowing													
A/P on Collateral sec (rcvd)													
PDC-02412421 PDC LYX0FR0000131104	PGAR1 FIX	0.000	-317,404.78	EUR	100.	% 30/04/18			-383,488.46	0.00	0.00	-383,488.46	-0.36
PDC-02412423 PDC LYX0FR0000045072	PGAR1 FIX	0.000	-60,962.09	EUR	100.	% 30/04/18			-73,654.40	0.00	0.00	-73,654.40	-0.07
PDC-02412424 PDC LYX0FR0010220475	PGAR1 FIX	0.000	-3,002,771.88	EUR	100.	% 30/04/18			-3,627,948.99	0.00	0.00	-3,627,948.99	-3.44
PDC-02412428 PDC LYX0FR0010242511	PGAR1 FIX	0.000	-2,031,864.85	EUR	100.	% 30/04/18			-2,454,899.11	0.00	0.00	-2,454,899.11	-2.33
PDC-02412430 PDC LYX0FR0000130452	PGAR1 FIX	0.000	-409,605.	EUR	100.	% 30/04/18			-494,884.76	0.00	0.00	-494,884.76	-0.47
PDC-02412434 PDC LYX0FR0013269123	PGAR1 FIX	0.000	-59,856.	EUR	100.	% 30/04/18			-72,318.02	0.00	0.00	-72,318.02	-0.07
PDC-02412436 PDC LYX0FR0013227113	PGAR1 FIX	0.000	-547,020.	EUR	100.	% 30/04/18			-660,909.56	0.00	0.00	-660,909.56	-0.63
PDC-02412440 PDC LYX0FR0011726835	PGAR1 FIX	0.000	-262,141.75	EUR	100.	% 30/04/18			-316,719.66	0.00	0.00	-316,719.66	-0.30
PDC-02412442 PDC LYX0FR0004125920	PGAR1 FIX	0.000	-14,941.76	EUR	100.	% 30/04/18			-18,052.63	0.00	0.00	-18,052.63	-0.02
A/P on Collateral sec (rcvd)													
						SUM (USD)			-8,102,875.59	0.00	0.00	-8,102,875.59	-7.68
						SUM (USD)			-8,102,875.59	0.00	0.00	-8,102,875.59	-7.68
Lending / Borrowing													
						SUM (USD)			-8,102,875.59	0.00	0.00	-8,102,875.59	-7.68
EURO													
						SUM (USD)			36,232,395.25	-97,750.84	0.00	36,134,644.41	34.24
POUND STERLING													
Equities													
Equities DRM													
Equities DRM													
GB0003096442 ELECTROCOMPONENTS	PGARANPDC-02412426		16,938.	P GBP	6.09	M		6.138	A	142,075.64	0.00	0.00	142,075.64	0.13
GB0030232317 PAGE GROUP SHS	PGARANPDC-02412432		52,540.	P GBP	5.375	M		5.375	A	388,963.41	0.00	0.00	388,963.41	0.37
Equities DRM													
						SUM (USD)			531,039.05	0.00	0.00	531,039.05	0.50

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935663 LYXOR MSCI WORLD EX EMU UCITS ETF — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE		QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
Equities DRM													
						SUM	(USD)		531,039.05	0.00	0.00	531,039.05	0.50
Equities													
						SUM	(USD)		531,039.05	0.00	0.00	531,039.05	0.50
Lending / Borrowing													
A/P on Collateral sec (rcvd)													
PDC-02412426 PDC LYX0GB0003096442	PGAR1 FIX	0.000	-103,152.42	GBP	100.	% 30/04/18			-142,075.64	0.00	0.00	-142,075.64	-0.13
PDC-02412432 PDC LYX0GB0030232317	PGAR1 FIX	0.000	-282,402.5	GBP	100.	% 30/04/18			-388,963.41	0.00	0.00	-388,963.41	-0.37
A/P on Collateral sec (rcvd)													
						SUM	(USD)		-531,039.05	0.00	0.00	-531,039.05	-0.50
						SUM	(USD)		-531,039.05	0.00	0.00	-531,039.05	-0.50
Lending / Borrowing													
						SUM	(USD)		-531,039.05	0.00	0.00	-531,039.05	-0.50
POUND STERLING													
						SUM	(USD)		0.00	0.00	0.00	0.00	
JAPAN YEN													
Equities													
Equities DRM													
Equities DRM													
JP3114800000 ADEKA			53,647.	P JPY	1872.9264	M 27/04/18	1944.		941,544.09	11,526.56	0.00	953,070.65	0.90
JP3120010008 ICHIGO INC	PGARANPDC-02412438		68,376.	P JPY	488.	M	488.	A	304,934.74	0.00	0.00	304,934.74	0.29
JP3194800003 OKUMURA CORP			15,460.	P JPY	4301.4578	M 27/04/18	4535.		623,160.13	17,562.67	0.00	640,722.80	0.61
JP3385890003 GMO PAYMENT GATEWAY			2,250.	P JPY	8866.3436	M 27/04/18	10850.		189,137.45	33,960.54	0.00	223,097.99	0.21
JP3401400001 SUMITOMO CHEMICAL			352,090.	P JPY	622.3174	M 27/04/18	629.		2,053,241.97	-29,348.12	0.00	2,023,893.85	1.92
JP3421800008 SECOM CO LTD			61,824.	P JPY	8098.2018	M 27/04/18	8202.		4,671,454.50	-37,409.36	0.00	4,634,045.14	4.39
JP3726800000 JAPAN TOBACCO			35,000.	P JPY	2958.4033	M 27/04/18	2936.5		981,693.44	-42,442.92	0.00	939,250.52	0.89
JP3802300008 FAST RETAILING			8,024.	P JPY	41980.7916	M 27/04/18	48210.		3,165,623.10	369,556.20	0.00	3,535,179.30	3.35
JP3885780001 MIZUHO FIN GROUP INC			867,240.	P JPY	198.7836	M 27/04/18	198.4		1,579,125.43	-6,720.62	0.00	1,572,404.81	1.49
Equities DRM													
						SUM	(USD)		14,509,914.85	316,684.95	0.00	14,826,599.80	14.05
Equities DRM													
						SUM	(USD)		14,509,914.85	316,684.95	0.00	14,826,599.80	14.05

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935663 LYXOR MSCI WORLD EX EMU UCITS ETF — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Equities												
					SUM	(USD)		14,509,914.85	316,684.95	0.00	14,826,599.80	14.05
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02412438 PDC LYXOJP3120010008	PGAR1 FIX	0.000 -33,367,488.	JPY	100.	% 30/04/18			-304,934.74	0.00	0.00	-304,934.74	-0.29
A/P on Collateral sec (rcvd)												
					SUM	(USD)		-304,934.74	0.00	0.00	-304,934.74	-0.29
					SUM	(USD)		-304,934.74	0.00	0.00	-304,934.74	-0.29
Lending / Borrowing												
					SUM	(USD)		-304,934.74	0.00	0.00	-304,934.74	-0.29
JAPAN YEN												
					SUM	(USD)		14,204,980.11	316,684.95	0.00	14,521,665.06	13.76
US DOLLAR												
Equities												
Equities DRM												
Equities DRM												
US0010551028 AFLAC		5,365.	P USD	45.41	M 30/04/18	45.57		243,624.65	858.40	0.00	244,483.05	0.23
US02079K1079 ALPHABET INC SHS C		4,767.	P USD	1040.04	M 30/04/18	1017.33		4,957,870.68	-108,258.57	0.00	4,849,612.11	4.60
US02209S1033 ALTRIA GROUP INC		33,812.	P USD	57.6893	M 30/04/18	56.11		1,950,590.22	-53,398.90	0.00	1,897,191.32	1.80
US0231351067 AMAZON.COM		1,283.	P USD	1495.56	M 30/04/18	1566.13		1,918,803.48	90,541.31	0.00	2,009,344.79	1.90
US0846707026 BERKSHIRE HATAW B		30,477.	P USD	199.1661	M 30/04/18	193.73		6,069,986.41	-165,677.20	0.00	5,904,309.21	5.60
US26969P1084 EAGLE MATERIALS		3,381.	P USD	100.45	M 30/04/18	98.96		339,621.45	-5,037.69	0.00	334,583.76	0.32
US3205171057 FIRST HORIZON NATL		18,565.	P USD	18.68	M 30/04/18	18.3		346,794.20	-7,054.70	0.00	339,739.50	0.32
US4370761029 HOME DEPOT INC		22,025.	P USD	185.72	M 30/04/18	184.8		4,090,483.00	-20,263.00	0.00	4,070,220.00	3.86
US4781601046 JOHNSON & JOHNSON		69,214.	P USD	128.01	M 30/04/18	126.49		8,860,084.14	-105,205.28	0.00	8,754,878.86	8.30
US55315J1025 MMC NOR NICKEL ADR		22,270.	P USD	16.48	M 30/04/18	17.195		367,009.60	15,923.05	0.00	382,932.65	0.36
US62944T1051 NVR		29.	P USD	3101.2	M 30/04/18	3100.		89,934.80	-34.80	0.00	89,900.00	0.09
US6710441055 OSI SYSTEMS		1,394.	P USD	67.68	M 30/04/18	64.02		94,345.92	-5,102.04	0.00	89,243.88	0.08
US7475251036 QUALCOMM INC		27,666.	P USD	52.6792	M 30/04/18	51.01		1,457,421.89	-46,179.23	0.00	1,411,242.66	1.34
US81762P1021 SERVICENOW INC		660.	P USD	158.	M 30/04/18	166.14		104,280.00	5,372.40	0.00	109,652.40	0.10
US9581021055 WESTERN DIGITAL		17,013.	P USD	90.5	M 30/04/18	78.79		1,539,676.50	-199,222.23	0.00	1,340,454.27	1.27
Equities DRM												
					SUM	(USD)		32,430,526.94	-602,738.48	0.00	31,827,788.46	30.16
Equities DRM												
					SUM	(USD)		32,430,526.94	-602,738.48	0.00	31,827,788.46	30.16

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935663 LYXOR MSCI WORLD EX EMU UCITS ETF — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Equities												
					SUM	(USD)		32,430,526.94	-602,738.48	0.00	31,827,788.46	30.16
Forward Instruments												
Interest Rate Swaps												
Swaps												
Performance Swaps												
SWAP03604770 INDEX LEG C USD LYXO PRC		84,272,600.	USD	0.	30/04/18	225.21754663	V	0.00	105,524,082.20	0.00	105,524,082.20	100.00
SWAP03604772 FEES LEG C USD LYXOR PRC		1.	USD	0.	30/04/18	3129421.941325	V	0.00	31,293.22	0.00	31,293.22	0.03
SWAP03604773 VRAC LEG LYXOR ETF M PRC		84,272,600.	USD	0.	30/04/18	20.37140978	V	0.00	-101,440,116.68	0.00	-101,440,116.68	-96.13
Swaps												
					SUM	(USD)		0.00	4,115,258.74	0.00	4,115,258.74	3.90
Interest Rate Swaps												
					SUM	(USD)		0.00	4,115,258.74	0.00	4,115,258.74	3.90
Forward Instruments												
					SUM	(USD)		0.00	4,115,258.74	0.00	4,115,258.74	3.90
Cash												
Cash at Banks												
A/P + associated accounts												
Deferred settlement Purchases												
BDS065USD DsPur-Sec		-5,441,097.37	USD	1.		1.		-5,441,097.37	0.00	0.00	-5,441,097.37	-5.16
A/P + associated accounts												
					SUM	(USD)		-5,441,097.37	0.00	0.00	-5,441,097.37	-5.16
A/R + associated accounts												
Deferred settlement Sales												
SDS065USD DsSal-Sec		11,876,328.28	USD	1.		1.		11,876,328.28	0.00	0.00	11,876,328.28	11.25
A/R + associated accounts												
					SUM	(USD)		11,876,328.28	0.00	0.00	11,876,328.28	11.25
Adjustment accounts												
Accrued charges												
F120USDC PnAdmFee		-31,293.21	USD	1.		1.		-31,293.21	0.00	0.00	-31,293.21	-0.03
Amount payable												
DVS065USD SwapsSettItToPay		-6,435,230.91	USD	1.		1.		-6,435,230.91	0.00	0.00	-6,435,230.91	-6.10
Adjustment accounts												
					SUM	(USD)		-6,466,524.12	0.00	0.00	-6,466,524.12	-6.13
Cash at Banks												
					SUM	(USD)		-31,293.21	0.00	0.00	-31,293.21	-0.03

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935663 LYXOR MSCI WORLD EX EMU UCITS ETF — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Other availabilities												
Financial accounts												
Spot transactions												
BK065USD BkDep USD SGP		-0.58	USD	1.		1.		-0.58	0.00	0.00	-0.58	0.00
Financial accounts												
					SUM	(USD)		-0.58	0.00	0.00	-0.58	
Other availabilities												
					SUM	(USD)		-0.58	0.00	0.00	-0.58	
Cash												
					SUM	(USD)		-31,293.79	0.00	0.00	-31,293.79	-0.03
US DOLLAR												
					SUM	(USD)		32,399,233.15	3,512,520.26	0.00	35,911,753.41	34.03
FUND : LYXOR MSCI WORLD EX EMU UCITS ETF (935663)												
						(USD)		101,196,048.01	4,328,033.58	0.00	105,524,081.59	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935663 LYXOR MSCI WORLD EX EMU UCITS ETF — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 105,555,375.38

Day's management fees
PnAdmFee : 3,035.71 USD

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
C FR0013209921 PART C - USD	USD	105,524,081.59	842,726.	125.2175	100.		125.2175	125.2175

Net Asset Value USD : 105,524,081.59

C	EUR	87,339,911.92	103.63	0.8276775368	103.63	103.63

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18
PORTFOLIO: 935663 LYXOR MSCI WORLD EX EMU UCITS ETF PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)
Portfolio currency: USD

(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report		for previous VNI calculation			variation
Rate	CHF in USD :	1.0101584382	quoted	: 30/04/18	0.		1.0117465095	quotation:	27/04/18	-0.15696
Rate	EUR in USD :	1.2082	quoted	: 30/04/18	0.		1.21015	quotation:	27/04/18	-0.16114
Rate	GBP in USD :	1.3773369813	quoted	: 30/04/18	0.		1.3796386023	quotation:	27/04/18	-0.16683
Rate	JPY in USD :	0.0091386784	quoted	: 30/04/18	0.		0.0091671641	quotation:	27/04/18	-0.31074

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report		for previous VNI calculation		
Rate	USD in CHF :	0.9899437179	quoted	: 30/04/18	0.		0.988389869	quotation:	27/04/18
Rate	USD in EUR :	0.8276775368	quoted	: 30/04/18	0.		0.8263438416	quotation:	27/04/18
Rate	USD in GBP :	0.7260387353	quoted	: 30/04/18	0.		0.7248275007	quotation:	27/04/18
Rate	USD in JPY :	109.425012702	quoted	: 30/04/18	0.		109.0849895443	quotation:	27/04/18

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935666 LYXOR FTSE US QUALITY LOW VOL DIVIDEND UCITS ETF — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
US DOLLAR												
Equities												
Equities DRM												
Equities DRM												
BMG3223R1088 EVEREST REINSURANC		64.	P USD	253.4916	M 30/04/18	232.67		16,223.46	-1,332.58	0.00	14,890.88	0.14
CH0102993182 TE CONNECTIVITY LTD		316.	P USD	78.3934	M 30/04/18	91.75		24,772.30	4,220.70	0.00	28,993.00	0.28
CH0114405324 GARMIN LTD		246.	P USD	51.5174	M 30/04/18	58.67		12,673.28	1,759.54	0.00	14,432.82	0.14
GB0022569080 AMDOCS		190.	P USD	62.5025	M 30/04/18	67.25		11,875.47	902.03	0.00	12,777.50	0.12
GB00BWFY5505 NIELSEN HOLDINGS		265.	P USD	39.858	M 30/04/18	31.45		10,562.36	-2,228.11	0.00	8,334.25	0.08
IE00B4BNMY34 ACCENTURE SHS CL A		777.	P USD	123.5086	M 30/04/18	151.2		95,966.22	21,516.18	0.00	117,482.40	1.12
IE00B8KQN827 EATON CORP		375.	P USD	76.9254	M 30/04/18	75.03		28,847.02	-710.77	0.00	28,136.25	0.27
IE00BTN1Y115 MEDTRONIC PLC		1,158.	P USD	88.046	M 30/04/18	80.13		101,957.31	-9,166.77	0.00	92,790.54	0.89
PA1436583006 CARNIVAL CORP		366.	P USD	65.0687	M 30/04/18	63.06		23,815.15	-735.19	0.00	23,079.96	0.22
US00206R1023 AT&T INC		10,827.	P USD	37.4578	M 30/04/18	32.7		405,555.89	-51,512.99	0.00	354,042.90	3.39
US0028241000 ABBOTT LABS		1,509.	P USD	48.7001	M 30/04/18	58.13		73,488.47	14,229.70	0.00	87,718.17	0.84
US0091581068 AIR PRODS & CHEMS		240.	P USD	145.0047	M 30/04/18	162.29		34,801.13	4,148.47	0.00	38,949.60	0.37
US0188021085 ALLIANT ENERGY CORP		228.	P USD	41.1301	M 30/04/18	42.95		9,377.67	414.93	0.00	9,792.60	0.09
US02209S1033 ALTRIA GROUP INC		2,062.	P USD	75.3783	M 30/04/18	56.11		155,430.14	-39,731.32	0.00	115,698.82	1.11
US0236081024 AMEREN CORPORATON		258.	P USD	55.9054	M 30/04/18	58.62		14,423.60	700.36	0.00	15,123.96	0.14
US0255371017 AMER.ELEC.POWER INC		516.	P USD	70.7468	M 30/04/18	69.98		36,505.33	-395.65	0.00	36,109.68	0.35
US0304201033 AMERICAN WATER WKS		136.	P USD	80.2145	M 30/04/18	86.58		10,909.17	865.71	0.00	11,774.88	0.11
US0326541051 ANALOG DEVICES INC		536.	P USD	78.7331	M 30/04/18	87.35		42,200.92	4,618.68	0.00	46,819.60	0.45
US0530151036 AUT.DATA PROCESSIN		694.	P USD	101.5999	M 30/04/18	118.08		70,510.34	11,437.18	0.00	81,947.52	0.78
US0534841012 AVALONBAY COMMU REIT		387.	P USD	189.7409	M 30/04/18	163.		73,429.71	-10,348.71	0.00	63,081.00	0.60
US05351W1036 AVANGRID		72.	P USD	47.5194	M 30/04/18	52.71		3,421.40	373.72	0.00	3,795.12	0.04
US0536111091 AVERY DENNISON		73.	P USD	88.0397	M 30/04/18	104.81		6,426.90	1,224.23	0.00	7,651.13	0.07
US0814371052 BEMIS CO		74.	P USD	47.0289	M 30/04/18	43.27		3,480.14	-278.16	0.00	3,201.98	0.03
US0970231058 BOEING CO		773.	P USD	199.3181	M 30/04/18	333.56		154,072.92	103,768.96	0.00	257,841.88	2.47
US1101221083 BRISTOL MYERS SQUI		1,525.	P USD	57.3601	M 30/04/18	52.13		87,474.20	-7,975.95	0.00	79,498.25	0.76
US11133T1034 BROADRIDGE FINL		123.	P USD	76.3121	M 30/04/18	107.21		9,386.39	3,800.44	0.00	13,186.83	0.13
US1258961002 CMS ENERGY		239.	P USD	47.0716	M 30/04/18	47.19		11,250.12	28.29	0.00	11,278.41	0.11
US1266501006 CVS HEALTH		1,543.	P USD	83.135	M 30/04/18	69.83		128,277.38	-20,529.69	0.00	107,747.69	1.03
US1344291091 CAMPBELL SOUP CO		232.	P USD	51.4909	M 30/04/18	40.78		11,945.88	-2,484.92	0.00	9,460.96	0.09
US15189T1079 CENTERPOINT ENERGY		478.	P USD	28.5972	M 30/04/18	25.33		13,669.48	-1,561.74	0.00	12,107.74	0.12
US1667641005 CHEVRON CORP		1,435.	P USD	114.6775	M 30/04/18	125.11		164,562.27	14,970.58	0.00	179,532.85	1.72
US1713401024 CHURCH & DWIGHT INC		211.	P USD	52.5016	M 30/04/18	46.2		11,077.84	-1,329.64	0.00	9,748.20	0.09
US17275R1023 CISCO SYSTEMS INC		6,324.	P USD	32.4743	M 30/04/18	44.29		205,367.61	74,722.35	0.00	280,089.96	2.68
US1890541097 CLOROX CO		183.	P USD	136.8119	M 30/04/18	117.2		25,036.57	-3,588.97	0.00	21,447.60	0.21
US1912161007 COCA-COLA CO		4,600.	P USD	45.0677	M 30/04/18	43.21		207,311.46	-8,545.46	0.00	198,766.00	1.90
US1941621039 COLGATE PALMOLIVE CO		1,289.	P USD	75.2051	M 30/04/18	65.23		96,939.32	-12,857.85	0.00	84,081.47	0.80
US2091151041 CONSOLID. EDISON		313.	P USD	82.6932	M 30/04/18	80.13		25,882.97	-802.28	0.00	25,080.69	0.24
US2310211063 CUMMINS INC		188.	P USD	158.8786	M 30/04/18	159.86		29,869.18	184.50	0.00	30,053.68	0.29
US2333311072 DTE ENERGY		166.	P USD	108.0947	M 30/04/18	105.4		17,943.72	-447.32	0.00	17,496.40	0.17
US2371941053 DARDEN RESTAURANTS		161.	P USD	92.7012	M 30/04/18	92.86		14,924.90	25.56	0.00	14,950.46	0.14
US2546871060 WALT DISNEY COMPANY		1,359.	P USD	104.4821	M 30/04/18	100.33		141,991.18	-5,642.71	0.00	136,348.47	1.30
US25746U1097 DOMINION ENERGY		509.	P USD	77.9315	M 30/04/18	66.56		39,667.14	-5,788.10	0.00	33,879.04	0.32
US26138E1091 DR PEPPER SNAPPLE GR		201.	P USD	91.643	M 30/04/18	119.96		18,420.24	5,691.72	0.00	24,111.96	0.23
US2644115055 DUKE REALTY REIT		569.	P USD	29.5759	M 30/04/18	27.1		16,828.70	-1,408.80	0.00	15,419.90	0.15

Inventory of the history of the valuation (HISINV)

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PORTFOLIO: 935666 LYXOR FTSE US QUALITY LOW VOL DIVIDEND UCITS ETF — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
US26441C2044 DUKE ENERGY		689.	P USD	85.7298	M 30/04/18	80.16		59,067.81	-3,837.57	0.00	55,230.24	0.53
US2810201077 EDISON INTL		337.	P USD	79.1008	M 30/04/18	65.52		26,656.98	-4,576.74	0.00	22,080.24	0.21
US29364G1031 ENTERGY CORP		187.	P USD	78.1571	M 30/04/18	81.59		14,615.37	641.96	0.00	15,257.33	0.15
US29476L1070 EQUITY RESIDENT REIT		1,603.	P USD	67.3924	M 30/04/18	61.71		108,030.07	-9,108.94	0.00	98,921.13	0.95
US30040W1080 EVERSOURCE ENERGY		323.	P USD	62.0619	M 30/04/18	60.25		20,046.00	-585.25	0.00	19,460.75	0.19
US30161N1019 EXELON CORP		789.	P USD	36.7658	M 30/04/18	39.68		29,008.20	2,299.32	0.00	31,307.52	0.30
US3021301094 EXPEDIT INTL WASH		140.	P USD	55.7784	M 30/04/18	63.86		7,808.97	1,131.43	0.00	8,940.40	0.09
US30225T1025 EXTRA SPACE STORAGE		279.	P USD	78.6064	M 30/04/18	89.59		21,931.19	3,064.42	0.00	24,995.61	0.24
US30231G1022 EXXON MOBIL		6,253.	P USD	80.924	M 30/04/18	77.75		506,017.76	-19,847.01	0.00	486,170.75	4.65
US3119001044 FASTENAL		380.	P USD	42.3058	M 30/04/18	49.99		16,076.19	2,920.01	0.00	18,996.20	0.18
US3137472060 FDL RLT INV TR SBI		144.	P USD	128.2644	M 30/04/18	115.85		18,470.07	-1,787.67	0.00	16,682.40	0.16
US3379321074 FIRSTENERGY CORP		378.	P USD	29.7197	M 30/04/18	34.4		11,234.06	1,769.14	0.00	13,003.20	0.12
US3448491049 FOOT LOCKER		100.	P USD	48.4569	M 30/04/18	43.08		4,845.69	-537.69	0.00	4,308.00	0.04
US3546131018 FRANKLIN RESOURCES		641.	P USD	44.4605	M 30/04/18	33.64		28,499.21	-6,935.97	0.00	21,563.24	0.21
US36174X1019 GGP REIT RG		1,438.	P USD	23.0729	M 30/04/18	19.99		33,178.88	-4,433.26	0.00	28,745.62	0.27
US3635761097 A.J.GALLAGHER		311.	P USD	57.0573	M 30/04/18	69.99		17,744.83	4,022.06	0.00	21,766.89	0.21
US3695501086 GENERAL DYNAMICS		225.	P USD	215.193	M 30/04/18	201.31		48,418.43	-3,123.68	0.00	45,294.75	0.43
US3696041033 GENERAL ELECTRIC CO		6,559.	P USD	23.9054	M 30/04/18	14.07		156,795.41	-64,510.28	0.00	92,285.13	0.88
US3703341046 GENERAL MILLS INC		705.	P USD	55.5625	M 30/04/18	43.74		39,171.56	-8,334.86	0.00	30,836.70	0.29
US3719011096 GENTEX CORP		220.	P USD	19.2239	M 30/04/18	22.74		4,229.25	773.55	0.00	5,002.80	0.05
US3724601055 GENUINE PARTS CO		262.	P USD	90.5723	M 30/04/18	88.32		23,729.95	-590.11	0.00	23,139.84	0.22
US3848021040 WW GRAINGER INC		77.	P USD	173.0612	M 30/04/18	281.35		13,325.71	8,338.24	0.00	21,663.95	0.21
US4180561072 HASBRO INC		110.	P USD	108.2943	M 30/04/18	88.09		11,912.37	-2,222.47	0.00	9,689.90	0.09
US4278661081 THE HERSHEY CO		177.	P USD	108.278	M 30/04/18	91.94		19,165.20	-2,891.82	0.00	16,273.38	0.16
US4370761029 HOME DEPOT INC		1,923.	P USD	153.7005	M 30/04/18	184.8		295,566.13	59,804.27	0.00	355,370.40	3.40
US4385161066 HONEYWELL INTL		702.	P USD	134.066	M 30/04/18	144.68		94,114.36	7,451.00	0.00	101,565.36	0.97
US4404521001 HORMEL FOODS		374.	P USD	32.9675	M 30/04/18	36.25		12,329.84	1,227.66	0.00	13,557.50	0.13
US44106M1027 HOSPITALITY PROPER		255.	P USD	28.4357	M 30/04/18	24.88		7,251.10	-906.70	0.00	6,344.40	0.06
US44107P1049 HOST HOTELS&RESORTS		1,911.	P USD	18.5611	M 30/04/18	19.56		35,470.19	1,908.97	0.00	37,379.16	0.36
US4523081093 ILLINOIS TOOL WORKS		322.	P USD	142.6571	M 30/04/18	142.02		45,935.60	-205.16	0.00	45,730.44	0.44
US4581401001 INTEL CORP		8,987.	P USD	34.8992	M 30/04/18	51.62		313,638.81	150,270.13	0.00	463,908.94	4.44
US4592001014 IBM CORP		1,319.	P USD	151.3565	M 30/04/18	144.96		199,639.16	-8,436.92	0.00	191,202.24	1.83
US4595061015 INTL FLAVORS&FRAGRA		75.	P USD	143.8088	M 30/04/18	141.26		10,785.66	-191.16	0.00	10,594.50	0.10
US4606901001 INTERPUBLIC GROUP		296.	P USD	20.014	M 30/04/18	23.59		5,924.14	1,058.50	0.00	6,982.64	0.07
US4781601046 JOHNSON & JOHNSON		4,070.	P USD	134.7538	M 30/04/18	126.49		548,447.78	-33,633.48	0.00	514,814.30	4.92
US4878361082 KELLOGG CO		243.	P USD	69.0832	M 30/04/18	58.9		16,787.21	-2,474.51	0.00	14,312.70	0.14
US4943681035 KIMBERLY-CLARK CORP		610.	P USD	128.2999	M 30/04/18	103.54		78,262.93	-15,103.53	0.00	63,159.40	0.60
US5017971046 LIMITED BRANDS INC		177.	P USD	54.4209	M 30/04/18	34.91		9,632.50	-3,453.43	0.00	6,179.07	0.06
US5246601075 LEGGETT & PLATT		197.	P USD	50.866	M 30/04/18	40.55		10,020.60	-2,032.25	0.00	7,988.35	0.08
US5311721048 LIBERTY PPTY TRUST R		394.	P USD	41.8173	M 30/04/18	41.82		16,476.03	1.05	0.00	16,477.08	0.16
US5324571083 ELI LILLY & CO		1,169.	P USD	83.0484	M 30/04/18	81.07		97,083.59	-2,312.76	0.00	94,770.83	0.91
US5398301094 LOCKHEED MARTIN		389.	P USD	327.7856	M 30/04/18	320.84		127,508.58	-2,701.82	0.00	124,806.76	1.19
US5486611073 LOWE'S COM INC		760.	P USD	76.4479	M 30/04/18	82.43		58,100.41	4,546.39	0.00	62,646.80	0.60
US5543821012 MACERICH CO REIT		303.	P USD	57.9197	M 30/04/18	57.62		17,549.66	-90.80	0.00	17,458.86	0.17
US5717481023 MARSH & MCLENNAN		1,646.	P USD	78.3503	M 30/04/18	81.5		128,964.66	5,184.34	0.00	134,149.00	1.28
US57772K1016 MAXIM INTEGR PROD		415.	P USD	45.4891	M 30/04/18	54.5		18,877.97	3,739.53	0.00	22,617.50	0.22
US5797802064 MCCORMICK NON VTG		133.	P USD	98.708	M 30/04/18	105.41		13,128.16	891.37	0.00	14,019.53	0.13
US5801351017 MC DONALD'S CORP		1,244.	P USD	153.8223	M 30/04/18	167.44		191,354.98	16,940.38	0.00	208,295.36	1.99

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935666 LYXOR FTSE US QUALITY LOW VOL DIVIDEND UCITS ETF — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
US58933Y1055 MERCK AND CO INC		3,646.	P USD	65.495	M 30/04/18	58.87		238,794.66	-24,154.64	0.00	214,640.02	2.05
US61166W1018 MONSANTO		310.	P USD	117.2766	M 30/04/18	125.37		36,355.74	2,508.96	0.00	38,864.70	0.37
US65339F1012 NEXTERA ENERGY INC		416.	P USD	142.3517	M 30/04/18	163.91		59,218.29	8,968.27	0.00	68,186.56	0.65
US6541061031 NIKE INC -B-		969.	P USD	53.9364	M 30/04/18	68.39		52,264.40	14,005.51	0.00	66,269.91	0.63
US6745991058 OCCID. PETROLEUM		658.	P USD	61.3623	M 30/04/18	77.26		40,376.37	10,460.71	0.00	50,837.08	0.49
US6819191064 OMNICOM GROUP INC		282.	P USD	82.6596	M 30/04/18	73.66		23,310.02	-2,537.90	0.00	20,772.12	0.20
US69331C1080 PG&E CORP		532.	P USD	67.3527	M 30/04/18	46.1		35,831.61	-11,306.41	0.00	24,525.20	0.23
US69351T1060 PPL CORP		803.	P USD	39.0614	M 30/04/18	29.1		31,366.32	-7,999.02	0.00	23,367.30	0.22
US7043261079 PAYCHEX		736.	P USD	58.6301	M 30/04/18	60.57		43,151.72	1,427.80	0.00	44,579.52	0.43
US7134481081 PEPSICO		1,591.	P USD	115.9797	M 30/04/18	100.94		184,523.63	-23,928.09	0.00	160,595.54	1.54
US7170811035 PFIZER INC		8,840.	P USD	33.7821	M 30/04/18	36.61		298,633.33	24,999.07	0.00	323,632.40	3.09
US7181721090 PHILIP MORRIS INT		2,493.	P USD	118.1462	M 30/04/18	82.		294,538.39	-90,112.39	0.00	204,426.00	1.95
US7234841010 PINNACLE WEST CAP		112.	P USD	87.3229	M 30/04/18	80.5		9,780.16	-764.16	0.00	9,016.00	0.09
US74005P1049 PRAXAIR INC		281.	P USD	132.3052	M 30/04/18	152.52		37,177.77	5,680.35	0.00	42,858.12	0.41
US74144T1088 T ROWE PRICE GROUP		936.	P USD	74.5041	M 30/04/18	113.82		69,735.81	36,799.71	0.00	106,535.52	1.02
US7427181091 PROCTER & GAMBLE CO		4,368.	P USD	88.9935	M 30/04/18	72.34		388,723.47	-72,742.35	0.00	315,981.12	3.02
US7445731067 PUBLIC SERVICE ENT		582.	P USD	43.6365	M 30/04/18	52.15		25,396.43	4,954.87	0.00	30,351.30	0.29
US74460D1090 PUBLIC STORAGE REIT		744.	P USD	210.9212	M 30/04/18	201.78		156,925.35	-6,801.03	0.00	150,124.32	1.44
US7475251036 QUALCOMM INC		2,429.	P USD	54.4646	M 30/04/18	51.01		132,294.43	-8,391.14	0.00	123,903.29	1.18
US7551115071 RAYTHEON CO		278.	P USD	165.189	M 30/04/18	204.94		45,922.54	11,050.78	0.00	56,973.32	0.54
US7588491032 REGENCY CENTERS CORP		250.	P USD	65.013	M 30/04/18	58.85		16,253.25	-1,540.75	0.00	14,712.50	0.14
US7607591002 REPUBLIC SERVICES		168.	P USD	63.9925	M 30/04/18	64.68		10,750.74	115.50	0.00	10,866.24	0.10
US7703231032 ROBERT HALF INTL		125.	P USD	47.5374	M 30/04/18	60.75		5,942.18	1,651.57	0.00	7,593.75	0.07
US7739031091 ROCKWELL AUTOMATION		93.	P USD	159.4377	M 30/04/18	164.53		14,827.71	473.58	0.00	15,301.29	0.15
US80589M1027 SCANA CORP		128.	P USD	68.0764	M 30/04/18	36.77		8,713.78	-4,007.22	0.00	4,706.56	0.04
US8288061091 SIMON PROPERTY REIT		1,023.	P USD	162.8058	M 30/04/18	156.34		166,550.31	-6,614.49	0.00	159,935.82	1.53
US8326964058 JM SMUCKER		89.	P USD	120.2601	M 30/04/18	114.08		10,703.15	-550.03	0.00	10,153.12	0.10
US8330341012 SNAP ON		58.	P USD	151.8502	M 30/04/18	145.25		8,807.31	-382.81	0.00	8,424.50	0.08
US8425871071 SOUTHERN CO		854.	P USD	49.4357	M 30/04/18	46.12		42,218.08	-2,831.60	0.00	39,386.48	0.38
US8545021011 STANLEY BLACK DEKER		107.	P USD	148.0696	M 30/04/18	141.59		15,843.45	-693.32	0.00	15,150.13	0.14
US8552441094 STARBUCKS		1,687.	P USD	57.2778	M 30/04/18	57.57		96,627.65	492.94	0.00	97,120.59	0.93
US8718291078 SYSCO CORP		394.	P USD	49.3485	M 30/04/18	62.54		19,443.31	5,197.45	0.00	24,640.76	0.24
US8725401090 TJX COMPANIES INC		781.	P USD	71.2472	M 30/04/18	84.85		55,644.08	10,623.77	0.00	66,267.85	0.63
US87612E1064 TARGET CORP		766.	P USD	52.1911	M 30/04/18	72.6		39,978.38	15,633.22	0.00	55,611.60	0.53
US8825081040 TEXAS INSTRUMENTS		2,318.	P USD	81.0235	M 30/04/18	101.43		187,812.49	47,302.25	0.00	235,114.74	2.25
US88579Y1010 3 M		951.	P USD	210.0588	M 30/04/18	194.39		199,765.88	-14,900.99	0.00	184,864.89	1.77
US8865471085 TIFFANY & CO		81.	P USD	93.721	M 30/04/18	102.83		7,591.40	737.83	0.00	8,329.23	0.08
US9078181081 UNION PACIFIC CORP		814.	P USD	107.5103	M 30/04/18	133.63		87,513.40	21,261.42	0.00	108,774.82	1.04
US9113121068 UPS-B		1,113.	P USD	110.6731	M 30/04/18	113.5		123,179.13	3,146.37	0.00	126,325.50	1.21
US9130171096 UNITED TECHNOLOGIES		533.	P USD	121.629	M 30/04/18	120.15		64,828.28	-788.33	0.00	64,039.95	0.61
US9182041080 VF CORP		410.	P USD	57.0916	M 30/04/18	80.87		23,407.56	9,749.14	0.00	33,156.70	0.32
US92343V1044 VERIZON COMM INC		4,926.	P USD	44.9078	M 30/04/18	49.35		221,215.63	21,882.47	0.00	243,098.10	2.32
US9290421091 VORNADO REALTY REIT		338.	P USD	75.125	M 30/04/18	68.03		25,392.26	-2,398.12	0.00	22,994.14	0.22
US92939U1060 WEC ENERGY GRP		391.	P USD	66.0832	M 30/04/18	64.28		25,838.54	-705.06	0.00	25,133.48	0.24
US9311421039 WALMART		2,417.	P USD	76.2522	M 30/04/18	88.46		184,301.63	29,506.19	0.00	213,807.82	2.04
US9314271084 WALGREEN BOOTS		755.	P USD	82.4613	M 30/04/18	66.45		62,258.30	-12,088.55	0.00	50,169.75	0.48
US94106L1098 WASTE MANAGEMENT		454.	P USD	74.4134	M 30/04/18	81.29		33,783.69	3,121.97	0.00	36,905.66	0.35
US9487411038 WEINGARTEN RLTY REIT		349.	P USD	31.4942	M 30/04/18	27.47		10,991.47	-1,404.44	0.00	9,587.03	0.09

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935666 LYXOR FTSE US QUALITY LOW VOL DIVIDEND UCITS ETF — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
US98389B1008 XCEL ENERGY INC		528.	P USD	47.0273 M	30/04/18	46.84		24,830.39	-98.87	0.00	24,731.52	0.24
US9839191015 XILINX INC		341.	P USD	68.3437 M	30/04/18	64.24		23,305.19	-1,399.35	0.00	21,905.84	0.21
Equities DRM												
					SUM	(USD)		10,314,021.12	145,928.67	0.00	10,459,949.79	100.01
Equities DRM												
					SUM	(USD)		10,314,021.12	145,928.67	0.00	10,459,949.79	100.01
Equities												
					SUM	(USD)		10,314,021.12	145,928.67	0.00	10,459,949.79	100.01
Cash												
Cash at Banks												
A/R + associated accounts												
Coupons receivable												
IE00B4BNMY34 ACCENTURE SHS CL A	ACHLIG	777.	P USD	1.06400257	30/04/18			826.73	0.00	0.00	826.73	0.01
US00206R1023 AT&T INC	ACHLIG	10,827.	P USD	0.35	30/04/18			3,789.45	0.00	0.00	3,789.45	0.04
US0028241000 ABBOTT LABS	ACHLIG	1,509.	P USD	0.19599735	30/04/18			295.76	0.00	0.00	295.76	0.00
US0091581068 AIR PRODS & CHEMS	ACHLIG	240.	P USD	0.77	30/04/18			184.80	0.00	0.00	184.80	0.00
US0188021085 ALLIANT ENERGY CORP	ACHLIG	228.	P USD	0.23451754	30/04/18			53.47	0.00	0.00	53.47	0.00
US1101221083 BRISTOL MYERS SQUI	ACHLIG	1,525.	P USD	0.28	30/04/18			427.00	0.00	0.00	427.00	0.00
US1266501006 CVS HEALTH	ACHLIG	1,543.	P USD	0.35	30/04/18			540.05	0.00	0.00	540.05	0.01
US1890541097 CLOROX CO	ACHLIG	183.	P USD	0.67202186	30/04/18			122.98	0.00	0.00	122.98	0.00
US1941621039 COLGATE PALMOLIVE CO	ACHLIG	1,289.	P USD	0.2940031	30/04/18			378.97	0.00	0.00	378.97	0.00
US2371941053 DARDEN RESTAURANTS	ACHLIG	161.	P USD	0.44099379	30/04/18			71.00	0.00	0.00	71.00	0.00
US3119001044 FASTENAL	ACHLIG	380.	P USD	0.259	30/04/18			98.42	0.00	0.00	98.42	0.00
US3448491049 FOOT LOCKER	ACHLIG	100.	P USD	0.2415	30/04/18			24.15	0.00	0.00	24.15	0.00
US3695501086 GENERAL DYNAMICS	ACHLIG	225.	P USD	0.65102222	30/04/18			146.48	0.00	0.00	146.48	0.00
US3703341046 GENERAL MILLS INC	ACHLIG	705.	P USD	0.34300709	30/04/18			241.82	0.00	0.00	241.82	0.00
US4180561072 HASBRO INC	ACHLIG	110.	P USD	0.441	30/04/18			48.51	0.00	0.00	48.51	0.00
US4404521001 HORMEL FOODS	ACHLIG	374.	P USD	0.13125668	30/04/18			49.09	0.00	0.00	49.09	0.00
US44106M1027 HOSPITALITY PROPER	ACHLIG	255.	P USD	0.37101961	30/04/18			94.61	0.00	0.00	94.61	0.00
US5486611073 LOWE'S COM INC	ACHLIG	760.	P USD	0.287	30/04/18			218.12	0.00	0.00	218.12	0.00
US5717481023 MARSH & MCLENNAN	ACHLIG	1,646.	P USD	0.26250304	30/04/18			432.08	0.00	0.00	432.08	0.00
US7234841010 PINNACLE WEST CAP	ACHLIG	112.	P USD	0.48651786	30/04/18			54.49	0.00	0.00	54.49	0.00
US7427181091 PROCTER & GAMBLE CO	ACHLIG	4,368.	P USD	0.50203984	30/04/18			2,192.91	0.00	0.00	2,192.91	0.02
US7551115071 RAYTHEON CO	ACHLIG	278.	P USD	0.60726619	30/04/18			168.82	0.00	0.00	168.82	0.00
US92343V1044 VERIZON COMM INC	ACHLIG	4,926.	P USD	0.41300041	30/04/18			2,034.44	0.00	0.00	2,034.44	0.02
A/R + associated accounts												
					SUM	(USD)		12,494.15	0.00	0.00	12,494.15	0.12
Adjustment accounts												

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935666 LYXOR FTSE US QUALITY LOW VOL DIVIDEND UCITS ETF — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Accrued charges												
F120USDD PnAdmFee		-1,749.98	USD	1.		1.		-1,749.98	0.00	0.00	-1,749.98	-0.02
Adjustment accounts												
					SUM (USD)			-1,749.98	0.00	0.00	-1,749.98	-0.02
Cash at Banks												
					SUM (USD)			10,744.17	0.00	0.00	10,744.17	0.10
Other availabilities												
Financial accounts												
Spot transactions												
BK065USD BkDep USD SGP		-11,539.29	USD	1.		1.		-11,539.29	0.00	0.00	-11,539.29	-0.11
Financial accounts												
					SUM (USD)			-11,539.29	0.00	0.00	-11,539.29	-0.11
Other availabilities												
					SUM (USD)			-11,539.29	0.00	0.00	-11,539.29	-0.11
Cash												
					SUM (USD)			-795.12	0.00	0.00	-795.12	-0.01
US DOLLAR												
					SUM (USD)			10,313,226.00	145,928.67	0.00	10,459,154.67	100.00
FUND : LYXOR FTSE US QALITY LOW VOL DIVIDEND UCITS ETF (935666)												
					(USD)			10,313,226.00	145,928.67	0.00	10,459,154.67	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935666 LYXOR FTSE US QUALITY LOW VOL DIVIDEND UCITS ETF — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 10,459,949.79 Coupons and dividends due : 12,494.15

Day's management fees
PnAdmFee : 163.34 USD

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
D FR0013235256 PART D USD	USD	10,459,154.67	101,865.	102.6766	100.		102.6766	102.6766

Net Asset Value USD : 10,459,154.67

D	EUR	8,656,807.37	84.98	0.8276775368	84.98	84.98

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935666 LYXOR FTSE US QUALITY LOW VOL DIVIDEND UCITS ETF — PARTIAL VALIDATION — Portfolio currency: USD — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

	for VNI calculation		for the report		for previous VNI calculation		variation
Rate EUR in USD :	1.2082	quoted :	30/04/18	0.	1.21015	quotation: 27/04/18	-0.16114

FX RATES IN REVERSE NOTATION

	for VNI calculation		for the report		for previous VNI calculation	
Rate USD in EUR :	0.8276775368	quoted :	30/04/18	0.	0.8263438416	quotation: 27/04/18

Equity fund - Calc. weight of 93.5 %(threshold of 51. %)

