SICAV MULTI UNITS FRANCE

Certificate of composition of assets as of 30 April 2013

ERNST & YOUNG et Autres

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SICAV MULTI UNITS FRANCE

Certificate of composition of assets

To the Chairman of the SICAV MULTI UNITS FRANCE,

In our capacity as auditor of the SICAV MULTI UNITS FRANCE and in performance of the provisions set out by article L. 214-17 of the French Monetary and Financial Code and by article 32 VI of instruction n° 2011-19 of the Financial Markets Authority in application of the General Rules and Regulations of the Financial Markets Authority, we have verified the truthfulness of the composition of assets as at 30 April 2013, such as it is appended to this certificate.

The composition of the assets has been drawn up by the company's management. It is our duty, on the basis of our checks, to certify the truthfulness thereof.

We have implemented the controls deemed by us to be necessary with regard to the professional doctrine of the National Company of Statutory Auditors relative to this mission. These controls consisted of evaluating the fairness of this information with regard to their consistency, their truthfulness and their relevance. A verification of this nature, limited as to its objective, includes essentially the analytic procedures and interviews of the persons responsible for the information given.

We have no comment to make concerning the accuracy of the information provided in the appended document.

Paris la Défense, 14 June 2013

The Auditor
ERNST & YOUNG et Autres

David Koestner

S.A.S. à capital variable
438 476 913 R.C.S. Nanterre
Société de commissaires aux comptes
Siège social : 1-2, place des Saisons - 92400
Courbevoie - Paris La Défense 1

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935804 LYXOR ETF BEL 20 VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
EURO													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
DE0005140008 DEUTSCHE BANK AG-NOM			36,934.	P EUR	31.4828	M 30/04/13	34.91		1,162,785.90	126,580.04	0.00	1,289,365.94	4.40
DE0005190003 BMW			15,988.	P EUR	58.7728	M 30/04/13	70.05		939,659.10	180,300.30	0.00	1,119,959.40	3.82
DE0005557508 DEUTSCHE TEL AG-NOM			142,439.	P EUR	8.78	M 30/04/13	8.982		1,250,614.42	28,772.68	0.00	1,279,387.10	4.36
DE0005810055 DEUTSCHE BOERSE AG			3,384.	P EUR	46.2	M 30/04/13	47.4		156,340.80	4,060.80	0.00	160,401.60	0.55
DE0007100000 DAIMLER			31,933.	P EUR	39.6547	M 30/04/13	42.015		1,266,294.95	75,370.05	0.00	1,341,665.00	4.58
DE0007164600 SAP AG			20,787.	P EUR	59.4653	M 30/04/13	60.31		1,236,104.09	17,559.88	0.00	1,253,663.97	4.28
DE0007236101 SIEMENS AG-NOM			35,420.	P EUR	80.8257	M 30/04/13	79.3		2,862,846.98	-54,040.98	0.00	2,808,806.00	9.58
ES0167050915 ACS			97,952.	P EUR	17.45	M 30/04/13	19.525		1,709,262.40	203,250.40	0.00	1,912,512.80	6.52
ES0178430E18 TELEFONICA SA			251,966.	P EUR	10.2643	M 30/04/13	11.14		2,586,250.59	220,650.65	0.00	2,806,901.24	9.58
NL0000303600 ING GROEP NV-CVA			197,215.	P EUR	6.1708	M 30/04/13	6.232		1,216,981.55	12,062.33	0.00	1,229,043.88	4.19
NL0009294552 DELTA LLOYD			60,677.	P EUR	14.305	M 30/04/13	14.55		867,984.49	14,865.86	0.00	882,850.35	3.01
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			15,255,125.27	829,432.01	0.00	16,084,557.28	54.87
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			15,255,125.27	829,432.01	0.00	16,084,557.28	54.87
Shares & Securities ass.													
						TOTAL (EUR)			15,255,125.27	829,432.01	0.00	16,084,557.28	54.87
UCI shares													
UCITS under French law – general purpose													
FR0010989699 EUROP COVER EQTY HLD			1,400.	P EUR	1007.765	M 30/04/13	1010.31		1,410,871.00	3,563.00	0.00	1,414,434.00	4.83
UCITS under French law – general purpose													
						TOTAL (EUR)			1,410,871.00	3,563.00	0.00	1,414,434.00	4.83
UCI shares													
						TOTAL (EUR)			1,410,871.00	3,563.00	0.00	1,414,434.00	4.83
Forward financial instruments													
Rate swap contracts													
Swaps													
Performance swaps													
SWAP00105276 ELS BEL20 MASTER UNI PRC			18,061,429.75	EUR	0.	30/04/13	100.56538	F	0.00	102,115.48	0.00	102,115.48	0.35
Swaps													
						TOTAL (EUR)			0.00	102,115.48	0.00	102,115.48	0.35
Rate swap contracts													
						TOTAL (EUR)			0.00	102,115.48	0.00	102,115.48	0.35