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935805 LYXOR DJ GLOBAL TITANS 50 UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
AUSTRALIAN DOLLAR												
Equities												
Equities DRM												
Equities DRM												
AU000000SYD9 SIDNEY AIRPORT		67,300.	P AUD	6.7756	M 30/04/18	7.13		290,351.74	9,450.83	0.00	299,802.57	0.56
AU000000WPL2 WOODSIDE PETROLEUM		14,878.	P AUD	28.4954	M 30/04/18	32.22		270,629.52	28,873.25	0.00	299,502.77	0.56
Equities DRM												
					SUM	(EUR)		560,981.26	38,324.08	0.00	599,305.34	1.12
Equities DRM												
					SUM	(EUR)		560,981.26	38,324.08	0.00	599,305.34	1.12
Equities												
					SUM	(EUR)		560,981.26	38,324.08	0.00	599,305.34	1.12
AUSTRALIAN DOLLAR												
					SUM	(EUR)		560,981.26	38,324.08	0.00	599,305.34	1.12
SWISS FRANC												
Equities												
Equities DRM												
Equities DRM												
CH0024608827 PARTNERS GROUP HOL		509.	P CHF	588.5789	M 30/04/18	726.5		274,585.65	34,589.13	0.00	309,174.78	0.58
Equities DRM												
					SUM	(EUR)		274,585.65	34,589.13	0.00	309,174.78	0.58
Equities DRM												
					SUM	(EUR)		274,585.65	34,589.13	0.00	309,174.78	0.58
Equities												
					SUM	(EUR)		274,585.65	34,589.13	0.00	309,174.78	0.58
SWISS FRANC												
					SUM	(EUR)		274,585.65	34,589.13	0.00	309,174.78	0.58
EURO												
Equities												
Equities DRM												
Equities DRM												
DE0005785604 FRESENIUS SE CO KGAA		20,591.	P EUR	64.28	M 30/04/18	63.34		1,323,589.48	-19,355.54	0.00	1,304,233.94	2.45
DE0007236101 SIEMENS AG-NOM		6,757.	P EUR	105.54	M 30/04/18	105.64		713,133.78	675.70	0.00	713,809.48	1.34
DE0007251803 STADA ARZNEIMITTEL		11,289.	P EUR	84.36	M 30/04/18	83.84		952,340.04	-5,870.28	0.00	946,469.76	1.77
DE0008404005 ALLIANZ SE-NOM		1,827.	P EUR	190.02	M 30/04/18	196.46		347,166.54	11,765.88	0.00	358,932.42	0.67
DE000LEG1110 LEG IMMOBILIEN REIT		9,078.	P EUR	87.92	M 30/04/18	95.54		798,137.76	69,174.36	0.00	867,312.12	1.63
DE000PAH0038 PORSCHE AUTOMOBIL		26,456.	P EUR	69.289	M 30/04/18	70.8		1,833,109.10	39,975.70	0.00	1,873,084.80	3.51
DE000UNSE018 UNIPER N		45,091.	P EUR	23.52	M 30/04/18	25.67		1,060,540.32	96,945.65	0.00	1,157,485.97	2.17
ES0176252718 MELIA HOTEL INTL		187,621.	P EUR	12.655	M 30/04/18	12.34		2,374,343.75	-59,100.61	0.00	2,315,243.14	4.34
FR0000039299 BOLLORE SA	PGARANPDC-02412389	93,681.	P EUR	4.118	M	4.118	A	385,778.36	0.00	0.00	385,778.36	0.72

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935805 LYXOR DJ GLOBAL TITANS 50 UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
FR0000120073 AIR LIQUIDE	PGARANPDC-02415336	444.	P EUR	108.05 M		108.05	A	47,974.20	0.00	0.00	47,974.20	0.09
FR0000120172 CARREFOUR SA	PGARANPDC-02412308	2,749.	P EUR	17.035 M		17.035	A	46,829.22	0.00	0.00	46,829.22	0.09
FR0000120222 CNP ASSURANCES	PGARANPDC-02412314	7,477.	P EUR	21.24 M		21.24	A	158,811.48	0.00	0.00	158,811.48	0.30
FR0000120271 TOTAL SA	PGARANPDC-02412366	937.	P EUR	52.33 M		52.33	A	49,033.21	0.00	0.00	49,033.21	0.09
FR0000120560 NEOPOST	PGARANPDC-02412324	1,977.	P EUR	22.36 M		22.5	A	44,205.72	0.00	0.00	44,205.72	0.08
FR0000120693 PERNOD-RICARD	PGARANPDC-02412380	336.	P EUR	137.55 M		137.55	A	46,216.80	0.00	0.00	46,216.80	0.09
FR0000121121 EURAZEO SE	PGARANPDC-02412329	635.	P EUR	72.8 M		72.8	A	46,228.00	0.00	0.00	46,228.00	0.09
FR0000121501 PEUGEOT SA	PGARANPDC-02412341	2,291.	P EUR	20.42 M		20.42	A	46,782.22	0.00	0.00	46,782.22	0.09
FR0000130452 EIFFAGE	PGARANPDC-02412319	588.	P EUR	98.7 M		98.7	A	58,035.60	0.00	0.00	58,035.60	0.11
FR0013269123 RUBIS SCA	PGARANPDC-02412335	859.	P EUR	64.5 M		64.5	A	55,405.50	0.00	0.00	55,405.50	0.10
NL0010773842 NN GROUP NV		9,512.	P EUR	35.5 M	30/04/18	39.69		337,676.00	39,855.28	0.00	377,531.28	0.71
Equities DRM												
					SUM	(EUR)		10,725,337.08	174,066.14	0.00	10,899,403.22	20.43
Equities DRM												
					SUM	(EUR)		10,725,337.08	174,066.14	0.00	10,899,403.22	20.43
Equities												
					SUM	(EUR)		10,725,337.08	174,066.14	0.00	10,899,403.22	20.43
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02412308 PDC LYX0FR0000120172	PGAR1 FIX 0.000	-46,829.22	EUR	100. %	30/04/18			-46,829.22	0.00	0.00	-46,829.22	-0.09
PDC-02412314 PDC LYX0FR0000120222	PGAR1 FIX 0.000	-158,811.48	EUR	100. %	30/04/18			-158,811.48	0.00	0.00	-158,811.48	-0.30
PDC-02412319 PDC LYX0FR0000130452	PGAR1 FIX 0.000	-58,035.6	EUR	100. %	30/04/18			-58,035.60	0.00	0.00	-58,035.60	-0.11
PDC-02412324 PDC LYX0FR0000120560	PGAR1 FIX 0.000	-44,205.72	EUR	100. %	30/04/18			-44,205.72	0.00	0.00	-44,205.72	-0.08
PDC-02412329 PDC LYX0FR0000121121	PGAR1 FIX 0.000	-46,228.	EUR	100. %	30/04/18			-46,228.00	0.00	0.00	-46,228.00	-0.09
PDC-02412335 PDC LYX0FR0013269123	PGAR1 FIX 0.000	-55,405.5	EUR	100. %	30/04/18			-55,405.50	0.00	0.00	-55,405.50	-0.10
PDC-02412341 PDC LYX0FR0000121501	PGAR1 FIX 0.000	-46,782.22	EUR	100. %	30/04/18			-46,782.22	0.00	0.00	-46,782.22	-0.09
PDC-02412366 PDC LYX0FR0000120271	PGAR1 FIX 0.000	-49,033.21	EUR	100. %	30/04/18			-49,033.21	0.00	0.00	-49,033.21	-0.09
PDC-02412380 PDC LYX0FR0000120693	PGAR1 FIX 0.000	-46,216.8	EUR	100. %	30/04/18			-46,216.80	0.00	0.00	-46,216.80	-0.09
PDC-02412389 PDC LYX0FR0000039299	PGAR1 FIX 0.000	-385,778.36	EUR	100. %	30/04/18			-385,778.36	0.00	0.00	-385,778.36	-0.72
PDC-02415336 FIX AIR LIQUIDE	PGAR1 FIX 0.000	-47,974.2	EUR	100. %	30/04/18			-47,974.20	0.00	0.00	-47,974.20	-0.09
A/P on Collateral sec (rcvd)												
					SUM	(EUR)		-985,300.31	0.00	0.00	-985,300.31	-1.85
					SUM	(EUR)		-985,300.31	0.00	0.00	-985,300.31	-1.85
Lending / Borrowing												
					SUM	(EUR)		-985,300.31	0.00	0.00	-985,300.31	-1.85

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935805 LYXOR DJ GLOBAL TITANS 50 UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Forward Instruments												
Interest Rate Swaps												
Swaps												
Performance Swaps												
SWAP03547720 VRAC LEG LYX ETF DJ	PRC	34,063,398.6	EUR	0.	30/04/18	53.20155389	V	0.00	-52,185,655.96	0.00	-52,185,655.96	-97.83
SWAP03547783 INDEX LEG D EUR LYX	PRC	34,063,397.8	EUR	0.	30/04/18	256.59549381	V	0.00	53,341,745.99	0.00	53,341,745.99	100.00
SWAP03547822 FEES LEG D EUR LYX E	PRC	1.	EUR	0.	30/04/18	1639735.162086	V	0.00	16,396.35	0.00	16,396.35	0.03
Swaps												
					SUM	(EUR)		0.00	1,172,486.38	0.00	1,172,486.38	2.20
Interest Rate Swaps												
					SUM	(EUR)		0.00	1,172,486.38	0.00	1,172,486.38	2.20
Forward Instruments												
					SUM	(EUR)		0.00	1,172,486.38	0.00	1,172,486.38	2.20
Cash												
Cash at Banks												
A/P + associated accounts												
Deferred settlement Purchases												
BDS065EUR DsPur-Sec		-3,860,230.85	EUR	1.		1.		-3,860,230.85	0.00	0.00	-3,860,230.85	-7.24
A/P + associated accounts												
					SUM	(EUR)		-3,860,230.85	0.00	0.00	-3,860,230.85	-7.24
A/R + associated accounts												
Deferred settlement Sales												
SDS065EUR DsSal-Sec		511,278.62	EUR	1.		1.		511,278.62	0.00	0.00	511,278.62	0.96
A/R + associated accounts												
					SUM	(EUR)		511,278.62	0.00	0.00	511,278.62	0.96
Adjustment accounts												
Accrued charges												
F120EURD PnAdmFee		-16,396.36	EUR	1.		1.		-16,396.36	0.00	0.00	-16,396.36	-0.03
Amount payable												
DVS065EUR SwapsSettItToPay		-511,278.62	EUR	1.		1.		-511,278.62	0.00	0.00	-511,278.62	-0.96
Amount receivable												
DRS065EUR SwapsSettIToReceive		3,860,230.85	EUR	1.		1.		3,860,230.85	0.00	0.00	3,860,230.85	7.24
Adjustment accounts												
					SUM	(EUR)		3,332,555.87	0.00	0.00	3,332,555.87	6.25
Cash at Banks												
					SUM	(EUR)		-16,396.36	0.00	0.00	-16,396.36	-0.03

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935805 LYXOR DJ GLOBAL TITANS 50 UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
Other availabilities												
Financial accounts												
Spot transactions												
BK065EUR BkDep EUR SGP		-0.02	EUR	1.		1.		-0.02	0.00	0.00	-0.02	0.00
Financial accounts												
					SUM (EUR)			-0.02	0.00	0.00	-0.02	
Other availabilities												
					SUM (EUR)			-0.02	0.00	0.00	-0.02	
Cash												
					SUM (EUR)			-16,396.38	0.00	0.00	-16,396.38	-0.03
EURO												
					SUM (EUR)			9,723,640.39	1,346,552.52	0.00	11,070,192.91	20.75
POUND STERLING												
Equities												
Equities DRM												
Equities DRM												
GB0007980591 BP PLC	PGARANPDC-02415338	379,470.	P GBP	5.38	M	5.38	A	2,327,346.79	0.00	0.00	2,327,346.79	4.36
GB00BH4HKS39 VODAFONE GROUP	PGARANPDC-02412347	237,787.	P GBP	2.116	M	2.116	A	573,594.72	0.00	0.00	573,594.72	1.08
Equities DRM												
					SUM (EUR)			2,900,941.51	0.00	0.00	2,900,941.51	5.44
Equities DRM												
					SUM (EUR)			2,900,941.51	0.00	0.00	2,900,941.51	5.44
Equities												
					SUM (EUR)			2,900,941.51	0.00	0.00	2,900,941.51	5.44
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02412347 PDC LYXOGB00BH4HKS39	PGAR1 FIX 0.000	-503,157.29	GBP	100.	% 30/04/18			-573,594.72	0.00	0.00	-573,594.72	-1.08
PDC-02415338 FIX BP PLC	PGAR1 FIX 0.000	-2,041,548.6	GBP	100.	% 30/04/18			-2,327,346.79	0.00	0.00	-2,327,346.79	-4.36
A/P on Collateral sec (rcvd)												
					SUM (EUR)			-2,900,941.51	0.00	0.00	-2,900,941.51	-5.44
					SUM (EUR)			-2,900,941.51	0.00	0.00	-2,900,941.51	-5.44

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935805 LYXOR DJ GLOBAL TITANS 50 UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Lending / Borrowing												
					SUM	(EUR)		-2,900,941.51	0.00	0.00	-2,900,941.51	-5.44
POUND STERLING												
					SUM	(EUR)		0.00	0.00	0.00	0.00	
JAPAN YEN												
Equities												
Equities DRM												
Equities DRM												
JP3116000005 ASAHI GROUP HOLDING		13,939.	P JPY	5437.0887	M 27/04/18	5536.		579,817.15	3,859.42	0.00	583,676.57	1.09
JP3304200003 KOMATSU LTD		43,479.	P JPY	3629.3896	M 27/04/18	3750.		1,188,815.44	44,446.64	0.00	1,233,262.08	2.31
JP3351600006 SHISEIDO CO LTD		66,635.	P JPY	6178.235	M 27/04/18	7112.		3,149,632.17	434,951.43	0.00	3,584,583.60	6.72
JP3435000009 SONY CORP		28,818.	P JPY	5330.4604	M 27/04/18	5400.		1,157,381.34	19,688.31	0.00	1,177,069.65	2.21
JP3571400005 TOKYO ELECTRON LTD		10,897.	P JPY	19666.2695	M 27/04/18	21055.		1,626,258.16	109,170.48	0.00	1,735,428.64	3.25
JP3726800000 JAPAN TOBACCO		200,769.	P JPY	2951.8272	M 27/04/18	2936.5		4,497,576.45	-38,229.89	0.00	4,459,346.56	8.36
JP3802300008 FAST RETAILING		11,632.	P JPY	43459.5983	M 27/04/18	48210.		3,845,133.09	396,529.21	0.00	4,241,662.30	7.95
JP3932000007 YASKAWA ELECTRIC		37,561.	P JPY	4735.5001	M 27/04/18	4470.		1,355,481.31	-85,523.68	0.00	1,269,957.63	2.38
JP3942400007 ASTELLAS PHARMA INC		209,770.	P JPY	1577.82	M 27/04/18	1605.5		2,496,880.48	50,526.02	0.00	2,547,406.50	4.78
Equities DRM												
					SUM	(EUR)		19,896,975.59	935,417.94	0.00	20,832,393.53	39.05
Equities DRM												
					SUM	(EUR)		19,896,975.59	935,417.94	0.00	20,832,393.53	39.05
Equities												
					SUM	(EUR)		19,896,975.59	935,417.94	0.00	20,832,393.53	39.05
JAPAN YEN												
					SUM	(EUR)		19,896,975.59	935,417.94	0.00	20,832,393.53	39.05
US DOLLAR												
Equities												
Equities DRM												
Equities DRM												
IE00BTN1Y115 MEDTRONIC PLC	PGARANPDC-02412371	850.	P USD	80.13	M	80.13	A	56,373.53	0.00	0.00	56,373.53	0.11
US02079K1079 ALPHABET INC SHS C		1,609.	P USD	1039.0526	M 30/04/18	1017.33		1,381,511.07	-26,698.98	0.00	1,354,812.09	2.54
US02079K3059 ALPHABET INC-A		914.	P USD	1072.2311	M 30/04/18	1018.58		801,946.88	-31,393.89	0.00	770,552.99	1.44
US0231351067 AMAZON.COM		2,035.	P USD	1486.2736	M 30/04/18	1566.13		2,485,852.51	152,017.50	0.00	2,637,870.01	4.95
US0605051046 BANK OF AMERICA CORP		92,302.	P USD	30.1171	M 30/04/18	29.92		2,274,755.48	11,021.58	0.00	2,285,777.06	4.29
US0846707026 BERKSHIRE HATAW B		11,394.	P USD	198.9863	M 30/04/18	193.73		1,846,520.05	-19,538.08	0.00	1,826,981.97	3.43
US26441C2044 DUKE ENERGY		12,004.	P USD	78.7067	M 30/04/18	80.16		763,347.24	33,077.72	0.00	796,424.96	1.49
US30303M1027 FACEBOOK A		15,668.	P USD	185.8436	M 30/04/18	172.		2,361,555.47	-131,050.59	0.00	2,230,504.88	4.18
US3682872078 GAZPROM PJSC ADR		18,881.	P USD	4.6081	M 30/04/18	4.628		71,196.83	1,126.68	0.00	72,323.51	0.14
US38141G1040 GOLDMAN SACHS GRP		10,489.	P USD	254.2977	M 30/04/18	238.33		2,155,069.12	-86,004.92	0.00	2,069,064.20	3.88
US46625H1005 J.P.MORGAN CHASE		48,229.	P USD	109.2096	M 30/04/18	108.78		4,259,832.17	82,454.39	0.00	4,342,286.56	8.14
US61166W1018 MONSANTO		2,430.	P USD	124.8238	M 30/04/18	125.37		245,316.72	6,834.50	0.00	252,151.22	0.47
US64110L1061 NETFLIX		6,509.	P USD	304.2654	M 30/04/18	312.46		1,634,990.22	48,342.13	0.00	1,683,332.35	3.16

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935805 LYXOR DJ GLOBAL TITANS 50 UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE		QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
US65339F1012 NEXTERA ENERGY INC				810.	P USD	161.4095	M 30/04/18	163.91		106,480.16	3,408.19	0.00	109,888.35	0.21
US8766292051 TATNEFT PJSC ADR				1,849.	P USD	62.9732	M 30/04/18	64.5		94,580.01	4,129.23	0.00	98,709.24	0.19
Equities DRM														
							SUM (EUR)			20,539,327.46	47,725.46	0.00	20,587,052.92	38.59
Equities DRM														
							SUM (EUR)			20,539,327.46	47,725.46	0.00	20,587,052.92	38.59
Equities														
							SUM (EUR)			20,539,327.46	47,725.46	0.00	20,587,052.92	38.59
Lending / Borrowing														
A/P on Collateral sec (rcvd)														
PDC-02412371 PDC LYX0IE00BTN1Y115	PGAR1 FIX		0.000	-68,110.5	USD	100.	% 30/04/18			-56,373.53	0.00	0.00	-56,373.53	-0.11
A/P on Collateral sec (rcvd)														
							SUM (EUR)			-56,373.53	0.00	0.00	-56,373.53	-0.11
							SUM (EUR)			-56,373.53	0.00	0.00	-56,373.53	-0.11
Lending / Borrowing														
							SUM (EUR)			-56,373.53	0.00	0.00	-56,373.53	-0.11
Cash														
Other availabilities														
Financial accounts														
Spot transactions														
BK065USD BkDep USD SGP				1.99	USD	0.81407035		0.82767754		1.62	0.03	0.00	1.65	0.00
Financial accounts														
							SUM (EUR)			1.62	0.03	0.00	1.65	
Other availabilities														
							SUM (EUR)			1.62	0.03	0.00	1.65	
Cash														
							SUM (EUR)			1.62	0.03	0.00	1.65	
US DOLLAR														
							SUM (EUR)			20,482,955.55	47,725.49	0.00	20,530,681.04	38.49
FUND : LYXOR DJ GLOBAL TITANS 50 UCITS ETF (935805)														
							(EUR)			50,939,138.44	2,402,609.16	0.00	53,341,747.60	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935805 LYXOR DJ GLOBAL TITANS 50 UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 53,358,142.33

Day's management fees
PnAdmFee : 1,753.76 EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
D FR0007075494 PART D-EUR	EUR	53,341,747.60	1,653,563.	32.2586	100.		32.2586	32.2586

Net Asset Value EUR : 53,341,747.60

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935805 LYXOR DJ GLOBAL TITANS 50 UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report	for previous VNI calculation		variation
Rate	EUR in AUD :	1.60055	quoted :	30/04/18	0.	1.5989	quotation: 27/04/18	0.1032
Rate	EUR in CHF :	1.19605	quoted :	30/04/18	0.	1.1961	quotation: 27/04/18	-0.00418
Rate	EUR in GBP :	0.8772	quoted :	30/04/18	0.	0.87715	quotation: 27/04/18	0.0057
Rate	EUR in JPY :	132.2073	quoted :	30/04/18	0.	132.0092	quotation: 27/04/18	0.15007
Rate	EUR in USD :	1.2082	quoted :	30/04/18	0.	1.21015	quotation: 27/04/18	-0.16114

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report	for previous VNI calculation	
Rate	AUD in EUR :	0.62478523	quoted :	30/04/18	0.	0.6254299831	quotation: 27/04/18
Rate	CHF in EUR :	0.8360854479	quoted :	30/04/18	0.	0.8360504974	quotation: 27/04/18
Rate	GBP in EUR :	1.13999088	quoted :	30/04/18	0.	1.1400558627	quotation: 27/04/18
Rate	JPY in EUR :	0.0075638788	quoted :	30/04/18	0.	0.0075752296	quotation: 27/04/18
Rate	USD in EUR :	0.8276775368	quoted :	30/04/18	0.	0.8263438416	quotation: 27/04/18

Equity fund - Calc. weight of 95.89 %(threshold of 51. %)

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935942 LYX SMI DAY -2X INV UTS ETF — PARTIAL VALIDATION — Portfolio currency: CHF — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
AUSTRALIAN DOLLAR												
Equities												
Equities DRM												
Equities DRM												
AU000000BEN6 BENDIGO & ADEL BANK		43,710.	P AUD	10.122	M 30/04/18	10.62		331,011.60	15,873.31	0.00	346,884.91	0.79
AU000000QAN2 QANTAS AIRWAYS LTD		34,567.	P AUD	6.0293	M 30/04/18	5.77		155,927.63	-6,882.57	0.00	149,045.06	0.34
AU000000TLS2 TELSTRA CORP LTD		216,259.	P AUD	3.1366	M 30/04/18	3.18		507,130.28	6,773.01	0.00	513,903.29	1.17
AU000000WBC1 WESTPAC BANKING		13,855.	P AUD	28.8986	M 30/04/18	28.64		299,557.06	-3,033.21	0.00	296,523.85	0.68
Equities DRM												
					SUM	(CHF)		1,293,626.57	12,730.54	0.00	1,306,357.11	2.97
Equities DRM												
					SUM	(CHF)		1,293,626.57	12,730.54	0.00	1,306,357.11	2.97
Equities												
					SUM	(CHF)		1,293,626.57	12,730.54	0.00	1,306,357.11	2.97
AUSTRALIAN DOLLAR												
					SUM	(CHF)		1,293,626.57	12,730.54	0.00	1,306,357.11	2.97
SWISS FRANC												
Equities												
Equities DRM												
Equities DRM												
CH0012032048 ROCHE HLDG DR		7,886.	P CHF	217.071	M 30/04/18	220.85		1,711,821.66	29,801.44	0.00	1,741,623.10	3.96
CH0038863350 NESTLE SA		6,378.	P CHF	75.2	M 30/04/18	76.98		479,625.60	11,352.84	0.00	490,978.44	1.12
Equities DRM												
					SUM	(CHF)		2,191,447.26	41,154.28	0.00	2,232,601.54	5.08
Equities DRM												
					SUM	(CHF)		2,191,447.26	41,154.28	0.00	2,232,601.54	5.08
Equities												
					SUM	(CHF)		2,191,447.26	41,154.28	0.00	2,232,601.54	5.08
Forward Instruments												
Interest Rate Swaps												
Swaps												
Performance Swaps												
SWAP03547761 INDEX LEG C CHF LYX PRC		253,723,633.36	CHF	0.	30/04/18	117.31340902	V	0.00	43,928,210.42	0.00	43,928,210.42	100.00
SWAP03547789 FEES LEG C CHF LYX E PRC		1.	CHF	0.	30/04/18	2436335.07387	V	0.00	24,362.35	0.00	24,362.35	0.06
SWAP03547821 VRAC LEG LYX ETF DAI PRC		253,723,633.36	CHF	0.	30/04/18	83.09888459	V	0.00	-42,882,124.11	0.00	-42,882,124.11	-97.62

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18
PORTFOLIO: 935942 LYX SMI DAY -2X INV UTS ETF
PARTIAL VALIDATION
Fixing currency: WMC WM Closing (EUR)
Portfolio currency: CHF
(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Swaps												
					SUM (CHF)			0.00	1,070,448.66	0.00	1,070,448.66	2.44
Interest Rate Swaps												
					SUM (CHF)			0.00	1,070,448.66	0.00	1,070,448.66	2.44
Forward Instruments												
					SUM (CHF)			0.00	1,070,448.66	0.00	1,070,448.66	2.44
Cash												
Cash at Banks												
A/P + associated accounts												
Deferred settlement Purchases												
BDS065CHF	DsPur-Sec	-1,804,869.69	CHF	1.		1.		-1,804,869.69	0.00	0.00	-1,804,869.69	-4.11
A/P + associated accounts												
					SUM (CHF)			-1,804,869.69	0.00	0.00	-1,804,869.69	-4.11
A/R + associated accounts												
Deferred settlement Sales												
SDS065CHF	DsSal-Sec	3,244,331.44	CHF	1.		1.		3,244,331.44	0.00	0.00	3,244,331.44	7.39
A/R + associated accounts												
					SUM (CHF)			3,244,331.44	0.00	0.00	3,244,331.44	7.39
Adjustment accounts												
Accrued charges												
F120CHF	PnAdmFee	-24,362.34	CHF	1.		1.		-24,362.34	0.00	0.00	-24,362.34	-0.06
Amount payable												
DVS065CHF	SwapsSettlToPay	-1,439,461.75	CHF	1.		1.		-1,439,461.75	0.00	0.00	-1,439,461.75	-3.28
Adjustment accounts												
					SUM (CHF)			-1,463,824.09	0.00	0.00	-1,463,824.09	-3.33
Cash at Banks												
					SUM (CHF)			-24,362.34	0.00	0.00	-24,362.34	-0.06
Other availabilities												
Financial accounts												
Spot transactions												
BK065CHF	BkDep CHF SGP	0.04	CHF	1.		1.		0.04	0.00	0.00	0.04	0.00
Financial accounts												
					SUM (CHF)			0.04	0.00	0.00	0.04	
Other availabilities												
					SUM (CHF)			0.04	0.00	0.00	0.04	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935942 LYX SMI DAY -2X INV UTS ETF — PARTIAL VALIDATION — Portfolio currency: CHF — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	 NET P&L	 ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Cash												
					SUM	(CHF)		-24,362.30	0.00	0.00	-24,362.30	-0.06
SWISS FRANC												
					SUM	(CHF)		2,167,084.96	1,111,602.94	0.00	3,278,687.90	7.46
EURO												
Equities												
Equities DRM												
Equities DRM												
DE0005190003 BMW		344.	P EUR	81.087	M 30/04/18	92.47		30,539.66	7,506.31	0.00	38,045.97	0.09
DE0005937007 MAN AG		15,702.	P EUR	96.104	M 30/04/18	95.5		1,804,869.69	-11,343.68	0.00	1,793,526.01	4.08
DE000A0HN5C6 DEUTSCHE WOHNEN REIT		14.	P EUR	36.3014	M 30/04/18	39.14		597.36	58.03	0.00	655.39	0.00
ES0125220311 ACCIONA SA		19,544.	P EUR	77.3165	M 30/04/18	69.42		1,664,447.94	-41,713.70	0.00	1,622,734.24	3.69
ES0167050915 ACS		26,662.	P EUR	31.8514	M 30/04/18	35.03		1,000,127.28	116,947.37	0.00	1,117,074.65	2.54
FR0000054470 UBISOFT ENTERTAIN	PGARANPDC-02412310	1,016.	P EUR	79.26	M	79.26	A	96,315.71	0.00	0.00	96,315.71	0.22
FR0000120073 AIR LIQUIDE	PGARANPDC-02412285	366.	P EUR	108.05	M	108.05	A	47,299.35	0.00	0.00	47,299.35	0.11
FR0000120172 CARREFOUR SA	PGARANPDC-02412291	2,416.	P EUR	17.035	M	17.035	A	49,225.30	0.00	0.00	49,225.30	0.11
FR0000120271 TOTAL SA	PGARANPDC-02412330	745.	P EUR	52.33	M	52.33	A	46,629.03	0.00	0.00	46,629.03	0.11
FR0000120560 NEOPOST	PGARANPDC-02412300	1,716.	P EUR	22.36	M	22.5	A	45,892.15	0.00	0.00	45,892.15	0.10
FR0000120693 PERNOD-RICARD	PGARANPDC-02412345	278.	P EUR	137.55	M	137.55	A	45,735.64	0.00	0.00	45,735.64	0.10
FR0000121014 LVMH	PGARANPDC-02412322	127.	P EUR	289.3	M	289.3	A	43,944.19	0.00	0.00	43,944.19	0.10
FR0000121204 WENDEL ACT	PGARANPDC-02412336	294.	P EUR	125.2	M	125.2	A	44,025.17	0.00	0.00	44,025.17	0.10
FR0000121261 MICHELIN	PGARANPDC-02412295	388.	P EUR	116.55	M	116.55	A	54,087.06	0.00	0.00	54,087.06	0.12
FR0000121725 DASSAULT AVIATION	PGARANPDC-02412350	23.	P EUR	1655.	M	1655.	A	45,527.64	0.00	0.00	45,527.64	0.10
FR0000131757 ERAMET	PGARANPDC-02412316	5,153.	P EUR	144.1	M	144.1	A	888,123.70	0.00	0.00	888,123.70	2.02
FR0013269123 RUBIS SCA	PGARANPDC-02412306	858.	P EUR	64.5	M	64.5	A	66,190.60	0.00	0.00	66,190.60	0.15
LU0775917882 GRAND CITY PROP S.A.		2,743.	P EUR	19.7041	M 30/04/18	20.		64,647.28	968.02	0.00	65,615.30	0.15
NL0000235190 AIRBUS SHS		2,530.	P EUR	95.52	M 30/04/18	97.4		289,056.11	5,676.92	0.00	294,733.03	0.67
Equities DRM												
					SUM	(CHF)		6,327,280.86	78,099.27	0.00	6,405,380.13	14.58
Equities DRM												
					SUM	(CHF)		6,327,280.86	78,099.27	0.00	6,405,380.13	14.58
Equities												
					SUM	(CHF)		6,327,280.86	78,099.27	0.00	6,405,380.13	14.58
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02412285 PDC LYX0FR0000120073	PGAR1 FIX 0.000	-39,546.3	EUR	100.	% 30/04/18			-47,299.35	0.00	0.00	-47,299.35	-0.11
PDC-02412291 PDC LYX0FR0000120172	PGAR1 FIX 0.000	-41,156.56	EUR	100.	% 30/04/18			-49,225.30	0.00	0.00	-49,225.30	-0.11
PDC-02412295 PDC LYX0FR0000121261	PGAR1 FIX 0.000	-45,221.4	EUR	100.	% 30/04/18			-54,087.06	0.00	0.00	-54,087.06	-0.12
PDC-02412300 PDC LYX0FR0000120560	PGAR1 FIX 0.000	-38,369.76	EUR	100.	% 30/04/18			-45,892.15	0.00	0.00	-45,892.15	-0.10
PDC-02412306 PDC LYX0FR0013269123	PGAR1 FIX 0.000	-55,341.	EUR	100.	% 30/04/18			-66,190.60	0.00	0.00	-66,190.60	-0.15
PDC-02412310 PDC LYX0FR0000054470	PGAR1 FIX 0.000	-80,528.16	EUR	100.	% 30/04/18			-96,315.71	0.00	0.00	-96,315.71	-0.22
PDC-02412316 PDC LYX0FR0000131757	PGAR1 FIX 0.000	-742,547.3	EUR	100.	% 30/04/18			-888,123.70	0.00	0.00	-888,123.70	-2.02

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935942 LYX SMI DAY -2X INV UTS ETF — PARTIAL VALIDATION — Portfolio currency: CHF — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE		QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
PDC-02412322 PDC LYX0FR0000121014	PGAR1	FIX	0.000	-36,741.1	EUR	100. %	30/04/18			-43,944.19	0.00	0.00	-43,944.19	-0.10
PDC-02412330 PDC LYX0FR0000120271	PGAR1	FIX	0.000	-38,985.85	EUR	100. %	30/04/18			-46,629.03	0.00	0.00	-46,629.03	-0.11
PDC-02412336 PDC LYX0FR0000121204	PGAR1	FIX	0.000	-36,808.8	EUR	100. %	30/04/18			-44,025.17	0.00	0.00	-44,025.17	-0.10
PDC-02412345 PDC LYX0FR0000120693	PGAR1	FIX	0.000	-38,238.9	EUR	100. %	30/04/18			-45,735.64	0.00	0.00	-45,735.64	-0.10
PDC-02412350 PDC LYX0FR0000121725	PGAR1	FIX	0.000	-38,065.	EUR	100. %	30/04/18			-45,527.64	0.00	0.00	-45,527.64	-0.10
A/P on Collateral sec (rcvd)														
							SUM	(CHF)		-1,472,995.54	0.00	0.00	-1,472,995.54	-3.35
							SUM	(CHF)		-1,472,995.54	0.00	0.00	-1,472,995.54	-3.35
Lending / Borrowing														
							SUM	(CHF)		-1,472,995.54	0.00	0.00	-1,472,995.54	-3.35
EURO														
							SUM	(CHF)		4,854,285.32	78,099.27	0.00	4,932,384.59	11.23
JAPAN YEN														
Equities														
Equities DRM														
Equities DRM														
JP3165650007 NTT DOCOMO INC				141,526.	P JPY	2817.0329	M 27/04/18	2835.		3,556,974.43	72,829.70	0.00	3,629,804.13	8.26
JP3242800005 CANON INC				98,724.	P JPY	3936.3316	M 27/04/18	3790.		3,491,327.95	-106,349.97	0.00	3,384,977.98	7.71
JP3269600007 KURARAY				116,842.	P JPY	1793.484	M 27/04/18	1822.		1,885,466.39	40,466.94	0.00	1,925,933.33	4.38
JP3519400000 CHUGAI PHARM				5,722.	P JPY	5399.9182	M 27/04/18	5780.		277,265.98	21,939.53	0.00	299,205.51	0.68
JP3582600007 TOKYO TATEMONO				48,670.	P JPY	1588.567	M 27/04/18	1667.		696,600.19	37,390.99	0.00	733,991.18	1.67
JP3585800000 TOKYO EL HLDG				170,381.	P JPY	396.3948	M 27/04/18	521.		608,507.29	194,561.56	0.00	803,068.85	1.83
JP3633400001 TOYOTA MOTOR CORP				7,512.	P JPY	6760.2773	M 27/04/18	7181.		453,077.69	34,938.69	0.00	488,016.38	1.11
JP3752900005 JAPAN HOST HOLDINGS				66,895.	P JPY	1285.7786	M 27/04/18	1330.		771,656.05	33,238.88	0.00	804,894.93	1.83
JP3756600007 NINTENDO CO LTD				821.	P JPY	44813.0755	M 27/04/18	46170.		329,982.22	12,941.03	0.00	342,923.25	0.78
JP3802400006 FANUC LTD				8,051.	P JPY	26783.1976	M 27/04/18	23560.		1,948,714.59	-232,707.78	0.00	1,716,006.81	3.91
JP3890310000 MS AD ASSURANCE				9,642.	P JPY	3487.9461	M 27/04/18	3672.		300,047.13	20,257.85	0.00	320,304.98	0.73
JP3910660004 TOKIO MARINE HLDGS				48,083.	P JPY	4890.9468	M 27/04/18	5172.		2,098,152.66	151,647.62	0.00	2,249,800.28	5.12
JP3942800008 YAMAHA MOTOR CO LTD				17,915.	P JPY	3244.3165	M 27/04/18	3500.		524,586.23	42,669.32	0.00	567,255.55	1.29
Equities DRM														
							SUM	(CHF)		16,942,358.80	323,824.36	0.00	17,266,183.16	39.31
Equities DRM														
							SUM	(CHF)		16,942,358.80	323,824.36	0.00	17,266,183.16	39.31
Equities														
							SUM	(CHF)		16,942,358.80	323,824.36	0.00	17,266,183.16	39.31

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935942 LYX SMI DAY -2X INV UTS ETF — PARTIAL VALIDATION — Portfolio currency: CHF — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
JAPAN YEN												
					SUM	(CHF)		16,942,358.80	323,824.36	0.00	17,266,183.16	39.31
US DOLLAR												
Equities												
Equities DRM												
Equities DRM												
US02079K1079 ALPHABET INC SHS C		2,021.	P USD	1101.4663	M 30/04/18	1017.33		2,099,802.11	-64,454.14	0.00	2,035,347.97	4.63
US0231351067 AMAZON.COM		2,307.	P USD	1454.4249	M 30/04/18	1566.13		3,211,367.55	365,360.39	0.00	3,576,727.94	8.14
US0605051046 BANK OF AMERICA CORP		19,081.	P USD	32.1573	M 30/04/18	29.92		583,011.26	-17,848.91	0.00	565,162.35	1.29
US0846707026 BERKSHIRE HATAW B		1,678.	P USD	218.2423	M 30/04/18	193.73		346,365.04	-24,555.19	0.00	321,809.85	0.73
US1510201049 CELGENE CORP		7,388.	P USD	87.1468	M 30/04/18	87.1		609,434.87	27,588.76	0.00	637,023.63	1.45
US2546871060 WALT DISNEY COMPANY		21,703.	P USD	110.709	M 30/04/18	100.33		2,233,566.92	-78,002.10	0.00	2,155,564.82	4.91
US26441C2044 DUKE ENERGY		23,281.	P USD	76.157	M 30/04/18	80.16		1,706,200.73	141,237.15	0.00	1,847,437.88	4.21
US30303M1027 FACEBOOK A		6,102.	P USD	181.0388	M 30/04/18	172.		1,042,723.90	-3,734.41	0.00	1,038,989.49	2.37
US55315J1025 MMC NOR NICKEL ADR		9,375.	P USD	19.6692	M 30/04/18	17.195		183,425.96	-23,843.93	0.00	159,582.03	0.36
US5949181045 MICROSOFT CORP		18,444.	P USD	93.5175	M 30/04/18	93.52		1,636,286.20	71,250.77	0.00	1,707,536.97	3.89
US64110L1061 NETFLIX		4,305.	P USD	304.5961	M 30/04/18	312.46		1,295,101.96	36,511.23	0.00	1,331,613.19	3.03
US9285634021 VMWARE CLASS A		558.	P USD	94.2876	M 30/04/18	133.26		52,977.97	20,633.33	0.00	73,611.30	0.17
US98419M1009 XYLEM		23,476.	P USD	75.1415	M 30/04/18	72.9		1,668,459.38	25,730.69	0.00	1,694,190.07	3.86
Equities DRM												
					SUM	(CHF)		16,668,723.85	475,873.64	0.00	17,144,597.49	39.03
Equities DRM												
					SUM	(CHF)		16,668,723.85	475,873.64	0.00	17,144,597.49	39.03
Equities												
					SUM	(CHF)		16,668,723.85	475,873.64	0.00	17,144,597.49	39.03
US DOLLAR												
					SUM	(CHF)		16,668,723.85	475,873.64	0.00	17,144,597.49	39.03
FUND : LYX SMI DAY -2X INV UTS ETF		**(935942)**										
						(CHF)		41,926,079.50	2,002,130.75	0.00	43,928,210.25	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935942 LYX SMI DAY -2X INV UTS ETF — PARTIAL VALIDATION — Portfolio currency: CHF — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 43,952,572.55

Day's management fees
PnAdmFee : 2,166.43 CHF

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
A FR0010869438 Part A	CHF	43,928,210.25	4,932,419.	8.9060	100.		8.9060	8.9060

Net Asset Value CHF : 43,928,210.25

A	EUR	36,727,737.34	7.44	0.8360854479	7.44	7.44

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935942 LYX SMI DAY -2X INV UTS ETF — PARTIAL VALIDATION — Portfolio currency: CHF — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report	for previous VNI calculation			variation
Rate	AUD in CHF :	0.7472743744	quoted	: 30/04/18	0.	0.7480768028	quotation:	27/04/18	-0.10727
Rate	EUR in CHF :	1.19605	quoted	: 30/04/18	0.	1.1961	quotation:	27/04/18	-0.00418
Rate	JPY in CHF :	0.0090467772	quoted	: 30/04/18	0.	0.0090607321	quotation:	27/04/18	-0.15402
Rate	USD in CHF :	0.9899437179	quoted	: 30/04/18	0.	0.988389869	quotation:	27/04/18	0.15721

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report	for previous VNI calculation		
Rate	CHF in AUD :	1.3381965637	quoted	: 30/04/18	0.	1.3367611403	quotation:	27/04/18
Rate	CHF in EUR :	0.8360854479	quoted	: 30/04/18	0.	0.8360504974	quotation:	27/04/18
Rate	CHF in JPY :	110.5366008129	quoted	: 30/04/18	0.	110.366357703	quotation:	27/04/18
Rate	CHF in USD :	1.0101584382	quoted	: 30/04/18	0.	1.0117465095	quotation:	27/04/18

Equity fund - Calc. weight of 95.44 %(threshold of 51. %)

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935941 LYX DAYLY SHORTDAX 2X UCETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
SWISS FRANC												
Equities												
Equities DRM												
Equities DRM												
CH0011075394 ZURICH INSURANCE		4,811.	P CHF	312.5604	M 30/04/18	317.6		1,256,929.74	20,586.75	0.00	1,277,516.49	1.65
CH0012032048 ROCHE HLDG DR		29,380.	P CHF	217.4621	M 30/04/18	220.85		5,359,254.52	65,746.94	0.00	5,425,001.46	7.01
CH0012453913 TEMENOS AG-NOM		8,259.	P CHF	105.7979	M 30/04/18	125.3		741,878.73	123,346.55	0.00	865,225.28	1.12
CH0024608827 PARTNERS GROUP HOL		1,096.	P CHF	693.4208	M 30/04/18	726.5		647,129.80	18,598.22	0.00	665,728.02	0.86
CH0038863350 NESTLE SA		4,443.	P CHF	75.0868	M 30/04/18	76.98		279,324.17	6,635.56	0.00	285,959.73	0.37
Equities DRM												
					SUM	(EUR)		8,284,516.96	234,914.02	0.00	8,519,430.98	11.02
Equities DRM												
					SUM	(EUR)		8,284,516.96	234,914.02	0.00	8,519,430.98	11.02
Equities												
					SUM	(EUR)		8,284,516.96	234,914.02	0.00	8,519,430.98	11.02
SWISS FRANC												
					SUM	(EUR)		8,284,516.96	234,914.02	0.00	8,519,430.98	11.02
EURO												
Equities												
Equities DRM												
Equities DRM												
DE0005557508 DEUTSCHE TEL AG-NOM		146,834.	P EUR	14.2874	M 30/04/18	14.495		2,097,882.31	30,476.52	0.00	2,128,358.83	2.75
DE0007297004 SUEDZUCKER		78,779.	P EUR	13.925	M 30/04/18	13.79		1,096,997.58	-10,635.17	0.00	1,086,362.41	1.40
DE000A1ML7J1 VONOVIA SE REIT		21,366.	P EUR	41.13	M 30/04/18	41.61		878,783.58	10,255.68	0.00	889,039.26	1.15
DE000CBK1001 COMMERZBANK		199,022.	P EUR	10.844	M 30/04/18	10.71		2,158,194.57	-26,668.95	0.00	2,131,525.62	2.76
DE000PAH0038 PORSCHE AUTOMOBIL		16,418.	P EUR	71.46	M 30/04/18	70.8		1,173,230.28	-10,835.88	0.00	1,162,394.40	1.50
ES0167050915 ACS		44,820.	P EUR	31.6621	M 30/04/18	35.03		1,419,095.88	150,948.72	0.00	1,570,044.60	2.03
FR0000120172 CARREFOUR SA	PGARANPDC-02412232	3,096.	P EUR	17.035	M	17.035	A	52,740.36	0.00	0.00	52,740.36	0.07
FR0000120271 TOTAL SA	PGARANPDC-02412279	968.	P EUR	52.33	M	52.33	A	50,655.44	0.00	0.00	50,655.44	0.07
FR0000120560 NEOPOST	PGARANPDC-02412242	2,128.	P EUR	22.36	M	22.5	A	47,582.08	0.00	0.00	47,582.08	0.06
FR0000121204 WENDEL ACT	PGARANPDC-02412236	371.	P EUR	125.2	M	125.2	A	46,449.20	0.00	0.00	46,449.20	0.06
FR0000125007 COMP DE SAINT GOBAIN	PGARANPDC-02412287	1,371.	P EUR	43.495	M	43.495	A	59,631.65	0.00	0.00	59,631.65	0.08
FR0000130395 REMY COINTREAU	PGARANPDC-02412246	499.	P EUR	114.1	M	114.1	A	56,935.90	0.00	0.00	56,935.90	0.07
FR0000130452 EIFFAGE	PGARANPDC-02412274	1,615.	P EUR	98.7	M	98.7	A	159,400.50	0.00	0.00	159,400.50	0.21
FR0004125920 AMUNDI	PGARANPDC-02412263	16,083.	P EUR	70.48	M	70.48	A	1,133,529.84	0.00	0.00	1,133,529.84	1.47
FR0010313833 ARKEMA	PGARANPDC-02412228	535.	P EUR	108.5	M	108.5	A	58,047.50	0.00	0.00	58,047.50	0.08
FR0013269123 RUBIS SCA	PGARANPDC-02412253	856.	P EUR	64.5	M	64.5	A	55,212.00	0.00	0.00	55,212.00	0.07
NL0000009827 KONINKLIJKE DSM NV		11,713.	P EUR	80.06	M 30/04/18	85.82		937,742.78	67,466.88	0.00	1,005,209.66	1.30
NL0012059018 EXOR RG		5,576.	P EUR	61.02	M 30/04/18	61.54		340,247.52	2,899.52	0.00	343,147.04	0.44

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935941 LYX DAYLY SHORTDAX 2X UCETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Equities DRM												
					SUM	(EUR)		11,822,358.97	213,907.32	0.00	12,036,266.29	15.56
Equities DRM												
					SUM	(EUR)		11,822,358.97	213,907.32	0.00	12,036,266.29	15.56
Equities												
					SUM	(EUR)		11,822,358.97	213,907.32	0.00	12,036,266.29	15.56
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02412228 PDC LYX0FR0010313833	PGAR1 FIX	0.000 -58,047.5	EUR	100. %	30/04/18			-58,047.50	0.00	0.00	-58,047.50	-0.08
PDC-02412232 PDC LYX0FR0000120172	PGAR1 FIX	0.000 -52,740.36	EUR	100. %	30/04/18			-52,740.36	0.00	0.00	-52,740.36	-0.07
PDC-02412236 PDC LYX0FR0000121204	PGAR1 FIX	0.000 -46,449.2	EUR	100. %	30/04/18			-46,449.20	0.00	0.00	-46,449.20	-0.06
PDC-02412242 PDC LYX0FR0000120560	PGAR1 FIX	0.000 -47,582.08	EUR	100. %	30/04/18			-47,582.08	0.00	0.00	-47,582.08	-0.06
PDC-02412246 PDC LYX0FR0000130395	PGAR1 FIX	0.000 -56,935.9	EUR	100. %	30/04/18			-56,935.90	0.00	0.00	-56,935.90	-0.07
PDC-02412253 PDC LYX0FR0013269123	PGAR1 FIX	0.000 -55,212.	EUR	100. %	30/04/18			-55,212.00	0.00	0.00	-55,212.00	-0.07
PDC-02412263 PDC LYX0FR0004125920	PGAR1 FIX	0.000 -1,133,529.84	EUR	100. %	30/04/18			-1,133,529.84	0.00	0.00	-1,133,529.84	-1.47
PDC-02412274 PDC LYX0FR0000130452	PGAR1 FIX	0.000 -159,400.5	EUR	100. %	30/04/18			-159,400.50	0.00	0.00	-159,400.50	-0.21
PDC-02412279 PDC LYX0FR0000120271	PGAR1 FIX	0.000 -50,655.44	EUR	100. %	30/04/18			-50,655.44	0.00	0.00	-50,655.44	-0.07
PDC-02412287 PDC LYX0FR0000125007	PGAR1 FIX	0.000 -59,631.65	EUR	100. %	30/04/18			-59,631.65	0.00	0.00	-59,631.65	-0.08
A/P on Collateral sec (rcvd)												
					SUM	(EUR)		-1,720,184.47	0.00	0.00	-1,720,184.47	-2.22
					SUM	(EUR)		-1,720,184.47	0.00	0.00	-1,720,184.47	-2.22
Lending / Borrowing												
					SUM	(EUR)		-1,720,184.47	0.00	0.00	-1,720,184.47	-2.22
Forward Instruments												
Interest Rate Swaps												
Swaps												
Performance Swaps												
SWAP03547717 FEES LEG C EUR LYX E PRC		1.	EUR	0.	30/04/18	3599017.746426	V	0.00	35,989.18	0.00	35,989.18	0.05
SWAP03547753 VRAC LEG LYX ETF DAI PRC		868,499,353.44	EUR	0.	30/04/18	91.17448129	V	0.00	-76,649,572.96	0.00	-76,649,572.96	-99.11
SWAP03547770 INDEX LEG C EUR LYX PRC		868,499,354.44	EUR	0.	30/04/18	108.90483308	V	0.00	77,338,417.78	0.00	77,338,417.78	100.00
Swaps												
					SUM	(EUR)		0.00	724,834.00	0.00	724,834.00	0.94
Interest Rate Swaps												
					SUM	(EUR)		0.00	724,834.00	0.00	724,834.00	0.94

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935941 LYX DAYLY SHORTDAX 2X UCETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Forward Instruments												
					SUM (EUR)			0.00	724,834.00	0.00	724,834.00	0.94
Cash												
Cash at Banks												
A/P + associated accounts												
Deferred settlement Purchases												
BDS065EUR	DsPur-Sec	-2,912,520.66	EUR	1.		1.		-2,912,520.66	0.00	0.00	-2,912,520.66	-3.77
A/P + associated accounts												
					SUM (EUR)			-2,912,520.66	0.00	0.00	-2,912,520.66	-3.77
A/R + associated accounts												
Deferred settlement Sales												
SDS065EUR	DsSal-Sec	5,020,448.33	EUR	1.		1.		5,020,448.33	0.00	0.00	5,020,448.33	6.49
A/R + associated accounts												
					SUM (EUR)			5,020,448.33	0.00	0.00	5,020,448.33	6.49
Adjustment accounts												
Accrued charges												
F120EUR	PnAdmFee	-35,989.18	EUR	1.		1.		-35,989.18	0.00	0.00	-35,989.18	-0.05
Amount payable												
DVS065EUR	SwapsSettItToPay	-2,107,927.67	EUR	1.		1.		-2,107,927.67	0.00	0.00	-2,107,927.67	-2.73
Adjustment accounts												
					SUM (EUR)			-2,143,916.85	0.00	0.00	-2,143,916.85	-2.77
Cash at Banks												
					SUM (EUR)			-35,989.18	0.00	0.00	-35,989.18	-0.05
Other availabilities												
Financial accounts												
Spot transactions												
BK065EUR	BkDep EUR SGP	0.02	EUR	1.		1.		0.02	0.00	0.00	0.02	0.00
Financial accounts												
					SUM (EUR)			0.02	0.00	0.00	0.02	
Other availabilities												
					SUM (EUR)			0.02	0.00	0.00	0.02	
Cash												
					SUM (EUR)			-35,989.16	0.00	0.00	-35,989.16	-0.05
EURO												
					SUM (EUR)			10,066,185.34	938,741.32	0.00	11,004,926.66	14.23

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18
PORTFOLIO: 935941 LYX DAYLY SHORTDAX 2X UCETF
PARTIAL VALIDATION
Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR
(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE		QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
POUND STERLING													
Equities													
Equities DRM													
Equities DRM													
GB0002162385 AVIVA PLC	PGARANPDC-02412268		9,307.	P GBP	5.29	M	5.25	A	56,126.35	0.00	0.00	56,126.35	0.07
Equities DRM						SUM	(EUR)		56,126.35	0.00	0.00	56,126.35	0.07
Equities DRM						SUM	(EUR)		56,126.35	0.00	0.00	56,126.35	0.07
Equities						SUM	(EUR)		56,126.35	0.00	0.00	56,126.35	0.07
Lending / Borrowing													
A/P on Collateral sec (rcvd)													
PDC-02412268 PDC LYX0GB0002162385	PGAR1 FIX	0.000	-49,234.03	GBP	100.	% 30/04/18			-56,126.35	0.00	0.00	-56,126.35	-0.07
A/P on Collateral sec (rcvd)						SUM	(EUR)		-56,126.35	0.00	0.00	-56,126.35	-0.07
						SUM	(EUR)		-56,126.35	0.00	0.00	-56,126.35	-0.07
Lending / Borrowing						SUM	(EUR)		-56,126.35	0.00	0.00	-56,126.35	-0.07
POUND STERLING						SUM	(EUR)		0.00	0.00	0.00	0.00	
JAPAN YEN													
Equities													
Equities DRM													
Equities DRM													
JP3112000009 ASAHI GLASS CO LTD			46,587.	P JPY	4444.1524	M 27/04/18	4540.		1,566,868.45	32,929.59	0.00	1,599,798.04	2.07
JP3120010008 ICHIGO INC	PGARANPDC-02412258		16,117.	P JPY	488.	M	488.	A	59,490.63	0.00	0.00	59,490.63	0.08
JP3242800005 CANON INC			39,746.	P JPY	3935.3231	M 27/04/18	3790.		1,200,494.21	-61,091.62	0.00	1,139,402.59	1.47
JP3249600002 KYOCERA CORP			66,104.	P JPY	5951.0533	M 27/04/18	6998.		2,985,259.78	513,758.75	0.00	3,499,018.53	4.52
JP3270000007 KURITA WATER IND			26,946.	P JPY	3495.4277	M 27/04/18	3550.		711,596.98	11,950.81	0.00	723,547.79	0.94
JP3351600006 SHISEIDO CO LTD			49,246.	P JPY	6845.7822	M 27/04/18	7112.		2,577,589.11	71,565.30	0.00	2,649,154.41	3.43
JP3371200001 SHIN-ETSU CHEMICAL			8,568.	P JPY	10855.9995	M 27/04/18	11005.		699,083.96	14,120.53	0.00	713,204.49	0.92
JP3414750004 SEIKO EPSON CORP			78,948.	P JPY	1966.4388	M 27/04/18	2055.		1,170,406.96	56,742.68	0.00	1,227,149.64	1.59
JP3519400000 CHUGAI PHARM			22,610.	P JPY	5484.1494	M 27/04/18	5780.		949,576.26	38,915.30	0.00	988,491.56	1.28
JP3596200000 TOTO LTD			17,227.	P JPY	6100.77	M 27/04/18	6210.		795,225.56	13,955.70	0.00	809,181.26	1.05
JP3637300009 TREND MICRO INC			13,016.	P JPY	5242.4631	M 27/04/18	6560.		514,595.86	131,245.63	0.00	645,841.49	0.84
JP3733400000 NIPPON EL GLASS			38,379.	P JPY	3121.4574	M 27/04/18	3155.		923,914.94	-8,037.03	0.00	915,877.91	1.18
JP3735400008 NIPPON TELEGRAPH TEL			150,075.	P JPY	5204.0654	M 27/04/18	5205.		5,856,957.61	51,493.55	0.00	5,908,451.16	7.64
JP3802400006 FANUC LTD			5,594.	P JPY	26392.5492	M 27/04/18	23560.		1,107,196.70	-110,318.01	0.00	996,878.69	1.29

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935941 LYX DAYLY SHORTDAX 2X UCETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
JP3866800000 PANASONIC CORP		308,798.	P JPY	1522.136	M 27/04/18	1632.		3,578,939.81	232,939.99	0.00	3,811,879.80	4.93
JP3942400007 ASTELLAS PHARMA INC		120,590.	P JPY	1583.6041	M 27/04/18	1605.5		1,444,953.75	19,468.00	0.00	1,464,421.75	1.89
Equities DRM												
					SUM	(EUR)		26,142,150.57	1,009,639.17	0.00	27,151,789.74	35.11
Equities DRM												
					SUM	(EUR)		26,142,150.57	1,009,639.17	0.00	27,151,789.74	35.11
Equities												
					SUM	(EUR)		26,142,150.57	1,009,639.17	0.00	27,151,789.74	35.11
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02412258 PDC LYXOJP3120010008	PGAR1 FIX	0.000 -7,865,096.	JPY	100.	% 30/04/18			-59,490.63	0.00	0.00	-59,490.63	-0.08
A/P on Collateral sec (rcvd)												
					SUM	(EUR)		-59,490.63	0.00	0.00	-59,490.63	-0.08
					SUM	(EUR)		-59,490.63	0.00	0.00	-59,490.63	-0.08
Lending / Borrowing												
					SUM	(EUR)		-59,490.63	0.00	0.00	-59,490.63	-0.08
JAPAN YEN												
					SUM	(EUR)		26,082,659.94	1,009,639.17	0.00	27,092,299.11	35.03
US DOLLAR												
Equities												
Equities DRM												
Equities DRM												
NL0009693779 INTERXION		9,785.	P USD	56.0951	M 30/04/18	65.02		445,274.93	81,310.65	0.00	526,585.58	0.68
US02079K1079 ALPHABET INC SHS C		772.	P USD	1122.0326	M 30/04/18	1017.33		701,322.01	-51,281.65	0.00	650,040.36	0.84
US0231351067 AMAZON.COM		5,123.	P USD	1422.8099	M 30/04/18	1566.13		5,974,175.84	666,516.09	0.00	6,640,691.93	8.59
US0846707026 BERKSHIRE HATAW B		19,066.	P USD	202.636	M 30/04/18	193.73		3,143,711.85	-86,555.60	0.00	3,057,156.25	3.95
US1510201049 CELGENE CORP		26,121.	P USD	87.2736	M 30/04/18	87.1		1,844,397.05	38,684.48	0.00	1,883,081.53	2.43
US2003401070 COMERICA INC		18,755.	P USD	94.0948	M 30/04/18	94.58		1,428,829.89	39,344.17	0.00	1,468,174.06	1.90
US20825C1045 CONOCOPHILLIPS		3,882.	P USD	55.6361	M 30/04/18	65.5		177,083.14	33,371.25	0.00	210,454.39	0.27
US2243991054 CRANE CO		7,012.	P USD	96.3303	M 30/04/18	83.64		545,021.90	-59,602.53	0.00	485,419.37	0.63
US2546871060 WALT DISNEY COMPANY		38,812.	P USD	105.2155	M 30/04/18	100.33		3,272,264.70	-49,281.78	0.00	3,222,982.92	4.17
US2567461080 DOLLAR TREE INC		15,086.	P USD	96.1881	M 30/04/18	95.89		1,192,108.33	5,207.13	0.00	1,197,315.46	1.55
US30303M1027 FACEBOOK A		13,715.	P USD	180.5763	M 30/04/18	172.		1,984,537.78	-32,063.02	0.00	1,952,474.76	2.52
US3696041033 GENERAL ELECTRIC CO		79,184.	P USD	13.1127	M 30/04/18	14.07		843,406.63	78,724.54	0.00	922,131.17	1.19
US37940X1028 GLOBAL PAYMENTS		7,142.	P USD	108.8751	M 30/04/18	113.05		633,522.87	34,746.54	0.00	668,269.41	0.86
US46120E6023 INTUITIVE SURGICAL		1,392.	P USD	424.8348	M 30/04/18	440.78		481,905.21	25,929.39	0.00	507,834.60	0.66
US49427F1084 KILROY REALTY CORP		3,753.	P USD	68.9261	M 30/04/18	71.67		211,780.93	10,845.71	0.00	222,626.64	0.29
US55315J1025 MMC NOR NICKEL ADR		13,464.	P USD	16.4507	M 30/04/18	17.195		179,425.65	12,192.86	0.00	191,618.51	0.25
US55953Q2021 MAGNIT SP		976.	P USD	20.3987	M 30/04/18	18.99		16,172.50	-832.13	0.00	15,340.37	0.02

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935941 LYX DAYLY SHORTDAX 2X UCETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
US5801351017 MC DONALD'S CORP		10,748.	P USD	156.0082	M 30/04/18	167.44		1,347,673.98	141,851.86	0.00	1,489,525.84	1.93
US64110L1061 NETFLIX		17,629.	P USD	304.2654	M 30/04/18	312.46		4,428,213.63	130,930.01	0.00	4,559,143.64	5.90
US69343P1057 OIL COM LUKOIL PJSC		1,031.	P USD	63.5688	M 30/04/18	66.8		53,657.05	3,345.76	0.00	57,002.81	0.07
US70450Y1038 PAYPAL HOLDINGS INC		4,876.	P USD	67.6998	M 30/04/18	74.61		278,486.61	22,621.12	0.00	301,107.73	0.39
US8666741041 SUN COMMUNITIES		4,581.	P USD	91.4951	M 30/04/18	93.85		343,148.59	12,692.21	0.00	355,840.80	0.46
US90346E1038 US SILICA HOLDING		5,495.	P USD	25.0906	M 30/04/18	30.11		111,628.96	25,313.97	0.00	136,942.93	0.18
Equities DRM												
					SUM	(EUR)		29,637,750.03	1,084,011.03	0.00	30,721,761.06	39.72
Equities DRM												
					SUM	(EUR)		29,637,750.03	1,084,011.03	0.00	30,721,761.06	39.72
Equities												
					SUM	(EUR)		29,637,750.03	1,084,011.03	0.00	30,721,761.06	39.72
US DOLLAR												
					SUM	(EUR)		29,637,750.03	1,084,011.03	0.00	30,721,761.06	39.72
FUND : LYX DAILY SHORTDAX X2 UCETF (935941)												
						(EUR)		74,071,112.27	3,267,305.54	0.00	77,338,417.81	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935941 LYX DAYLY SHORTDAX 2X UCETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 77,374,406.97

Day's management fees
PnAdmFee : 3,814.14 EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
A FR0010869495 Part A	EUR	77,338,417.81	19,878,676.	3.8905	100.		3.8905	3.8905

Net Asset Value EUR : 77,338,417.81

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935941 LYX DAYLY SHORTDAX 2X UCETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report	for previous VNI calculation			variation
Rate	EUR in CHF :	1.19605	quoted	: 30/04/18	0.	1.1961	quotation:	27/04/18	-0.00418
Rate	EUR in GBP :	0.8772	quoted	: 30/04/18	0.	0.87715	quotation:	27/04/18	0.0057
Rate	EUR in JPY :	132.2073	quoted	: 30/04/18	0.	132.0092	quotation:	27/04/18	0.15007
Rate	EUR in USD :	1.2082	quoted	: 30/04/18	0.	1.21015	quotation:	27/04/18	-0.16114

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report	for previous VNI calculation		
Rate	CHF in EUR :	0.8360854479	quoted	: 30/04/18	0.	0.8360504974	quotation:	27/04/18
Rate	GBP in EUR :	1.13999088	quoted	: 30/04/18	0.	1.1400558627	quotation:	27/04/18
Rate	JPY in EUR :	0.0075638788	quoted	: 30/04/18	0.	0.0075752296	quotation:	27/04/18
Rate	USD in EUR :	0.8276775368	quoted	: 30/04/18	0.	0.8263438416	quotation:	27/04/18

Equity fund - Calc. weight of 96.87 %(threshold of 51. %)

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935967 LYX IBX35 DBL APAL D UC ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	 NET P&L	 ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
EURO												
Equities												
Equities DRM												
Equities DRM												
CH0198251305 COCA COLA HBC	PGARANPDC-02415342	5,887.	P EUR	24.44	M	27.9	A	143,878.28	0.00	0.00	143,878.28	0.12
DE0005810055 DEUTSCHE BOERSE AG	PGARANPDC-02411329	11,902.	P EUR	111.65	M	111.65	A	1,328,858.30	0.00	0.00	1,328,858.30	1.12
DE0007030009 RHEINMETALL AG	PGARANPDC-02411409	2,847.	P EUR	108.65	M	108.65	A	309,326.55	0.00	0.00	309,326.55	0.26
DE000BAY0017 BAYER AG	PGARANPDC-02411291	44,838.	P EUR	99.28	M	99.28	A	4,451,516.64	0.00	0.00	4,451,516.64	3.77
FR0000031122 AIR FRANCE-KLM	PGARANPDC-02411249	21,960.	P EUR	8.138	M	8.052	A	178,710.48	0.00	0.00	178,710.48	0.15
FR0000045072 CREDIT AGRICOLE SA	PGARANPDC-02411237	224,076.	P EUR	13.635	M	13.635	A	3,055,276.26	0.00	0.00	3,055,276.26	2.58
FR0000052292 HERMES INTL	PGARANPDC-02411416	3,048.	P EUR	535.8	M	535.8	A	1,633,118.40	0.00	0.00	1,633,118.40	1.38
FR0000054470 UBISOFT ENTERTAIN	PGARANPDC-02415343	73,585.	P EUR	79.26	M	79.26	A	5,832,347.10	0.00	0.00	5,832,347.10	4.93
FR0000064578 COVIVIO REITS	PGARANPDC-02411336	1,412.	P EUR	92.65	M	92.65	A	130,821.80	0.00	0.00	130,821.80	0.11
FR0000121329 THALES SA	PGARANPDC-02411373	55,408.	P EUR	105.	M	105.	A	5,817,840.00	0.00	0.00	5,817,840.00	4.92
FR0000121709 SEB	PGARANPDC-02411434	2,829.	P EUR	158.9	M	158.9	A	449,528.10	0.00	0.00	449,528.10	0.38
FR0000121725 DASSAULT AVIATION	PGARANPDC-02411612	754.	P EUR	1655.	M	1655.	A	1,247,870.00	0.00	0.00	1,247,870.00	1.06
FR0000125346 INGENICO GROUP	PGARANPDC-02411746	15,030.	P EUR	72.4	M	72.4	A	1,088,172.00	0.00	0.00	1,088,172.00	0.92
FR0000130395 REMY COINTREAU	PGARANPDC-02411403	14,351.	P EUR	114.1	M	114.1	A	1,637,449.10	0.00	0.00	1,637,449.10	1.39
FR0000130452 EIFFAGE	PGARANPDC-02415337	75,733.	P EUR	98.7	M	98.7	A	7,474,847.10	0.00	0.00	7,474,847.10	6.32
FR0000131104 BNP PARIBAS	PGARANPDC-02411623	45,458.	P EUR	63.98	M	63.98	A	2,908,402.84	0.00	0.00	2,908,402.84	2.46
FR0000131757 ERAMET	PGARANPDC-02411547	7,579.	P EUR	144.1	M	144.1	A	1,092,133.90	0.00	0.00	1,092,133.90	0.92
FR0004125920 AMUNDI	PGARANPDC-02411618	9,456.	P EUR	70.48	M	70.48	A	666,458.88	0.00	0.00	666,458.88	0.56
FR0006174348 BUREAU VERITAS	PGARANPDC-02411304	40,400.	P EUR	21.65	M	21.65	A	874,660.00	0.00	0.00	874,660.00	0.74
FR0010220475 ALSTOM	PGARANPDC-02411269	13,247.	P EUR	37.71	M	37.71	A	499,544.37	0.00	0.00	499,544.37	0.42
FR0010242511 EDF	PGARANPDC-02411721	263,579.	P EUR	11.65	M	11.65	A	3,070,695.35	0.00	0.00	3,070,695.35	2.60
FR0010259150 IPSEN	PGARANPDC-02411553	15,175.	P EUR	134.5	M	134.5	A	2,041,037.50	0.00	0.00	2,041,037.50	1.73
FR0010313833 ARKEMA	PGARANPDC-02411263	29,295.	P EUR	108.5	M	108.5	A	3,178,507.50	0.00	0.00	3,178,507.50	2.69
FR0010340141 ADP	PGARANPDC-02411243	8,785.	P EUR	182.4	M	182.4	A	1,602,384.00	0.00	0.00	1,602,384.00	1.36
FR0010451203 REXEL	PGARANPDC-02411427	372,107.	P EUR	12.85	M	12.85	A	4,781,574.95	0.00	0.00	4,781,574.95	4.05
FR0012435121 ELIS SA	PGARANPDC-02411606	7,894.	P EUR	19.82	M	19.88	A	156,459.08	0.00	0.00	156,459.08	0.13
FR0013269123 RUBIS SCA	PGARANPDC-02411421	7,729.	P EUR	64.5	M	64.5	A	498,520.50	0.00	0.00	498,520.50	0.42
GB0059822006 DIALOG SEMICONDUCT	PGARANPDC-02411833	3,790.	P EUR	17.735	M	17.985	A	67,215.65	0.00	0.00	67,215.65	0.06
Equities DRM												
					SUM	(EUR)		56,217,154.63	0.00	0.00	56,217,154.63	47.56
Equities DRM												
					SUM	(EUR)		56,217,154.63	0.00	0.00	56,217,154.63	47.56
Equities												
					SUM	(EUR)		56,217,154.63	0.00	0.00	56,217,154.63	47.56
Lending / Borrowing												

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935967 LYX IBX35 DBL APAL D UC ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	<---------- Fund currency			---------->	PRCT
	ASST/LINE	QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION	PRCT NA
A/P on Collateral sec (rcvd)												
PDC-02411237 PDC LYX0FR0000045072	PGAR1 FIX	0.000 -3,055,276.26	EUR	100.	%	30/04/18		-3,055,276.26	0.00	0.00	-3,055,276.26	-2.58
PDC-02411243 PDC LYX0FR0010340141	PGAR1 FIX	0.000 -1,602,384.	EUR	100.	%	30/04/18		-1,602,384.00	0.00	0.00	-1,602,384.00	-1.36
PDC-02411249 PDC LYX0FR0000031122	PGAR1 FIX	0.000 -178,710.48	EUR	100.	%	30/04/18		-178,710.48	0.00	0.00	-178,710.48	-0.15
PDC-02411263 PDC LYX0FR0010313833	PGAR1 FIX	0.000 -3,178,507.5	EUR	100.	%	30/04/18		-3,178,507.50	0.00	0.00	-3,178,507.50	-2.69
PDC-02411269 PDC LYX0FR0010220475	PGAR1 FIX	0.000 -499,544.37	EUR	100.	%	30/04/18		-499,544.37	0.00	0.00	-499,544.37	-0.42
PDC-02411291 PDC LYX0DE000BAY0017	PGAR1 FIX	0.000 -4,451,516.64	EUR	100.	%	30/04/18		-4,451,516.64	0.00	0.00	-4,451,516.64	-3.77
PDC-02411304 PDC LYX0FR0006174348	PGAR1 FIX	0.000 -874,660.	EUR	100.	%	30/04/18		-874,660.00	0.00	0.00	-874,660.00	-0.74
PDC-02411329 PDC LYX0DE0005810055	PGAR1 FIX	0.000 -1,328,858.3	EUR	100.	%	30/04/18		-1,328,858.30	0.00	0.00	-1,328,858.30	-1.12
PDC-02411336 PDC LYX0FR0000064578	PGAR1 FIX	0.000 -130,821.8	EUR	100.	%	30/04/18		-130,821.80	0.00	0.00	-130,821.80	-0.11
PDC-02411373 PDC LYX0FR0000121329	PGAR1 FIX	0.000 -5,817,840.	EUR	100.	%	30/04/18		-5,817,840.00	0.00	0.00	-5,817,840.00	-4.92
PDC-02411403 PDC LYX0FR0000130395	PGAR1 FIX	0.000 -1,637,449.1	EUR	100.	%	30/04/18		-1,637,449.10	0.00	0.00	-1,637,449.10	-1.39
PDC-02411409 PDC LYX0DE0007030009	PGAR1 FIX	0.000 -309,326.55	EUR	100.	%	30/04/18		-309,326.55	0.00	0.00	-309,326.55	-0.26
PDC-02411416 PDC LYX0FR0000052292	PGAR1 FIX	0.000 -1,633,118.4	EUR	100.	%	30/04/18		-1,633,118.40	0.00	0.00	-1,633,118.40	-1.38
PDC-02411421 PDC LYX0FR0013269123	PGAR1 FIX	0.000 -498,520.5	EUR	100.	%	30/04/18		-498,520.50	0.00	0.00	-498,520.50	-0.42
PDC-02411427 PDC LYX0FR0010451203	PGAR1 FIX	0.000 -4,781,574.95	EUR	100.	%	30/04/18		-4,781,574.95	0.00	0.00	-4,781,574.95	-4.05
PDC-02411434 PDC LYX0FR0000121709	PGAR1 FIX	0.000 -449,528.1	EUR	100.	%	30/04/18		-449,528.10	0.00	0.00	-449,528.10	-0.38
PDC-02411547 PDC LYX0FR0000131757	PGAR1 FIX	0.000 -1,092,133.9	EUR	100.	%	30/04/18		-1,092,133.90	0.00	0.00	-1,092,133.90	-0.92
PDC-02411553 PDC LYX0FR0010259150	PGAR1 FIX	0.000 -2,041,037.5	EUR	100.	%	30/04/18		-2,041,037.50	0.00	0.00	-2,041,037.50	-1.73
PDC-02411606 PDC LYX0FR0012435121	PGAR1 FIX	0.000 -156,459.08	EUR	100.	%	30/04/18		-156,459.08	0.00	0.00	-156,459.08	-0.13
PDC-02411612 PDC LYX0FR0000121725	PGAR1 FIX	0.000 -1,247,870.	EUR	100.	%	30/04/18		-1,247,870.00	0.00	0.00	-1,247,870.00	-1.06
PDC-02411618 PDC LYX0FR0004125920	PGAR1 FIX	0.000 -666,458.88	EUR	100.	%	30/04/18		-666,458.88	0.00	0.00	-666,458.88	-0.56
PDC-02411623 PDC LYX0FR0000131104	PGAR1 FIX	0.000 -2,908,402.84	EUR	100.	%	30/04/18		-2,908,402.84	0.00	0.00	-2,908,402.84	-2.46
PDC-02411721 PDC LYX0FR0010242511	PGAR1 FIX	0.000 -3,070,695.35	EUR	100.	%	30/04/18		-3,070,695.35	0.00	0.00	-3,070,695.35	-2.60
PDC-02411746 PDC LYX0FR0000125346	PGAR1 FIX	0.000 -1,088,172.	EUR	100.	%	30/04/18		-1,088,172.00	0.00	0.00	-1,088,172.00	-0.92
PDC-02411833 PDC LYX0GB0059822006	PGAR1 FIX	0.000 -67,215.65	EUR	100.	%	30/04/18		-67,215.65	0.00	0.00	-67,215.65	-0.06
PDC-02415337 FIX EIFFAGE	PGAR1 FIX	0.000 -7,474,847.1	EUR	100.	%	30/04/18		-7,474,847.10	0.00	0.00	-7,474,847.10	-6.32
PDC-02415342 FIX COCA COLA HBC	PGAR1 FIX	0.000 -143,878.28	EUR	100.	%	30/04/18		-143,878.28	0.00	0.00	-143,878.28	-0.12
PDC-02415343 FIX UBISOFT ENTER	PGAR1 FIX	0.000 -5,832,347.1	EUR	100.	%	30/04/18		-5,832,347.10	0.00	0.00	-5,832,347.10	-4.93
A/P on Collateral sec (rcvd)						SUM	(EUR)	-56,217,154.63	0.00	0.00	-56,217,154.63	-47.56
						SUM	(EUR)	-56,217,154.63	0.00	0.00	-56,217,154.63	-47.56
Lending / Borrowing						SUM	(EUR)	-56,217,154.63	0.00	0.00	-56,217,154.63	-47.56

Forward Instruments

Interest Rate Swaps

Swaps

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935967 LYX IBX35 DBL APAL D UC ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
Performance Swaps												
SWAP03552973 FEES LEG C EUR LYX E	PRC	1.	EUR	0.	30/04/18	3989714.924423	V	0.00	39,896.15	0.00	39,896.15	0.03
SWAP03553017 INDEX LEG C EUR LYX	PRC	116,505,296.04	EUR	0.	30/04/18	201.4528974	V	0.00	118,197,998.46	0.00	118,197,998.46	100.00
Swaps												
					SUM	(EUR)		0.00	118,237,894.61	0.00	118,237,894.61	100.03
Interest Rate Swaps												
					SUM	(EUR)		0.00	118,237,894.61	0.00	118,237,894.61	100.03
Forward Instruments												
					SUM	(EUR)		0.00	118,237,894.61	0.00	118,237,894.61	100.03
Cash												
Cash at Banks												
Adjustment accounts												
Accrued charges												
F120EUR PnAdmFee		-39,896.15	EUR	1.		1.		-39,896.15	0.00	0.00	-39,896.15	-0.03
Amount payable												
F120EUR- PnA/pAdmFee		-0.01	EUR	1.		1.		-0.01	0.00	0.00	-0.01	0.00
Adjustment accounts												
					SUM	(EUR)		-39,896.16	0.00	0.00	-39,896.16	-0.03
Cash at Banks												
					SUM	(EUR)		-39,896.16	0.00	0.00	-39,896.16	-0.03
Other availabilities												
Financial accounts												
Spot transactions												
BK065EUR BkDep EUR SGP		0.01	EUR	1.		1.		0.01	0.00	0.00	0.01	0.00
Financial accounts												
					SUM	(EUR)		0.01	0.00	0.00	0.01	
Other availabilities												
					SUM	(EUR)		0.01	0.00	0.00	0.01	
Cash												
					SUM	(EUR)		-39,896.15	0.00	0.00	-39,896.15	-0.03
EURO												
					SUM	(EUR)		-39,896.15	118,237,894.61	0.00	118,197,998.46	100.00

POUND STERLING

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935967 LYX IBX35 DBL APAL D UC ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
Equities												
Equities DRM												
Equities DRM												
GB0001500809 TULLOW OIL PLC	PGARANPDC-02411460	100,124.	P GBP	2.277	M	2.258	A	259,897.80	0.00	0.00	259,897.80	0.22
GB0002162385 AVIVA PLC	PGARANPDC-02411676	118,946.	P GBP	5.29	M	5.25	A	717,310.01	0.00	0.00	717,310.01	0.61
GB0006825383 PERSIMMON PLC	PGARANPDC-02411396	229,361.	P GBP	27.15	M	27.3	A	7,098,895.52	0.00	0.00	7,098,895.52	6.01
GB0007669376 ST JAMES'S PLACE	PGARANPDC-02411825	86,299.	P GBP	11.365	M	11.31	A	1,118,089.53	0.00	0.00	1,118,089.53	0.95
GB0007908733 SSE PLC	PGARANPDC-02415339	87,746.	P GBP	13.81	M	13.81	A	1,381,409.33	0.00	0.00	1,381,409.33	1.17
GB0007980591 BP PLC	PGARANPDC-02411297	1,784,149.	P GBP	5.38	M	5.38	A	10,942,455.11	0.00	0.00	10,942,455.11	9.26
GB0008754136 TATE & LYLE PLC	PGARANPDC-02415340	270,320.	P GBP	5.746	M	5.824	A	1,770,700.78	0.00	0.00	1,770,700.78	1.50
GB0008782301 TAYLOR WIMPEY PLC	PGARANPDC-02411802	303,763.	P GBP	1.9175	M	1.94	A	664,005.41	0.00	0.00	664,005.41	0.56
GB0031743007 BURBERRY GROUP	PGARANPDC-02411691	25,425.	P GBP	18.235	M	18.22	A	528,528.13	0.00	0.00	528,528.13	0.45
GB00B02L3W35 BERKELEY GRP UTS	PGARANPDC-02411685	13,560.	P GBP	40.72	M	40.65	A	629,461.01	0.00	0.00	629,461.01	0.53
GB00B033F229 CENTRICA PLC	PGARANPDC-02411704	196,388.	P GBP	1.538	M	1.5285	A	344,328.25	0.00	0.00	344,328.25	0.29
GB00B082RF11 RENTOKIL INITIAL	PGARANPDC-02411776	69,544.	P GBP	3.07	M	3.065	A	243,388.14	0.00	0.00	243,388.14	0.21
GB00B09LSH68 INMARSAT PLC	PGARANPDC-02411751	83,886.	P GBP	3.761	M	3.796	A	359,661.71	0.00	0.00	359,661.71	0.30
GB00B1FH8J72 SEVERN TRENT PLC	PGARANPDC-02411791	51,895.	P GBP	19.4	M	19.605	A	1,147,700.64	0.00	0.00	1,147,700.64	0.97
GB00B1KJJ408 WHITBREAD	PGARANPDC-02411811	10,550.	P GBP	42.81	M	42.81	A	514,871.75	0.00	0.00	514,871.75	0.44
GB00B1YW4409 3I GROUP	PGARANPDC-02411378	69,774.	P GBP	9.416	M	9.43	A	748,964.87	0.00	0.00	748,964.87	0.63
GB00B39J2M42 UNITED UTILITIES GRP	PGARANPDC-02415341	382,335.	P GBP	7.432	M	7.432	A	3,239,299.73	0.00	0.00	3,239,299.73	2.74
GB00B53P2009 JUPITER PLC	PGARANPDC-02411756	102,971.	P GBP	4.555	M	4.567	A	534,693.24	0.00	0.00	534,693.24	0.45
GB00B7KR2P84 EASYJET	PGARANPDC-02411727	33,945.	P GBP	15.9	M	16.065	A	615,282.15	0.00	0.00	615,282.15	0.52
GB00BD3VFW73 CONVATEC GRP GP	PGARANPDC-02411854	272,807.	P GBP	2.172	M	2.15	A	675,486.55	0.00	0.00	675,486.55	0.57
GB00BDR05C01 NATIONAL GRID PL	PGARANPDC-02411384	381,518.	P GBP	8.428	M	8.417	A	3,665,565.09	0.00	0.00	3,665,565.09	3.10
GB00BDVZYZ77 ROYAL MAIL -W/I	PGARANPDC-02411839	50,281.	P GBP	5.812	M	5.83	A	333,143.15	0.00	0.00	333,143.15	0.28
GB00BH4HKS39 VODAFONE GROUP	PGARANPDC-02411482	1,329,483.	P GBP	2.116	M	2.116	A	3,207,006.42	0.00	0.00	3,207,006.42	2.71
GB00BVYVFW23 AUTO TRADER GRP PLC	PGARANPDC-02411848	53,146.	P GBP	3.53	M	3.506	A	213,868.42	0.00	0.00	213,868.42	0.18
GB00BYZWX769 CRODA INTL	PGARANPDC-02411710	22,159.	P GBP	44.61	M	45.	A	1,126,895.79	0.00	0.00	1,126,895.79	0.95
Equities DRM					SUM	(EUR)		42,080,908.53	0.00	0.00	42,080,908.53	35.60
Equities DRM					SUM	(EUR)		42,080,908.53	0.00	0.00	42,080,908.53	35.60
Equities					SUM	(EUR)		42,080,908.53	0.00	0.00	42,080,908.53	35.60
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02411297 PDC LYX0GB0007980591	PGAR1 FIX 0.000	-9,598,721.62	GBP	100.	% 30/04/18			-10,942,455.11	0.00	0.00	-10,942,455.11	-9.26
PDC-02411378 PDC LYX0GB00B1YW4409	PGAR1 FIX 0.000	-656,991.98	GBP	100.	% 30/04/18			-748,964.87	0.00	0.00	-748,964.87	-0.63
PDC-02411384 PDC LYX0GB00BDR05C01	PGAR1 FIX 0.000	-3,215,433.7	GBP	100.	% 30/04/18			-3,665,565.09	0.00	0.00	-3,665,565.09	-3.10
PDC-02411396 PDC LYX0GB0006825383	PGAR1 FIX 0.000	-6,227,151.15	GBP	100.	% 30/04/18			-7,098,895.52	0.00	0.00	-7,098,895.52	-6.01
PDC-02411460 PDC LYX0GB0001500809	PGAR1 FIX 0.000	-227,982.35	GBP	100.	% 30/04/18			-259,897.80	0.00	0.00	-259,897.80	-0.22
PDC-02411482 PDC LYX0GB00BH4HKS39	PGAR1 FIX 0.000	-2,813,186.03	GBP	100.	% 30/04/18			-3,207,006.42	0.00	0.00	-3,207,006.42	-2.71
PDC-02411676 PDC LYX0GB0002162385	PGAR1 FIX 0.000	-629,224.34	GBP	100.	% 30/04/18			-717,310.01	0.00	0.00	-717,310.01	-0.61
PDC-02411685 PDC LYX0GB00B02L3W35	PGAR1 FIX 0.000	-552,163.2	GBP	100.	% 30/04/18			-629,461.01	0.00	0.00	-629,461.01	-0.53

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935967 LYX IBX35 DBL APAL D UC ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	<---------- Fund currency			----------> PRCT
	ASST/LINE	QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION PRCT NA
PDC-02411691 PDC LYXOGB0031743007	PGAR1 FIX 0.000	-463,624.88	GBP	100.	% 30/04/18			-528,528.13	0.00	0.00	-528,528.13 -0.45
PDC-02411704 PDC LYXOGB00B033F229	PGAR1 FIX 0.000	-302,044.74	GBP	100.	% 30/04/18			-344,328.25	0.00	0.00	-344,328.25 -0.29
PDC-02411710 PDC LYXOGB00BYZWX769	PGAR1 FIX 0.000	-988,512.99	GBP	100.	% 30/04/18			-1,126,895.79	0.00	0.00	-1,126,895.79 -0.95
PDC-02411727 PDC LYXOGB00B7KR2P84	PGAR1 FIX 0.000	-539,725.5	GBP	100.	% 30/04/18			-615,282.15	0.00	0.00	-615,282.15 -0.52
PDC-02411751 PDC LYXOGB00B09LSH68	PGAR1 FIX 0.000	-315,495.25	GBP	100.	% 30/04/18			-359,661.71	0.00	0.00	-359,661.71 -0.30
PDC-02411756 PDC LYXOGB00B53P2009	PGAR1 FIX 0.000	-469,032.91	GBP	100.	% 30/04/18			-534,693.24	0.00	0.00	-534,693.24 -0.45
PDC-02411776 PDC LYXOGB00B082RF11	PGAR1 FIX 0.000	-213,500.08	GBP	100.	% 30/04/18			-243,388.14	0.00	0.00	-243,388.14 -0.21
PDC-02411791 PDC LYXOGB00B1FH8J72	PGAR1 FIX 0.000	-1,006,763.	GBP	100.	% 30/04/18			-1,147,700.64	0.00	0.00	-1,147,700.64 -0.97
PDC-02411802 PDC LYXOGB0008782301	PGAR1 FIX 0.000	-582,465.55	GBP	100.	% 30/04/18			-664,005.41	0.00	0.00	-664,005.41 -0.56
PDC-02411811 PDC LYXOGB00B1KJJ408	PGAR1 FIX 0.000	-451,645.5	GBP	100.	% 30/04/18			-514,871.75	0.00	0.00	-514,871.75 -0.44
PDC-02411825 PDC LYXOGB0007669376	PGAR1 FIX 0.000	-980,788.14	GBP	100.	% 30/04/18			-1,118,089.53	0.00	0.00	-1,118,089.53 -0.95
PDC-02411839 PDC LYXOGB00BDVZYZ77	PGAR1 FIX 0.000	-292,233.17	GBP	100.	% 30/04/18			-333,143.15	0.00	0.00	-333,143.15 -0.28
PDC-02411848 PDC LYXOGB00BVYVFW23	PGAR1 FIX 0.000	-187,605.38	GBP	100.	% 30/04/18			-213,868.42	0.00	0.00	-213,868.42 -0.18
PDC-02411854 PDC LYXOGB00BD3VFW73	PGAR1 FIX 0.000	-592,536.8	GBP	100.	% 30/04/18			-675,486.55	0.00	0.00	-675,486.55 -0.57
PDC-02415339 FIX SSE PLC	PGAR1 FIX 0.000	-1,211,772.26	GBP	100.	% 30/04/18			-1,381,409.33	0.00	0.00	-1,381,409.33 -1.17
PDC-02415340 FIX TATE & LYLE P	PGAR1 FIX 0.000	-1,553,258.72	GBP	100.	% 30/04/18			-1,770,700.78	0.00	0.00	-1,770,700.78 -1.50
PDC-02415341 FIX UNITED UTILIT	PGAR1 FIX 0.000	-2,841,513.72	GBP	100.	% 30/04/18			-3,239,299.73	0.00	0.00	-3,239,299.73 -2.74
A/P on Collateral sec (rcvd)											
					SUM	(EUR)		-42,080,908.53	0.00	0.00	-42,080,908.53 -35.60
					SUM	(EUR)		-42,080,908.53	0.00	0.00	-42,080,908.53 -35.60
Lending / Borrowing											
					SUM	(EUR)		-42,080,908.53	0.00	0.00	-42,080,908.53 -35.60
POUND STERLING											
					SUM	(EUR)		0.00	0.00	0.00	0.00
JAPAN YEN											
Equities											
Equities DRM											
Equities DRM											
JP3126400005 ALPS ELECTRIC CO	PGARANPDC-02411570	69,082.	P JPY	2428.	M	2428.	A	1,268,697.69	0.00	0.00	1,268,697.69 1.07
JP3165000005 SOMPO HLDGS SHS	PGARANPDC-02411212	37,500.	P JPY	4590.	M	4590.	A	1,301,932.65	0.00	0.00	1,301,932.65 1.10
JP3172100004 OKUMA CORP.	PGARANPDC-02411564	30,000.	P JPY	6270.	M	6270.	A	1,422,765.61	0.00	0.00	1,422,765.61 1.20
JP3270000007 KURITA WATER IND	PGARANPDC-02411185	70,018.	P JPY	3550.	M	3550.	A	1,880,107.23	0.00	0.00	1,880,107.23 1.59
JP3405400007 SUMITOMO HEAVY IND	PGARANPDC-02411177	35,832.	P JPY	4190.	M	4190.	A	1,135,611.12	0.00	0.00	1,135,611.12 0.96
JP3443600006 TAISEI CORP	PGARANPDC-02411135	30,000.	P JPY	5910.	M	5910.	A	1,341,075.72	0.00	0.00	1,341,075.72 1.13
JP3463000004 TAKEDA PHARMA CO LTD	PGARANPDC-02411157	71,018.	P JPY	4621.	M	4621.	A	2,482,269.72	0.00	0.00	2,482,269.72 2.10
JP3505000004 DAIWA HOUSE INDUSTRY	PGARANPDC-02411142	164,133.	P JPY	4010.	M	4010.	A	4,978,343.33	0.00	0.00	4,978,343.33 4.21
JP3519400000 CHUGAI PHARM	PGARANPDC-02411635	54,749.	P JPY	5780.	M	5780.	A	2,393,583.56	0.00	0.00	2,393,583.56 2.03
JP3596200000 TOTO LTD	PGARANPDC-02411171	59,606.	P JPY	6210.	M	6210.	A	2,799,794.41	0.00	0.00	2,799,794.41 2.37
JP3629000005 TOPPAN PRINTING	PGARANPDC-02411199	477,386.	P JPY	916.	M	916.	A	3,307,575.12	0.00	0.00	3,307,575.12 2.80
JP3762600009 NOMURA HLDGS INC	PGARANPDC-02411205	257,834.	P JPY	632.1	M	632.1	A	1,232,737.31	0.00	0.00	1,232,737.31 1.04
JP3894900004 ISETAN MITSUKHOSHI	PGARANPDC-02411150	150,000.	P JPY	1218.	M	1218.	A	1,381,920.67	0.00	0.00	1,381,920.67 1.17
JP3902000003 MITSUBISHI LOG CO	PGARANPDC-02411220	75,000.	P JPY	2532.	M	2532.	A	1,436,380.59	0.00	0.00	1,436,380.59 1.22
JP3942400007 ASTELLAS PHARMA INC	PGARANPDC-02411164	184,310.	P JPY	1605.5	M	1605.5	A	2,238,225.16	0.00	0.00	2,238,225.16 1.89

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935967 LYX IBX35 DBL APAL D UC ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
JP3973400009 RICOH COMPANY LTD	PGARANPDC-02411192	150,000.	P JPY	1071. M		1071.	A	1,215,137.14	0.00	0.00	1,215,137.14	1.03
Equities DRM												
					SUM	(EUR)		31,816,157.03	0.00	0.00	31,816,157.03	26.92
Equities DRM												
					SUM	(EUR)		31,816,157.03	0.00	0.00	31,816,157.03	26.92
Equities												
					SUM	(EUR)		31,816,157.03	0.00	0.00	31,816,157.03	26.92
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02411135 PDC LYX0JP3443600006	PGAR1 FIX 0.000	-177,300,000.	JPY	100. %	30/04/18			-1,341,075.72	0.00	0.00	-1,341,075.72	-1.13
PDC-02411142 PDC LYX0JP3505000004	PGAR1 FIX 0.000	-658,173,330.	JPY	100. %	30/04/18			-4,978,343.33	0.00	0.00	-4,978,343.33	-4.21
PDC-02411150 PDC LYX0JP3894900004	PGAR1 FIX 0.000	-182,700,000.	JPY	100. %	30/04/18			-1,381,920.67	0.00	0.00	-1,381,920.67	-1.17
PDC-02411157 PDC LYX0JP3463000004	PGAR1 FIX 0.000	-328,174,178.	JPY	100. %	30/04/18			-2,482,269.72	0.00	0.00	-2,482,269.72	-2.10
PDC-02411164 PDC LYX0JP3942400007	PGAR1 FIX 0.000	-295,909,705.	JPY	100. %	30/04/18			-2,238,225.16	0.00	0.00	-2,238,225.16	-1.89
PDC-02411171 PDC LYX0JP3596200000	PGAR1 FIX 0.000	-370,153,260.	JPY	100. %	30/04/18			-2,799,794.41	0.00	0.00	-2,799,794.41	-2.37
PDC-02411177 PDC LYX0JP3405400007	PGAR1 FIX 0.000	-150,136,080.	JPY	100. %	30/04/18			-1,135,611.12	0.00	0.00	-1,135,611.12	-0.96
PDC-02411185 PDC LYX0JP3270000007	PGAR1 FIX 0.000	-248,563,900.	JPY	100. %	30/04/18			-1,880,107.23	0.00	0.00	-1,880,107.23	-1.59
PDC-02411192 PDC LYX0JP3973400009	PGAR1 FIX 0.000	-160,650,000.	JPY	100. %	30/04/18			-1,215,137.14	0.00	0.00	-1,215,137.14	-1.03
PDC-02411199 PDC LYX0JP3629000005	PGAR1 FIX 0.000	-437,285,576.	JPY	100. %	30/04/18			-3,307,575.12	0.00	0.00	-3,307,575.12	-2.80
PDC-02411205 PDC LYX0JP3762600009	PGAR1 FIX 0.000	-162,976,871.4	JPY	100. %	30/04/18			-1,232,737.31	0.00	0.00	-1,232,737.31	-1.04
PDC-02411212 PDC LYX0JP3165000005	PGAR1 FIX 0.000	-172,125,000.	JPY	100. %	30/04/18			-1,301,932.65	0.00	0.00	-1,301,932.65	-1.10
PDC-02411220 PDC LYX0JP3902000003	PGAR1 FIX 0.000	-189,900,000.	JPY	100. %	30/04/18			-1,436,380.59	0.00	0.00	-1,436,380.59	-1.22
PDC-02411564 PDC LYX0JP3172100004	PGAR1 FIX 0.000	-188,100,000.	JPY	100. %	30/04/18			-1,422,765.61	0.00	0.00	-1,422,765.61	-1.20
PDC-02411570 PDC LYX0JP3126400005	PGAR1 FIX 0.000	-167,731,096.	JPY	100. %	30/04/18			-1,268,697.69	0.00	0.00	-1,268,697.69	-1.07
PDC-02411635 PDC LYX0JP3519400000	PGAR1 FIX 0.000	-316,449,220.	JPY	100. %	30/04/18			-2,393,583.56	0.00	0.00	-2,393,583.56	-2.03
A/P on Collateral sec (rcvd)												
					SUM	(EUR)		-31,816,157.03	0.00	0.00	-31,816,157.03	-26.92
					SUM	(EUR)		-31,816,157.03	0.00	0.00	-31,816,157.03	-26.92
Lending / Borrowing												
					SUM	(EUR)		-31,816,157.03	0.00	0.00	-31,816,157.03	-26.92
Cash												
Other availabilities												
Financial accounts												
Spot transactions												
BK065JPY BkDep JPY SGP		-47.	JPY	0.00744681		0.00756388		-0.35	-0.01	0.00	-0.36	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935967 LYX IBX35 DBL APAL D UC ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
Financial accounts												
					SUM	(EUR)		-0.35	-0.01	0.00	-0.36	
Other availabilities												
					SUM	(EUR)		-0.35	-0.01	0.00	-0.36	
Cash												
					SUM	(EUR)		-0.35	-0.01	0.00	-0.36	
JAPAN YEN												
					SUM	(EUR)		-0.35	-0.01	0.00	-0.36	
US DOLLAR												
Equities												
Equities DRM												
Equities DRM												
GB00B5BT0K07 AON PLC	PGARANPDC-02411284	1,449.	P USD	142.47	M	144.23	A	170,864.95	0.00	0.00	170,864.95	0.14
US0010841023 AGCO CORP	PGARANPDC-02411255	18,629.	P USD	62.68	M	63.43	A	966,450.69	0.00	0.00	966,450.69	0.82
US0231351067 AMAZON.COM	PGARANPDC-02411665	497.	P USD	1566.13	M	1566.13	A	644,236.56	0.00	0.00	644,236.56	0.55
US03076C1062 AMERIPRISE FNCIAL	PGARANPDC-02411276	3,298.	P USD	140.21	M	141.74	A	382,728.51	0.00	0.00	382,728.51	0.32
US0378331005 APPLE INC	PGARANPDC-02411229	37,456.	P USD	165.26	M	165.26	A	5,123,306.21	0.00	0.00	5,123,306.21	4.33
US0846707026 BERKSHIRE HATAW B	PGARANPDC-02411697	32,543.	P USD	193.73	M	193.73	A	5,218,138.88	0.00	0.00	5,218,138.88	4.41
US1011211018 BOSTON PROPERTI REIT	PGARANPDC-02411311	977.	P USD	121.41	M	121.41	A	98,177.10	0.00	0.00	98,177.10	0.08
US12572Q1058 CME GROUP	PGARANPDC-02411321	3,350.	P USD	157.68	M	157.68	A	437,202.45	0.00	0.00	437,202.45	0.37
US3364331070 FIRST SOLAR INC	PGARANPDC-02411349	1,064.	P USD	70.91	M	70.91	A	62,446.81	0.00	0.00	62,446.81	0.05
US3635761097 A.J.GALLAGHER	PGARANPDC-02411575	7,727.	P USD	69.99	M	69.99	A	447,618.55	0.00	0.00	447,618.55	0.38
US40414L1098 HCP	PGARANPDC-02411357	24,693.	P USD	23.36	M	23.34	A	477,427.98	0.00	0.00	477,427.98	0.40
US4361061082 HOLLYFRONTIER	PGARANPDC-02411365	55,629.	P USD	60.69	M	60.44	A	2,794,342.00	0.00	0.00	2,794,342.00	2.36
US4464131063 HUNTINGTON INGALLS	PGARANPDC-02411582	1,052.	P USD	243.21	M	243.21	A	211,767.03	0.00	0.00	211,767.03	0.18
US5719032022 MARRIOTT INTL A	PGARANPDC-02411598	3,953.	P USD	136.68	M	136.68	A	447,190.90	0.00	0.00	447,190.90	0.38
US65339F1012 NEXTERA ENERGY INC	PGARANPDC-02411762	9,030.	P USD	163.91	M	163.91	A	1,225,051.56	0.00	0.00	1,225,051.56	1.04
US7374461041 POST HOLDINGS	PGARANPDC-02411557	2,407.	P USD	79.57	M	80.39	A	158,520.93	0.00	0.00	158,520.93	0.13
US74340W1036 PROLOGIS REIT	PGARANPDC-02411390	3,647.	P USD	64.91	M	66.58	A	195,933.43	0.00	0.00	195,933.43	0.17
US8288061091 SIMON PROPERTY REIT	PGARANPDC-02411440	18,072.	P USD	156.34	M	156.34	A	2,338,500.65	0.00	0.00	2,338,500.65	1.98
US90130A2006 TWENTY-FIRST CENTURY	PGARANPDC-02411534	28,701.	P USD	36.07	M	36.07	A	856,849.09	0.00	0.00	856,849.09	0.72
US90184L1026 TWITTER INC	PGARANPDC-02411591	14,714.	P USD	30.31	M	30.31	A	369,128.74	0.00	0.00	369,128.74	0.31
US9078181081 UNION PACIFIC CORP	PGARANPDC-02411467	22,323.	P USD	133.63	M	133.63	A	2,468,980.71	0.00	0.00	2,468,980.71	2.09
US92276F1003 VENTAS INC REIT	PGARANPDC-02411489	52,765.	P USD	51.42	M	51.59	A	2,245,635.08	0.00	0.00	2,245,635.08	1.90
US94106L1098 WASTE MANAGEMENT	PGARANPDC-02411505	4,432.	P USD	81.29	M	81.29	A	298,193.41	0.00	0.00	298,193.41	0.25
US9418481035 WATERS CORP	PGARANPDC-02411496	2,623.	P USD	188.41	M	188.41	A	409,037.77	0.00	0.00	409,037.77	0.35
US9831341071 WYNN RESORTS	PGARANPDC-02411513	2,560.	P USD	186.19	M	185.11	A	394,509.52	0.00	0.00	394,509.52	0.33
US98419M1009 XYLEM	PGARANPDC-02411520	6,761.	P USD	72.9	M	72.9	A	407,943.14	0.00	0.00	407,943.14	0.35

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935967 LYX IBX35 DBL APAL D UC ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Equities DRM												
					SUM	(EUR)		28,850,182.65	0.00	0.00	28,850,182.65	24.41
Equities DRM												
					SUM	(EUR)		28,850,182.65	0.00	0.00	28,850,182.65	24.41
Equities												
					SUM	(EUR)		28,850,182.65	0.00	0.00	28,850,182.65	24.41
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02411229 PDC LYXOUS0378331005	PGAR1 FIX	0.000 -6,189,978.56	USD	100.	% 30/04/18			-5,123,306.21	0.00	0.00	-5,123,306.21	-4.33
PDC-02411255 PDC LYXOUS0010841023	PGAR1 FIX	0.000 -1,167,665.72	USD	100.	% 30/04/18			-966,450.69	0.00	0.00	-966,450.69	-0.82
PDC-02411276 PDC LYXOUS03076C1062	PGAR1 FIX	0.000 -462,412.58	USD	100.	% 30/04/18			-382,728.51	0.00	0.00	-382,728.51	-0.32
PDC-02411284 PDC LYXOGB00B5BT0K07	PGAR1 FIX	0.000 -206,439.03	USD	100.	% 30/04/18			-170,864.95	0.00	0.00	-170,864.95	-0.14
PDC-02411311 PDC LYXOUS1011211018	PGAR1 FIX	0.000 -118,617.57	USD	100.	% 30/04/18			-98,177.10	0.00	0.00	-98,177.10	-0.08
PDC-02411321 PDC LYXOUS12572Q1058	PGAR1 FIX	0.000 -528,228.	USD	100.	% 30/04/18			-437,202.45	0.00	0.00	-437,202.45	-0.37
PDC-02411349 PDC LYXOUS3364331070	PGAR1 FIX	0.000 -75,448.24	USD	100.	% 30/04/18			-62,446.81	0.00	0.00	-62,446.81	-0.05
PDC-02411357 PDC LYXOUS40414L1098	PGAR1 FIX	0.000 -576,828.48	USD	100.	% 30/04/18			-477,427.98	0.00	0.00	-477,427.98	-0.40
PDC-02411365 PDC LYXOUS4361061082	PGAR1 FIX	0.000 -3,376,124.01	USD	100.	% 30/04/18			-2,794,342.00	0.00	0.00	-2,794,342.00	-2.36
PDC-02411390 PDC LYXOUS74340W1036	PGAR1 FIX	0.000 -236,726.77	USD	100.	% 30/04/18			-195,933.43	0.00	0.00	-195,933.43	-0.17
PDC-02411440 PDC LYXOUS8288061091	PGAR1 FIX	0.000 -2,825,376.48	USD	100.	% 30/04/18			-2,338,500.65	0.00	0.00	-2,338,500.65	-1.98
PDC-02411467 PDC LYXOUS9078181081	PGAR1 FIX	0.000 -2,983,022.49	USD	100.	% 30/04/18			-2,468,980.71	0.00	0.00	-2,468,980.71	-2.09
PDC-02411489 PDC LYXOUS92276F1003	PGAR1 FIX	0.000 -2,713,176.3	USD	100.	% 30/04/18			-2,245,635.08	0.00	0.00	-2,245,635.08	-1.90
PDC-02411496 PDC LYXOUS9418481035	PGAR1 FIX	0.000 -494,199.43	USD	100.	% 30/04/18			-409,037.77	0.00	0.00	-409,037.77	-0.35
PDC-02411505 PDC LYXOUS94106L1098	PGAR1 FIX	0.000 -360,277.28	USD	100.	% 30/04/18			-298,193.41	0.00	0.00	-298,193.41	-0.25
PDC-02411513 PDC LYXOUS9831341071	PGAR1 FIX	0.000 -476,646.4	USD	100.	% 30/04/18			-394,509.52	0.00	0.00	-394,509.52	-0.33
PDC-02411520 PDC LYXOUS98419M1009	PGAR1 FIX	0.000 -492,876.9	USD	100.	% 30/04/18			-407,943.14	0.00	0.00	-407,943.14	-0.35
PDC-02411534 PDC LYXOUS90130A2006	PGAR1 FIX	0.000 -1,035,245.07	USD	100.	% 30/04/18			-856,849.09	0.00	0.00	-856,849.09	-0.72
PDC-02411557 PDC LYXOUS7374461041	PGAR1 FIX	0.000 -191,524.99	USD	100.	% 30/04/18			-158,520.93	0.00	0.00	-158,520.93	-0.13
PDC-02411575 PDC LYXOUS3635761097	PGAR1 FIX	0.000 -540,812.73	USD	100.	% 30/04/18			-447,618.55	0.00	0.00	-447,618.55	-0.38
PDC-02411582 PDC LYXOUS4464131063	PGAR1 FIX	0.000 -255,856.92	USD	100.	% 30/04/18			-211,767.03	0.00	0.00	-211,767.03	-0.18
PDC-02411591 PDC LYXOUS90184L1026	PGAR1 FIX	0.000 -445,981.34	USD	100.	% 30/04/18			-369,128.74	0.00	0.00	-369,128.74	-0.31
PDC-02411598 PDC LYXOUS5719032022	PGAR1 FIX	0.000 -540,296.04	USD	100.	% 30/04/18			-447,190.90	0.00	0.00	-447,190.90	-0.38
PDC-02411665 PDC LYXOUS0231351067	PGAR1 FIX	0.000 -778,366.61	USD	100.	% 30/04/18			-644,236.56	0.00	0.00	-644,236.56	-0.55
PDC-02411697 PDC LYXOUS0846707026	PGAR1 FIX	0.000 -6,304,555.39	USD	100.	% 30/04/18			-5,218,138.88	0.00	0.00	-5,218,138.88	-4.41
PDC-02411762 PDC LYXOUS65339F1012	PGAR1 FIX	0.000 -1,480,107.3	USD	100.	% 30/04/18			-1,225,051.56	0.00	0.00	-1,225,051.56	-1.04
A/P on Collateral sec (rcvd)												
					SUM	(EUR)		-28,850,182.65	0.00	0.00	-28,850,182.65	-24.41
					SUM	(EUR)		-28,850,182.65	0.00	0.00	-28,850,182.65	-24.41

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935967 LYX IBX35 DBL APAL D UC ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	 NET P&L	 ACCRUED INTEREST	 EVALUATION	----------> PRCT PRCT NA
Lending / Borrowing												
					SUM	(EUR)		-28,850,182.65	0.00	0.00	-28,850,182.65	-24.41
US DOLLAR												
					SUM	(EUR)		0.00	0.00	0.00	0.00	
FUND : LYX IBX35 DBL APAL D UC ETF (935967)												
						(EUR)		-39,896.50	118,237,894.60	0.00	118,197,998.10	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935967 LYX IBX35 DBL APAL D UC ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 118,237,894.61

Day's management fees
PnAdmFee : 3,886.09 EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
C FR0011042753 PART C	EUR	118,197,998.10	5,973,344.	19.7875	100.		19.7875	19.7875

Net Asset Value EUR : 118,197,998.10

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935967 LYX IBX35 DBL APAL D UC ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report	for previous VNI calculation		variation
Rate	EUR in GBP :	0.8772	quoted :	30/04/18	0.	0.87715	quotation: 27/04/18	0.0057
Rate	EUR in JPY :	132.2073	quoted :	30/04/18	0.	132.0092	quotation: 27/04/18	0.15007
Rate	EUR in USD :	1.2082	quoted :	30/04/18	0.	1.21015	quotation: 27/04/18	-0.16114

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report	for previous VNI calculation	
Rate	GBP in EUR :	1.13999088	quoted :	30/04/18	0.	1.1400558627	quotation: 27/04/18
Rate	JPY in EUR :	0.0075638788	quoted :	30/04/18	0.	0.0075752296	quotation: 27/04/18
Rate	USD in EUR :	0.8276775368	quoted :	30/04/18	0.	0.8263438416	quotation: 27/04/18

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935968 LYX IBX35 DBL INV D UC ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
EURO												
Equities												
Equities DRM												
Equities DRM												
DE0005140008 DEUTSCHE BANK AG-NOM	PGARANPDC-02430401	63,907.	P EUR	11.366	M	11.366	A	726,366.96	0.00	0.00	726,366.96	4.51
DE0005190003 BMW	PGARANPDC-02430388	8,477.	P EUR	92.47	M	92.47	A	783,868.19	0.00	0.00	783,868.19	4.87
DE0007257503 CECONOMY	PGARANPDC-02430413	82,250.	P EUR	9.296	M	9.296	A	764,596.00	0.00	0.00	764,596.00	4.75
DE000A0Z2ZZ5 FREENET	PGARANPDC-02430405	21,511.	P EUR	26.32	M	26.32	A	566,169.52	0.00	0.00	566,169.52	3.52
DE000A12DM80 SCOUT 24 N	PGARANPDC-02430408	17,894.	P EUR	42.94	M	42.94	A	768,368.36	0.00	0.00	768,368.36	4.77
DE000BAY0017 BAYER AG	PGARANPDC-02430387	7,871.	P EUR	99.28	M	99.28	A	781,432.88	0.00	0.00	781,432.88	4.85
FR0000045072 CREDIT AGRICOLE SA	PGARANPDC-02430397	10,858.	P EUR	13.635	M	13.635	A	148,048.83	0.00	0.00	148,048.83	0.92
FR0000051732 ATOS SE	PGARANPDC-02430385	436.	P EUR	111.9	M	111.9	A	48,788.40	0.00	0.00	48,788.40	0.30
FR0000064578 COVIVIO REITS	PGARANPDC-02430404	691.	P EUR	92.65	M	92.65	A	64,021.15	0.00	0.00	64,021.15	0.40
FR0000120693 PERNOD-RICARD	PGARANPDC-02430417	5,167.	P EUR	137.55	M	137.55	A	710,720.85	0.00	0.00	710,720.85	4.41
FR0000121329 THALES SA	PGARANPDC-02430430	2,182.	P EUR	105.	M	105.	A	229,110.00	0.00	0.00	229,110.00	1.42
FR0000121725 DASSAULT AVIATION	PGARANPDC-02430399	441.	P EUR	1655.	M	1655.	A	729,855.00	0.00	0.00	729,855.00	4.53
FR0000125007 COMP DE SAINT GOBAIN	PGARANPDC-02430394	17,900.	P EUR	43.495	M	43.495	A	778,560.50	0.00	0.00	778,560.50	4.84
FR0000131104 BNP PARIBAS	PGARANPDC-02430390	12,217.	P EUR	63.98	M	63.98	A	781,643.66	0.00	0.00	781,643.66	4.85
FR0004125920 AMUNDI	PGARANPDC-02430384	4,569.	P EUR	70.48	M	70.48	A	322,023.12	0.00	0.00	322,023.12	2.00
FR0010220475 ALSTOM	PGARANPDC-02430382	903.	P EUR	37.71	M	37.71	A	34,052.13	0.00	0.00	34,052.13	0.21
FR0010533075 GETLINK SE	PGARANPDC-02430410	12,596.	P EUR	11.69	M	11.69	A	147,247.24	0.00	0.00	147,247.24	0.91
FR0013227113 SOITEC REVER.SPLIT	PGARANPDC-02430422	11,251.	P EUR	67.5	M	67.5	A	759,442.50	0.00	0.00	759,442.50	4.72
FR0013269123 RUBIS SCA	PGARANPDC-02430419	3,458.	P EUR	64.5	M	64.5	A	223,041.00	0.00	0.00	223,041.00	1.39
Equities DRM												
					SUM	(EUR)		9,367,356.29	0.00	0.00	9,367,356.29	58.18
Equities DRM												
					SUM	(EUR)		9,367,356.29	0.00	0.00	9,367,356.29	58.18
Equities												
					SUM	(EUR)		9,367,356.29	0.00	0.00	9,367,356.29	58.18
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02430382 FIX ALSTOM	PGAR1 FIX	0.000	-34,052.13	EUR	100.	% 30/04/18		-34,052.13	0.00	0.00	-34,052.13	-0.21
PDC-02430384 FIX AMUNDI	PGAR1 FIX	0.000	-322,023.12	EUR	100.	% 30/04/18		-322,023.12	0.00	0.00	-322,023.12	-2.00
PDC-02430385 FIX ATOS SE	PGAR1 FIX	0.000	-48,788.4	EUR	100.	% 30/04/18		-48,788.40	0.00	0.00	-48,788.40	-0.30
PDC-02430387 FIX BAYER AG	PGAR1 FIX	0.000	-781,432.88	EUR	100.	% 30/04/18		-781,432.88	0.00	0.00	-781,432.88	-4.85
PDC-02430388 FIX BMW	PGAR1 FIX	0.000	-783,868.19	EUR	100.	% 30/04/18		-783,868.19	0.00	0.00	-783,868.19	-4.87
PDC-02430390 FIX BNP PARIBAS	PGAR1 FIX	0.000	-781,643.66	EUR	100.	% 30/04/18		-781,643.66	0.00	0.00	-781,643.66	-4.85
PDC-02430394 FIX COMP DE SAINT	PGAR1 FIX	0.000	-778,560.5	EUR	100.	% 30/04/18		-778,560.50	0.00	0.00	-778,560.50	-4.84
PDC-02430397 FIX CREDIT AGRICO	PGAR1 FIX	0.000	-148,048.83	EUR	100.	% 30/04/18		-148,048.83	0.00	0.00	-148,048.83	-0.92
PDC-02430399 FIX DASSAULT AVIA	PGAR1 FIX	0.000	-729,855.	EUR	100.	% 30/04/18		-729,855.00	0.00	0.00	-729,855.00	-4.53
PDC-02430401 FIX DEUTSCHE BANK	PGAR1 FIX	0.000	-726,366.96	EUR	100.	% 30/04/18		-726,366.96	0.00	0.00	-726,366.96	-4.51
PDC-02430404 FIX FONCIERE REGI	PGAR1 FIX	0.000	-64,021.15	EUR	100.	% 30/04/18		-64,021.15	0.00	0.00	-64,021.15	-0.40
PDC-02430405 FIX FREENET	PGAR1 FIX	0.000	-566,169.52	EUR	100.	% 30/04/18		-566,169.52	0.00	0.00	-566,169.52	-3.52
PDC-02430408 FIX SCOUT 24 N	PGAR1 FIX	0.000	-768,368.36	EUR	100.	% 30/04/18		-768,368.36	0.00	0.00	-768,368.36	-4.77

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935968 LYX IBX35 DBL INV D UC ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- BOOK COST	Fund currency NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
PDC-02430410 FIX GETLINK SE	PGAR1 FIX	0.000	-147,247.24	EUR	100. %	30/04/18			-147,247.24	0.00	0.00	-147,247.24	-0.91
PDC-02430413 FIX CECONOMY	PGAR1 FIX	0.000	-764,596.	EUR	100. %	30/04/18			-764,596.00	0.00	0.00	-764,596.00	-4.75
PDC-02430417 FIX PERNOD-RICARD	PGAR1 FIX	0.000	-710,720.85	EUR	100. %	30/04/18			-710,720.85	0.00	0.00	-710,720.85	-4.41
PDC-02430419 FIX RUBIS SCA	PGAR1 FIX	0.000	-223,041.	EUR	100. %	30/04/18			-223,041.00	0.00	0.00	-223,041.00	-1.39
PDC-02430422 FIX SOITEC REVER.	PGAR1 FIX	0.000	-759,442.5	EUR	100. %	30/04/18			-759,442.50	0.00	0.00	-759,442.50	-4.72
PDC-02430430 FIX THALES SA	PGAR1 FIX	0.000	-229,110.	EUR	100. %	30/04/18			-229,110.00	0.00	0.00	-229,110.00	-1.42
A/P on Collateral sec (rcvd)													
						SUM	(EUR)		-9,367,356.29	0.00	0.00	-9,367,356.29	-58.18
						SUM	(EUR)		-9,367,356.29	0.00	0.00	-9,367,356.29	-58.18
Lending / Borrowing													
						SUM	(EUR)		-9,367,356.29	0.00	0.00	-9,367,356.29	-58.18
Forward Instruments													
Interest Rate Swaps													
Swaps													
Performance Swaps													
SWAP03552995 INDEX LEG EUR LYX ET PRC			85,197,138.2	EUR	0.	30/04/18	118.89730385	V	0.00	16,099,962.08	0.00	16,099,962.08	100.00
SWAP03553010 FEES LEG EUR LYX ETF PRC			1.	EUR	0.	30/04/18	922410.386518	V	0.00	9,223.10	0.00	9,223.10	0.06
Swaps													
						SUM	(EUR)		0.00	16,109,185.18	0.00	16,109,185.18	100.06
Interest Rate Swaps													
						SUM	(EUR)		0.00	16,109,185.18	0.00	16,109,185.18	100.06
Forward Instruments													
						SUM	(EUR)		0.00	16,109,185.18	0.00	16,109,185.18	100.06
Cash													
Cash at Banks													
Adjustment accounts													
Accrued charges													
F120EUR PnAdmFee			-9,222.37	EUR	1.		1.		-9,222.37	0.00	0.00	-9,222.37	-0.06
Amount payable													
F120EUR- PnA/pAdmFee			-0.01	EUR	1.		1.		-0.01	0.00	0.00	-0.01	0.00
Adjustment accounts													
						SUM	(EUR)		-9,222.38	0.00	0.00	-9,222.38	-0.06
Cash at Banks													
						SUM	(EUR)		-9,222.38	0.00	0.00	-9,222.38	-0.06

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935968 LYX IBX35 DBL INV D UC ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
Other availabilities												
Financial accounts												
Spot transactions												
BK065EUR BkDep EUR SGP		-0.02	EUR	1.		1.		-0.02	0.00	0.00	-0.02	0.00
Financial accounts												
					SUM (EUR)			-0.02	0.00	0.00	-0.02	
Other availabilities												
					SUM (EUR)			-0.02	0.00	0.00	-0.02	
Cash												
					SUM (EUR)			-9,222.40	0.00	0.00	-9,222.40	-0.06
EURO												
					SUM (EUR)			-9,222.40	16,109,185.18	0.00	16,099,962.78	100.00
POUND STERLING												
Equities												
Equities DRM												
Equities DRM												
GB0001367019 BRITISH LAND CO REIT	PGARANPDC-02430393	42,773.	P GBP	6.724	M	6.724	A	327,867.82	0.00	0.00	327,867.82	2.04
GB0001500809 TULLOW OIL PLC	PGARANPDC-02430431	318,530.	P GBP	2.277	M	2.277	A	826,827.19	0.00	0.00	826,827.19	5.14
GB0007908733 SSE PLC	PGARANPDC-02430429	61,081.	P GBP	13.81	M	13.81	A	961,614.92	0.00	0.00	961,614.92	5.97
GB00B1FH8J72 SEVERN TRENT PLC	PGARANPDC-02430424	13,336.	P GBP	19.4	M	19.4	A	294,936.62	0.00	0.00	294,936.62	1.83
GB00B1YW4409 3I GROUP	PGARANPDC-02430381	36,195.	P GBP	9.416	M	9.416	A	388,522.71	0.00	0.00	388,522.71	2.41
GB00BH4HKS39 VODAFONE GROUP	PGARANPDC-02430432	380,370.	P GBP	2.116	M	2.116	A	917,536.39	0.00	0.00	917,536.39	5.70
GB00BZ02MH16 NEX GROUP PLC	PGARANPDC-02430416	4,254.	P GBP	9.88	M	9.88	A	47,913.27	0.00	0.00	47,913.27	0.30
JE00B2QKY057 SHIRE	PGARANPDC-02430426	548.	P GBP	38.66	M	38.66	A	24,151.48	0.00	0.00	24,151.48	0.15
Equities DRM												
					SUM (EUR)			3,789,370.40	0.00	0.00	3,789,370.40	23.54
Equities DRM												
					SUM (EUR)			3,789,370.40	0.00	0.00	3,789,370.40	23.54
Equities												
					SUM (EUR)			3,789,370.40	0.00	0.00	3,789,370.40	23.54
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02430381 FIX 3I GROUP	PGAR1 FIX 0.000	-340,812.12	GBP	100.	% 30/04/18			-388,522.71	0.00	0.00	-388,522.71	-2.41
PDC-02430393 FIX BRITISH LAND	PGAR1 FIX 0.000	-287,605.65	GBP	100.	% 30/04/18			-327,867.82	0.00	0.00	-327,867.82	-2.04
PDC-02430416 FIX NEX GROUP PLC	PGAR1 FIX 0.000	-42,029.52	GBP	100.	% 30/04/18			-47,913.27	0.00	0.00	-47,913.27	-0.30
PDC-02430424 FIX SEVERN TRENT	PGAR1 FIX 0.000	-258,718.4	GBP	100.	% 30/04/18			-294,936.62	0.00	0.00	-294,936.62	-1.83
PDC-02430426 FIX SHIRE	PGAR1 FIX 0.000	-21,185.68	GBP	100.	% 30/04/18			-24,151.48	0.00	0.00	-24,151.48	-0.15
PDC-02430429 FIX SSE PLC	PGAR1 FIX 0.000	-843,528.61	GBP	100.	% 30/04/18			-961,614.92	0.00	0.00	-961,614.92	-5.97
PDC-02430431 FIX TULLOW OIL PL	PGAR1 FIX 0.000	-725,292.81	GBP	100.	% 30/04/18			-826,827.19	0.00	0.00	-826,827.19	-5.14
PDC-02430432 FIX VODAFONE GROU	PGAR1 FIX 0.000	-804,862.92	GBP	100.	% 30/04/18			-917,536.39	0.00	0.00	-917,536.39	-5.70

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935968 LYX IBX35 DBL INV D UC ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
A/P on Collateral sec (rcvd)												
					SUM	(EUR)		-3,789,370.40	0.00	0.00	-3,789,370.40	-23.54
					SUM	(EUR)		-3,789,370.40	0.00	0.00	-3,789,370.40	-23.54
Lending / Borrowing												
					SUM	(EUR)		-3,789,370.40	0.00	0.00	-3,789,370.40	-23.54
Cash												
Other availabilities												
Financial accounts												
Spot transactions												
BK065GBP	BkDep GBP SGP	0.15	GBP	1.13333333		1.13999088		0.17	0.00	0.00	0.17	0.00
Financial accounts												
					SUM	(EUR)		0.17	0.00	0.00	0.17	
Other availabilities												
					SUM	(EUR)		0.17	0.00	0.00	0.17	
Cash												
					SUM	(EUR)		0.17	0.00	0.00	0.17	
POUND STERLING												
					SUM	(EUR)		0.17	0.00	0.00	0.17	
FUND : LYX IBX 35 DBL INV D UC ETF	**(935968)**											
						(EUR)		-9,222.23	16,109,185.18	0.00	16,099,962.95	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935968 LYX IBX35 DBL INV D UC ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 16,109,185.18

Day's management fees

PnAdmFee : 794.01 EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
D FR0011036268 PART D	EUR	16,099,962.95	4,306,148.	3.7388	100.		3.7388	3.7388

Net Asset Value EUR : 16,099,962.95

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18
PORTFOLIO: 935968 LYX IBX35 DBL INV D UC ETF

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR

(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report		for previous VNI calculation			variation
Rate	EUR in GBP :	0.8772	quoted	: 30/04/18	0.		0.87715	quotation:	27/04/18	0.0057

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report		for previous VNI calculation		
Rate	GBP in EUR :	1.13999088	quoted	: 30/04/18	0.		1.1400558627	quotation:	27/04/18

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935919 LYXOR IBEX 35 INVERSO DIARIO UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
EURO												
Equities												
Equities DRM												
Equities DRM												
DE000BAY0017 BAYER AG	PGARANPDC-02430403	6,074.	P EUR	99.28	M	99.28	A	603,026.72	0.00	0.00	603,026.72	6.39
FR0000045072 CREDIT AGRICOLE SA	PGARANPDC-02430412	844.	P EUR	13.635	M	13.635	A	11,507.94	0.00	0.00	11,507.94	0.12
FR0000051732 ATOS SE	PGARANPDC-02430391	3,988.	P EUR	111.9	M	111.9	A	446,257.20	0.00	0.00	446,257.20	4.73
FR0000054470 UBISOFT ENTERTAIN	PGARANPDC-02430396	2,639.	P EUR	79.26	M	79.26	A	209,167.14	0.00	0.00	209,167.14	2.22
FR0000073272 SAFRAN	PGARANPDC-02430400	2,101.	P EUR	97.46	M	97.46	A	204,763.46	0.00	0.00	204,763.46	2.17
FR0000120693 PERNOD-RICARD	PGARANPDC-02430411	1,196.	P EUR	137.55	M	137.55	A	164,509.80	0.00	0.00	164,509.80	1.74
FR0000125007 COMP DE SAINT GOBAIN	PGARANPDC-02430409	15,403.	P EUR	43.495	M	43.495	A	669,953.49	0.00	0.00	669,953.49	7.10
FR0000125346 INGENICO GROUP	PGARANPDC-02430421	12,314.	P EUR	72.4	M	72.4	A	891,533.60	0.00	0.00	891,533.60	9.45
FR0000130452 EIFFAGE	PGARANPDC-02430423	4,711.	P EUR	98.7	M	98.7	A	464,975.70	0.00	0.00	464,975.70	4.93
FR0000131104 BNP PARIBAS	PGARANPDC-02430407	923.	P EUR	63.98	M	63.98	A	59,053.54	0.00	0.00	59,053.54	0.63
FR0000131757 ERAMET	PGARANPDC-02430425	2,298.	P EUR	144.1	M	144.1	A	331,141.80	0.00	0.00	331,141.80	3.51
FR0004125920 AMUNDI	PGARANPDC-02430389	6,217.	P EUR	70.48	M	70.48	A	438,174.16	0.00	0.00	438,174.16	4.65
FR0010220475 ALSTOM	PGARANPDC-02430386	11,621.	P EUR	37.71	M	37.71	A	438,227.91	0.00	0.00	438,227.91	4.65
FR0010242511 EDF	PGARANPDC-02430420	37,619.	P EUR	11.65	M	11.65	A	438,261.35	0.00	0.00	438,261.35	4.65
FR0010259150 IPSEN	PGARANPDC-02430414	1,335.	P EUR	134.5	M	134.5	A	179,557.50	0.00	0.00	179,557.50	1.90
IE00BYTBXV33 RYANAIR HLDS PLC SHS	PGARANPDC-02430402	653.	P EUR	15.51	M	15.48	A	10,128.03	0.00	0.00	10,128.03	0.11
Equities DRM												
					SUM	(EUR)		5,560,239.34	0.00	0.00	5,560,239.34	58.96
Equities DRM												
					SUM	(EUR)		5,560,239.34	0.00	0.00	5,560,239.34	58.96
Equities												
					SUM	(EUR)		5,560,239.34	0.00	0.00	5,560,239.34	58.96
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02430386 FIX ALSTOM	PGAR1 FIX	0.000	-438,227.91	EUR	100.	% 30/04/18		-438,227.91	0.00	0.00	-438,227.91	-4.65
PDC-02430389 FIX AMUNDI	PGAR1 FIX	0.000	-438,174.16	EUR	100.	% 30/04/18		-438,174.16	0.00	0.00	-438,174.16	-4.65
PDC-02430391 FIX ATOS SE	PGAR1 FIX	0.000	-446,257.2	EUR	100.	% 30/04/18		-446,257.20	0.00	0.00	-446,257.20	-4.73
PDC-02430396 FIX UBISOFT ENTER	PGAR1 FIX	0.000	-209,167.14	EUR	100.	% 30/04/18		-209,167.14	0.00	0.00	-209,167.14	-2.22
PDC-02430400 FIX SAFRAN	PGAR1 FIX	0.000	-204,763.46	EUR	100.	% 30/04/18		-204,763.46	0.00	0.00	-204,763.46	-2.17
PDC-02430402 FIX RYANAIR HLDS	PGAR1 FIX	0.000	-10,128.03	EUR	100.	% 30/04/18		-10,128.03	0.00	0.00	-10,128.03	-0.11
PDC-02430403 FIX BAYER AG	PGAR1 FIX	0.000	-603,026.72	EUR	100.	% 30/04/18		-603,026.72	0.00	0.00	-603,026.72	-6.39
PDC-02430407 FIX BNP PARIBAS	PGAR1 FIX	0.000	-59,053.54	EUR	100.	% 30/04/18		-59,053.54	0.00	0.00	-59,053.54	-0.63
PDC-02430409 FIX COMP DE SAINT	PGAR1 FIX	0.000	-669,953.49	EUR	100.	% 30/04/18		-669,953.49	0.00	0.00	-669,953.49	-7.10
PDC-02430411 FIX PERNOD-RICARD	PGAR1 FIX	0.000	-164,509.8	EUR	100.	% 30/04/18		-164,509.80	0.00	0.00	-164,509.80	-1.74
PDC-02430412 FIX CREDIT AGRICO	PGAR1 FIX	0.000	-11,507.94	EUR	100.	% 30/04/18		-11,507.94	0.00	0.00	-11,507.94	-0.12
PDC-02430414 FIX IPSEN	PGAR1 FIX	0.000	-179,557.5	EUR	100.	% 30/04/18		-179,557.50	0.00	0.00	-179,557.50	-1.90
PDC-02430420 FIX EDF	PGAR1 FIX	0.000	-438,261.35	EUR	100.	% 30/04/18		-438,261.35	0.00	0.00	-438,261.35	-4.65
PDC-02430421 FIX INGENICO GROU	PGAR1 FIX	0.000	-891,533.6	EUR	100.	% 30/04/18		-891,533.60	0.00	0.00	-891,533.60	-9.45
PDC-02430423 FIX EIFFAGE	PGAR1 FIX	0.000	-464,975.7	EUR	100.	% 30/04/18		-464,975.70	0.00	0.00	-464,975.70	-4.93
PDC-02430425 FIX ERAMET	PGAR1 FIX	0.000	-331,141.8	EUR	100.	% 30/04/18		-331,141.80	0.00	0.00	-331,141.80	-3.51

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935919 LYXOR IBEX 35 INVERSO DIARIO UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> PRCT EVALUATION	PRCT NA
A/P on Collateral sec (rcvd)												
					SUM	(EUR)		-5,560,239.34	0.00	0.00	-5,560,239.34	-58.96
					SUM	(EUR)		-5,560,239.34	0.00	0.00	-5,560,239.34	-58.96
Lending / Borrowing												
					SUM	(EUR)		-5,560,239.34	0.00	0.00	-5,560,239.34	-58.96
Forward Instruments												
Interest Rate Swaps												
Swaps												
Performance Swaps												
SWAP03553011 FEES LEG EUR LYX ETF PRC		1.	EUR	0.	30/04/18	355940.444184	V	0.00	3,558.40	0.00	3,558.40	0.04
SWAP03553032 INDEX LEG EUR LYX ET PRC		26,613,742.32	EUR	0.	30/04/18	135.43290882	V	0.00	9,430,023.05	0.00	9,430,023.05	100.00
Swaps												
					SUM	(EUR)		0.00	9,433,581.45	0.00	9,433,581.45	100.04
Interest Rate Swaps												
					SUM	(EUR)		0.00	9,433,581.45	0.00	9,433,581.45	100.04
Forward Instruments												
					SUM	(EUR)		0.00	9,433,581.45	0.00	9,433,581.45	100.04
Cash												
Cash at Banks												
Adjustment accounts												
Accrued charges												
F120EUR PnAdmFee		-3,558.19	EUR	1.		1.		-3,558.19	0.00	0.00	-3,558.19	-0.04
Adjustment accounts												
					SUM	(EUR)		-3,558.19	0.00	0.00	-3,558.19	-0.04
Cash at Banks												
					SUM	(EUR)		-3,558.19	0.00	0.00	-3,558.19	-0.04
Other availabilities												
Financial accounts												
Spot transactions												
BK065EUR BkDep EUR SGP		0.02	EUR	1.		1.		0.02	0.00	0.00	0.02	0.00
Financial accounts												
					SUM	(EUR)		0.02	0.00	0.00	0.02	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935919 LYXOR IBEX 35 INVERSO DIARIO UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Other availabilities												
					SUM (EUR)			0.02	0.00	0.00	0.02	
Cash												
					SUM (EUR)			-3,558.17	0.00	0.00	-3,558.17	-0.04
EURO												
					SUM (EUR)			-3,558.17	9,433,581.45	0.00	9,430,023.28	100.00
POUND STERLING												
Equities												
Equities DRM												
Equities DRM												
GB0002162385 AVIVA PLC	PGARANPDC-02430398	73,512.	P GBP	5.29 M		5.29	A	443,317.92	0.00	0.00	443,317.92	4.70
GB00BDVZYZ77 ROYAL MAIL -W/I	PGARANPDC-02430427	54,441.	P GBP	5.812 M		5.812	A	360,705.76	0.00	0.00	360,705.76	3.83
GB00BH4HKS39 VODAFONE GROUP	PGARANPDC-02430392	182,075.	P GBP	2.116 M		2.116	A	439,205.08	0.00	0.00	439,205.08	4.66
GB00BVYVFW23 AUTO TRADER GRP PLC	PGARANPDC-02430395	111,973.	P GBP	3.53 M		3.53	A	450,598.14	0.00	0.00	450,598.14	4.78
GB00BYT1DJ19 INTERMED CAP GRP PLC	PGARANPDC-02430418	27,845.	P GBP	10.86 M		10.86	A	344,729.48	0.00	0.00	344,729.48	3.66
IE0002424939 DCC PLC	PGARANPDC-02430415	139.	P GBP	70. M		70.	A	11,092.11	0.00	0.00	11,092.11	0.12
Equities DRM												
					SUM (EUR)			2,049,648.49	0.00	0.00	2,049,648.49	21.74
Equities DRM												
					SUM (EUR)			2,049,648.49	0.00	0.00	2,049,648.49	21.74
Equities												
					SUM (EUR)			2,049,648.49	0.00	0.00	2,049,648.49	21.74
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02430392 FIX VODAFONE GROU	PGAR1 FIX 0.000	-385,270.7	GBP	100. %	30/04/18			-439,205.08	0.00	0.00	-439,205.08	-4.66
PDC-02430395 FIX AUTO TRADER G	PGAR1 FIX 0.000	-395,264.69	GBP	100. %	30/04/18			-450,598.14	0.00	0.00	-450,598.14	-4.78
PDC-02430398 FIX AVIVA PLC	PGAR1 FIX 0.000	-388,878.48	GBP	100. %	30/04/18			-443,317.92	0.00	0.00	-443,317.92	-4.70
PDC-02430415 FIX DCC PLC	PGAR1 FIX 0.000	-9,730.	GBP	100. %	30/04/18			-11,092.11	0.00	0.00	-11,092.11	-0.12
PDC-02430418 FIX INTERMED CAP	PGAR1 FIX 0.000	-302,396.7	GBP	100. %	30/04/18			-344,729.48	0.00	0.00	-344,729.48	-3.66
PDC-02430427 FIX ROYAL MAIL -	PGAR1 FIX 0.000	-316,411.09	GBP	100. %	30/04/18			-360,705.76	0.00	0.00	-360,705.76	-3.83
A/P on Collateral sec (rcvd)												
					SUM (EUR)			-2,049,648.49	0.00	0.00	-2,049,648.49	-21.74
					SUM (EUR)			-2,049,648.49	0.00	0.00	-2,049,648.49	-21.74

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935919 LYXOR IBEX 35 INVERSO DIARIO UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
Lending / Borrowing												
					SUM (EUR)			-2,049,648.49	0.00	0.00	-2,049,648.49	-21.74
POUND STERLING												
					SUM (EUR)			0.00	0.00	0.00	0.00	
US DOLLAR												
Equities												
Equities DRM												
Equities DRM												
IE00BY9D5467 ALLERGAN PLC	PGARANPDC-02430383	796.	P USD	153.65 M		153.65	A	101,229.43	0.00	0.00	101,229.43	1.07
US36174X1019 GGP REIT RG	PGARANPDC-02430428	53,116.	P USD	19.99 M		19.99	A	878,818.77	0.00	0.00	878,818.77	9.32
Equities DRM												
					SUM (EUR)			980,048.20	0.00	0.00	980,048.20	10.39
Equities DRM												
					SUM (EUR)			980,048.20	0.00	0.00	980,048.20	10.39
Equities												
					SUM (EUR)			980,048.20	0.00	0.00	980,048.20	10.39
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02430383 FIX ALLERGAN PLC	PGAR1 FIX 0.000	-122,305.4	USD	100. %	30/04/18			-101,229.43	0.00	0.00	-101,229.43	-1.07
PDC-02430428 FIX GGP REIT RG	PGAR1 FIX 0.000	-1,061,788.84	USD	100. %	30/04/18			-878,818.77	0.00	0.00	-878,818.77	-9.32
A/P on Collateral sec (rcvd)												
					SUM (EUR)			-980,048.20	0.00	0.00	-980,048.20	-10.39
					SUM (EUR)			-980,048.20	0.00	0.00	-980,048.20	-10.39
Lending / Borrowing												
					SUM (EUR)			-980,048.20	0.00	0.00	-980,048.20	-10.39
US DOLLAR												
					SUM (EUR)			0.00	0.00	0.00	0.00	
FUND : LYXOR IBEX 35 INVERSO DIARIO UCITS ETF (935919)												
					(EUR)			-3,558.17	9,433,581.45	0.00	9,430,023.28	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935919 LYXOR IBEX 35 INVERSO DIARIO UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 9,433,581.45

Day's management fees
PnAdmFee : 310.04 EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
A FR0010762492 Part A	EUR	9,430,023.28	382,052.	24.6825	100.		24.6825	24.6825

Net Asset Value EUR : 9,430,023.28

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935919 LYXOR IBEX 35 INVERSO DIARIO UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report		for previous VNI calculation		variation
Rate	EUR in GBP :	0.8772	quoted	: 30/04/18	0.	0.87715	quotation:	27/04/18	0.0057
Rate	EUR in USD :	1.2082	quoted	: 30/04/18	0.	1.21015	quotation:	27/04/18	-0.16114

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report	for previous VNI calculation		
Rate	GBP in EUR :	1.13999088	quoted	: 30/04/18	0.	1.1400558627	quotation:	27/04/18
Rate	USD in EUR :	0.8276775368	quoted	: 30/04/18	0.	0.8263438416	quotation:	27/04/18

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935928 LYX NASQ-100 D 2X LEV UC ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
AUSTRALIAN DOLLAR												
Equities												
Equities DRM												
Equities DRM												
AU000000RSG6 RESOLUTE MINING		287,057.	P AUD	1.0736	M 30/04/18	1.15		203,559.79	2,691.53	0.00	206,251.32	0.32
Equities DRM					SUM	(EUR)		203,559.79	2,691.53	0.00	206,251.32	0.32
Equities DRM					SUM	(EUR)		203,559.79	2,691.53	0.00	206,251.32	0.32
Equities					SUM	(EUR)		203,559.79	2,691.53	0.00	206,251.32	0.32
AUSTRALIAN DOLLAR					SUM	(EUR)		203,559.79	2,691.53	0.00	206,251.32	0.32
CZECH KORUNA												
Equities												
Equities DRM												
Equities DRM												
AT000065201C ERSTE GROUP BK CZK		4,438.	P CZK	1066.8001	M 30/04/18	1039.5		185,932.89	-5,341.36	0.00	180,591.53	0.28
Equities DRM					SUM	(EUR)		185,932.89	-5,341.36	0.00	180,591.53	0.28
Equities DRM					SUM	(EUR)		185,932.89	-5,341.36	0.00	180,591.53	0.28
Equities					SUM	(EUR)		185,932.89	-5,341.36	0.00	180,591.53	0.28
CZECH KORUNA					SUM	(EUR)		185,932.89	-5,341.36	0.00	180,591.53	0.28
EURO												
Equities												
Equities DRM												
Equities DRM												
BE0003826436 TELENET GROUP HLDG		31,388.	P EUR	53.7	M 30/04/18	48.56		1,685,535.60	-161,334.32	0.00	1,524,201.28	2.37
DE0005140008 DEUTSCHE BANK AG-NOM		16,960.	P EUR	12.55	M 30/04/18	11.366		212,848.00	-20,080.64	0.00	192,767.36	0.30
DE0005557508 DEUTSCHE TEL AG-NOM		28,425.	P EUR	13.955	M 30/04/18	14.495		396,670.88	15,349.50	0.00	412,020.38	0.64
DE0005785604 FRESENIUS SE CO KGAA		37,749.	P EUR	63.2334	M 30/04/18	63.34		2,386,997.39	4,024.27	0.00	2,391,021.66	3.72
DE0006047004 HEIDELBERGCEMENT AG		11,728.	P EUR	82.54	M 30/04/18	81.26		968,029.12	-15,011.84	0.00	953,017.28	1.48
DE0007100000 DAIMLER		46,605.	P EUR	65.2	M 30/04/18	65.5		3,038,646.00	13,981.50	0.00	3,052,627.50	4.75
DE0007164600 SAP		4,052.	P EUR	87.71	M 30/04/18	92.42		355,400.92	19,084.92	0.00	374,485.84	0.58
DE0007236101 SIEMENS AG-NOM		28,674.	P EUR	104.8739	M 30/04/18	105.64		3,007,155.48	21,965.88	0.00	3,029,121.36	4.72
DE0008404005 ALLIANZ SE-NOM		8,552.	P EUR	186.7257	M 30/04/18	196.46		1,596,878.22	83,247.70	0.00	1,680,125.92	2.62
DE000A12DM80 SCOUT 24 N		8,835.	P EUR	42.36	M 30/04/18	42.94		374,250.60	5,124.30	0.00	379,374.90	0.59

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935928 LYX NASQ-100 D 2X LEV UC ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
DE000A1ML7J1 VONOVIA SE REIT		8,247.	P EUR	37.7	M 30/04/18	41.61		310,911.90	32,245.77	0.00	343,157.67	0.53
ES0105046009 AENA		3,877.	P EUR	168.8	M 30/04/18	171.1		654,437.60	8,917.10	0.00	663,354.70	1.03
ES0109067019 AMADEUS IT GROUP		19,516.	P EUR	58.2	M 30/04/18	60.7		1,135,831.20	48,790.00	0.00	1,184,621.20	1.84
ES0113211835 BCO BILBAO VIZCAYA		667,110.	P EUR	6.518	M 30/04/18	6.73		4,348,222.99	141,427.31	0.00	4,489,650.30	6.99
ES0113679I37 BANKINTER		497,274.	P EUR	8.5037	M 30/04/18	8.68		4,228,655.00	87,683.32	0.00	4,316,338.32	6.72
ES0130670112 ENDESA		172,393.	P EUR	18.325	M 30/04/18	19.37		3,159,101.73	180,150.68	0.00	3,339,252.41	5.20
ES0130960018 ENAGAS		40,392.	P EUR	24.34	M 30/04/18	24.14		983,141.28	-8,078.40	0.00	975,062.88	1.52
ES0144580Y14 IBERDROLA SA		234,291.	P EUR	6.678	M 30/04/18	6.416		1,564,595.30	-61,384.24	0.00	1,503,211.06	2.34
ES0167050915 ACS		37,945.	P EUR	30.99	M 30/04/18	35.03		1,175,915.55	153,297.80	0.00	1,329,213.35	2.07
ES0178430E18 TELEFONICA SA		268,795.	P EUR	8.2239	M 30/04/18	8.433		2,210,547.12	56,201.12	0.00	2,266,748.24	3.53
FI0009000681 NOKIA OYJ		674,172.	P EUR	4.513	M 30/04/18	4.978		3,042,538.24	313,489.98	0.00	3,356,028.22	5.22
FI0009005961 STORA ENSO OYJ-R		27,743.	P EUR	15.905	M 30/04/18	16.435		441,252.42	14,703.79	0.00	455,956.21	0.71
FR0000052292 HERMES INTL	PGARANPDC-02410397	349.	P EUR	535.8	M	535.8	A	186,994.20	0.00	0.00	186,994.20	0.29
FR0000121709 SEB	PGARANPDC-02410409	2,871.	P EUR	158.9	M	158.9	A	456,201.90	0.00	0.00	456,201.90	0.71
FR0000121725 DASSAULT AVIATION	PGARANPDC-02410422	41.	P EUR	1655.	M	1655.	A	67,855.00	0.00	0.00	67,855.00	0.11
FR0000130213 LAGARDERE	PGARANPDC-02410391	14,137.	P EUR	23.68	M	23.68	A	334,764.16	0.00	0.00	334,764.16	0.52
FR0010220475 ALSTOM	PGARANPDC-02410384	2,692.	P EUR	37.71	M	37.71	A	101,515.32	0.00	0.00	101,515.32	0.16
FR0010259150 IPSEN	PGARANPDC-02410416	4,570.	P EUR	134.5	M	134.5	A	614,665.00	0.00	0.00	614,665.00	0.96
FR0011981968 WORLDLINE	PGARANPDC-02410428	24,989.	P EUR	41.78	M	41.5	A	1,044,040.42	0.00	0.00	1,044,040.42	1.63
FR0013269123 RUBIS SCA	PGARANPDC-02410403	9,292.	P EUR	64.5	M	64.5	A	599,334.00	0.00	0.00	599,334.00	0.93
LU1598757687M ARCELORMITTAL MADRID		5,951.	P EUR	26.43	M 30/04/18	28.155		157,284.93	10,265.48	0.00	167,550.41	0.26
NL0000009827 KONINKLIJKE DSM NV		3,890.	P EUR	84.14	M 30/04/18	85.82		327,304.60	6,535.20	0.00	333,839.80	0.52
NL0000226223 STMICROELECTRONICS		35,015.	P EUR	17.6987	M 30/04/18	18.12		619,721.18	14,750.62	0.00	634,471.80	0.99
NL0000235190 AIRBUS SHS		62,370.	P EUR	94.8229	M 30/04/18	97.4		5,914,103.51	160,734.49	0.00	6,074,838.00	9.46
NL0000379121 RANDSTAD HOLDING NV		18,709.	P EUR	53.9686	M 30/04/18	53.38		1,009,699.12	-11,012.70	0.00	998,686.42	1.55
NL0000400653 GEMALTO		7,329.	P EUR	49.58	M 30/04/18	49.88		363,371.82	2,198.70	0.00	365,570.52	0.57
NL0011333752 ALTICE A		119,941.	P EUR	8.294	M 30/04/18	7.938		994,790.65	-42,698.99	0.00	952,091.66	1.48
NL0011794037 KONINKLIJKE AHOLD DE		150,500.	P EUR	19.7882	M 30/04/18	20.005		2,978,127.11	32,625.39	0.00	3,010,752.50	4.69
NL0012169213 QIAGEN NV		3,546.	P EUR	26.54	M 30/04/18	27.29		94,110.84	2,659.50	0.00	96,770.34	0.15
PTZON0AM0006 NOS		28,354.	P EUR	4.804	M 30/04/18	4.926		136,212.62	3,459.18	0.00	139,671.80	0.22
Equities DRM												
					SUM	(EUR)		53,277,658.92	1,113,312.37	0.00	54,390,971.29	84.68
Equities DRM												
					SUM	(EUR)		53,277,658.92	1,113,312.37	0.00	54,390,971.29	84.68
Equities OTC												
Equities OTC												
NL0010877643 FIAT CHRYSLER AUTO		208,935.	P EUR	19.532	M 30/04/18	18.57		4,080,918.42	-200,995.47	0.00	3,879,922.95	6.04
Equities OTC												
					SUM	(EUR)		4,080,918.42	-200,995.47	0.00	3,879,922.95	6.04

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935928 LYX NASQ-100 D 2X LEV UC ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE		QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Equities OTC													
						SUM	(EUR)		4,080,918.42	-200,995.47	0.00	3,879,922.95	6.04
Equities													
						SUM	(EUR)		57,358,577.34	912,316.90	0.00	58,270,894.24	90.72
Lending / Borrowing													
A/P on Collateral sec (rcvd)													
PDC-02410384 PDC LYX0FR0010220475	PGAR1 FIX	0.000	-101,515.32	EUR	100.	% 30/04/18			-101,515.32	0.00	0.00	-101,515.32	-0.16
PDC-02410391 PDC LYX0FR0000130213	PGAR1 FIX	0.000	-334,764.16	EUR	100.	% 30/04/18			-334,764.16	0.00	0.00	-334,764.16	-0.52
PDC-02410397 PDC LYX0FR0000052292	PGAR1 FIX	0.000	-186,994.2	EUR	100.	% 30/04/18			-186,994.20	0.00	0.00	-186,994.20	-0.29
PDC-02410403 PDC LYX0FR0013269123	PGAR1 FIX	0.000	-599,334.	EUR	100.	% 30/04/18			-599,334.00	0.00	0.00	-599,334.00	-0.93
PDC-02410409 PDC LYX0FR0000121709	PGAR1 FIX	0.000	-456,201.9	EUR	100.	% 30/04/18			-456,201.90	0.00	0.00	-456,201.90	-0.71
PDC-02410416 PDC LYX0FR0010259150	PGAR1 FIX	0.000	-614,665.	EUR	100.	% 30/04/18			-614,665.00	0.00	0.00	-614,665.00	-0.96
PDC-02410422 PDC LYX0FR0000121725	PGAR1 FIX	0.000	-67,855.	EUR	100.	% 30/04/18			-67,855.00	0.00	0.00	-67,855.00	-0.11
PDC-02410428 PDC LYX0FR0011981968	PGAR1 FIX	0.000	-1,044,040.42	EUR	100.	% 30/04/18			-1,044,040.42	0.00	0.00	-1,044,040.42	-1.63
A/P on Collateral sec (rcvd)													
						SUM	(EUR)		-3,405,370.00	0.00	0.00	-3,405,370.00	-5.30
						SUM	(EUR)		-3,405,370.00	0.00	0.00	-3,405,370.00	-5.30
Lending / Borrowing													
						SUM	(EUR)		-3,405,370.00	0.00	0.00	-3,405,370.00	-5.30
Forward Instruments													
Interest Rate Swaps													
Swaps													
Performance Swaps													
SWAP03547695 INDEX LEG EUR LYX ET PRC			5,283,729.78	EUR	0.	30/04/18	1315.71136961	V	0.00	64,234,903.67	0.00	64,234,903.67	100.00
SWAP03547708 VRAC LEG LYX ETF NAS PRC			5,283,729.94	EUR	0.	30/04/18	1077.78253552	V	0.00	-62,230,848.46	0.00	-62,230,848.46	-96.88
SWAP03547807 FEES LEG EUR LYX ETF PRC			1.	EUR	0.	30/04/18	3326119.489981	V	0.00	33,260.19	0.00	33,260.19	0.05
Swaps													
						SUM	(EUR)		0.00	2,037,315.40	0.00	2,037,315.40	3.17
Interest Rate Swaps													
						SUM	(EUR)		0.00	2,037,315.40	0.00	2,037,315.40	3.17
Forward Instruments													
						SUM	(EUR)		0.00	2,037,315.40	0.00	2,037,315.40	3.17

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935928 LYX NASQ-100 D 2X LEV UC ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Cash												
Cash at Banks												
A/P + associated accounts												
Deferred settlement Purchases												
BDS065EUR	DsPur-Sec	-2,050,627.98	EUR	1.		1.		-2,050,627.98	0.00	0.00	-2,050,627.98	-3.19
A/P + associated accounts												
					SUM	(EUR)		-2,050,627.98	0.00	0.00	-2,050,627.98	-3.19
A/R + associated accounts												
Deferred settlement Sales												
SDS065EUR	DsSal-Sec	951,224.64	EUR	1.		1.		951,224.64	0.00	0.00	951,224.64	1.48
A/R + associated accounts												
					SUM	(EUR)		951,224.64	0.00	0.00	951,224.64	1.48
Adjustment accounts												
Accrued charges												
F120EUR	PnAdmFee	-33,259.68	EUR	1.		1.		-33,259.68	0.00	0.00	-33,259.68	-0.05
Amount payable												
F120EUR-	PnA/pAdmFee	-0.08	EUR	1.		1.		-0.08	0.00	0.00	-0.08	0.00
Amount receivable												
DRS065EUR	SwapsSettlToReceive	1,099,403.34	EUR	1.		1.		1,099,403.34	0.00	0.00	1,099,403.34	1.71
Adjustment accounts												
					SUM	(EUR)		1,066,143.58	0.00	0.00	1,066,143.58	1.66
Cash at Banks												
					SUM	(EUR)		-33,259.76	0.00	0.00	-33,259.76	-0.05
Other availabilities												
Financial accounts												
Spot transactions												
BK065EUR	BkDep EUR SGP	2.56	EUR	1.		1.		2.56	0.00	0.00	2.56	0.00
Financial accounts												
					SUM	(EUR)		2.56	0.00	0.00	2.56	
Other availabilities												
					SUM	(EUR)		2.56	0.00	0.00	2.56	
Cash												
					SUM	(EUR)		-33,257.20	0.00	0.00	-33,257.20	-0.05
EURO												
					SUM	(EUR)		53,919,950.14	2,949,632.30	0.00	56,869,582.44	88.53

HUNGARIAN FORINT

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935928 LYX NASQ-100 D 2X LEV UC ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Equities												
Equities DRM												
Equities DRM												
HU0000061726 OTP BANK		5,540.	P HUF	10470.0993	M 27/04/18	11350.		189,665.17	10,905.80	0.00	200,570.97	0.31
Equities DRM												
					SUM	(EUR)		189,665.17	10,905.80	0.00	200,570.97	0.31
Equities DRM												
					SUM	(EUR)		189,665.17	10,905.80	0.00	200,570.97	0.31
Equities												
					SUM	(EUR)		189,665.17	10,905.80	0.00	200,570.97	0.31
HUNGARIAN FORINT												
					SUM	(EUR)		189,665.17	10,905.80	0.00	200,570.97	0.31
JAPAN YEN												
Equities												
Equities DRM												
Equities DRM												
JP3637300009 TREND MICRO INC		36,015.	P JPY	6244.5689	M 27/04/18	6560.		1,695,513.37	91,516.54	0.00	1,787,029.91	2.78
Equities DRM												
					SUM	(EUR)		1,695,513.37	91,516.54	0.00	1,787,029.91	2.78
Equities DRM												
					SUM	(EUR)		1,695,513.37	91,516.54	0.00	1,787,029.91	2.78
Equities												
					SUM	(EUR)		1,695,513.37	91,516.54	0.00	1,787,029.91	2.78
Cash												
Other availabilities												
Financial accounts												
Spot transactions												
BK065JPY BkDep JPY SGP		-2.	JPY	0.		0.00756388		0.00	-0.02	0.00	-0.02	0.00
Financial accounts												
					SUM	(EUR)		0.00	-0.02	0.00	-0.02	
Other availabilities												
					SUM	(EUR)		0.00	-0.02	0.00	-0.02	
Cash												
					SUM	(EUR)		0.00	-0.02	0.00	-0.02	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18
PORTFOLIO: 935928 LYX NASQ-100 D 2X LEV UC ETF
PARTIAL VALIDATION
Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR
(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
JAPAN YEN												
					SUM (EUR)			1,695,513.37	91,516.52	0.00	1,787,029.89	2.78
NORWEGIAN KRONE												
Equities												
Equities DRM												
Equities DRM												
N00010096985 EQUINOR ASA		22,220.	P NOK	180.6079	M 30/04/18	205.5		416,459.58	55,305.07	0.00	471,764.65	0.73
Equities DRM												
					SUM (EUR)			416,459.58	55,305.07	0.00	471,764.65	0.73
Equities DRM												
					SUM (EUR)			416,459.58	55,305.07	0.00	471,764.65	0.73
Equities												
					SUM (EUR)			416,459.58	55,305.07	0.00	471,764.65	0.73
NORWEGIAN KRONE												
					SUM (EUR)			416,459.58	55,305.07	0.00	471,764.65	0.73
US DOLLAR												
Equities												
Equities DRM												
Equities DRM												
US30303M1027 FACEBOOK A		8,144.	P USD	168.0952	M 30/04/18	172.		1,115,930.08	43,454.13	0.00	1,159,384.21	1.80
US34959E1091 FORTINET		3,098.	P USD	54.3679	M 30/04/18	55.36		136,708.54	5,242.53	0.00	141,951.07	0.22
US4781601046 JOHNSON & JOHNSON		11,846.	P USD	129.6221	M 30/04/18	126.49		1,251,275.78	-11,083.31	0.00	1,240,192.47	1.93
US5719032022 MARRIOTT INTL A		5,267.	P USD	138.3952	M 30/04/18	136.68		588,082.01	7,757.72	0.00	595,839.73	0.93
US69331C1080 PG&E CORP		23,054.	P USD	44.0306	M 30/04/18	46.1		823,896.74	55,750.17	0.00	879,646.91	1.37
US8243481061 SHERWIN WILLIAMS		1,650.	P USD	393.4381	M 30/04/18	367.66		523,737.74	-21,636.27	0.00	502,101.47	0.78
Equities DRM												
					SUM (EUR)			4,439,630.89	79,484.97	0.00	4,519,115.86	7.04
Equities DRM												
					SUM (EUR)			4,439,630.89	79,484.97	0.00	4,519,115.86	7.04
Equities												
					SUM (EUR)			4,439,630.89	79,484.97	0.00	4,519,115.86	7.04
US DOLLAR												
					SUM (EUR)			4,439,630.89	79,484.97	0.00	4,519,115.86	7.04
FUND : LYX NASQ-100 D 2X LEV UC ETF (935928)												
					(EUR)			61,050,711.83	3,184,194.83	0.00	64,234,906.66	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935928 LYX NASQ-100 D 2X LEV UC ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 64,268,163.88

Day's management fees
PnAdmFee : 3,167.91 EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
D FR0010342592 PART D	EUR	64,234,906.66	344,666.	186.3685	100.		186.3685	186.3685

Net Asset Value EUR : 64,234,906.66

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935928 LYX NASQ-100 D 2X LEV UC ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report	for previous VNI calculation		variation
Rate	EUR in AUD :	1.60055	quoted :	30/04/18	0.	1.5989	quotation: 27/04/18	0.1032
Rate	EUR in CZK :	25.5455	quoted :	30/04/18	0.	25.485	quotation: 27/04/18	0.23739
Rate	EUR in HUF :	313.5	quoted :	30/04/18	0.	312.755	quotation: 27/04/18	0.23821
Rate	EUR in JPY :	132.2073	quoted :	30/04/18	0.	132.0092	quotation: 27/04/18	0.15007
Rate	EUR in NOK :	9.679	quoted :	30/04/18	0.	9.6345	quotation: 27/04/18	0.46188
Rate	EUR in USD :	1.2082	quoted :	30/04/18	0.	1.21015	quotation: 27/04/18	-0.16114

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report	for previous VNI calculation	
Rate	AUD in EUR :	0.62478523	quoted :	30/04/18	0.	0.6254299831	quotation: 27/04/18
Rate	CZK in EUR :	0.0391458378	quoted :	30/04/18	0.	0.0392387679	quotation: 27/04/18
Rate	HUF in EUR :	0.0031897926	quoted :	30/04/18	0.	0.0031973909	quotation: 27/04/18
Rate	JPY in EUR :	0.0075638788	quoted :	30/04/18	0.	0.0075752296	quotation: 27/04/18
Rate	NOK in EUR :	0.1033164583	quoted :	30/04/18	0.	0.1037936582	quotation: 27/04/18
Rate	USD in EUR :	0.8276775368	quoted :	30/04/18	0.	0.8263438416	quotation: 27/04/18

Equity fund - Calc. weight of 96.32 %(threshold of 51. %)

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935615 LYXOR PEA PME (DR) UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
SWISS FRANC												
Equities												
Equities DRM												
Equities DRM												
CH0210483332 CIE FIN RICHEMONT SA	PGARANPDC-02409549	3,245.	P CHF	94.24	M	94.56	A	255,671.60	10.69	0.00	255,682.29	2.50
Equities DRM												
					SUM (EUR)			255,671.60	10.69	0.00	255,682.29	2.50
Equities DRM												
					SUM (EUR)			255,671.60	10.69	0.00	255,682.29	2.50
Equities												
					SUM (EUR)			255,671.60	10.69	0.00	255,682.29	2.50
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02409549 FIX CIE FIN RICHE	PGAR1 FIX 0.000	-305,808.8	CHF	100.	% 30/04/18			-255,671.60	-10.69	0.00	-255,682.29	-2.50
A/P on Collateral sec (rcvd)												
					SUM (EUR)			-255,671.60	-10.69	0.00	-255,682.29	-2.50
					SUM (EUR)			-255,671.60	-10.69	0.00	-255,682.29	-2.50
Lending / Borrowing												
					SUM (EUR)			-255,671.60	-10.69	0.00	-255,682.29	-2.50
SWISS FRANC												
					SUM (EUR)			0.00	0.00	0.00	0.00	
EURO												
Equities												
Equities DRM												
Equities DRM												
DE000BASF111 BASF SE	PGARANPDC-02409547	6,394.	P EUR	84.6	M	86.32	A	540,932.40	0.00	0.00	540,932.40	5.29
	PGARANPDC-02409607	6,394.	P EUR	86.07	M	86.32	A	550,331.58	0.00	0.00	550,331.58	5.38
FR0000031577 VIRBAC SA		1,244.	P EUR	129.8122	M 30/04/18	129.2		161,486.38	-761.58	0.00	160,724.80	1.57
FR0000032278 LATECOERE		38,781.	P EUR	5.0942	M 30/04/18	5.38		197,559.98	11,081.80	0.00	208,641.78	2.04
FR0000032526 GUERBET		1,034.	P EUR	70.6713	M 30/04/18	52.5		73,074.09	-18,789.09	0.00	54,285.00	0.53
FR0000033904 JACQUET METAL SERVIC		4,721.	P EUR	24.1111	M 30/04/18	32.05		113,828.67	37,479.38	0.00	151,308.05	1.48
FR0000054694 NATUREX		939.	P EUR	81.2909	M 30/04/18	134.4		76,332.19	49,869.41	0.00	126,201.60	1.23
FR0000060402 ALBIOMA		8,156.	P EUR	18.7546	M 30/04/18	20.5		152,962.62	14,235.38	0.00	167,198.00	1.64
FR0000060873 MARIE BRIZARD WINE	PRETERPT--00193154	6,000.	P EUR	12.3427	M 30/04/18	7.99		74,056.38	-26,116.38	0.00	47,940.00	0.47
	PRETERPT--00193489	6,000.	P EUR	12.3427	M 30/04/18	7.99		74,056.38	-26,116.38	0.00	47,940.00	0.47
	PRETERPT--00193587	1,000.	P EUR	12.3427	M 30/04/18	7.99		12,342.72	-4,352.72	0.00	7,990.00	0.08
		156.	P EUR	12.3428	M 30/04/18	7.99		1,925.47	-679.03	0.00	1,246.44	0.01
FR0000065484 LECTRA		6,395.	P EUR	24.4229	M 30/04/18	21.6		156,184.19	-18,052.19	0.00	138,132.00	1.35
FR0000073793 DEVOTEAM		1,346.	P EUR	65.4259	M 30/04/18	88.4		88,063.31	30,923.09	0.00	118,986.40	1.16

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935615 LYXOR PEA PME (DR) UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
FR0000074072 BIGBEN INTERACTIVE		13,585.	P EUR	13.8357	M 30/04/18	13.82		187,957.73	-213.03	0.00	187,744.70	1.84
FR0000125338 CAP GEMINI SE	PGARANPDC-02409615	1,900.	P EUR	113.85	M	114.	A	216,315.00	0.00	0.00	216,315.00	2.12
FR0000130692 CHARGEURS		12,479.	P EUR	22.7914	M 30/04/18	25.		284,414.20	27,560.80	0.00	311,975.00	3.05
FR0000131104 BNP PARIBAS	PGARANPDC-02409545	10,000.	P EUR	63.24	M	63.98	A	632,400.00	0.00	0.00	632,400.00	6.19
	PGARANPDC-02409685	10,000.	P EUR	63.57	M	63.98	A	635,700.00	0.00	0.00	635,700.00	6.22
FR0004007813 KAUFMAN & BROAD		5,584.	P EUR	39.7825	M 30/04/18	43.66		222,145.48	21,651.96	0.00	243,797.44	2.38
FR0004024222 INTER PARFUMS		4,110.	P EUR	34.7421	M 30/04/18	38.25		142,789.83	14,417.67	0.00	157,207.50	1.54
FR0004026714 CLARANOVA SA	PRETERPT--00192951	435,000.	P EUR	0.4169	M 30/04/18	0.9395		181,340.42	227,342.08	0.00	408,682.50	4.00
	PRETERPT--00192992	73,672.	P EUR	0.4249	M 30/04/18	0.9395		31,300.51	37,914.33	0.00	69,214.84	0.68
		144,742.	P EUR	0.4345	M 30/04/18	0.9395		62,895.13	73,089.98	0.00	135,985.11	1.33
FR0004038263 PARROT	PRETERPT--00193331	10,000.	P EUR	7.8736	M 30/04/18	5.52		78,736.04	-23,536.04	0.00	55,200.00	0.54
	PRETERPT--00193584	3,000.	P EUR	7.8736	M 30/04/18	5.52		23,620.81	-7,060.81	0.00	16,560.00	0.16
		106,204.	P EUR	7.8736	M 30/04/18	5.52		836,208.30	-249,962.22	0.00	586,246.08	5.73
FR0004056851 VALNEVA SE		17,921.	P EUR	3.5314	M 30/04/18	3.91		63,285.67	6,785.44	0.00	70,071.11	0.69
FR0004163111 GENFIT	PRETERPT--00192898	10,000.	P EUR	26.3245	M 30/04/18	23.5		263,244.80	-28,244.80	0.00	235,000.00	2.30
	PRETERPT--00193333	10,000.	P EUR	24.7535	M 30/04/18	23.5		247,534.61	-12,534.61	0.00	235,000.00	2.30
		4,597.	P EUR	24.7535	M 30/04/18	23.5		113,791.66	-5,762.16	0.00	108,029.50	1.06
FR0004170017 LNA SANTE		2,182.	P EUR	57.8472	M 30/04/18	53.4		126,222.55	-9,703.75	0.00	116,518.80	1.14
FR0004191674 DIRECT ENERGIE	PRETERPT--00193532	2,000.	P EUR	39.553	M 30/04/18	42.3		79,106.06	5,493.94	0.00	84,600.00	0.83
	PRETERPT--00193571	4,000.	P EUR	39.553	M 30/04/18	42.3		158,212.13	10,987.87	0.00	169,200.00	1.66
		1,416.	P EUR	39.553	M 30/04/18	42.3		56,007.09	3,889.71	0.00	59,896.80	0.59
FR0005691656 TRIGANO		4,010.	P EUR	119.7187	M 30/04/18	156.4		480,071.81	147,092.19	0.00	627,164.00	6.14
FR0010095596 ONXEO	PRETERPT--00193118	10,000.	P EUR	1.7025	M 30/04/18	1.34		17,024.87	-3,624.87	0.00	13,400.00	0.13
		33,073.	P EUR	1.7025	M 30/04/18	1.34		56,306.36	-11,988.54	0.00	44,317.82	0.43
FR0010331421 INNATE PHARMA		35,427.	P EUR	6.9305	M 30/04/18	6.355		245,525.61	-20,387.02	0.00	225,138.59	2.20
FR0010417345 DBV TECHNOLOGIES	PRETERPT--00193528	10,000.	P EUR	46.7376	M 30/04/18	37.02		467,376.13	-97,176.13	0.00	370,200.00	3.62
		2,932.	P EUR	46.7376	M 30/04/18	37.02		137,034.70	-28,492.06	0.00	108,542.64	1.06
FR0010425595 CELLECTIS	PRETERPT--00193483	7,095.	P EUR	24.5327	M 30/04/18	24.14		174,059.51	-2,786.21	0.00	171,273.30	1.68
		4,112.	P EUR	24.5327	M 30/04/18	24.14		100,878.46	-1,614.78	0.00	99,263.68	0.97
FR0010478248 ATARI		366,186.	P EUR	0.6569	M 30/04/18	0.638		240,557.13	-6,930.46	0.00	233,626.67	2.29
FR0010533075 GETLINK SE		65,283.	P EUR	10.3968	M 30/04/18	11.69		678,735.20	84,423.07	0.00	763,158.27	7.47
FR0010557264 AB SCIENCE PROMESSE		9,223.	P EUR	11.6318	M 30/04/18	4.924		107,279.91	-61,865.86	0.00	45,414.05	0.44
FR0010609263 MAUNA KEA TECHNO	PRETERPT--00193210	10,000.	P EUR	4.7821	M 30/04/18	2.785		47,820.63	-19,970.63	0.00	27,850.00	0.27
	PRETERPT--00193287	20,000.	P EUR	4.7821	M 30/04/18	2.785		95,641.26	-39,941.26	0.00	55,700.00	0.54
	PRETERPT--00193488	5,000.	P EUR	4.7821	M 30/04/18	2.785		23,910.31	-9,985.31	0.00	13,925.00	0.14
		19,587.	P EUR	4.7821	M 30/04/18	2.785		93,666.27	-39,116.47	0.00	54,549.80	0.53
FR0011341205 NANOBIOTIX		11,543.	P EUR	14.8073	M 30/04/18	13.36		170,920.24	-16,705.76	0.00	154,214.48	1.51
FR0011471135 ERYTECH PHARMA	PRETERPT--00193153	5,000.	P EUR	19.773	M 30/04/18	17.43		98,865.02	-11,715.02	0.00	87,150.00	0.85
		1,612.	P EUR	19.773	M 30/04/18	17.43		31,874.08	-3,776.92	0.00	28,097.16	0.27
FR0011992700 ATEME		5,701.	P EUR	16.8848	M 30/04/18	17.2		96,260.49	1,796.71	0.00	98,057.20	0.96
FR0012432516 POXEL		11,969.	P EUR	6.6078	M 30/04/18	6.99		79,088.33	4,574.98	0.00	83,663.31	0.82
FR0012816825 BIOPHYTIS	PRETERPT--00192993	10,000.	P EUR	4.0374	M 30/04/18	3.26		40,374.03	-7,774.03	0.00	32,600.00	0.32
		8,251.	P EUR	4.0244	M 30/04/18	3.26		33,205.69	-6,307.43	0.00	26,898.26	0.26
FR0012819381 GROUPE GUILLIN		4,200.	P EUR	34.7665	M 30/04/18	36.2		146,019.14	6,020.86	0.00	152,040.00	1.49
FR0012938884 SOLOCAL GROUP		370,458.	P EUR	1.0734	M 30/04/18	1.064		397,641.73	-3,474.42	0.00	394,167.31	3.86
FR0013006558 SRP GROUPE SA	PRETERPT--00193512	30,000.	P EUR	10.4677	M 30/04/18	7.57		314,030.16	-86,930.16	0.00	227,100.00	2.22
		1,086.	P EUR	10.4677	M 30/04/18	7.57		11,367.89	-3,146.87	0.00	8,221.02	0.08
FR0013018124 NICOX		16,437.	P EUR	9.6438	M 30/04/18	9.195		158,514.70	-7,376.48	0.00	151,138.22	1.48

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935615 LYXOR PEA PME (DR) UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
FR0013188844 SOLUTIONS 30 SE		10,100.	P EUR	26.5212 M	30/04/18	41.1		267,863.94	147,246.06	0.00	415,110.00	4.06
FR0013227113 SOITEC REVER.SPLIT		11,899.	P EUR	44.6897 M	30/04/18	67.5		531,763.17	271,419.33	0.00	803,182.50	7.86
FR0013252186 PLASTIQUES DU VAL		11,567.	P EUR	18.9441 M	30/04/18	18.98		219,126.52	415.14	0.00	219,541.66	2.15
IE0001827041 CRH PLC	PGARANPDC-02409716	7,382.	P EUR	29.26 M		29.51	A	215,997.32	0.00	0.00	215,997.32	2.11
Equities DRM												
					SUM (EUR)			12,695,164.99	312,739.70	0.00	13,007,904.69	127.25
Equities DRM												
					SUM (EUR)			12,695,164.99	312,739.70	0.00	13,007,904.69	127.25
Equities												
					SUM (EUR)			12,695,164.99	312,739.70	0.00	13,007,904.69	127.25
Lending / Borrowing												
A/R on lended securities												
PT--00192898 PT/FR0004163111/03/0	PRET FIX 5.200	246,750.	EUR	0. %	30/04/18			0.00	0.00	35.64	35.64	0.00
PT--00192951 PT/FR0004026714/04/0	PRET FIX 6.500	444,189.37	EUR	0. %	30/04/18			0.00	0.00	80.20	80.20	0.00
PT--00192992 PT/FR0004026714/05/0	PRET FIX 6.500	70,896.41	EUR	0. %	30/04/18			0.00	0.00	12.80	12.80	0.00
PT--00192993 PT/FR0012816825/05/0	PRET FIX 3.250	44,100.	EUR	0. %	30/04/18			0.00	0.00	3.98	3.98	0.00
PT--00193118 PT/FR0010095596/10/0	PRET FIX 26.000	13,524.	EUR	0. %	30/04/18			0.00	0.00	9.77	9.77	0.00
PT--00193153 PT/FR0011471135/11/0	PRET FIX 5.850	90,720.	EUR	0. %	30/04/18			0.00	0.00	14.74	14.74	0.00
PT--00193154 PT/FR0000060873/11/0	PRET FIX 7.150	55,440.	EUR	0. %	30/04/18			0.00	0.00	11.01	11.01	0.00
PT--00193210 PT/FR0010609263/12/0	PRET FIX 13.000	30,607.5	EUR	0. %	30/04/18			0.00	0.00	11.05	11.05	0.00
PT--00193287 PT/FR0010609263/13/0	PRET FIX 11.050	60,900.	EUR	0. %	30/04/18			0.00	0.00	18.69	18.69	0.00
PT--00193331 PT/FR0004038263/16/0	PRET FIX 7.150	55,125.	EUR	0. %	30/04/18			0.00	0.00	10.95	10.95	0.00
PT--00193333 PT/FR0004163111/16/0	PRET FIX 4.230	259,140.	EUR	0. %	30/04/18			0.00	0.00	30.45	30.45	0.00
PT--00193483 PT/FR0010425595/18/0	PRET FIX 5.200	184,604.81	EUR	0. %	30/04/18			0.00	0.00	26.67	26.67	0.00
PT--00193488 PT/FR0010609263/18/0	PRET FIX 13.000	15,750.	EUR	0. %	30/04/18			0.00	0.00	5.69	5.69	0.00
PT--00193489 PT/FR0000060873/18/0	PRET FIX 7.150	49,581.	EUR	0. %	30/04/18			0.00	0.00	9.85	9.85	0.00
PT--00193512 FIX SRP GROUPE SA	PRET FIX 0.000	211,800.	EUR	0. %	30/04/18			0.00	0.00	0.00	0.00	0.00
PT--00193528 PT/FR0010417345/19/0	PRET FIX 1.300	412,650.	EUR	0. %	30/04/18			0.00	0.00	14.90	14.90	0.00
PT--00193532 PT/FR0004191674/19/0	PRET FIX 6.500	88,536.	EUR	0. %	30/04/18			0.00	0.00	15.99	15.99	0.00
PT--00193571 PT/FR0004191674/20/0	PRET FIX 5.850	135,408.	EUR	0. %	30/04/18			0.00	0.00	22.00	22.00	0.00
PT--00193584 PT/FR0004038263/20/0	PRET FIX 6.500	16,852.5	EUR	0. %	30/04/18			0.00	0.00	3.04	3.04	0.00
PT--00193587 PT/FR0000060873/20/0	PRET FIX 6.500	8,379.	EUR	0. %	30/04/18			0.00	0.00	1.51	1.51	0.00
A/R on lended securities												
					SUM (EUR)			0.00	0.00	338.93	338.93	
A/P on Collateral sec (rcvd)												
PDC-02409545 FIX BNP PARIBAS	PGAR1 FIX 0.000	-632,400.	EUR	100. %	30/04/18			-632,400.00	0.00	0.00	-632,400.00	-6.19
PDC-02409547 FIX BASF SE	PGAR1 FIX 0.000	-540,932.4	EUR	100. %	30/04/18			-540,932.40	0.00	0.00	-540,932.40	-5.29
PDC-02409607 PDC/DE000BASF111/31/	PGAR1 FIX 0.000	-550,331.58	EUR	100. %	30/04/18			-550,331.58	0.00	0.00	-550,331.58	-5.38
PDC-02409615 PDC/FR0000125338/31/	PGAR1 FIX 0.000	-216,315.	EUR	100. %	30/04/18			-216,315.00	0.00	0.00	-216,315.00	-2.12
PDC-02409685 PDC/FR0000131104/31/	PGAR1 FIX 0.000	-635,700.	EUR	100. %	30/04/18			-635,700.00	0.00	0.00	-635,700.00	-6.22
PDC-02409716 PDC/IE0001827041/31/	PGAR1 FIX 0.000	-215,997.32	EUR	100. %	30/04/18			-215,997.32	0.00	0.00	-215,997.32	-2.11

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935615 LYXOR PEA PME (DR) UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
A/P on Collateral sec (rcvd)												
					SUM	(EUR)		-2,791,676.30	0.00	0.00	-2,791,676.30	-27.31
					SUM	(EUR)		-2,791,676.30	0.00	0.00	-2,791,676.30	-27.31
Lending / Borrowing												
					SUM	(EUR)		-2,791,676.30	0.00	338.93	-2,791,337.37	-27.31
Cash												
Cash at Banks												
A/R + associated accounts												
Coupons receivable												
FR0000130692 CHARGEURS	ACHLIG	12,479.	P EUR	0.35	30/04/18			4,367.65	0.00	0.00	4,367.65	0.04
Deferred settlement Sales												
SDT065EUR Ds-SecLnd EUR		7,975.44	EUR	1.		1.		7,975.44	0.00	0.00	7,975.44	0.08
A/R + associated accounts												
					SUM	(EUR)		12,343.09	0.00	0.00	12,343.09	0.12
Adjustment accounts												
Accrued charges												
F120EURD PnAdmFee		-4,388.55	EUR	1.		1.		-4,388.55	0.00	0.00	-4,388.55	-0.04
Adjustment accounts												
					SUM	(EUR)		-4,388.55	0.00	0.00	-4,388.55	-0.04
Cash at Banks												
					SUM	(EUR)		7,954.54	0.00	0.00	7,954.54	0.08
Other availabilities												
Financial accounts												
Spot transactions												
BK040EUR BkDep EUR NEWEDG		-4.31	EUR	1.		1.		-4.31	0.00	0.00	-4.31	0.00
BK065EUR BkDep EUR SGP		-1,880.52	EUR	1.		1.		-1,880.52	0.00	0.00	-1,880.52	-0.02
Financial accounts												
					SUM	(EUR)		-1,884.83	0.00	0.00	-1,884.83	-0.02
Other availabilities												
					SUM	(EUR)		-1,884.83	0.00	0.00	-1,884.83	-0.02
Cash												
					SUM	(EUR)		6,069.71	0.00	0.00	6,069.71	0.06

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935615 LYXOR PEA PME (DR) UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> PRCT EVALUATION	PRCT NA
EURO												
					SUM (EUR)			9,909,558.40	312,739.70	338.93	10,222,637.03	100.00
US DOLLAR												
Equities												
Equities DRM												
Equities DRM												
US0367521038 ANTHEM INC	PGARANPDC-02409546	1,567.	P USD	237.	M		235.99	A	306,886.75	495.31	0.00	307,382.06	3.01
	PGARANPDC-02409761	1,567.	P USD	239.15	M		235.99	A	310,170.54	0.00	0.00	310,170.54	3.03
US0846707026 BERKSHIRE HATAW B	PGARANPDC-02409548	1,840.	P USD	197.03	M		193.73	A	299,578.73	483.51	0.00	300,062.24	2.94
	PGARANPDC-02409665	1,840.	P USD	197.23	M		193.73	A	300,366.83	0.00	0.00	300,366.83	2.94
US0970231058 BOEING CO	PGARANPDC-02409544	1,629.	P USD	342.79	M		333.56	A	461,434.46	744.74	0.00	462,179.20	4.52
	PGARANPDC-02409661	1,629.	P USD	340.88	M		333.56	A	459,603.97	0.00	0.00	459,603.97	4.50
US5398301094 LOCKHEED MARTIN	PGARANPDC-02409543	850.	P USD	330.4	M		320.84	A	232,070.40	374.56	0.00	232,444.96	2.27
	PGARANPDC-02409691	850.	P USD	322.03	M		320.84	A	226,556.45	0.00	0.00	226,556.45	2.22
Equities DRM												
					SUM (EUR)			2,596,668.13	2,098.12	0.00	2,598,766.25	25.42
Equities DRM												
					SUM (EUR)			2,596,668.13	2,098.12	0.00	2,598,766.25	25.42
Equities												
					SUM (EUR)			2,596,668.13	2,098.12	0.00	2,598,766.25	25.42
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02409543 FIX LOCKHEED MART	PGAR1 FIX	0.000	-280,840.	USD	100.	% 30/04/18		-232,070.40	-374.56	0.00	-232,444.96	-2.27
PDC-02409544 FIX BOEING CO	PGAR1 FIX	0.000	-558,404.91	USD	100.	% 30/04/18		-461,434.46	-744.74	0.00	-462,179.20	-4.52
PDC-02409546 FIX ANTHEM INC	PGAR1 FIX	0.000	-371,379.	USD	100.	% 30/04/18		-306,886.75	-495.31	0.00	-307,382.06	-3.01
PDC-02409548 FIX BERKSHIRE HAT	PGAR1 FIX	0.000	-362,535.2	USD	100.	% 30/04/18		-299,578.73	-483.51	0.00	-300,062.24	-2.94
PDC-02409661 PDC/US0970231058/31/	PGAR1 FIX	0.000	-555,293.52	USD	100.	% 30/04/18		-459,603.97	0.00	0.00	-459,603.97	-4.50
PDC-02409665 PDC/US0846707026/31/	PGAR1 FIX	0.000	-362,903.2	USD	100.	% 30/04/18		-300,366.83	0.00	0.00	-300,366.83	-2.94
PDC-02409691 PDC/US5398301094/31/	PGAR1 FIX	0.000	-273,725.5	USD	100.	% 30/04/18		-226,556.45	0.00	0.00	-226,556.45	-2.22
PDC-02409761 PDC/US0367521038/31/	PGAR1 FIX	0.000	-374,748.05	USD	100.	% 30/04/18		-310,170.54	0.00	0.00	-310,170.54	-3.03
A/P on Collateral sec (rcvd)												
					SUM (EUR)			-2,596,668.13	-2,098.12	0.00	-2,598,766.25	-25.42
					SUM (EUR)			-2,596,668.13	-2,098.12	0.00	-2,598,766.25	-25.42
Lending / Borrowing												
					SUM (EUR)			-2,596,668.13	-2,098.12	0.00	-2,598,766.25	-25.42

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935615 LYXOR PEA PME (DR) UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	 NET P&L	 ACCRUED INTEREST	 EVALUATION	----------> PRCT PRCT NA
US DOLLAR												
					SUM	(EUR)		0.00	0.00	0.00	0.00	
FUND : LYXOR PEA PME (DR) UCITS ETF (935615)												
						(EUR)		9,909,558.40	312,739.70	338.93	10,222,637.03	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935615 LYXOR PEA PME (DR) UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 10,216,567.32 Coupons and dividends due : 4,367.65

Day's management fees
PnAdmFee : 420.13 EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
D FR0011770775 PART D	EUR	10,222,637.03	990,332.	10.3224	100.		10.3224	10.3224

Net Asset Value EUR : 10,222,637.03

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18
PORTFOLIO: 935615 LYXOR PEA PME (DR) UCITS ETF — PARTIAL VALIDATION — Fixing currency: WMC WM Closing (EUR) — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report		for previous VNI calculation			variation
Rate	EUR in CHF :	1.19605	quoted	: 30/04/18	0.		1.1961	quotation:	27/04/18	-0.00418
Rate	EUR in USD :	1.2082	quoted	: 30/04/18	0.		1.21015	quotation:	27/04/18	-0.16114

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report		for previous VNI calculation		
Rate	CHF in EUR :	0.8360854479	quoted	: 30/04/18	0.		0.8360504974	quotation:	27/04/18
Rate	USD in EUR :	0.8276775368	quoted	: 30/04/18	0.		0.8263438416	quotation:	27/04/18

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935978 LYXOR RUSSELL 1000 GROWTH UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	 NET P&L	 ACCRUED INTEREST	 EVALUATION ---------->	PRCT PRCT NA
SWISS FRANC												
Equities												
Equities DRM												
Equities DRM												
CH0030170408 GEBERIT AG-NOM		12,589.	P CHF	419.0576	M 30/04/18	424.6		4,425,211.39	43,907.29	0.00	4,469,118.68	3.37
Equities DRM					SUM	(EUR)		4,425,211.39	43,907.29	0.00	4,469,118.68	3.37
Equities DRM					SUM	(EUR)		4,425,211.39	43,907.29	0.00	4,469,118.68	3.37
Equities					SUM	(EUR)		4,425,211.39	43,907.29	0.00	4,469,118.68	3.37
SWISS FRANC					SUM	(EUR)		4,425,211.39	43,907.29	0.00	4,469,118.68	3.37
EURO												
Equities												
Equities DRM												
Equities DRM												
DE0005158703 BECHTLE		12,542.	P EUR	58.61	M 30/04/18	70.25		735,086.62	145,988.88	0.00	881,075.50	0.66
DE0005419105 CANCOM		2,537.	P EUR	81.85	M 30/04/18	97.7		207,653.45	40,211.45	0.00	247,864.90	0.19
DE0005470405 LANXESS		90.	P EUR	68.94	M 30/04/18	61.56		6,204.60	-664.20	0.00	5,540.40	0.00
DE0005557508 DEUTSCHE TEL AG-NOM		444,226.	P EUR	14.3077	M 30/04/18	14.495		6,355,851.61	83,204.26	0.00	6,439,055.87	4.85
DE0005785604 FRESENIUS SE CO KGAA		73,585.	P EUR	66.7752	M 30/04/18	63.34		4,913,652.03	-252,778.13	0.00	4,660,873.90	3.51
DE0005937007 MAN AG		56,696.	P EUR	95.0476	M 30/04/18	95.5		5,388,819.78	25,648.22	0.00	5,414,468.00	4.08
DE0006047004 HEIDELBERGCEMENT AG	PGARANPDC-02411083	6,827.	P EUR	81.26	M	81.26	A	554,762.02	0.00	0.00	554,762.02	0.42
		18,248.	P EUR	86.25	M 30/04/18	81.26		1,573,890.00	-91,057.52	0.00	1,482,832.48	1.12
DE0006231004 INFINEON TECHNO AG-N		11,089.	P EUR	23.51	M 30/04/18	21.28		260,702.39	-24,728.47	0.00	235,973.92	0.18
DE0007164600 SAP		54,955.	P EUR	89.8888	M 30/04/18	92.42		4,939,838.30	139,102.80	0.00	5,078,941.10	3.83
DE0007231326 SIXT		1,690.	P EUR	85.3	M 30/04/18	97.75		144,157.00	21,040.50	0.00	165,197.50	0.12
DE0007236101 SIEMENS AG-NOM		17,928.	P EUR	105.54	M 30/04/18	105.64		1,892,121.12	1,792.80	0.00	1,893,913.92	1.43
DE0008232125 DEUTSCHE LUFTHANSA N		178,280.	P EUR	24.6868	M 30/04/18	24.17		4,401,156.94	-92,129.34	0.00	4,309,027.60	3.25
DE000A12DM80 SCOUT 24 N		78,760.	P EUR	37.708	M 30/04/18	42.94		2,969,883.98	412,070.42	0.00	3,381,954.40	2.55
DE000A1EWWW0 ADIDAS NOM		9,771.	P EUR	175.7	M 30/04/18	203.9		1,716,764.70	275,542.20	0.00	1,992,306.90	1.50
DE000A1ML7J1 VONOVIA SE REIT		18,311.	P EUR	39.28	M 30/04/18	41.61		719,256.08	42,664.63	0.00	761,920.71	0.57
DE000A2E4K43 DELIVERY HERO AG		49,890.	P EUR	39.28	M 30/04/18	39.6		1,959,679.20	15,964.80	0.00	1,975,644.00	1.49
DE000CBK1001 COMMERZBANK		337,256.	P EUR	11.275	M 30/04/18	10.71		3,802,576.27	-190,564.51	0.00	3,612,011.76	2.72
DE000LED4000 OSRAM LICHT		10,908.	P EUR	66.38	M 30/04/18	47.77		724,073.04	-202,997.88	0.00	521,075.16	0.39
DE000LEG1110 LEG IMMOBILIEN REIT		12,513.	P EUR	89.497	M 30/04/18	95.54		1,119,876.53	75,615.49	0.00	1,195,492.02	0.90
DE000PAH0038 PORSCHE AUTOMOBIL		67,162.	P EUR	66.6	M 30/04/18	70.8		4,472,989.20	282,080.40	0.00	4,755,069.60	3.58
DE000PAT1AG3 PATRIZIA IMMOBILIEN		5,149.	P EUR	17.93	M 30/04/18	16.58		92,321.57	-6,951.15	0.00	85,370.42	0.06
DE000UNSE018 UNIPER N		48,756.	P EUR	24.16	M 30/04/18	25.67		1,177,944.96	73,621.56	0.00	1,251,566.52	0.94
FR0000051732 ATOS SE	PGARANPDC-02411071	3,921.	P EUR	111.9	M	111.9	A	438,759.90	0.00	0.00	438,759.90	0.33
FR0000052292 HERMES INTL	PGARANPDC-02411106	755.	P EUR	535.8	M	535.8	A	404,529.00	0.00	0.00	404,529.00	0.30
FR0000054470 UBISOFT ENTERTAIN	PGARANPDC-02411133	2,429.	P EUR	79.26	M	79.26	A	192,522.54	0.00	0.00	192,522.54	0.15
FR0000064578 COVIVIO REITS	PGARANPDC-02411077	9,087.	P EUR	92.65	M	92.65	A	841,910.55	0.00	0.00	841,910.55	0.63

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935978 LYXOR RUSSELL 1000 GROWTH UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
FR0010307819 LEGRAND	PGARANPDC-02411089	7,194.	P EUR	64.5 M		64.5	A	464,013.00	0.00	0.00	464,013.00	0.35
FR0011981968 WORLDLINE	PGARANPDC-02411147	6,740.	P EUR	41.78 M		41.5	A	281,597.20	0.00	0.00	281,597.20	0.21
FR0013269123 RUBIS SCA	PGARANPDC-02411113	855.	P EUR	64.5 M		64.5	A	55,147.50	0.00	0.00	55,147.50	0.04
NL0010773842 NN GROUP NV		46,503.	P EUR	35.57 M	30/04/18	39.69		1,654,111.71	191,592.36	0.00	1,845,704.07	1.39
NL0011872643 ASR NEDERLAND N.V		26,774.	P EUR	34.1609 M	30/04/18	39.16		914,624.09	133,845.75	0.00	1,048,469.84	0.79
Equities DRM												
					SUM	(EUR)		55,376,476.88	1,098,115.32	0.00	56,474,592.20	42.54
Equities DRM												
					SUM	(EUR)		55,376,476.88	1,098,115.32	0.00	56,474,592.20	42.54
Equities OTC												
Equities OTC												
NL0010877643 FIAT CHRYSLER AUTO		126,927.	P EUR	15.02 M	30/04/18	18.57		1,906,443.54	450,590.85	0.00	2,357,034.39	1.78
Equities OTC												
					SUM	(EUR)		1,906,443.54	450,590.85	0.00	2,357,034.39	1.78
Equities OTC												
					SUM	(EUR)		1,906,443.54	450,590.85	0.00	2,357,034.39	1.78
Equities												
					SUM	(EUR)		57,282,920.42	1,548,706.17	0.00	58,831,626.59	44.32
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02411071 PDC LYX0FR0000051732	PGAR1 FIX 0.000	-438,759.9	EUR	100. %	30/04/18			-438,759.90	0.00	0.00	-438,759.90	-0.33
PDC-02411077 PDC LYX0FR0000064578	PGAR1 FIX 0.000	-841,910.55	EUR	100. %	30/04/18			-841,910.55	0.00	0.00	-841,910.55	-0.63
PDC-02411083 PDC LYX0DE0006047004	PGAR1 FIX 0.000	-554,762.02	EUR	100. %	30/04/18			-554,762.02	0.00	0.00	-554,762.02	-0.42
PDC-02411089 PDC LYX0FR0010307819	PGAR1 FIX 0.000	-464,013.	EUR	100. %	30/04/18			-464,013.00	0.00	0.00	-464,013.00	-0.35
PDC-02411106 PDC LYX0FR0000052292	PGAR1 FIX 0.000	-404,529.	EUR	100. %	30/04/18			-404,529.00	0.00	0.00	-404,529.00	-0.30
PDC-02411113 PDC LYX0FR0013269123	PGAR1 FIX 0.000	-55,147.5	EUR	100. %	30/04/18			-55,147.50	0.00	0.00	-55,147.50	-0.04
PDC-02411133 PDC LYX0FR0000054470	PGAR1 FIX 0.000	-192,522.54	EUR	100. %	30/04/18			-192,522.54	0.00	0.00	-192,522.54	-0.15
PDC-02411147 PDC LYX0FR0011981968	PGAR1 FIX 0.000	-281,597.2	EUR	100. %	30/04/18			-281,597.20	0.00	0.00	-281,597.20	-0.21
A/P on Collateral sec (rcvd)												
					SUM	(EUR)		-3,233,241.71	0.00	0.00	-3,233,241.71	-2.44
					SUM	(EUR)		-3,233,241.71	0.00	0.00	-3,233,241.71	-2.44
Lending / Borrowing												
					SUM	(EUR)		-3,233,241.71	0.00	0.00	-3,233,241.71	-2.44

Inventory of the history of the valuation (HISINV)

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PORTFOLIO: 935978 LYXOR RUSSELL 1000 GROWTH UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
Forward Instruments												
Interest Rate Swaps												
Swaps												
Performance Swaps												
SWAP03546900 INDEX LEG C USD LYX	PRC	72,115,657.16	EUR	0.	30/04/18	283.70809942	V	0.00	132,482,303.16	0.00	132,482,303.16	99.79
SWAP03546910 FEES LEG C USD LYX E	PRC	1.	EUR	0.	30/04/18	2173870.40299	V	0.00	21,737.70	0.00	21,737.70	0.02
SWAP03546917 VRAC LEG LYX ETF RUS	PRC	69,334,855.46	EUR	0.	30/04/18	86.42240358	V	0.00	-129,255,704.07	0.00	-129,255,704.07	-97.36
SWAP03589375 FEES LEG D USD LYX E	PRC	1.	EUR	0.	30/04/18	4573.565212	V	0.00	44.74	0.00	44.74	0.00
SWAP03589379 INDEX LEG D USD LYX	PRC	209,099.01	EUR	0.	30/04/18	230.63052849	V	0.00	273,147.14	0.00	273,147.14	0.21
Swaps												
					SUM	(EUR)		0.00	3,521,528.67	0.00	3,521,528.67	2.65
Interest Rate Swaps												
					SUM	(EUR)		0.00	3,521,528.67	0.00	3,521,528.67	2.65
Forward Instruments												
					SUM	(EUR)		0.00	3,521,528.67	0.00	3,521,528.67	2.65
Cash												
Cash at Banks												
Adjustment accounts												
Accrued charges												
F120EUR PnAdmFee		-21,782.31	EUR	1.		1.		-21,782.31	0.00	0.00	-21,782.31	-0.02
Amount payable												
F120EUR- PnA/pAdmFee		-0.41	EUR	1.		1.		-0.41	0.00	0.00	-0.41	0.00
Adjustment accounts												
					SUM	(EUR)		-21,782.72	0.00	0.00	-21,782.72	-0.02
Cash at Banks												
					SUM	(EUR)		-21,782.72	0.00	0.00	-21,782.72	-0.02
Other availabilities												
Financial accounts												
Spot transactions												
BK065EUR BkDep EUR SGP		-0.02	EUR	1.		1.		-0.02	0.00	0.00	-0.02	0.00
Financial accounts												
					SUM	(EUR)		-0.02	0.00	0.00	-0.02	
Other availabilities												
					SUM	(EUR)		-0.02	0.00	0.00	-0.02	
Cash												
					SUM	(EUR)		-21,782.74	0.00	0.00	-21,782.74	-0.02

Inventory of the history of the valuation (HISINV)

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A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
EURO												
					SUM (EUR)			54,027,895.97	5,070,234.84	0.00	59,098,130.81	44.52
POUND STERLING												
Equities												
Equities DRM												
Equities DRM												
GB0001500809 TULLOW OIL PLC	PGARANPDC-02411119	537,087.	P GBP	2.277 M		2.258	A	1,394,148.54	0.00	0.00	1,394,148.54	1.05
GB0003096442 ELECTROCOMPONENTS	PGARANPDC-02411154	77,844.	P GBP	6.09 M		6.138	A	540,435.43	0.00	0.00	540,435.43	0.41
Equities DRM												
					SUM (EUR)			1,934,583.97	0.00	0.00	1,934,583.97	1.46
Equities DRM												
					SUM (EUR)			1,934,583.97	0.00	0.00	1,934,583.97	1.46
Equities												
					SUM (EUR)			1,934,583.97	0.00	0.00	1,934,583.97	1.46
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02411119 PDC LYXOGB0001500809	PGAR1 FIX 0.000	-1,222,947.1	GBP	100. %	30/04/18			-1,394,148.54	0.00	0.00	-1,394,148.54	-1.05
PDC-02411154 PDC LYXOGB0003096442	PGAR1 FIX 0.000	-474,069.96	GBP	100. %	30/04/18			-540,435.43	0.00	0.00	-540,435.43	-0.41
A/P on Collateral sec (rcvd)												
					SUM (EUR)			-1,934,583.97	0.00	0.00	-1,934,583.97	-1.46
					SUM (EUR)			-1,934,583.97	0.00	0.00	-1,934,583.97	-1.46
Lending / Borrowing												
					SUM (EUR)			-1,934,583.97	0.00	0.00	-1,934,583.97	-1.46
Cash												
Other availabilities												
Financial accounts												
Spot transactions												
BK065GBP BkDep GBP SGP		-0.01	GBP	1.		1.13999088		-0.01	0.00	0.00	-0.01	0.00
Financial accounts												
					SUM (EUR)			-0.01	0.00	0.00	-0.01	
Other availabilities												
					SUM (EUR)			-0.01	0.00	0.00	-0.01	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935978 LYXOR RUSSELL 1000 GROWTH UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Cash												
					SUM	(EUR)		-0.01	0.00	0.00	-0.01	
POUND STERLING												
					SUM	(EUR)		-0.01	0.00	0.00	-0.01	
JAPAN YEN												
Equities												
Equities DRM												
Equities DRM												
JP3194000000 OKI ELECTRIC INDUS		16,600.	P JPY	1466.7573	M 27/04/18	1480.		182,998.03	2,831.35	0.00	185,829.38	0.14
JP3242800005 CANON INC		85,585.	P JPY	3883.1805	M 27/04/18	3790.		2,492,333.82	-38,860.00	0.00	2,453,473.82	1.85
JP3336560002 SUNTORY BEVERAGE		3,181.	P JPY	4855.038	M 27/04/18	5390.		113,868.62	15,818.55	0.00	129,687.17	0.10
JP3396350005 SKY PERFECT JSAT		16,600.	P JPY	490.9147	M 27/04/18	499.		61,248.32	1,406.31	0.00	62,654.63	0.05
JP3409000001 SUMITOMO REALTY REIT		14,571.	P JPY	3996.9244	M 27/04/18	4349.		439,066.83	40,250.72	0.00	479,317.55	0.36
JP3420600003 SEKISUI HOUSE LTD		166,747.	P JPY	1941.4205	M 27/04/18	2004.5		2,440,579.56	87,604.30	0.00	2,528,183.86	1.90
JP3421800008 SECOM CO LTD		32,091.	P JPY	8081.7728	M 27/04/18	8202.		1,962,392.70	28,498.74	0.00	1,990,891.44	1.50
JP3436100006 SOFTBANK GROUP CORP		92,660.	P JPY	7702.3469	M 27/04/18	8501.		5,400,219.32	557,868.17	0.00	5,958,087.49	4.49
JP3676200003 NISSHIN STEEL HOLD		16,600.	P JPY	1324.0728	M 27/04/18	1456.		165,196.18	17,619.75	0.00	182,815.93	0.14
JP3686800008 NIPPON SHEET GLASS		16,600.	P JPY	882.0499	M 27/04/18	896.		110,047.79	2,454.32	0.00	112,502.11	0.08
JP3721600009 NIPPON PAPER		16,600.	P JPY	2067.4293	M 27/04/18	2097.		257,940.08	5,360.06	0.00	263,300.14	0.20
JP3780200006 PIONEER CORP		166,000.	P JPY	178.6051	M 27/04/18	171.		222,834.33	-8,126.07	0.00	214,708.26	0.16
JP3789000001 HITACHI ZOSEN		33,200.	P JPY	586.7029	M 27/04/18	595.		146,398.42	3,018.44	0.00	149,416.86	0.11
JP3802300008 FAST RETAILING		15,127.	P JPY	41781.6125	M 27/04/18	48210.		4,840,141.03	675,989.09	0.00	5,516,130.12	4.16
JP3826800009 FURUKAWA CO		10,995.	P JPY	2189.1603	M 27/04/18	2209.		180,905.95	2,805.20	0.00	183,711.15	0.14
JP3830800003 BRIDGESTONE CORP		75,288.	P JPY	4743.3075	M 27/04/18	4589.		2,719,152.13	-105,857.46	0.00	2,613,294.67	1.97
JP3902400005 MITSUBISHI ELECTRIC		56,860.	P JPY	1694.5381	M 27/04/18	1680.5		733,642.80	-10,889.74	0.00	722,753.06	0.54
JP3935600001 YAMAZAKI BAKING		20,699.	P JPY	2163.7019	M 27/04/18	2398.		330,213.29	45,228.93	0.00	375,442.22	0.28
JP3951200009 UNITIKA LTD		16,600.	P JPY	729.3875	M 27/04/18	722.		91,001.06	-346.46	0.00	90,654.60	0.07
Equities DRM												
					SUM	(EUR)		22,890,180.26	1,322,674.20	0.00	24,212,854.46	18.24
Equities DRM												
					SUM	(EUR)		22,890,180.26	1,322,674.20	0.00	24,212,854.46	18.24
Equities												
					SUM	(EUR)		22,890,180.26	1,322,674.20	0.00	24,212,854.46	18.24
JAPAN YEN												
					SUM	(EUR)		22,890,180.26	1,322,674.20	0.00	24,212,854.46	18.24
US DOLLAR												

Inventory of the history of the valuation (HISINV)

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Equities													
Equities DRM													
Equities DRM													
IE00BGH1M568 PERRIGO COMPANY PLC	PGARANPDC-02411126		25,829.	P USD	78.14	M	79.4	A	1,670,483.41	0.00	0.00	1,670,483.41	1.26
US01973R1014 ALLISON TRANSMIS HDG			10,005.	P USD	39.4113	M 30/04/18	38.99		320,355.74	2,517.09	0.00	322,872.83	0.24
US0231351067 AMAZON.COM			9,365.	P USD	1515.4294	M 30/04/18	1566.13		11,616,536.78	522,850.28	0.00	12,139,387.06	9.14
US03073E1055 AMERISOURCEBERGEN	PGARANPDC-02411061		4,991.	P USD	90.58	M	93.07	A	374,180.42	0.00	0.00	374,180.42	0.28
US15135B1017 CENTENE			6,989.	P USD	102.1432	M 30/04/18	108.58		573,765.23	54,330.80	0.00	628,096.03	0.47
US2567461080 DOLLAR TREE INC			36,237.	P USD	96.4363	M 30/04/18	95.89		2,884,968.31	-8,982.60	0.00	2,875,985.71	2.17
US30303M1027 FACEBOOK A			15,096.	P USD	173.9947	M 30/04/18	172.		2,170,493.98	-21,419.32	0.00	2,149,074.66	1.62
US45168D1046 IDEXX LABS	PGARANPDC-02411140		764.	P USD	194.49	M	194.49	A	122,984.90	0.00	0.00	122,984.90	0.09
US5007541064 KRAFT HEINZ CO/T			2,591.	P USD	60.4283	M 30/04/18	56.38		125,839.59	-4,931.98	0.00	120,907.61	0.09
US55315J1025 MMC NOR NICKEL ADR			30,102.	P USD	16.4507	M 30/04/18	17.195		401,149.04	27,260.07	0.00	428,409.11	0.32
US5745991068 MASCO CORP			324,497.	P USD	36.9883	M 30/04/18	37.87		9,908,854.79	262,227.31	0.00	10,171,082.10	7.66
US5950171042 MICROCHIP TECH	PGARANPDC-02411096		4,205.	P USD	83.66	M	84.66	A	291,168.93	0.00	0.00	291,168.93	0.22
US64110L1061 NETFLIX			48,170.	P USD	304.2654	M 30/04/18	312.46		12,099,781.64	357,757.01	0.00	12,457,538.65	9.38
US6762201068 OFFICE DEPOT			342,949.	P USD	2.0334	M 30/04/18	2.29		560,482.99	89,536.22	0.00	650,019.21	0.49
US69343P1057 OIL COM LUKOIL PJSC			947.	P USD	64.617	M 30/04/18	66.8		50,270.97	2,087.58	0.00	52,358.55	0.04
US8725901040 T-MOBILE US INC			7,716.	P USD	62.7992	M 30/04/18	60.51		393,677.96	-7,239.32	0.00	386,438.64	0.29
US88554D2053 3-D SYSTEMS			10,339.	P USD	12.0401	M 30/04/18	10.04		101,135.52	-15,219.65	0.00	85,915.87	0.06
US90130A2006 TWENTY-FIRST CENTURY			66,231.	P USD	35.3491	M 30/04/18	36.07		1,903,651.93	73,630.12	0.00	1,977,282.05	1.49
US9139031002 UNIV HEALTH SERV B			5,607.	P USD	122.8599	M 30/04/18	114.2		561,545.29	-31,567.31	0.00	529,977.98	0.40
Equities DRM						SUM	(EUR)		46,131,327.42	1,302,836.30	0.00	47,434,163.72	35.73
Equities DRM						SUM	(EUR)		46,131,327.42	1,302,836.30	0.00	47,434,163.72	35.73
Equities						SUM	(EUR)		46,131,327.42	1,302,836.30	0.00	47,434,163.72	35.73
Lending / Borrowing													
A/P on Collateral sec (rcvd)													
PDC-02411061 PDC LYX0US03073E1055	PGAR1 FIX	0.000	-452,084.78	USD	100.	% 30/04/18			-374,180.42	0.00	0.00	-374,180.42	-0.28
PDC-02411096 PDC LYX0US5950171042	PGAR1 FIX	0.000	-351,790.3	USD	100.	% 30/04/18			-291,168.93	0.00	0.00	-291,168.93	-0.22
PDC-02411126 PDC LYX0IE00BGH1M568	PGAR1 FIX	0.000	-2,018,278.06	USD	100.	% 30/04/18			-1,670,483.41	0.00	0.00	-1,670,483.41	-1.26
PDC-02411140 PDC LYX0US45168D1046	PGAR1 FIX	0.000	-148,590.36	USD	100.	% 30/04/18			-122,984.90	0.00	0.00	-122,984.90	-0.09
A/P on Collateral sec (rcvd)						SUM	(EUR)		-2,458,817.66	0.00	0.00	-2,458,817.66	-1.85
						SUM	(EUR)		-2,458,817.66	0.00	0.00	-2,458,817.66	-1.85

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935978 LYXOR RUSSELL 1000 GROWTH UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	 NET P&L	 ACCRUED INTEREST	 EVALUATION	PRCT PRCT NA
Lending / Borrowing												
					SUM	(EUR)		-2,458,817.66	0.00	0.00	-2,458,817.66	-1.85
US DOLLAR												
					SUM	(EUR)		43,672,509.76	1,302,836.30	0.00	44,975,346.06	33.88
FUND : LYXOR RUSSELL 1000 GROWTH UCITS ETF (935978)												
						(EUR)		125,015,797.37	7,739,652.63	0.00	132,755,450.00	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935978 LYXOR RUSSELL 1000 GROWTH UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 132,777,232.75

Day's management fees

PnAdmFee : 2,068.93 EUR
PnAdmFee : 4.27 EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
CU FR0011119171 PART CU	EUR	132,482,303.24	977,611.	135.5163	99.794248171933		139.5817	131.4508
MU FR0011119155 PART D USD	EUR	273,146.76	234,400.	1.1653	0.205751828067		1.2002	1.1303

Net Asset Value EUR : 132,755,450.00

CU	USD	160,065,118.7746	163.7308	1.2082	168.6427	158.8188
MU	USD	330,015.9154	1.4079	1.2082	1.4501	1.3656

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935978 LYXOR RUSSELL 1000 GROWTH UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report	for previous VNI calculation		variation
Rate	EUR in CHF :	1.19605	quoted	: 30/04/18	0.	1.1961	quotation: 27/04/18	-0.00418
Rate	EUR in GBP :	0.8772	quoted	: 30/04/18	0.	0.87715	quotation: 27/04/18	0.0057
Rate	EUR in JPY :	132.2073	quoted	: 30/04/18	0.	132.0092	quotation: 27/04/18	0.15007
Rate	EUR in USD :	1.2082	quoted	: 30/04/18	0.	1.21015	quotation: 27/04/18	-0.16114

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report	for previous VNI calculation	
Rate	CHF in EUR :	0.8360854479	quoted	: 30/04/18	0.	0.8360504974	quotation: 27/04/18
Rate	GBP in EUR :	1.13999088	quoted	: 30/04/18	0.	1.1400558627	quotation: 27/04/18
Rate	JPY in EUR :	0.0075638788	quoted	: 30/04/18	0.	0.0075752296	quotation: 27/04/18
Rate	USD in EUR :	0.8276775368	quoted	: 30/04/18	0.	0.8263438416	quotation: 27/04/18

Equity fund - Calc. weight of 95.1 %(threshold of 51. %)

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935977 LYXOR RUSSELL 1000 VALUE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
SWISS FRANC												
Equities												
Equities DRM												
Equities DRM												
CH0012032048 ROCHE HLDG DR		2,423.	P CHF	218.0544	M 30/04/18	220.85		441,723.83	5,681.84	0.00	447,405.67	2.29
CH0024608827 PARTNERS GROUP HOL		1,587.	P CHF	718.0114	M 30/04/18	726.5		955,822.77	8,146.55	0.00	963,969.32	4.93
CH0030170408 GEBERIT AG-NOM		922.	P CHF	419.0576	M 30/04/18	424.6		324,096.03	3,215.70	0.00	327,311.73	1.68
Equities DRM												
					SUM	(EUR)		1,721,642.63	17,044.09	0.00	1,738,686.72	8.90
Equities DRM												
					SUM	(EUR)		1,721,642.63	17,044.09	0.00	1,738,686.72	8.90
Equities												
					SUM	(EUR)		1,721,642.63	17,044.09	0.00	1,738,686.72	8.90
SWISS FRANC												
					SUM	(EUR)		1,721,642.63	17,044.09	0.00	1,738,686.72	8.90
CZECH KORUNA												
Equities												
Equities DRM												
Equities DRM												
AT000090850C VIENNA INSURANCE		1,435.	P CZK	652.2807	M 30/04/18	684.		35,591.58	2,831.63	0.00	38,423.21	0.20
Equities DRM												
					SUM	(EUR)		35,591.58	2,831.63	0.00	38,423.21	0.20
Equities DRM												
					SUM	(EUR)		35,591.58	2,831.63	0.00	38,423.21	0.20
Equities												
					SUM	(EUR)		35,591.58	2,831.63	0.00	38,423.21	0.20
CZECH KORUNA												
					SUM	(EUR)		35,591.58	2,831.63	0.00	38,423.21	0.20
EURO												
Equities												
Equities DRM												
Equities DRM												
DE0005089031 UNITED INTERNET		5,195.	P EUR	56.84	M 30/04/18	53.78		295,283.80	-15,896.70	0.00	279,387.10	1.43
DE0005140008 DEUTSCHE BANK AG-NOM		18,712.	P EUR	15.8	M 30/04/18	11.366		295,649.60	-82,969.01	0.00	212,680.59	1.09
DE0005190003 BMW		610.	P EUR	82.931	M 30/04/18	92.47		50,587.92	5,818.78	0.00	56,406.70	0.29
DE0005557508 DEUTSCHE TEL AG-NOM		37,863.	P EUR	15.4103	M 30/04/18	14.495		583,481.31	-34,657.12	0.00	548,824.19	2.81
DE0006047004 HEIDELBERGCEMENT AG		1,049.	P EUR	82.64	M 30/04/18	81.26		86,689.36	-1,447.62	0.00	85,241.74	0.44
DE0007164600 SAP		2,096.	P EUR	94.63	M 30/04/18	92.42		198,344.48	-4,632.16	0.00	193,712.32	0.99
DE0008404005 ALLIANZ SE-NOM		3,301.	P EUR	187.7856	M 30/04/18	196.46		619,880.17	28,634.29	0.00	648,514.46	3.32
DE000A0Z2ZZ5 FREENET		11,232.	P EUR	32.36	M 30/04/18	26.32		363,467.52	-67,841.28	0.00	295,626.24	1.51

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935977 LYXOR RUSSELL 1000 VALUE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
DE000A1EWWW0 ADIDAS NOM		501.	P EUR	192.15	M 30/04/18	203.9		96,267.15	5,886.75	0.00	102,153.90	0.52
DE000A1ML7J1 VONOVIA SE REIT		6,941.	P EUR	39.6232	M 30/04/18	41.61		275,024.76	13,790.25	0.00	288,815.01	1.48
DE000CBK1001 COMMERZBANK		27,395.	P EUR	10.844	M 30/04/18	10.71		297,071.38	-3,670.93	0.00	293,400.45	1.50
DE000LED4000 OSRAM LICHT		5,212.	P EUR	65.28	M 30/04/18	47.77		340,239.36	-91,262.12	0.00	248,977.24	1.27
DE000LEG1110 LEG IMMOBILIEN REIT		301.	P EUR	87.88	M 30/04/18	95.54		26,451.88	2,305.66	0.00	28,757.54	0.15
DE000PAH0038 PORSCHE AUTOMOBIL		12,593.	P EUR	66.6	M 30/04/18	70.8		838,693.80	52,890.60	0.00	891,584.40	4.56
FR0000120073 AIR LIQUIDE	PGARANPDC-02411166	192.	P EUR	108.05	M	108.05	A	20,745.60	0.00	0.00	20,745.60	0.11
FR0000120172 CARREFOUR SA	PGARANPDC-02411172	1,219.	P EUR	17.035	M	17.035	A	20,765.67	0.00	0.00	20,765.67	0.11
FR0000120271 TOTAL SA	PGARANPDC-02411178	424.	P EUR	52.33	M	52.33	A	22,187.92	0.00	0.00	22,187.92	0.11
FR0000120560 NEOPOST	PGARANPDC-02411234	884.	P EUR	22.36	M	22.5	A	19,766.24	0.00	0.00	19,766.24	0.10
FR0000125585 CASINO GUICHARD	PGARANPDC-02411222	3,373.	P EUR	42.96	M	42.96	A	144,904.08	0.00	0.00	144,904.08	0.74
FR0000130213 LAGARDERE	PGARANPDC-02411184	12,074.	P EUR	23.68	M	23.68	A	285,912.32	0.00	0.00	285,912.32	1.46
FR0000131104 BNP PARIBAS	PGARANPDC-02411211	530.	P EUR	63.98	M	63.98	A	33,909.40	0.00	0.00	33,909.40	0.17
FR0011981968 WORLDLINE	PGARANPDC-02411204	903.	P EUR	41.78	M	41.5	A	37,727.34	0.00	0.00	37,727.34	0.19
FR0012435121 ELIS SA	PGARANPDC-02411197	6,385.	P EUR	19.82	M	19.88	A	126,550.70	0.00	0.00	126,550.70	0.65
FR0013269123 RUBIS SCA	PGARANPDC-02411191	179.	P EUR	64.5	M	64.5	A	11,545.50	0.00	0.00	11,545.50	0.06
LU0775917882 GRAND CITY PROP S.A.		1,105.	P EUR	19.05	M 30/04/18	20.		21,050.25	1,049.75	0.00	22,100.00	0.11
NL0000400653 GEMALTO		747.	P EUR	49.5	M 30/04/18	49.88		36,976.50	283.86	0.00	37,260.36	0.19
NL0010773842 NN GROUP NV		11,211.	P EUR	36.91	M 30/04/18	39.69		413,798.01	31,166.58	0.00	444,964.59	2.28
NL0012059018 EXOR RG		6,021.	P EUR	51.4	M 30/04/18	61.54		309,479.40	61,052.94	0.00	370,532.34	1.90
Equities DRM												
					SUM (EUR)			5,872,451.42	-99,497.48	0.00	5,772,953.94	29.55
Equities DRM												
					SUM (EUR)			5,872,451.42	-99,497.48	0.00	5,772,953.94	29.55
Equities OTC												
Equities OTC												
NL0010877643 FIAT CHRYSLER AUTO		21,791.	P EUR	15.17	M 30/04/18	18.57		330,569.47	74,089.40	0.00	404,658.87	2.07
Equities OTC												
					SUM (EUR)			330,569.47	74,089.40	0.00	404,658.87	2.07
Equities OTC												
					SUM (EUR)			330,569.47	74,089.40	0.00	404,658.87	2.07
Equities												
					SUM (EUR)			6,203,020.89	-25,408.08	0.00	6,177,612.81	31.62
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02411166 PDC LYX0FR0000120073	PGAR1 FIX 0.000	-20,745.6	EUR	100.	% 30/04/18			-20,745.60	0.00	0.00	-20,745.60	-0.11
PDC-02411172 PDC LYX0FR0000120172	PGAR1 FIX 0.000	-20,765.67	EUR	100.	% 30/04/18			-20,765.67	0.00	0.00	-20,765.67	-0.11
PDC-02411178 PDC LYX0FR0000120271	PGAR1 FIX 0.000	-22,187.92	EUR	100.	% 30/04/18			-22,187.92	0.00	0.00	-22,187.92	-0.11
PDC-02411184 PDC LYX0FR0000130213	PGAR1 FIX 0.000	-285,912.32	EUR	100.	% 30/04/18			-285,912.32	0.00	0.00	-285,912.32	-1.46
PDC-02411191 PDC LYX0FR0013269123	PGAR1 FIX 0.000	-11,545.5	EUR	100.	% 30/04/18			-11,545.50	0.00	0.00	-11,545.50	-0.06
PDC-02411197 PDC LYX0FR0012435121	PGAR1 FIX 0.000	-126,550.7	EUR	100.	% 30/04/18			-126,550.70	0.00	0.00	-126,550.70	-0.65
PDC-02411204 PDC LYX0FR0011981968	PGAR1 FIX 0.000	-37,727.34	EUR	100.	% 30/04/18			-37,727.34	0.00	0.00	-37,727.34	-0.19

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935977 LYXOR RUSSELL 1000 VALUE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE		QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
PDC-02411211 PDC LYXOFR0000131104	PGAR1 FIX	0.000	-33,909.4	EUR	100. %	30/04/18			-33,909.40	0.00	0.00	-33,909.40	-0.17
PDC-02411222 PDC LYXOFR0000125585	PGAR1 FIX	0.000	-144,904.08	EUR	100. %	30/04/18			-144,904.08	0.00	0.00	-144,904.08	-0.74
PDC-02411234 PDC LYXOFR0000120560	PGAR1 FIX	0.000	-19,766.24	EUR	100. %	30/04/18			-19,766.24	0.00	0.00	-19,766.24	-0.10
A/P on Collateral sec (rcvd)													
						SUM	(EUR)		-724,014.77	0.00	0.00	-724,014.77	-3.71
						SUM	(EUR)		-724,014.77	0.00	0.00	-724,014.77	-3.71
Lending / Borrowing													
						SUM	(EUR)		-724,014.77	0.00	0.00	-724,014.77	-3.71
Forward Instruments													
Interest Rate Swaps													
Swaps													
Performance Swaps													
SWAP03546881 VRAC LEG LYX ETF RUS PRC			12,491,710.	EUR	0.	30/04/18	52.65580863	V	0.00	-19,069,320.91	0.00	-19,069,320.91	-97.61
SWAP03546902 FEES LEG C USD LYX E PRC			1.	EUR	0.	30/04/18	324062.319949	V	0.00	3,239.62	0.00	3,239.62	0.02
SWAP03546928 INDEX LEG C USD LYX PRC			12,491,709.38	EUR	0.	30/04/18	256.3888127	V	0.00	19,535,635.99	0.00	19,535,635.99	100.00
Swaps													
						SUM	(EUR)		0.00	469,554.70	0.00	469,554.70	2.40
Interest Rate Swaps													
						SUM	(EUR)		0.00	469,554.70	0.00	469,554.70	2.40
Forward Instruments													
						SUM	(EUR)		0.00	469,554.70	0.00	469,554.70	2.40
Cash													
Cash at Banks													
Adjustment accounts													
Accrued charges													
F120EUR PnAdmFee			-3,239.21	EUR	1.		1.		-3,239.21	0.00	0.00	-3,239.21	-0.02
Adjustment accounts													
						SUM	(EUR)		-3,239.21	0.00	0.00	-3,239.21	-0.02
Cash at Banks													
						SUM	(EUR)		-3,239.21	0.00	0.00	-3,239.21	-0.02
Other availabilities													
Financial accounts													
Spot transactions													
BK065EUR BkDep EUR SGP			-0.82	EUR	1.		1.		-0.82	0.00	0.00	-0.82	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935977 LYXOR RUSSELL 1000 VALUE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ----------> EVALUATION	PRCT PRCT NA
Financial accounts												
					SUM	(EUR)		-0.82	0.00	0.00	-0.82	
Other availabilities												
					SUM	(EUR)		-0.82	0.00	0.00	-0.82	
Cash												
					SUM	(EUR)		-3,240.03	0.00	0.00	-3,240.03	-0.02
EURO												
					SUM	(EUR)		5,475,766.09	444,146.62	0.00	5,919,912.71	30.30
POUND STERLING												
Equities												
Equities DRM												
Equities DRM												
GB0003096442 ELECTROCOMPONENTS	PGARANPDC-02411228	4,283.	P GBP	6.09	M		6.138	A	29,734.92	0.00	0.00	29,734.92	0.15
Equities DRM												
					SUM	(EUR)			29,734.92	0.00	0.00	29,734.92	0.15
Equities DRM												
					SUM	(EUR)			29,734.92	0.00	0.00	29,734.92	0.15
Equities												
					SUM	(EUR)			29,734.92	0.00	0.00	29,734.92	0.15
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02411228 PDC LYXOGB0003096442	PGAR1 FIX 0.000	-26,083.47	GBP	100.	%	30/04/18			-29,734.92	0.00	0.00	-29,734.92	-0.15
A/P on Collateral sec (rcvd)												
					SUM	(EUR)			-29,734.92	0.00	0.00	-29,734.92	-0.15
					SUM	(EUR)			-29,734.92	0.00	0.00	-29,734.92	-0.15
Lending / Borrowing												
					SUM	(EUR)			-29,734.92	0.00	0.00	-29,734.92	-0.15
POUND STERLING												
					SUM	(EUR)			0.00	0.00	0.00	0.00	
JAPAN YEN												

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935977 LYXOR RUSSELL 1000 VALUE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Equities												
Equities DRM												
Equities DRM												
JP3386450005 JXTG HOLDINGS INC		335,517.	P JPY	636.8385	M 27/04/18	714.4		1,626,935.40	186,076.02	0.00	1,813,011.42	9.28
JP3409000001 SUMITOMO REALTY REIT		749.	P JPY	3996.9239	M 27/04/18	4349.		22,569.56	2,069.03	0.00	24,638.59	0.13
JP3619800000 TOYOBO		14,714.	P JPY	2137.2749	M 27/04/18	2134.		236,358.49	1,144.86	0.00	237,503.35	1.22
JP3686800008 NIPPON SHEET GLASS		5,100.	P JPY	918.3806	M 27/04/18	896.		34,944.36	-380.46	0.00	34,563.90	0.18
JP3726800000 JAPAN TOBACCO		53,567.	P JPY	3006.4717	M 27/04/18	2936.5		1,225,182.50	-35,388.17	0.00	1,189,794.33	6.09
JP3787000003 HITACHI CONST MACH		10,690.	P JPY	4032.9508	M 27/04/18	3985.		325,024.40	-2,805.81	0.00	322,218.59	1.65
JP3826800009 FURUKAWA CO		5,605.	P JPY	2189.1602	M 27/04/18	2209.		92,221.72	1,430.03	0.00	93,651.75	0.48
JP3885780001 MIZUHO FIN GROUP INC		308,218.	P JPY	194.1005	M 27/04/18	198.4		451,354.53	11,180.07	0.00	462,534.60	2.37
Equities DRM												
					SUM	(EUR)		4,014,590.96	163,325.57	0.00	4,177,916.53	21.39
Equities DRM												
					SUM	(EUR)		4,014,590.96	163,325.57	0.00	4,177,916.53	21.39
Equities												
					SUM	(EUR)		4,014,590.96	163,325.57	0.00	4,177,916.53	21.39
JAPAN YEN												
					SUM	(EUR)		4,014,590.96	163,325.57	0.00	4,177,916.53	21.39
US DOLLAR												
Equities												
Equities DRM												
Equities DRM												
US02079K3059 ALPHABET INC-A		617.	P USD	1072.2311	M 30/04/18	1018.58		541,358.02	-21,192.60	0.00	520,165.42	2.66
US0231351067 AMAZON.COM		1,384.	P USD	1485.9237	M 30/04/18	1566.13		1,690,303.73	103,707.13	0.00	1,794,010.86	9.18
US0846707026 BERKSHIRE HATAW B		2,673.	P USD	199.1846	M 30/04/18	193.73		435,678.21	-7,073.43	0.00	428,604.78	2.19
US2567461080 DOLLAR TREE INC		11,353.	P USD	96.4363	M 30/04/18	95.89		903,856.42	-2,814.23	0.00	901,042.19	4.61
US2692464017 E TRADE FINANCIAL		7,876.	P USD	55.2	M 30/04/18	60.68		351,743.69	43,816.38	0.00	395,560.07	2.02
US30303M1027 FACEBOOK A		6,661.	P USD	167.5484	M 30/04/18	172.		909,371.96	38,891.57	0.00	948,263.53	4.85
US4781601046 JOHNSON & JOHNSON		6,077.	P USD	127.8885	M 30/04/18	126.49		642,216.44	-5,997.49	0.00	636,218.95	3.26
US55315J1025 MMC NOR NICKEL ADR		4,306.	P USD	16.7129	M 30/04/18	17.195		58,380.52	2,902.11	0.00	61,282.63	0.31
US58933Y1055 MERCK AND CO INC		3,216.	P USD	58.2321	M 30/04/18	58.87		152,522.33	4,178.48	0.00	156,700.81	0.80
US64110L1061 NETFLIX		7,033.	P USD	304.2654	M 30/04/18	312.46		1,766,613.33	52,233.86	0.00	1,818,847.19	9.31
Equities DRM												
					SUM	(EUR)		7,452,044.65	208,651.78	0.00	7,660,696.43	39.21
Equities DRM												
					SUM	(EUR)		7,452,044.65	208,651.78	0.00	7,660,696.43	39.21

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935977 LYXOR RUSSELL 1000 VALUE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Equities												
					SUM (EUR)			7,452,044.65	208,651.78	0.00	7,660,696.43	39.21
Cash												
Other availabilities												
Financial accounts												
Spot transactions												
BK065USD BkDep USD SGP		1.	USD	0.81		0.82767754		0.81	0.02	0.00	0.83	0.00
Financial accounts												
					SUM (EUR)			0.81	0.02	0.00	0.83	
Other availabilities												
					SUM (EUR)			0.81	0.02	0.00	0.83	
Cash												
					SUM (EUR)			0.81	0.02	0.00	0.83	
US DOLLAR												
					SUM (EUR)			7,452,045.46	208,651.80	0.00	7,660,697.26	39.21
FUND : LYXOR RUSSELL 1000 VALUE UCITS ETF (935977)												
					(EUR)			18,699,636.72	835,999.71	0.00	19,535,636.43	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935977 LYXOR RUSSELL 1000 VALUE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 19,538,875.63

Day's management fees

PnAdmFee : 305.08 EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
CU FR0011119205 PART CU	EUR	19,535,636.43	176,664.	110.5807	100.		113.8981	107.2632

Net Asset Value EUR : 19,535,636.43

CU	USD	23,602,955.9347	133.6036	1.2082	137.6117	129.5954	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18
PORTFOLIO: 935977 LYXOR RUSSELL 1000 VALUE UCITS ETF PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR

(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report	for previous VNI calculation		variation
Rate	EUR in CHF :	1.19605	quoted :	30/04/18	0.	1.1961	quotation: 27/04/18	-0.00418
Rate	EUR in CZK :	25.5455	quoted :	30/04/18	0.	25.485	quotation: 27/04/18	0.23739
Rate	EUR in GBP :	0.8772	quoted :	30/04/18	0.	0.87715	quotation: 27/04/18	0.0057
Rate	EUR in JPY :	132.2073	quoted :	30/04/18	0.	132.0092	quotation: 27/04/18	0.15007
Rate	EUR in USD :	1.2082	quoted :	30/04/18	0.	1.21015	quotation: 27/04/18	-0.16114

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report	for previous VNI calculation	
Rate	CHF in EUR :	0.8360854479	quoted :	30/04/18	0.	0.8360504974	quotation: 27/04/18
Rate	CZK in EUR :	0.0391458378	quoted :	30/04/18	0.	0.0392387679	quotation: 27/04/18
Rate	GBP in EUR :	1.13999088	quoted :	30/04/18	0.	1.1400558627	quotation: 27/04/18
Rate	JPY in EUR :	0.0075638788	quoted :	30/04/18	0.	0.0075752296	quotation: 27/04/18
Rate	USD in EUR :	0.8276775368	quoted :	30/04/18	0.	0.8263438416	quotation: 27/04/18

Equity fund - Calc. weight of 95.42 %(threshold of 51. %)

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935819 LYXOR CAC40 DAILY 2X LEV U E — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
EURO												
Equities												
Equities DRM												
Equities DRM												
DE0005190003 BMW		72.	P EUR	83.49	M 30/04/18	92.47		6,011.28	646.56	0.00	6,657.84	0.00
ES0105046009 AENA		792.	P EUR	168.8	M 30/04/18	171.1		133,689.60	1,821.60	0.00	135,511.20	0.06
ES0105122024 METROVACESA BR		90,841.	P EUR	15.07	M 30/04/18	14.88		1,368,973.87	-17,259.79	0.00	1,351,714.08	0.60
ES0113211835 BCO BILBAO VIZCAYA		1,417,373.	P EUR	6.5243	M 30/04/18	6.73		9,247,370.95	291,549.34	0.00	9,538,920.29	4.25
ES0130670112 ENDESA		219,292.	P EUR	18.1758	M 30/04/18	19.37		3,985,798.09	261,887.95	0.00	4,247,686.04	1.89
ES0130960018 ENAGAS		13,214.	P EUR	22.93	M 30/04/18	24.14		302,997.02	15,988.94	0.00	318,985.96	0.14
ES0144580Y14 IBERDROLA SA		714,341.	P EUR	6.2256	M 30/04/18	6.416		4,447,212.96	135,998.90	0.00	4,583,211.86	2.04
ES0167050915 ACS		399,050.	P EUR	30.8926	M 30/04/18	35.03		12,327,686.27	1,651,035.23	0.00	13,978,721.50	6.22
ES0176252718 MELIA HOTEL INTL		116,272.	P EUR	12.98	M 30/04/18	12.34		1,509,210.56	-74,414.08	0.00	1,434,796.48	0.64
ES0178430E18 TELEFONICA SA		1,009,432.	P EUR	7.9476	M 30/04/18	8.433		8,022,576.29	489,963.77	0.00	8,512,540.06	3.79
FR0000051732 ATOS SE		77,876.	P EUR	46.236	M 30/04/18	111.9		3,600,678.60	5,113,645.80	0.00	8,714,324.40	3.88
FR0000073272 SAFRAN		112,771.	P EUR	27.1246	M 30/04/18	97.46		3,058,870.32	7,931,791.34	0.00	10,990,661.66	4.89
FR0000120073 AIR LIQUIDE		66,000.	P EUR	86.1818	M 30/04/18	108.05		5,688,000.00	1,443,300.00	0.00	7,131,300.00	3.17
FR0000120172 CARREFOUR SA		162,219.	P EUR	13.8029	M 30/04/18	17.035		2,239,085.50	524,315.17	0.00	2,763,400.67	1.23
FR0000120271 TOTAL SA	PGARANPDC-02411878	978.	P EUR	52.33	M	52.33	A	51,178.74	0.00	0.00	51,178.74	0.02
		158,604.	P EUR	37.4443	M 30/04/18	52.33		5,938,820.04	2,360,927.28	0.00	8,299,747.32	3.69
FR0000120321 L'OREAL SA		33,800.	P EUR	115.7	M 30/04/18	198.85		3,910,660.00	2,810,470.00	0.00	6,721,130.00	2.99
FR0000120578 SANOFI		69,708.	P EUR	58.1061	M 30/04/18	65.79		4,050,456.91	535,632.41	0.00	4,586,089.32	2.04
FR0000120628 AXA		306,233.	P EUR	9.794	M 30/04/18	23.72		2,999,246.00	4,264,600.76	0.00	7,263,846.76	3.23
FR0000120644 DANONE		99,963.	P EUR	50.3986	M 30/04/18	67.09		5,037,998.25	1,668,519.42	0.00	6,706,517.67	2.99
FR0000120693 PERNOD-RICARD	PGARANPDC-02411882	364.	P EUR	137.55	M	137.55	A	50,068.20	0.00	0.00	50,068.20	0.02
		60,916.	P EUR	86.9428	M 30/04/18	137.55		5,296,208.71	3,082,787.09	0.00	8,378,995.80	3.73
FR0000121329 THALES SA	PGARANPDC-02411915	2,124.	P EUR	105.	M	105.	A	223,020.00	0.00	0.00	223,020.00	0.10
FR0000121485 KERING		36,658.	P EUR	112.4722	M 30/04/18	479.6		4,123,007.14	13,458,169.66	0.00	17,581,176.80	7.83
FR0000121667 ESSILOR INTERNAT		68,297.	P EUR	66.836	M 30/04/18	113.05		4,564,697.60	3,156,278.25	0.00	7,720,975.85	3.44
FR0000121972 SCHNEIDER ELECTR SA		26,110.	P EUR	39.81	M 30/04/18	75.28		1,039,439.10	926,121.70	0.00	1,965,560.80	0.88
FR0000124141 VEOLIA ENVIRONNEME		74,516.	P EUR	8.1329	M 30/04/18	19.655		606,032.39	858,579.59	0.00	1,464,611.98	0.65
FR0000125007 COMP DE SAINT GOBAIN		272,201.	P EUR	34.8169	M 30/04/18	43.495		9,477,184.69	2,362,197.81	0.00	11,839,382.50	5.27
FR0000125486 VINCI SA		97,339.	P EUR	34.7416	M 30/04/18	83.1		3,381,711.90	4,707,159.00	0.00	8,088,870.90	3.60
FR0000127771 VIVENDI		407,292.	P EUR	12.4799	M 30/04/18	21.89		5,082,979.80	3,832,642.08	0.00	8,915,621.88	3.97
FR0000130452 EIFFAGE	PGARANPDC-02411909	2,464.	P EUR	98.7	M	98.7	A	243,196.80	0.00	0.00	243,196.80	0.11
FR0000131906 RENAULT SA		80,194.	P EUR	33.2949	M 30/04/18	89.84		2,670,048.85	4,534,580.11	0.00	7,204,628.96	3.21
FR0000133308 ORANGE		717,889.	P EUR	10.475	M 30/04/18	15.115		7,519,887.27	3,331,004.97	0.00	10,850,892.24	4.83
FR0004125920 AMUNDI	PGARANPDC-02411936	30,844.	P EUR	70.48	M	70.48	A	2,173,885.12	0.00	0.00	2,173,885.12	0.97
FR0006174348 BUREAU VERITAS		38,319.	P EUR	17.04	M 30/04/18	21.65		652,955.76	176,650.59	0.00	829,606.35	0.37
FR0010208488 ENGIE SA		286,050.	P EUR	16.7555	M 30/04/18	14.55		4,792,908.96	-630,881.46	0.00	4,162,027.50	1.85
FR0010220475 ALSTOM	PGARANPDC-02411897	4,573.	P EUR	37.71	M	37.71	A	172,447.83	0.00	0.00	172,447.83	0.08
FR0010242511 EDF		6,851.	P EUR	13.6562	M 30/04/18	11.65		93,558.41	-13,744.26	0.00	79,814.15	0.04
FR0010340141 ADP	PGARANPDC-02411892	6,912.	P EUR	182.4	M	182.4	A	1,260,748.80	0.00	0.00	1,260,748.80	0.56
FR0010613471 SUEZ SA		528,034.	P EUR	8.1414	M 30/04/18	11.96		4,298,933.66	2,016,352.98	0.00	6,315,286.64	2.81
FR0013269123 RUBIS SCA	PGARANPDC-02411920	940.	P EUR	64.5	M	64.5	A	60,630.00	0.00	0.00	60,630.00	0.03
NL0000235190 AIRBUS SHS		29,005.	P EUR	96.93	M 30/04/18	97.4		2,811,454.65	13,632.35	0.00	2,825,087.00	1.26

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935819 LYXOR CAC40 DAILY 2X LEV U E — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE		QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Equities DRM													
						SUM	(EUR)		138,521,526.89	71,221,951.06	0.00	209,743,477.95	93.38
Equities DRM													
						SUM	(EUR)		138,521,526.89	71,221,951.06	0.00	209,743,477.95	93.38
Equities													
						SUM	(EUR)		138,521,526.89	71,221,951.06	0.00	209,743,477.95	93.38
Lending / Borrowing													
A/P on Collateral sec (rcvd)													
PDC-02411878 PDC LYX0FR0000120271	PGAR1 FIX	0.000	-51,178.74	EUR	100.	% 30/04/18			-51,178.74	0.00	0.00	-51,178.74	-0.02
PDC-02411882 PDC LYX0FR0000120693	PGAR1 FIX	0.000	-50,068.2	EUR	100.	% 30/04/18			-50,068.20	0.00	0.00	-50,068.20	-0.02
PDC-02411892 PDC LYX0FR0010340141	PGAR1 FIX	0.000	-1,260,748.8	EUR	100.	% 30/04/18			-1,260,748.80	0.00	0.00	-1,260,748.80	-0.56
PDC-02411897 PDC LYX0FR0010220475	PGAR1 FIX	0.000	-172,447.83	EUR	100.	% 30/04/18			-172,447.83	0.00	0.00	-172,447.83	-0.08
PDC-02411909 PDC LYX0FR0000130452	PGAR1 FIX	0.000	-243,196.8	EUR	100.	% 30/04/18			-243,196.80	0.00	0.00	-243,196.80	-0.11
PDC-02411915 PDC LYX0FR0000121329	PGAR1 FIX	0.000	-223,020.	EUR	100.	% 30/04/18			-223,020.00	0.00	0.00	-223,020.00	-0.10
PDC-02411920 PDC LYX0FR0013269123	PGAR1 FIX	0.000	-60,630.	EUR	100.	% 30/04/18			-60,630.00	0.00	0.00	-60,630.00	-0.03
PDC-02411936 PDC LYX0FR0004125920	PGAR1 FIX	0.000	-2,173,885.12	EUR	100.	% 30/04/18			-2,173,885.12	0.00	0.00	-2,173,885.12	-0.97
A/P on Collateral sec (rcvd)													
						SUM	(EUR)		-4,235,175.49	0.00	0.00	-4,235,175.49	-1.89
						SUM	(EUR)		-4,235,175.49	0.00	0.00	-4,235,175.49	-1.89
Lending / Borrowing													
						SUM	(EUR)		-4,235,175.49	0.00	0.00	-4,235,175.49	-1.89
Forward Instruments													
Interest Rate Swaps													
Swaps													
Performance Swaps													
SWAP03547667 VRAC LEG LYX ETF DAI PRC			224,047,919.06	EUR	0.	30/04/18	0.32175389	V	0.00	-223,327,036.17	0.00	-223,327,036.17	-99.42
SWAP03547675 INDEX LEG EUR LYX ET PRC			225,402,144.93	EUR	0.	30/04/18	199.65348896	V	0.00	224,621,101.61	0.00	224,621,101.61	100.00
SWAP03547813 FEES LEG EUR LYX ETF PRC			1.	EUR	0.	30/04/18	8084650.942064	V	0.00	80,845.51	0.00	80,845.51	0.04
Swaps													
						SUM	(EUR)		0.00	1,374,910.95	0.00	1,374,910.95	0.61
Interest Rate Swaps													
						SUM	(EUR)		0.00	1,374,910.95	0.00	1,374,910.95	0.61

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935819 LYXOR CAC40 DAILY 2X LEV U E — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T		STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE		DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Forward Instruments														
							SUM (EUR)			0.00	1,374,910.95	0.00	1,374,910.95	0.61
Cash														
Cash at Banks														
A/P + associated accounts														
Deferred settlement Purchases														
BDS065EUR	DsPur-Sec		-2,811,454.65	EUR	1.			1.		-2,811,454.65	0.00	0.00	-2,811,454.65	-1.25
A/P + associated accounts														
							SUM (EUR)			-2,811,454.65	0.00	0.00	-2,811,454.65	-1.25
Adjustment accounts														
Accrued charges														
F120EUR	PnAdmFee		-80,844.91	EUR	1.			1.		-80,844.91	0.00	0.00	-80,844.91	-0.04
Amount receivable														
DRS065EUR	SwapsSettlToReceive		2,811,454.65	EUR	1.			1.		2,811,454.65	0.00	0.00	2,811,454.65	1.25
Adjustment accounts														
							SUM (EUR)			2,730,609.74	0.00	0.00	2,730,609.74	1.22
Cash at Banks														
							SUM (EUR)			-80,844.91	0.00	0.00	-80,844.91	-0.04
Other availabilities														
Financial accounts														
Spot transactions														
BK065EUR	BkDep EUR SGP		2.42	EUR	1.			1.		2.42	0.00	0.00	2.42	0.00
Financial accounts														
							SUM (EUR)			2.42	0.00	0.00	2.42	
Other availabilities														
							SUM (EUR)			2.42	0.00	0.00	2.42	
Cash														
							SUM (EUR)			-80,842.49	0.00	0.00	-80,842.49	-0.04
EURO														
							SUM (EUR)			134,205,508.91	72,596,862.01	0.00	206,802,370.92	92.07
POUND STERLING														
Equities														
Equities DRM														
Equities DRM														
GB0000536739	ASHTEAD GROUP	PGARANPDC-02411863	2,376.	P GBP	20.33	M		20.55	A	55,066.21	0.00	0.00	55,066.21	0.02
GB00BH4HKS39	VODAFONE GROUP	PGARANPDC-02411925	249,971.	P GBP	2.116	M		2.116	A	602,985.23	0.00	0.00	602,985.23	0.27

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935819 LYXOR CAC40 DAILY 2X LEV U E — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Equities DRM												
					SUM	(EUR)		658,051.44	0.00	0.00	658,051.44	0.29
Equities DRM												
					SUM	(EUR)		658,051.44	0.00	0.00	658,051.44	0.29
Equities												
					SUM	(EUR)		658,051.44	0.00	0.00	658,051.44	0.29
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02411863 PDC LYXOGB0000536739	PGAR1 FIX	0.000 -48,304.08	GBP	100. %	30/04/18			-55,066.21	0.00	0.00	-55,066.21	-0.02
PDC-02411925 PDC LYXOGB00BH4HKS39	PGAR1 FIX	0.000 -528,938.64	GBP	100. %	30/04/18			-602,985.23	0.00	0.00	-602,985.23	-0.27
A/P on Collateral sec (rcvd)												
					SUM	(EUR)		-658,051.44	0.00	0.00	-658,051.44	-0.29
					SUM	(EUR)		-658,051.44	0.00	0.00	-658,051.44	-0.29
Lending / Borrowing												
					SUM	(EUR)		-658,051.44	0.00	0.00	-658,051.44	-0.29
POUND STERLING												
					SUM	(EUR)		0.00	0.00	0.00	0.00	
JAPAN YEN												
Equities												
Equities DRM												
Equities DRM												
JP3236200006 KEYENCE CORP		2,186.	P JPY	63164.3138	M 27/04/18	66970.		1,044,096.67	63,228.11	0.00	1,107,324.78	0.49
JP3258000003 KIRIN HLDGS CO LTD		99,300.	P JPY	2989.9298	M 27/04/18	3073.		2,246,927.62	61,181.69	0.00	2,308,109.31	1.03
JP3381000003 NP STI & S'TOMO		63,655.	P JPY	2412.	M 27/04/18	2385.		1,160,990.34	-12,663.62	0.00	1,148,326.72	0.51
JP3633400001 TOYOTA MOTOR CORP		5,661.	P JPY	6843.6948	M 27/04/18	7181.		293,199.10	14,284.99	0.00	307,484.09	0.14
Equities DRM												
					SUM	(EUR)		4,745,213.73	126,031.17	0.00	4,871,244.90	2.17
Equities DRM												
					SUM	(EUR)		4,745,213.73	126,031.17	0.00	4,871,244.90	2.17
Equities												
					SUM	(EUR)		4,745,213.73	126,031.17	0.00	4,871,244.90	2.17

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935819 LYXOR CAC40 DAILY 2X LEV U E — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
JAPAN YEN												
					SUM	(EUR)		4,745,213.73	126,031.17	0.00	4,871,244.90	2.17
US DOLLAR												
Equities												
Equities DRM												
Equities DRM												
US02079K3059 ALPHABET INC-A		3,386.	P USD	1127.1727	M 30/04/18	1018.58		3,106,088.83	-251,501.94	0.00	2,854,586.89	1.27
US0231351067 AMAZON.COM		336.	P USD	1482.9802	M 30/04/18	1566.13		404,449.14	31,091.07	0.00	435,540.21	0.19
US0605051046 BANK OF AMERICA CORP		128,804.	P USD	32.0386	M 30/04/18	29.92		3,349,456.34	-159,739.67	0.00	3,189,716.67	1.42
US0758871091 BECTON DICKINSON		7,182.	P USD	211.9972	M 30/04/18	231.87		1,223,729.13	154,594.28	0.00	1,378,323.41	0.61
US3682872078 GAZPROM PJSC ADR		225,779.	P USD	4.6474	M 30/04/18	4.628		854,580.22	10,264.35	0.00	864,844.57	0.39
US90130A2006 TWENTY-FIRST CENTURY		141,503.	P USD	35.3491	M 30/04/18	36.07		4,067,165.82	157,311.26	0.00	4,224,477.08	1.88
Equities DRM												
					SUM	(EUR)		13,005,469.48	-57,980.65	0.00	12,947,488.83	5.76
Equities DRM												
					SUM	(EUR)		13,005,469.48	-57,980.65	0.00	12,947,488.83	5.76
Equities												
					SUM	(EUR)		13,005,469.48	-57,980.65	0.00	12,947,488.83	5.76
US DOLLAR												
					SUM	(EUR)		13,005,469.48	-57,980.65	0.00	12,947,488.83	5.76
FUND : LYX CAC40 DAILY 2X LEV U E		**(935819)**										
						(EUR)		151,956,192.12	72,664,912.53	0.00	224,621,104.65	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935819 LYXOR CAC40 DAILY 2X LEV U E — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 224,701,947.14

Day's management fees
PnAdmFee : 7,385.05 EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
AD FR0010592014 PART AD	EUR	224,621,104.65	11,536,968.	19.4696	100.		19.4696	19.4696

Net Asset Value EUR : 224,621,104.65

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18
PORTFOLIO: 935819 LYXOR CAC40 DAILY 2X LEV U E

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR

(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report		for previous VNI calculation		variation
Rate	EUR in GBP :	0.8772	quoted	: 30/04/18	0.	0.87715	quotation:	27/04/18	0.0057
Rate	EUR in JPY :	132.2073	quoted	: 30/04/18	0.	132.0092	quotation:	27/04/18	0.15007
Rate	EUR in USD :	1.2082	quoted	: 30/04/18	0.	1.21015	quotation:	27/04/18	-0.16114

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report		for previous VNI calculation		
Rate	GBP in EUR :	1.13999088	quoted	: 30/04/18	0.	1.1400558627	quotation:	27/04/18	
Rate	JPY in EUR :	0.0075638788	quoted	: 30/04/18	0.	0.0075752296	quotation:	27/04/18	
Rate	USD in EUR :	0.8276775368	quoted	: 30/04/18	0.	0.8263438416	quotation:	27/04/18	

Equity fund - Calc. weight of 99.03 %(threshold of 51. %)

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935930 LYXOR CAC 40 DAILY -2X INVERSE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
CZECH KORUNA												
Equities												
Equities DRM												
Equities DRM												
AT000065201C ERSTE GROUP BK CZK		9,397.	P CZK	894.748	M 30/04/18	1039.5		323,770.24	58,613.41	0.00	382,383.65	0.23
AT000090850C VIENNA INSURANCE		6,527.	P CZK	652.2807	M 30/04/18	684.		161,885.86	12,879.48	0.00	174,765.34	0.10
Equities DRM												
					SUM	(EUR)		485,656.10	71,492.89	0.00	557,148.99	0.33
Equities DRM												
					SUM	(EUR)		485,656.10	71,492.89	0.00	557,148.99	0.33
Equities												
					SUM	(EUR)		485,656.10	71,492.89	0.00	557,148.99	0.33
CZECH KORUNA												
					SUM	(EUR)		485,656.10	71,492.89	0.00	557,148.99	0.33
EURO												
Equities												
Equities DRM												
Equities DRM												
BE0003470755 SOLVAY		1,978.	P EUR	110.8	M 30/04/18	115.6		219,162.40	9,494.40	0.00	228,656.80	0.14
BE0003826436 TELENET GROUP HLDG		5,054.	P EUR	53.7	M 30/04/18	48.56		271,399.80	-25,977.56	0.00	245,422.24	0.15
BE0974258874 BEKAERT DIVISION		20,996.	P EUR	37.52	M 30/04/18	34.88		787,769.92	-55,429.44	0.00	732,340.48	0.44
BE0974268972 BPOST SA		40,326.	P EUR	18.31	M 30/04/18	18.17		738,369.06	-5,645.64	0.00	732,723.42	0.44
DE0005140008 DEUTSCHE BANK AG-NOM		229,009.	P EUR	11.436	M 30/04/18	11.366		2,618,946.92	-16,030.63	0.00	2,602,916.29	1.56
DE0005557508 DEUTSCHE TEL AG-NOM		167,824.	P EUR	13.955	M 30/04/18	14.495		2,341,983.92	90,624.96	0.00	2,432,608.88	1.45
DE0005810055 DEUTSCHE BOERSE AG		62,406.	P EUR	114.9	M 30/04/18	111.65		7,170,449.40	-202,819.50	0.00	6,967,629.90	4.16
DE0006047004 HEIDELBERGCEMENT AG		100,318.	P EUR	80.56	M 30/04/18	81.26		8,081,618.08	70,222.60	0.00	8,151,840.68	4.87
DE0007100000 DAIMLER		65,223.	P EUR	65.65	M 30/04/18	65.5		4,281,889.95	-9,783.45	0.00	4,272,106.50	2.55
DE0007164600 SAP		82,030.	P EUR	87.71	M 30/04/18	92.42		7,194,851.30	386,361.30	0.00	7,581,212.60	4.53
DE0007236101 SIEMENS AG-NOM		77,455.	P EUR	105.48	M 30/04/18	105.64		8,169,953.40	12,392.80	0.00	8,182,346.20	4.89
DE0008404005 ALLIANZ SE-NOM		7,375.	P EUR	187.9626	M 30/04/18	196.46		1,386,224.46	62,668.04	0.00	1,448,892.50	0.87
DE000A1EWWW0 ADIDAS NOM		12,378.	P EUR	203.1	M 30/04/18	203.9		2,513,971.80	9,902.40	0.00	2,523,874.20	1.51
ES0105046009 AENA		11,118.	P EUR	168.8	M 30/04/18	171.1		1,876,718.40	25,571.40	0.00	1,902,289.80	1.14
ES0113211835 BCO BILBAO VIZCAYA		1,286,460.	P EUR	6.518	M 30/04/18	6.73		8,385,146.28	272,729.52	0.00	8,657,875.80	5.17
ES0113679I37 BANKINTER		435,139.	P EUR	8.502	M 30/04/18	8.68		3,699,551.78	77,454.74	0.00	3,777,006.52	2.26
ES0116870314 GAS NATURAL SDG		4,159.	P EUR	18.815	M 30/04/18	20.91		78,251.59	8,713.10	0.00	86,964.69	0.05
ES0130670112 ENDESA		505,738.	P EUR	18.4282	M 30/04/18	19.37		9,319,844.93	476,300.13	0.00	9,796,145.06	5.85
ES0130960018 ENAGAS		117,004.	P EUR	23.7	M 30/04/18	24.14		2,772,994.80	51,481.76	0.00	2,824,476.56	1.69
ES0140609019 CAIXABANK		778,853.	P EUR	4.019	M 30/04/18	4.039		3,130,210.21	15,577.06	0.00	3,145,787.27	1.88
ES0144580Y14 IBERDROLA SA		61,298.	P EUR	6.15	M 30/04/18	6.416		376,982.70	16,305.27	0.00	393,287.97	0.24
ES0167050915 ACS		56,010.	P EUR	30.93	M 30/04/18	35.03		1,732,389.30	229,641.00	0.00	1,962,030.30	1.17
ES0176252718 MELIA HOTEL INTL		180,914.	P EUR	12.98	M 30/04/18	12.34		2,348,263.72	-115,784.96	0.00	2,232,478.76	1.33
ES0178430E18 TELEFONICA SA		1,358,473.	P EUR	8.1349	M 30/04/18	8.433		11,051,081.08	404,921.73	0.00	11,456,002.81	6.85
FI0009000681 NOKIA OYJ		1,600,302.	P EUR	4.4207	M 30/04/18	4.978		7,074,426.95	891,876.41	0.00	7,966,303.36	4.76
FI000900068E NOKIA OYJ		10,167.	P EUR	4.651	M 30/04/18	4.974		47,286.71	3,283.95	0.00	50,570.66	0.03

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935930 LYXOR CAC 40 DAILY -2X INVERSE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
FI0009005961 STORA ENSO OYJ-R		319,854.	P EUR	15.905 M	30/04/18	16.435		5,087,277.87	169,522.62	0.00	5,256,800.49	3.14
FR0000039299 BOLLORE SA	PGARANPDC-02411853	12,586.	P EUR	4.118 M		4.118	A	51,829.15	0.00	0.00	51,829.15	0.03
FR0000054470 UBISOFT ENTERTAIN	PGARANPDC-02411832	18,573.	P EUR	79.26 M		79.26	A	1,472,095.98	0.00	0.00	1,472,095.98	0.88
FR0000120073 AIR LIQUIDE	PGARANPDC-02411808	505.	P EUR	108.05 M		108.05	A	54,565.25	0.00	0.00	54,565.25	0.03
FR0000120271 TOTAL SA	PGARANPDC-02411813	1,029.	P EUR	52.33 M		52.33	A	53,847.57	0.00	0.00	53,847.57	0.03
FR0000120628 AXA		92,105.	P EUR	22.79 M	30/04/18	23.72		2,099,072.95	85,657.65	0.00	2,184,730.60	1.31
FR0000120859 IMERYS SA	PGARANPDC-02411827	625.	P EUR	75.6 M		75.6	A	47,250.00	0.00	0.00	47,250.00	0.03
FR0000121204 WENDEL ACT	PGARANPDC-02411822	371.	P EUR	125.2 M		125.2	A	46,449.20	0.00	0.00	46,449.20	0.03
FR0000127771 VIVENDI		238,636.	P EUR	17.655 M	30/04/18	21.89		4,213,118.58	1,010,623.46	0.00	5,223,742.04	3.12
FR0010307819 LEGRAND	PGARANPDC-02411817	1,355.	P EUR	64.5 M		64.5	A	87,397.50	0.00	0.00	87,397.50	0.05
LU1598757689M ARCELORMITTAL MADRID		27,759.	P EUR	22.8781 M	30/04/18	28.155		635,074.47	146,480.18	0.00	781,554.65	0.47
NL0000226223 STMICROELECTRONICS		241,891.	P EUR	18.0847 M	30/04/18	18.12		4,374,526.31	8,538.61	0.00	4,383,064.92	2.62
NL000022622M STMICROELECTRONICS		91,379.	P EUR	17.875 M	30/04/18	18.13		1,633,399.63	23,301.64	0.00	1,656,701.27	0.99
NL0000235190 AIRBUS SHS		165,444.	P EUR	95.0566 M	30/04/18	97.4		15,726,537.88	387,707.72	0.00	16,114,245.60	9.63
NL0000352565 FUGRO NV-CVA		9,576.	P EUR	11.67 M	30/04/18	13.125		111,751.92	13,933.08	0.00	125,685.00	0.08
NL0000379121 RANDSTAD HOLDING NV		21,586.	P EUR	55.84 M	30/04/18	53.38		1,205,362.24	-53,101.56	0.00	1,152,260.68	0.69
NL0000400653 GEMALTO		2,500.	P EUR	49.85 M	30/04/18	49.88		124,625.00	75.00	0.00	124,700.00	0.07
NL0010773842 NN GROUP NV		64,040.	P EUR	39.09 M	30/04/18	39.69		2,503,323.60	38,424.00	0.00	2,541,747.60	1.52
NL0011333752 ALTICE A		66,015.	P EUR	7.4749 M	30/04/18	7.938		493,458.71	30,568.36	0.00	524,027.07	0.31
NL0011794037 KONINKLIJKE AHOLD DE		119,079.	P EUR	19.936 M	30/04/18	20.005		2,373,958.94	8,216.46	0.00	2,382,175.40	1.42
NL0011872643 ASR NEDERLAND N.V		2,730.	P EUR	34.2 M	30/04/18	39.16		93,366.00	13,540.80	0.00	106,906.80	0.06
PTBCP0AM0015 BCP		5,906,422.	P EUR	0.2317 M	30/04/18	0.2781		1,368,536.29	274,039.67	0.00	1,642,575.96	0.98
PTGAL0AM0009 GALP ENERGIA SGPS		28,091.	P EUR	15.9 M	30/04/18	15.915		446,646.90	421.37	0.00	447,068.27	0.27
Equities DRM												
					SUM	(EUR)		141,973,210.80	4,842,000.45	0.00	146,815,211.25	87.75
Equities DRM												
					SUM	(EUR)		141,973,210.80	4,842,000.45	0.00	146,815,211.25	87.75
Equities OTC												
Equities OTC												
NL0010877643 FIAT CHRYSLER AUTO		227,819.	P EUR	16.45 M	30/04/18	18.57		3,747,622.55	482,976.28	0.00	4,230,598.83	2.53
Equities OTC												
					SUM	(EUR)		3,747,622.55	482,976.28	0.00	4,230,598.83	2.53
Equities OTC												
					SUM	(EUR)		3,747,622.55	482,976.28	0.00	4,230,598.83	2.53
Equities												
					SUM	(EUR)		145,720,833.35	5,324,976.73	0.00	151,045,810.08	90.27
Lending / Borrowing												

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935930 LYXOR CAC 40 DAILY -2X INVERSE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE		QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
A/P on Collateral sec (rcvd)														
PDC-02411808 PDC LYXOFR0000120073	PGAR1	FIX	0.000	-54,565.25	EUR	100. %	30/04/18			-54,565.25	0.00	0.00	-54,565.25	-0.03
PDC-02411813 PDC LYXOFR0000120271	PGAR1	FIX	0.000	-53,847.57	EUR	100. %	30/04/18			-53,847.57	0.00	0.00	-53,847.57	-0.03
PDC-02411817 PDC LYXOFR0010307819	PGAR1	FIX	0.000	-87,397.5	EUR	100. %	30/04/18			-87,397.50	0.00	0.00	-87,397.50	-0.05
PDC-02411822 PDC LYXOFR0000121204	PGAR1	FIX	0.000	-46,449.2	EUR	100. %	30/04/18			-46,449.20	0.00	0.00	-46,449.20	-0.03
PDC-02411827 PDC LYXOFR0000120859	PGAR1	FIX	0.000	-47,250.	EUR	100. %	30/04/18			-47,250.00	0.00	0.00	-47,250.00	-0.03
PDC-02411832 PDC LYXOFR0000054470	PGAR1	FIX	0.000	-1,472,095.98	EUR	100. %	30/04/18			-1,472,095.98	0.00	0.00	-1,472,095.98	-0.88
PDC-02411853 PDC LYXOFR0000039299	PGAR1	FIX	0.000	-51,829.15	EUR	100. %	30/04/18			-51,829.15	0.00	0.00	-51,829.15	-0.03
A/P on Collateral sec (rcvd)							SUM	(EUR)		-1,813,434.65	0.00	0.00	-1,813,434.65	-1.08
							SUM	(EUR)		-1,813,434.65	0.00	0.00	-1,813,434.65	-1.08
Lending / Borrowing							SUM	(EUR)		-1,813,434.65	0.00	0.00	-1,813,434.65	-1.08
Forward Instruments														
Interest Rate Swaps														
Swaps														
Performance Swaps														
SWAP03547693 VRAC LEG LYX CAC 40 PRC				2,147,813,409.	EUR	0.	30/04/18	92.23984778	V	0.00	-166,673,589.95	0.00	-166,673,589.95	-99.61
SWAP03547709 FEES LEG EUR LYX CAC PRC				1.	EUR	0.	30/04/18	8012920.810153	V	0.00	80,128.21	0.00	80,128.21	0.05
SWAP03547803 INDEX LEG EUR LYX CA PRC				2,084,615,766.65	EUR	0.	30/04/18	108.02635546	V	0.00	167,318,671.42	0.00	167,318,671.42	100.00
Swaps							SUM	(EUR)		0.00	725,209.68	0.00	725,209.68	0.43
Interest Rate Swaps							SUM	(EUR)		0.00	725,209.68	0.00	725,209.68	0.43
Forward Instruments							SUM	(EUR)		0.00	725,209.68	0.00	725,209.68	0.43
Cash														
Cash at Banks														
A/P + associated accounts														
Deferred settlement Purchases														
BDS065EUR DsPur-Sec				-10,788,900.32	EUR	1.		1.		-10,788,900.32	0.00	0.00	-10,788,900.32	-6.45
A/P + associated accounts							SUM	(EUR)		-10,788,900.32	0.00	0.00	-10,788,900.32	-6.45

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935930 LYXOR CAC 40 DAILY -2X INVERSE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T		STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE		DATE Quotati		PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
A/R + associated accounts															
Deferred settlement Sales															
SDS065EUR	DsSal-Sec		1,096,062.48	EUR	1.				1.		1,096,062.48	0.00	0.00	1,096,062.48	0.66
A/R + associated accounts															
							SUM	(EUR)			1,096,062.48	0.00	0.00	1,096,062.48	0.66
Adjustment accounts															
Accrued charges															
F120EUR	PnAdmFee		-80,128.39	EUR	1.				1.		-80,128.39	0.00	0.00	-80,128.39	-0.05
Amount receivable															
DRS065EUR	SwapsSettlToReceive		9,692,837.84	EUR	1.				1.		9,692,837.84	0.00	0.00	9,692,837.84	5.79
Adjustment accounts															
							SUM	(EUR)			9,612,709.45	0.00	0.00	9,612,709.45	5.75
Cash at Banks															
							SUM	(EUR)			-80,128.39	0.00	0.00	-80,128.39	-0.05
Other availabilities															
Financial accounts															
Spot transactions															
BK065EUR	BkDep EUR SGP		0.66	EUR	1.				1.		0.66	0.00	0.00	0.66	0.00
Financial accounts															
							SUM	(EUR)			0.66	0.00	0.00	0.66	
Other availabilities															
							SUM	(EUR)			0.66	0.00	0.00	0.66	
Cash															
							SUM	(EUR)			-80,127.73	0.00	0.00	-80,127.73	-0.05
EURO															
							SUM	(EUR)			143,827,270.97	6,050,186.41	0.00	149,877,457.38	89.58
POUND STERLING															
Equities															
Equities DRM															
Equities DRM															
GB0001859296	BOVIS HOMES GROUP	PGARANPDC-02411859	36,127.	P GBP	12.355	M			12.3	A	508,833.89	0.00	0.00	508,833.89	0.30
GB0009292243	VICTREX	PGARANPDC-02411847	12,796.	P GBP	26.22	M			26.78	A	382,479.62	0.00	0.00	382,479.62	0.23
GB0031638363	INTERTEK GROUP	PGARANPDC-02411838	999.	P GBP	49.01	M			48.98	A	55,815.08	0.00	0.00	55,815.08	0.03
Equities DRM															
							SUM	(EUR)			947,128.59	0.00	0.00	947,128.59	0.57

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935930 LYXOR CAC 40 DAILY -2X INVERSE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE		QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
Equities DRM													
						SUM	(EUR)		947,128.59	0.00	0.00	947,128.59	0.57
Equities													
						SUM	(EUR)		947,128.59	0.00	0.00	947,128.59	0.57
Lending / Borrowing													
A/P on Collateral sec (rcvd)													
PDC-02411838 PDC LYX0GB0031638363	PGAR1 FIX	0.000	-48,960.99	GBP	100.	% 30/04/18			-55,815.08	0.00	0.00	-55,815.08	-0.03
PDC-02411847 PDC LYX0GB0009292243	PGAR1 FIX	0.000	-335,511.12	GBP	100.	% 30/04/18			-382,479.62	0.00	0.00	-382,479.62	-0.23
PDC-02411859 PDC LYX0GB0001859296	PGAR1 FIX	0.000	-446,349.09	GBP	100.	% 30/04/18			-508,833.89	0.00	0.00	-508,833.89	-0.30
A/P on Collateral sec (rcvd)													
						SUM	(EUR)		-947,128.59	0.00	0.00	-947,128.59	-0.57
						SUM	(EUR)		-947,128.59	0.00	0.00	-947,128.59	-0.57
Lending / Borrowing													
						SUM	(EUR)		-947,128.59	0.00	0.00	-947,128.59	-0.57
POUND STERLING													
						SUM	(EUR)		0.00	0.00	0.00	0.00	
JAPAN YEN													
Equities													
Equities DRM													
Equities DRM													
JP3160400002 EISAI			3,086.	P JPY	7066.6322	M 27/04/18	7345.		164,902.48	6,545.47	0.00	171,447.95	0.10
JP3304200003 KOMATSU LTD			94,830.	P JPY	3593.6293	M 27/04/18	3750.		2,569,179.01	120,630.86	0.00	2,689,809.87	1.61
JP3366800005 SHOWA SHELL SEKIYU			26,980.	P JPY	1473.5019	M 27/04/18	1547.		300,615.53	15,086.10	0.00	315,701.63	0.19
JP3420600003 SEKISUI HOUSE LTD			15,254.	P JPY	1950.2231	M 27/04/18	2004.5		224,950.42	6,327.60	0.00	231,278.02	0.14
JP3459600007 TAKARA HOLDINGS			166,000.	P JPY	1273.1852	M 27/04/18	1322.		1,588,472.67	71,435.67	0.00	1,659,908.34	0.99
JP3494600004 SCREEN HOLDINGS			9,853.	P JPY	8640.8967	M 27/04/18	9010.		639,893.00	31,594.35	0.00	671,487.35	0.40
JP3585800000 TOKYO EL HLDG			93,587.	P JPY	455.3011	M 27/04/18	521.		322,205.55	46,600.31	0.00	368,805.86	0.22
JP3756100008 NITORI			2,267.	P JPY	18386.3944	M 27/04/18	18480.		315,185.96	1,696.39	0.00	316,882.35	0.19
JP3762600009 NOMURA HLDGS INC			42,098.	P JPY	634.0342	M 27/04/18	632.1		201,833.35	-557.43	0.00	201,275.92	0.12
JP3902900004 MITSUBISHI UFJ FIN			205,445.	P JPY	746.8489	M 27/04/18	733.2		1,153,209.91	-13,845.64	0.00	1,139,364.27	0.68
JP3942800008 YAMAHA MOTOR CO LTD			110,072.	P JPY	3152.3851	M 27/04/18	3500.		2,657,272.79	256,726.66	0.00	2,913,999.45	1.74
Equities DRM													
						SUM	(EUR)		10,137,720.67	542,240.34	0.00	10,679,961.01	6.38

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935930 LYXOR CAC 40 DAILY -2X INVERSE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
Equities DRM												
					SUM	(EUR)		10,137,720.67	542,240.34	0.00	10,679,961.01	6.38
Equities												
					SUM	(EUR)		10,137,720.67	542,240.34	0.00	10,679,961.01	6.38
Cash												
Other availabilities												
Financial accounts												
Spot transactions												
BK065JPY	BkDep JPY SGP	-5.	JPY	0.008		0.00756388		-0.04	0.00	0.00	-0.04	0.00
Financial accounts												
					SUM	(EUR)		-0.04	0.00	0.00	-0.04	
Other availabilities												
					SUM	(EUR)		-0.04	0.00	0.00	-0.04	
Cash												
					SUM	(EUR)		-0.04	0.00	0.00	-0.04	
JAPAN YEN												
					SUM	(EUR)		10,137,720.63	542,240.34	0.00	10,679,960.97	6.38
US DOLLAR												
Equities												
Equities DRM												
Equities DRM												
NL0009434992	LYONDELLBASELL	3,133.	P USD	107.046	M 30/04/18	105.73		271,339.16	2,830.75	0.00	274,169.91	0.16
US09857L1089	BOOKING HOLDINGS	424.	P USD	2084.9342	M 30/04/18	2178.		712,912.98	51,424.05	0.00	764,337.03	0.46
US1713401024	CHURCH & DWIGHT INC	5,552.	P USD	49.6827	M 30/04/18	46.2		223,885.82	-11,584.55	0.00	212,301.27	0.13
US30303M1027	FACEBOOK A	5,012.	P USD	181.5303	M 30/04/18	172.		737,857.36	-24,346.35	0.00	713,511.01	0.43
US3682872078	GAZPROM PJSC ADR	26,864.	P USD	4.636	M 30/04/18	4.628		102,313.91	588.42	0.00	102,902.33	0.06
US3696041033	GENERAL ELECTRIC CO	74,097.	P USD	13.9264	M 30/04/18	14.07		838,366.71	24,524.19	0.00	862,890.90	0.52
US55315J1025	MMC NOR NICKEL ADR	36,454.	P USD	16.7129	M 30/04/18	17.195		494,241.36	24,568.88	0.00	518,810.24	0.31
US8425871071	SOUTHERN CO	21,840.	P USD	44.2592	M 30/04/18	46.12		784,150.12	49,537.02	0.00	833,687.14	0.50
US9078181081	UNION PACIFIC CORP	9,935.	P USD	139.0231	M 30/04/18	133.63		1,122,146.81	-23,310.48	0.00	1,098,836.33	0.66
US9581021055	WESTERN DIGITAL	12,615.	P USD	90.5698	M 30/04/18	78.79		926,858.13	-104,199.75	0.00	822,658.38	0.49
Equities DRM												
					SUM	(EUR)		6,214,072.36	-9,967.82	0.00	6,204,104.54	3.71
Equities DRM												
					SUM	(EUR)		6,214,072.36	-9,967.82	0.00	6,204,104.54	3.71

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935930 LYXOR CAC 40 DAILY -2X INVERSE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	 NET P&L	 ACCRUED INTEREST	 EVALUATION	PRCT PRCT NA
Equities												
					SUM	(EUR)		6,214,072.36	-9,967.82	0.00	6,204,104.54	3.71
US DOLLAR												
					SUM	(EUR)		6,214,072.36	-9,967.82	0.00	6,204,104.54	3.71
FUND : LYXOR CAC 40 DAILY -2X INVERSE UCITS ETF (935930)												
						(EUR)		160,664,720.06	6,653,951.82	0.00	167,318,671.88	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935930 LYXOR CAC 40 DAILY -2X INVERSE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 167,398,799.65

Day's management fees
PnAdmFee : 8,251.74 EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
C FR0010411884 PART C	EUR	167,318,671.88	38,142,664.	4.3866	100.		4.3866	4.3866

Net Asset Value EUR : 167,318,671.88

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935930 LYXOR CAC 40 DAILY -2X INVERSE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report	for previous VNI calculation		variation
Rate	EUR in CZK :	25.5455	quoted :	30/04/18	0.	25.485	quotation: 27/04/18	0.23739
Rate	EUR in GBP :	0.8772	quoted :	30/04/18	0.	0.87715	quotation: 27/04/18	0.0057
Rate	EUR in JPY :	132.2073	quoted :	30/04/18	0.	132.0092	quotation: 27/04/18	0.15007
Rate	EUR in USD :	1.2082	quoted :	30/04/18	0.	1.21015	quotation: 27/04/18	-0.16114

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report	for previous VNI calculation	
Rate	CZK in EUR :	0.0391458378	quoted :	30/04/18	0.	0.0392387679	quotation: 27/04/18
Rate	GBP in EUR :	1.13999088	quoted :	30/04/18	0.	1.1400558627	quotation: 27/04/18
Rate	JPY in EUR :	0.0075638788	quoted :	30/04/18	0.	0.0075752296	quotation: 27/04/18
Rate	USD in EUR :	0.8276775368	quoted :	30/04/18	0.	0.8263438416	quotation: 27/04/18

Equity fund - Calc. weight of 99.25 %(threshold of 51. %)

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935882 LYXOR CAC 40 DAILY (-1X) INVERSE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
CZECH KORUNA												
Equities												
Equities DRM												
Equities DRM												
AT000065201C ERSTE GROUP BK CZK		2,473.	P CZK	1008.8369	M 30/04/18	1039.5		98,462.93	2,168.63	0.00	100,631.56	0.25
Equities DRM					SUM	(EUR)		98,462.93	2,168.63	0.00	100,631.56	0.25
Equities DRM					SUM	(EUR)		98,462.93	2,168.63	0.00	100,631.56	0.25
Equities					SUM	(EUR)		98,462.93	2,168.63	0.00	100,631.56	0.25
CZECH KORUNA					SUM	(EUR)		98,462.93	2,168.63	0.00	100,631.56	0.25
DANISH KRONE												
Equities												
Equities DRM												
Equities DRM												
DK0060094928 ORSTED SH		7,266.	P DKK	385.2078	M 30/04/18	407.1		375,895.73	21,120.41	0.00	397,016.14	1.00
Equities DRM					SUM	(EUR)		375,895.73	21,120.41	0.00	397,016.14	1.00
Equities DRM					SUM	(EUR)		375,895.73	21,120.41	0.00	397,016.14	1.00
Equities					SUM	(EUR)		375,895.73	21,120.41	0.00	397,016.14	1.00
DANISH KRONE					SUM	(EUR)		375,895.73	21,120.41	0.00	397,016.14	1.00
EURO												
Equities												
Equities DRM												
Equities DRM												
BE0974268972 BPOST SA		10,374.	P EUR	18.27	M 30/04/18	18.17		189,532.98	-1,037.40	0.00	188,495.58	0.47
DE0005140008 DEUTSCHE BANK AG-NOM		52,651.	P EUR	11.436	M 30/04/18	11.366		602,116.84	-3,685.57	0.00	598,431.27	1.50
DE0005557508 DEUTSCHE TEL AG-NOM		127,971.	P EUR	13.955	M 30/04/18	14.495		1,785,835.31	69,104.34	0.00	1,854,939.65	4.65
DE0007100000 DAIMLER		28,319.	P EUR	65.2	M 30/04/18	65.5		1,846,398.80	8,495.70	0.00	1,854,894.50	4.65
DE0007164600 SAP		20,070.	P EUR	87.71	M 30/04/18	92.42		1,760,339.70	94,529.70	0.00	1,854,869.40	4.65
DE0007236101 SIEMENS AG-NOM		5,340.	P EUR	107.62	M 30/04/18	105.64		574,690.80	-10,573.20	0.00	564,117.60	1.42
DE0008404005 ALLIANZ SE-NOM		215.	P EUR	188.64	M 30/04/18	196.46		40,557.60	1,681.30	0.00	42,238.90	0.11
DE000A12DM80 SCOUT 24 N		19,137.	P EUR	42.36	M 30/04/18	42.94		810,643.32	11,099.46	0.00	821,742.78	2.06
DE000LEG1110 LEG IMMOBILIEN REIT		536.	P EUR	92.	M 30/04/18	95.54		49,312.00	1,897.44	0.00	51,209.44	0.13
ES0113211835 BCO BILBAO VIZCAYA		430,138.	P EUR	6.5031	M 30/04/18	6.73		2,797,241.78	97,586.96	0.00	2,894,828.74	7.26

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935882 LYXOR CAC 40 DAILY (-1X) INVERSE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
ES0130670112 ENDESA		119,047.	P EUR	18.3337 M	30/04/18	19.37		2,182,577.23	123,363.16	0.00	2,305,940.39	5.78
ES0140609019 CAIXABANK		175,979.	P EUR	4.062 M	30/04/18	4.039		714,826.70	-4,047.52	0.00	710,779.18	1.78
ES0144580Y14 IBERDROLA SA		212,773.	P EUR	6.6639 M	30/04/18	6.416		1,417,893.40	-52,741.83	0.00	1,365,151.57	3.42
ES0167050915 ACS		46,565.	P EUR	31. M	30/04/18	35.03		1,443,515.00	187,656.95	0.00	1,631,171.95	4.09
ES0176252718 MELIA HOTEL INTL		50,269.	P EUR	12.7085 M	30/04/18	12.34		638,843.83	-18,524.37	0.00	620,319.46	1.56
ES0178430E18 TELEFONICA SA		243,484.	P EUR	8.1108 M	30/04/18	8.433		1,974,854.22	78,446.35	0.00	2,053,300.57	5.15
FI0009000681 NOKIA OYJ		465,552.	P EUR	4.4286 M	30/04/18	4.978		2,061,723.20	255,794.66	0.00	2,317,517.86	5.81
FI0009005961 STORA ENSO OYJ-R		136,053.	P EUR	15.905 M	30/04/18	16.435		2,163,922.97	72,108.09	0.00	2,236,031.06	5.61
FI0009013403 KONE B		11,083.	P EUR	40.53 M	30/04/18	41.26		449,193.99	8,090.59	0.00	457,284.58	1.15
FR0000120073 AIR LIQUIDE	PGARANPDC-02411784	401.	P EUR	108.05 M		108.05	A	43,328.05	0.00	0.00	43,328.05	0.11
FR0000120271 TOTAL SA	PGARANPDC-02411758	851.	P EUR	52.33 M		52.33	A	44,532.83	0.00	0.00	44,532.83	0.11
FR0000121204 WENDEL ACT	PGARANPDC-02411793	316.	P EUR	125.2 M		125.2	A	39,563.20	0.00	0.00	39,563.20	0.10
FR0000131104 BNP PARIBAS	PGARANPDC-02411744	701.	P EUR	63.98 M		63.98	A	44,849.98	0.00	0.00	44,849.98	0.11
FR0004125920 AMUNDI	PGARANPDC-02411803	3,859.	P EUR	70.48 M		70.48	A	271,982.32	0.00	0.00	271,982.32	0.68
FR0013269123 RUBIS SCA	PGARANPDC-02411797	748.	P EUR	64.5 M		64.5	A	48,246.00	0.00	0.00	48,246.00	0.12
IE0004927939 KINGSPAN GROUP PLC	PGARANPDC-02411775	1,164.	P EUR	37.5 M		37.5	A	43,650.00	0.00	0.00	43,650.00	0.11
LU159875768M ARCELORMITTAL MADRID		10,026.	P EUR	26.43 M	30/04/18	28.155		264,987.18	17,294.85	0.00	282,282.03	0.71
NL0000009082 KONINKLIJKE KPN NV		425,482.	P EUR	2.599 M	30/04/18	2.577		1,105,827.72	-9,360.61	0.00	1,096,467.11	2.75
NL0000226223 STMICROELECTRONICS		43,454.	P EUR	17.985 M	30/04/18	18.12		781,520.19	5,866.29	0.00	787,386.48	1.98
NL0000235190 AIRBUS SHS		38,068.	P EUR	96.1547 M	30/04/18	97.4		3,660,416.59	47,406.61	0.00	3,707,823.20	9.30
NL0000360618 SBM OFFSHORE NV		133,161.	P EUR	13.98 M	30/04/18	13.93		1,861,590.78	-6,658.05	0.00	1,854,932.73	4.65
NL0011794037 KONINKLIJKE AHOLD DE		92,723.	P EUR	19.936 M	30/04/18	20.005		1,848,525.73	6,397.89	0.00	1,854,923.62	4.65
PTGALOAM0009 GALP ENERGIA SGPS		3,542.	P EUR	14.665 M	30/04/18	15.915		51,943.43	4,427.50	0.00	56,370.93	0.14
Equities DRM												
					SUM (EUR)			33,614,983.67	984,619.29	0.00	34,599,602.96	86.80
Equities DRM												
					SUM (EUR)			33,614,983.67	984,619.29	0.00	34,599,602.96	86.80
Equities												
					SUM (EUR)			33,614,983.67	984,619.29	0.00	34,599,602.96	86.80
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02411744 PDC LYXOFR0000131104	PGAR1 FIX 0.000	-44,849.98	EUR	100. %	30/04/18			-44,849.98	0.00	0.00	-44,849.98	-0.11
PDC-02411758 PDC LYXOFR0000120271	PGAR1 FIX 0.000	-44,532.83	EUR	100. %	30/04/18			-44,532.83	0.00	0.00	-44,532.83	-0.11
PDC-02411775 PDC LYXOIE0004927939	PGAR1 FIX 0.000	-43,650.	EUR	100. %	30/04/18			-43,650.00	0.00	0.00	-43,650.00	-0.11
PDC-02411784 PDC LYXOFR0000120073	PGAR1 FIX 0.000	-43,328.05	EUR	100. %	30/04/18			-43,328.05	0.00	0.00	-43,328.05	-0.11
PDC-02411793 PDC LYXOFR0000121204	PGAR1 FIX 0.000	-39,563.2	EUR	100. %	30/04/18			-39,563.20	0.00	0.00	-39,563.20	-0.10
PDC-02411797 PDC LYXOFR0013269123	PGAR1 FIX 0.000	-48,246.	EUR	100. %	30/04/18			-48,246.00	0.00	0.00	-48,246.00	-0.12
PDC-02411803 PDC LYXOFR0004125920	PGAR1 FIX 0.000	-271,982.32	EUR	100. %	30/04/18			-271,982.32	0.00	0.00	-271,982.32	-0.68

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935882 LYXOR CAC 40 DAILY (-1X) INVERSE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
A/P on Collateral sec (rcvd)												
					SUM	(EUR)		-536,152.38	0.00	0.00	-536,152.38	-1.34
					SUM	(EUR)		-536,152.38	0.00	0.00	-536,152.38	-1.34
Lending / Borrowing												
					SUM	(EUR)		-536,152.38	0.00	0.00	-536,152.38	-1.34
Forward Instruments												
Interest Rate Swaps												
Swaps												
Performance Swaps												
SWAP03547713	FEES LEG EUR LYX ETF PRC	1.	EUR	0.	30/04/18	1504788.256339	V	0.00	15,046.88	0.00	15,046.88	0.04
SWAP03547743	INDEX LEG EUR LYX ET PRC	119,643,472.06	EUR	0.	30/04/18	133.31822426	V	0.00	39,863,080.33	0.00	39,863,080.33	100.00
SWAP03547799	VRAC LEG LYX ETF DAI PRC	122,660,462.3	EUR	0.	30/04/18	67.6663106	V	0.00	-39,660,652.90	0.00	-39,660,652.90	-99.49
Swaps												
					SUM	(EUR)		0.00	217,474.31	0.00	217,474.31	0.55
Interest Rate Swaps												
					SUM	(EUR)		0.00	217,474.31	0.00	217,474.31	0.55
Forward Instruments												
					SUM	(EUR)		0.00	217,474.31	0.00	217,474.31	0.55
Cash												
Cash at Banks												
A/P + associated accounts												
Deferred settlement Purchases												
BDS065EUR	DsPur-Sec	-2,318,553.28	EUR	1.		1.		-2,318,553.28	0.00	0.00	-2,318,553.28	-5.82
A/P + associated accounts												
					SUM	(EUR)		-2,318,553.28	0.00	0.00	-2,318,553.28	-5.82
A/R + associated accounts												
Deferred settlement Sales												
SDS065EUR	DsSal-Sec	2,802,085.19	EUR	1.		1.		2,802,085.19	0.00	0.00	2,802,085.19	7.03
A/R + associated accounts												
					SUM	(EUR)		2,802,085.19	0.00	0.00	2,802,085.19	7.03
Adjustment accounts												
Accrued charges												
F120EUR	PnAdmFee	-15,046.25	EUR	1.		1.		-15,046.25	0.00	0.00	-15,046.25	-0.04

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935882 LYXOR CAC 40 DAILY (-1X) INVERSE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Amount payable												
DVS065EUR SwapsSettItToPay		-483,531.91	EUR	1.		1.		-483,531.91	0.00	0.00	-483,531.91	-1.21
Adjustment accounts												
					SUM (EUR)			-498,578.16	0.00	0.00	-498,578.16	-1.25
Cash at Banks												
					SUM (EUR)			-15,046.25	0.00	0.00	-15,046.25	-0.04
Other availabilities												
Financial accounts												
Spot transactions												
BK065EUR BkDep EUR SGP		3.18	EUR	1.		1.		3.18	0.00	0.00	3.18	0.00
Financial accounts												
					SUM (EUR)			3.18	0.00	0.00	3.18	
Other availabilities												
					SUM (EUR)			3.18	0.00	0.00	3.18	
Cash												
					SUM (EUR)			-15,043.07	0.00	0.00	-15,043.07	-0.04
EURO												
					SUM (EUR)			33,063,788.22	1,202,093.60	0.00	34,265,881.82	85.96
POUND STERLING												
Equities												
Equities DRM												
Equities DRM												
GB0007908733 SSE PLC	PGARANPDC-02411764	6,737.	P GBP	13.81 M		13.81	A	106,062.44	0.00	0.00	106,062.44	0.27
GB0008754136 TATE & LYLE PLC	PGARANPDC-02411770	7,584.	P GBP	5.746 M		5.824	A	49,678.13	0.00	0.00	49,678.13	0.12
Equities DRM												
					SUM (EUR)			155,740.57	0.00	0.00	155,740.57	0.39
Equities DRM												
					SUM (EUR)			155,740.57	0.00	0.00	155,740.57	0.39
Equities												
					SUM (EUR)			155,740.57	0.00	0.00	155,740.57	0.39
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02411764 PDC LYXOGB0007908733	PGAR1 FIX 0.000	-93,037.97	GBP	100.	% 30/04/18			-106,062.44	0.00	0.00	-106,062.44	-0.27
PDC-02411770 PDC LYXOGB0008754136	PGAR1 FIX 0.000	-43,577.66	GBP	100.	% 30/04/18			-49,678.13	0.00	0.00	-49,678.13	-0.12

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935882 LYXOR CAC 40 DAILY (-1X) INVERSE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
A/P on Collateral sec (rcvd)												
					SUM	(EUR)		-155,740.57	0.00	0.00	-155,740.57	-0.39
					SUM	(EUR)		-155,740.57	0.00	0.00	-155,740.57	-0.39
Lending / Borrowing												
					SUM	(EUR)		-155,740.57	0.00	0.00	-155,740.57	-0.39
POUND STERLING												
					SUM	(EUR)		0.00	0.00	0.00	0.00	
JAPAN YEN												
Equities												
Equities DRM												
Equities DRM												
JP3305530002 COMSYS HOLDINGS		30,985.	P JPY	2941.985	M 27/04/18	3050.		688,702.12	26,116.58	0.00	714,818.70	1.79
JP3942400007 ASTELLAS PHARMA INC		57,641.	P JPY	1586.0818	M 27/04/18	1605.5		691,314.82	8,666.39	0.00	699,981.21	1.76
Equities DRM												
					SUM	(EUR)		1,380,016.94	34,782.97	0.00	1,414,799.91	3.55
Equities DRM												
					SUM	(EUR)		1,380,016.94	34,782.97	0.00	1,414,799.91	3.55
Equities												
					SUM	(EUR)		1,380,016.94	34,782.97	0.00	1,414,799.91	3.55
Cash												
Other availabilities												
Financial accounts												
Spot transactions												
BK065JPY BkDep JPY SGP		-46.	JPY	0.0073913		0.00756388		-0.34	-0.01	0.00	-0.35	0.00
Financial accounts												
					SUM	(EUR)		-0.34	-0.01	0.00	-0.35	
Other availabilities												
					SUM	(EUR)		-0.34	-0.01	0.00	-0.35	
Cash												
					SUM	(EUR)		-0.34	-0.01	0.00	-0.35	
JAPAN YEN												
					SUM	(EUR)		1,380,016.60	34,782.96	0.00	1,414,799.56	3.55

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935882 LYXOR CAC 40 DAILY (-1X) INVERSE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> PRCT EVALUATION	PRCT NA
US DOLLAR												
Equities												
Equities DRM												
Equities DRM												
US0231351067 AMAZON.COM		380.	P USD	1393.3672	M 30/04/18	1566.13		428,502.84	64,072.40	0.00	492,575.24	1.24
US09247X1019 BLACKROCK A		1,188.	P USD	533.4211	M 30/04/18	521.5		514,078.25	-1,297.25	0.00	512,781.00	1.29
US26441C2044 DUKE ENERGY		6,289.	P USD	76.757	M 30/04/18	80.16		391,806.30	25,447.66	0.00	417,253.96	1.05
US30303M1027 FACEBOOK A		1,188.	P USD	166.8259	M 30/04/18	172.		161,135.18	7,989.14	0.00	169,124.32	0.42
US3696041033 GENERAL ELECTRIC CO		67,565.	P USD	13.1127	M 30/04/18	14.07		719,650.04	67,172.96	0.00	786,823.00	1.97
US4781601046 JOHNSON & JOHNSON		3,905.	P USD	131.6285	M 30/04/18	126.49		417,605.01	-8,779.11	0.00	408,825.90	1.03
US55315J1025 MMC NOR NICKEL ADR		3,854.	P USD	16.4507	M 30/04/18	17.195		51,359.66	3,490.14	0.00	54,849.80	0.14
US8766292051 TATNEFT PJSC ADR		1,857.	P USD	60.6632	M 30/04/18	64.5		90,334.50	8,801.82	0.00	99,136.32	0.25
US88579Y1010 3 M		2,831.	P USD	236.1675	M 30/04/18	194.39		542,708.80	-87,222.88	0.00	455,485.92	1.14
US94106L1098 WASTE MANAGEMENT		4,279.	P USD	83.45	M 30/04/18	81.29		286,997.65	901.63	0.00	287,899.28	0.72
Equities DRM												
					SUM	(EUR)		3,604,178.23	80,576.51	0.00	3,684,754.74	9.24
Equities DRM												
					SUM	(EUR)		3,604,178.23	80,576.51	0.00	3,684,754.74	9.24
Equities												
					SUM	(EUR)		3,604,178.23	80,576.51	0.00	3,684,754.74	9.24
US DOLLAR												
					SUM	(EUR)		3,604,178.23	80,576.51	0.00	3,684,754.74	9.24
FUND : LYXOR CAC 40 DAILY (-1X) INVERSE UCITS ETF (935882)												
						(EUR)		38,522,341.71	1,340,742.11	0.00	39,863,083.82	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935882 LYXOR CAC 40 DAILY (-1X) INVERSE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 39,878,127.24

Day's management fees

PnAdmFee : 1,310.61 EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
AD FR0010591362 PART AD	EUR	39,863,083.82	1,884,155.	21.1570	100.		21.2098	21.1041

Net Asset Value EUR : 39,863,083.82

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935882 LYXOR CAC 40 DAILY (-1X) INVERSE UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report	for previous VNI calculation			variation
Rate	EUR in CZK :	25.5455	quoted	: 30/04/18	0.	25.485	quotation:	27/04/18	0.23739
Rate	EUR in DKK :	7.45055	quoted	: 30/04/18	0.	7.45015	quotation:	27/04/18	0.00537
Rate	EUR in GBP :	0.8772	quoted	: 30/04/18	0.	0.87715	quotation:	27/04/18	0.0057
Rate	EUR in JPY :	132.2073	quoted	: 30/04/18	0.	132.0092	quotation:	27/04/18	0.15007
Rate	EUR in USD :	1.2082	quoted	: 30/04/18	0.	1.21015	quotation:	27/04/18	-0.16114

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report	for previous VNI calculation		
Rate	CZK in EUR :	0.0391458378	quoted	: 30/04/18	0.	0.0392387679	quotation:	27/04/18
Rate	DKK in EUR :	0.1342182791	quoted	: 30/04/18	0.	0.1342254853	quotation:	27/04/18
Rate	GBP in EUR :	1.13999088	quoted	: 30/04/18	0.	1.1400558627	quotation:	27/04/18
Rate	JPY in EUR :	0.0075638788	quoted	: 30/04/18	0.	0.0075752296	quotation:	27/04/18
Rate	USD in EUR :	0.8276775368	quoted	: 30/04/18	0.	0.8263438416	quotation:	27/04/18

Equity fund - Calc. weight of 98.96 %(threshold of 51. %)

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935969 LYXOR CAC MID 60 UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
AUSTRALIAN DOLLAR												
Equities												
Equities DRM												
Equities DRM												
AU000000WES1 WESFARMERS LTD		7,661.	P AUD	41.5616	M 30/04/18	43.77		199,014.54	10,489.67	0.00	209,504.21	0.20
Equities DRM												
					SUM	(EUR)		199,014.54	10,489.67	0.00	209,504.21	0.20
Equities DRM												
					SUM	(EUR)		199,014.54	10,489.67	0.00	209,504.21	0.20
Equities												
					SUM	(EUR)		199,014.54	10,489.67	0.00	209,504.21	0.20
AUSTRALIAN DOLLAR												
					SUM	(EUR)		199,014.54	10,489.67	0.00	209,504.21	0.20
SWISS FRANC												
Equities												
Equities DRM												
Equities DRM												
CH0011075394 ZURICH INSURANCE		8,304.	P CHF	312.5604	M 30/04/18	317.6		2,169,516.64	35,533.65	0.00	2,205,050.29	2.12
Equities DRM												
					SUM	(EUR)		2,169,516.64	35,533.65	0.00	2,205,050.29	2.12
Equities DRM												
					SUM	(EUR)		2,169,516.64	35,533.65	0.00	2,205,050.29	2.12
Equities												
					SUM	(EUR)		2,169,516.64	35,533.65	0.00	2,205,050.29	2.12
SWISS FRANC												
					SUM	(EUR)		2,169,516.64	35,533.65	0.00	2,205,050.29	2.12
CZECH KORUNA												
Equities												
Equities DRM												
Equities DRM												
AT0000652011 ERSTE GROUP BK CZK		6,949.	P CZK	952.0997	M 30/04/18	1039.5		258,241.24	24,528.15	0.00	282,769.39	0.27
Equities DRM												
					SUM	(EUR)		258,241.24	24,528.15	0.00	282,769.39	0.27

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935969 LYXOR CAC MID 60 UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	 NET P&L	 ACCRUED INTEREST	 EVALUATION	PRCT PRCT NA
Equities DRM												
					SUM	(EUR)		258,241.24	24,528.15	0.00	282,769.39	0.27
Equities												
					SUM	(EUR)		258,241.24	24,528.15	0.00	282,769.39	0.27
CZECH KORUNA												
					SUM	(EUR)		258,241.24	24,528.15	0.00	282,769.39	0.27
EURO												
Equities												
Equities DRM												
Equities DRM												
BE0974258874 BEKAERT DIVISION		80,735.	P EUR	34.14	M 30/04/18	34.88		2,756,292.90	59,743.90	0.00	2,816,036.80	2.70
BE0974259880 D'IETEREN DIVISION		37,408.	P EUR	33.4	M 30/04/18	35.26		1,249,427.20	69,578.88	0.00	1,319,006.08	1.27
DE0005419105 CANCOM		16,945.	P EUR	97.3	M 30/04/18	97.7		1,648,748.50	6,778.00	0.00	1,655,526.50	1.59
DE0005557508 DEUTSCHE TEL AG-NOM		340,600.	P EUR	13.955	M 30/04/18	14.495		4,753,073.00	183,924.00	0.00	4,936,997.00	4.74
DE0005785604 FRESENIUS SE CO KGAA		26,786.	P EUR	63.7495	M 30/04/18	63.34		1,707,593.96	-10,968.72	0.00	1,696,625.24	1.63
DE0005785802 FRESENIUS MED.CARE		16,421.	P EUR	83.3394	M 30/04/18	84.28		1,368,516.67	15,445.21	0.00	1,383,961.88	1.33
DE0005810055 DEUTSCHE BOERSE AG		4,926.	P EUR	114.9	M 30/04/18	111.65		565,997.40	-16,009.50	0.00	549,987.90	0.53
DE0007100000 DAIMLER		114,564.	P EUR	65.2	M 30/04/18	65.5		7,469,572.80	34,369.20	0.00	7,503,942.00	7.20
DE0007164600 SAP		42,672.	P EUR	88.7346	M 30/04/18	92.42		3,786,481.37	157,264.87	0.00	3,943,746.24	3.78
DE0007236101 SIEMENS AG-NOM		74,517.	P EUR	105.1425	M 30/04/18	105.64		7,834,904.96	37,070.92	0.00	7,871,975.88	7.55
DE0008404005 ALLIANZ SE-NOM		2,066.	P EUR	186.1907	M 30/04/18	196.46		384,670.06	21,216.30	0.00	405,886.36	0.39
DE000A12DM80 SCOUT 24 N		66,893.	P EUR	42.36	M 30/04/18	42.94		2,833,587.48	38,797.94	0.00	2,872,385.42	2.76
DE000A1EWWW0 ADIDAS NOM		23,022.	P EUR	204.021	M 30/04/18	203.9		4,696,971.20	-2,785.40	0.00	4,694,185.80	4.50
DE000A2E4L75 LINDE BR	PGARANPDC-02411968	2,821.	P EUR	184.05	M	184.05	A	519,205.05	0.00	0.00	519,205.05	0.50
DE000LEG1110 LEG IMMOBILIEN REIT		15,677.	P EUR	90.54	M 30/04/18	95.54		1,419,395.58	78,385.00	0.00	1,497,780.58	1.44
ES0105046009 AENA		1,702.	P EUR	168.8	M 30/04/18	171.1		287,297.60	3,914.60	0.00	291,212.20	0.28
ES0113211835 BCO BILBAO VIZCAYA		1,438,789.	P EUR	6.518	M 30/04/18	6.73		9,378,026.71	305,023.26	0.00	9,683,049.97	9.29
ES0130670112 ENDESA		265,998.	P EUR	17.6223	M 30/04/18	19.37		4,687,499.85	464,881.41	0.00	5,152,381.26	4.94
ES0140609019 CAIXABANK		553,312.	P EUR	4.019	M 30/04/18	4.039		2,223,760.93	11,066.24	0.00	2,234,827.17	2.14
ES0144580Y14 IBERDROLA SA		617,903.	P EUR	6.2142	M 30/04/18	6.416		3,839,763.25	124,702.40	0.00	3,964,465.65	3.80
ES0167050915 ACS		55,915.	P EUR	31.2264	M 30/04/18	35.03		1,746,021.69	212,680.76	0.00	1,958,702.45	1.88
ES0176252718 MELIA HOTEL INTL		96,552.	P EUR	11.595	M 30/04/18	12.34		1,119,520.44	71,931.24	0.00	1,191,451.68	1.14
ES0178430E18 TELEFONICA SA		198,947.	P EUR	8.2319	M 30/04/18	8.433		1,637,715.77	40,004.28	0.00	1,677,720.05	1.61
FI0009000681 NOKIA OYJ		225,536.	P EUR	4.513	M 30/04/18	4.978		1,017,843.97	104,874.24	0.00	1,122,718.21	1.08
FR0000063935 BONDUELLE SA	PGARANPDC-02411962	1,170.	P EUR	36.9	M	35.85	A	43,173.00	0.00	0.00	43,173.00	0.04
FR0000120073 AIR LIQUIDE	PGARANPDC-02411940	3,042.	P EUR	108.05	M	108.05	A	328,688.10	0.00	0.00	328,688.10	0.32
FR0000120172 CARREFOUR SA	PGARANPDC-02411951	3,096.	P EUR	17.035	M	17.035	A	52,740.36	0.00	0.00	52,740.36	0.05
FR0000120271 TOTAL SA	PGARANPDC-02411990	968.	P EUR	52.33	M	52.33	A	50,655.44	0.00	0.00	50,655.44	0.05
FR0000120693 PERNOD-RICARD	PGARANPDC-02412002	360.	P EUR	137.55	M	137.55	A	49,518.00	0.00	0.00	49,518.00	0.05
FR0000125346 INGENICO GROUP	PGARANPDC-02411996	780.	P EUR	72.4	M	72.4	A	56,472.00	0.00	0.00	56,472.00	0.05
FR0000131104 BNP PARIBAS	PGARANPDC-02411974	19,677.	P EUR	63.98	M	63.98	A	1,258,934.46	0.00	0.00	1,258,934.46	1.21
FR0010313833 ARKEMA	PGARANPDC-02411946	1,935.	P EUR	108.5	M	108.5	A	209,947.50	0.00	0.00	209,947.50	0.20
FR0013269123 RUBIS SCA	PGARANPDC-02411957	928.	P EUR	64.5	M	64.5	A	59,856.00	0.00	0.00	59,856.00	0.06
LU1598757687 ARCELORMITTAL MADRID		13,189.	P EUR	26.43	M 30/04/18	28.155		348,585.27	22,751.03	0.00	371,336.30	0.36
NL0000235190 AIRBUS SHS		99,501.	P EUR	95.8219	M 30/04/18	97.4		9,534,374.25	157,023.15	0.00	9,691,397.40	9.30

Inventory of the history of the valuation (HISINV)

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PORTFOLIO: 935969 LYXOR CAC MID 60 UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
NL0000400653 GEMALTO			30,376.	P EUR	49.58	M 30/04/18	49.88		1,506,042.08	9,112.80	0.00	1,515,154.88	1.45
NL0010773842 NN GROUP NV			117,188.	P EUR	36.9995	M 30/04/18	39.69		4,335,901.00	315,290.72	0.00	4,651,191.72	4.46
NL0011333752 ALTICE A			25,530.	P EUR	6.754	M 30/04/18	7.938		172,429.62	30,227.52	0.00	202,657.14	0.19
NL0011794037 KONINKLIJKE AHOLD DE			60,136.	P EUR	19.936	M 30/04/18	20.005		1,198,871.30	4,149.38	0.00	1,203,020.68	1.15
NL0012059018 EXOR RG			24,650.	P EUR	51.7772	M 30/04/18	61.54		1,276,306.94	240,654.06	0.00	1,516,961.00	1.46
NL0012169213 QIAGEN NV			518.	P EUR	25.98	M 30/04/18	27.29		13,457.64	678.58	0.00	14,136.22	0.01
PTCTTOAM0001 CTT RG			90,877.	P EUR	3.308	M 30/04/18	3.058		300,621.12	-22,719.25	0.00	277,901.87	0.27
PTRELOAM0008 REDES ENERG NACIONAI			228,349.	P EUR	2.46	M 30/04/18	2.612		561,738.54	34,709.05	0.00	596,447.59	0.57
PTZONOAM0006 NOS			200,783.	P EUR	4.804	M 30/04/18	4.926		964,561.53	24,495.53	0.00	989,057.06	0.95
Equities DRM													
						SUM	(EUR)		91,254,762.49	2,828,261.60	0.00	94,083,024.09	90.26
Equities DRM													
						SUM	(EUR)		91,254,762.49	2,828,261.60	0.00	94,083,024.09	90.26
Equities													
						SUM	(EUR)		91,254,762.49	2,828,261.60	0.00	94,083,024.09	90.26
Lending / Borrowing													
A/P on Collateral sec (rcvd)													
PDC-02411940 PDC LYX0FR0000120073	PGAR1 FIX	0.000	-328,688.1	EUR	100.	% 30/04/18			-328,688.10	0.00	0.00	-328,688.10	-0.32
PDC-02411946 PDC LYX0FR0010313833	PGAR1 FIX	0.000	-209,947.5	EUR	100.	% 30/04/18			-209,947.50	0.00	0.00	-209,947.50	-0.20
PDC-02411951 PDC LYX0FR0000120172	PGAR1 FIX	0.000	-52,740.36	EUR	100.	% 30/04/18			-52,740.36	0.00	0.00	-52,740.36	-0.05
PDC-02411957 PDC LYX0FR0013269123	PGAR1 FIX	0.000	-59,856.	EUR	100.	% 30/04/18			-59,856.00	0.00	0.00	-59,856.00	-0.06
PDC-02411962 PDC LYX0FR0000063935	PGAR1 FIX	0.000	-43,173.	EUR	100.	% 30/04/18			-43,173.00	0.00	0.00	-43,173.00	-0.04
PDC-02411968 PDC LYX0DE000A2E4L75	PGAR1 FIX	0.000	-519,205.05	EUR	100.	% 30/04/18			-519,205.05	0.00	0.00	-519,205.05	-0.50
PDC-02411974 PDC LYX0FR0000131104	PGAR1 FIX	0.000	-1,258,934.46	EUR	100.	% 30/04/18			-1,258,934.46	0.00	0.00	-1,258,934.46	-1.21
PDC-02411990 PDC LYX0FR0000120271	PGAR1 FIX	0.000	-50,655.44	EUR	100.	% 30/04/18			-50,655.44	0.00	0.00	-50,655.44	-0.05
PDC-02411996 PDC LYX0FR0000125346	PGAR1 FIX	0.000	-56,472.	EUR	100.	% 30/04/18			-56,472.00	0.00	0.00	-56,472.00	-0.05
PDC-02412002 PDC LYX0FR0000120693	PGAR1 FIX	0.000	-49,518.	EUR	100.	% 30/04/18			-49,518.00	0.00	0.00	-49,518.00	-0.05
A/P on Collateral sec (rcvd)													
						SUM	(EUR)		-2,629,189.91	0.00	0.00	-2,629,189.91	-2.52
						SUM	(EUR)		-2,629,189.91	0.00	0.00	-2,629,189.91	-2.52
Lending / Borrowing													
						SUM	(EUR)		-2,629,189.91	0.00	0.00	-2,629,189.91	-2.52
Forward Instruments													
Interest Rate Swaps													

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935969 LYXOR CAC MID 60 UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
Swaps												
Performance Swaps												
SWAP03553015 VRAC LEG LYX CAC MID	PRC	57,207,287.	EUR	0.	30/04/18	81.25921873	V	0.00	-103,693,481.47	0.00	-103,693,481.47	-99.48
SWAP03553020 FEES LEG D EUR LYX C	PRC	1.	EUR	0.	30/04/18	4405661.247647	V	0.00	44,055.61	0.00	44,055.61	0.04
SWAP03553034 FEES LEG I EUR LYX C	PRC	1.	EUR	0.	30/04/18	13311.262107	V	0.00	132.11	0.00	132.11	0.00
SWAP03553048 INDEX LEG D EUR LYX	PRC	56,180,307.05	EUR	0.	30/04/18	285.25880329	V	0.00	104,078,964.53	0.00	104,078,964.53	99.85
SWAP03553049 INDEX LEG I EUR LYX	PRC	60,000.	EUR	0.	30/04/18	357.0570307	V	0.00	154,234.22	0.00	154,234.22	0.15
Swaps												
					SUM	(EUR)		0.00	583,905.00	0.00	583,905.00	0.56
Interest Rate Swaps												
					SUM	(EUR)		0.00	583,905.00	0.00	583,905.00	0.56
Forward Instruments												
					SUM	(EUR)		0.00	583,905.00	0.00	583,905.00	0.56
Cash												
Cash at Banks												
A/P + associated accounts												
Deferred settlement Purchases												
BDS065EUR DsPur-Sec		-9,528,717.99	EUR	1.		1.		-9,528,717.99	0.00	0.00	-9,528,717.99	-9.14
A/P + associated accounts												
					SUM	(EUR)		-9,528,717.99	0.00	0.00	-9,528,717.99	-9.14
A/R + associated accounts												
Deferred settlement Sales												
SDS065EUR DsSal-Sec		158,675.16	EUR	1.		1.		158,675.16	0.00	0.00	158,675.16	0.15
A/R + associated accounts												
					SUM	(EUR)		158,675.16	0.00	0.00	158,675.16	0.15
Adjustment accounts												
Accrued charges												
F120EUR PnAdmFee		-44,187.45	EUR	1.		1.		-44,187.45	0.00	0.00	-44,187.45	-0.04
Amount receivable												
DRS065EUR SwapsSettlToReceive		9,370,042.83	EUR	1.		1.		9,370,042.83	0.00	0.00	9,370,042.83	8.99
Adjustment accounts												
					SUM	(EUR)		9,325,855.38	0.00	0.00	9,325,855.38	8.95
Cash at Banks												
					SUM	(EUR)		-44,187.45	0.00	0.00	-44,187.45	-0.04
Other availabilities												

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935969 LYXOR CAC MID 60 UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION ---------->	PRCT PRCT NA
Financial accounts												
Spot transactions												
BK065EUR BkDep EUR SGP		2.34	EUR	1.		1.		2.34	0.00	0.00	2.34	0.00
Financial accounts												
					SUM (EUR)			2.34	0.00	0.00	2.34	
Other availabilities												
					SUM (EUR)			2.34	0.00	0.00	2.34	
Cash												
					SUM (EUR)			-44,185.11	0.00	0.00	-44,185.11	-0.04
EURO												
					SUM (EUR)			88,581,387.47	3,412,166.60	0.00	91,993,554.07	88.26
POUND STERLING												
Equities												
Equities DRM												
Equities DRM												
GB0003096442 ELECTROCOMPONENTS	PGARANPDC-02411985	8,029.	P GBP	6.09	M	6.138	A	55,741.69	0.00	0.00	55,741.69	0.05
Equities DRM												
					SUM (EUR)			55,741.69	0.00	0.00	55,741.69	0.05
Equities DRM												
					SUM (EUR)			55,741.69	0.00	0.00	55,741.69	0.05
Equities												
					SUM (EUR)			55,741.69	0.00	0.00	55,741.69	0.05
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02411985 PDC LYXOGB0003096442	PGAR1 FIX 0.000	-48,896.61	GBP	100.	% 30/04/18			-55,741.69	0.00	0.00	-55,741.69	-0.05
A/P on Collateral sec (rcvd)												
					SUM (EUR)			-55,741.69	0.00	0.00	-55,741.69	-0.05
					SUM (EUR)			-55,741.69	0.00	0.00	-55,741.69	-0.05
Lending / Borrowing												
					SUM (EUR)			-55,741.69	0.00	0.00	-55,741.69	-0.05

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935969 LYXOR CAC MID 60 UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

A S S E T	STATUS FILE ASST/LINE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<---------- Fund currency BOOK COST	NET P&L	ACCRUED INTEREST	----------> EVALUATION	PRCT PRCT NA
POUND STERLING												
					SUM	(EUR)		0.00	0.00	0.00	0.00	
JAPAN YEN												
Equities												
Equities DRM												
Equities DRM												
JP3493800001 DAI NIPPON PRINTING		156,648.	P	JPY 2245.643	M 27/04/18	2358.		2,652,045.17	141,870.02	0.00	2,793,915.19	2.68
JP3598600009 TOHO CO LTD		110,894.	P	JPY 3366.2101	M 27/04/18	3660.		2,861,923.10	208,043.84	0.00	3,069,966.94	2.95
JP3830800003 BRIDGESTONE CORP		55,610.	P	JPY 4647.2108	M 27/04/18	4589.		1,983,496.84	-53,238.15	0.00	1,930,258.69	1.85
JP3942800008 YAMAHA MOTOR CO LTD		66,035.	P	JPY 3152.3851	M 27/04/18	3500.		1,594,165.72	154,016.87	0.00	1,748,182.59	1.68
Equities DRM												
					SUM	(EUR)		9,091,630.83	450,692.58	0.00	9,542,323.41	9.15
Equities DRM												
					SUM	(EUR)		9,091,630.83	450,692.58	0.00	9,542,323.41	9.15
Equities												
					SUM	(EUR)		9,091,630.83	450,692.58	0.00	9,542,323.41	9.15
JAPAN YEN												
					SUM	(EUR)		9,091,630.83	450,692.58	0.00	9,542,323.41	9.15
FUND : LYXOR CAC MID 60 UCITS ETF (935969)												
						(EUR)		100,299,790.72	3,933,410.65	0.00	104,233,201.37	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18 — Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935969 LYXOR CAC MID 60 UCITS ETF — PARTIAL VALIDATION — Portfolio currency: EUR — (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Fund portfolio : 104,277,386.48

Day's management fees

PnAdmFee : 4,277.39 EUR
PnAdmFee : 12.68 EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
D FR0011041334 PART D	EUR	104,078,967.12	515,800.	201.7816	99.852023926602		201.7816	201.7816
I FR0011046754 PART I	EUR	154,234.25	600.	257.0570	0.147976073398		257.0570	257.0570

Net Asset Value EUR : 104,233,201.37

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/18
PORTFOLIO: 935969 LYXOR CAC MID 60 UCITS ETF

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR

(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report	for previous VNI calculation		variation
Rate	EUR in AUD :	1.60055	quoted	: 30/04/18	0.	1.5989	quotation: 27/04/18	0.1032
Rate	EUR in CHF :	1.19605	quoted	: 30/04/18	0.	1.1961	quotation: 27/04/18	-0.00418
Rate	EUR in CZK :	25.5455	quoted	: 30/04/18	0.	25.485	quotation: 27/04/18	0.23739
Rate	EUR in GBP :	0.8772	quoted	: 30/04/18	0.	0.87715	quotation: 27/04/18	0.0057
Rate	EUR in JPY :	132.2073	quoted	: 30/04/18	0.	132.0092	quotation: 27/04/18	0.15007

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report	for previous VNI calculation	
Rate	AUD in EUR :	0.62478523	quoted	: 30/04/18	0.	0.6254299831	quotation: 27/04/18
Rate	CHF in EUR :	0.8360854479	quoted	: 30/04/18	0.	0.8360504974	quotation: 27/04/18
Rate	CZK in EUR :	0.0391458378	quoted	: 30/04/18	0.	0.0392387679	quotation: 27/04/18
Rate	GBP in EUR :	1.13999088	quoted	: 30/04/18	0.	1.1400558627	quotation: 27/04/18
Rate	JPY in EUR :	0.0075638788	quoted	: 30/04/18	0.	0.0075752296	quotation: 27/04/18

Equity fund - Calc. weight of 98.05 %(threshold of 51. %)