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935804 LYXOR ETF BEL 20 VALIDATED NAV
Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR
(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Forward financial instruments													
						TOTAL (EUR)			0.00	102,115.48	0.00	102,115.48	0.35
Cash													
Liquidities													
Debts and related accounts													
Deferred settlements purchases													
BDS065EUR Def. purchases EUR securities			-2,618,226.31	EUR	1.		1.		-2,618,226.31	0.00	0.00	-2,618,226.31	-8.93
Debts and related accounts													
						TOTAL (EUR)			-2,618,226.31	0.00	0.00	-2,618,226.31	-8.93
Receivables and related accounts													
Deferred settlements sales													
SDS065EUR Def. sales EUR securities			2,555,436.22	EUR	1.		1.		2,555,436.22	0.00	0.00	2,555,436.22	8.72
Receivables and related accounts													
						TOTAL (EUR)			2,555,436.22	0.00	0.00	2,555,436.22	8.72
Adjustment accounts													
Provisioned expenses													
F120EUR PrComGestAdm			-13,181.78	EUR	1.		1.		-13,181.78	0.00	0.00	-13,181.78	-0.04
Account payable													
DVS065EUR Payable on swap			-146,174.26	EUR	1.		1.		-146,174.26	0.00	0.00	-146,174.26	-0.50
Account receivable													
DRS065EUR Receivable on swap			208,964.35	EUR	1.		1.		208,964.35	0.00	0.00	208,964.35	0.71
Adjustment accounts													
						TOTAL (EUR)			49,608.31	0.00	0.00	49,608.31	0.17
Liquidities													
						TOTAL (EUR)			-13,181.78	0.00	0.00	-13,181.78	-0.04
Cash													
						TOTAL (EUR)			-13,181.78	0.00	0.00	-13,181.78	-0.04
EURO													
						TOTAL (EUR)			16,652,814.49	935,110.49	0.00	17,587,924.98	60.00
YEN													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
JP3242800005 CANON INC			4,211.	P	JPY 3330.8844	M 30/04/13	3495.		116,803.55	-2,204.33	0.00	114,599.22	0.39
JP3258000003 KIRIN HLDGS CO LTD			9,756.	P	JPY 1446.8197	M 30/04/13	1707.		116,142.24	13,532.25	0.00	129,674.49	0.44
JP3351200005 SHIZUOKA BANK			18,151.	P	JPY 1139.1062	M 30/04/13	1192.		158,798.39	9,672.96	0.00	168,471.35	0.57
JP3422950000 SEVEN & I HOLDINGS			48,501.	P	JPY 2943.4766	M 30/04/13	3740.		1,141,221.94	271,223.03	0.00	1,412,444.97	4.82
JP3587600002 TOKYO DOME			32,855.	P	JPY 338.5982	M 30/04/13	752.		92,639.74	99,744.08	0.00	192,383.82	0.66
JP3637300009 TREND MICRO INC			62,079.	P	JPY 2685.9975	M 30/04/13	2730.		1,332,935.55	-13,292.12	0.00	1,319,643.43	4.50
JP3756600007 NINTENDO CO LTD			9,248.	P	JPY 10696.0979	M 30/04/13	10800.		765,166.81	12,548.80	0.00	777,715.61	2.65
JP3802300008 FAST RETAILING			2,489.	P	JPY 32683.3041	M 30/04/13	35700.		643,700.69	48,197.76	0.00	691,898.45	2.36

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935804 LYXOR ETF BEL 20 VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
JP3818000006 FUJITSU LTD			365,867.	P JPY	298.4069	M 30/04/13	409.		1,082,813.02	82,374.41	0.00	1,165,187.43	3.97
JP3854600008 HONDA MOTOR CO LTD			31,249.	P JPY	3947.7143	M 30/04/13	3875.		960,031.85	-17,150.44	0.00	942,881.41	3.22
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			6,410,253.78	504,646.40	0.00	6,914,900.18	23.59
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			6,410,253.78	504,646.40	0.00	6,914,900.18	23.59
Shares & Securities ass.													
						TOTAL (EUR)			6,410,253.78	504,646.40	0.00	6,914,900.18	23.59
YEN													
						TOTAL (EUR)			6,410,253.78	504,646.40	0.00	6,914,900.18	23.59
US DOLLAR													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
US12960J1065 CALGON CARBON			8,719.	P USD	16.4094	M 30/04/13	17.04		109,370.73	3,320.23	0.00	112,690.96	0.38
US25470M1099 DISH NETWORK CORP			29,385.	P USD	34.8595	M 30/04/13	39.19		790,511.82	82,969.79	0.00	873,481.61	2.98
US46625H1005 J.P.MORGAN CHASE			29,866.	P USD	49.1539	M 30/04/13	49.01		1,120,634.13	-10,400.01	0.00	1,110,234.12	3.79
US6285301072 MYLAN			54,283.	P USD	21.3149	M 30/04/13	29.11		905,703.27	292,854.17	0.00	1,198,557.44	4.09
US68389X1054 ORACLE CORP			45,223.	P USD	34.943	M 30/04/13	32.78		1,181,566.22	-57,165.48	0.00	1,124,400.74	3.84
US7475251036 QUALCOMM INC			8,361.	P USD	62.0051	M 30/04/13	61.62		393,222.30	-2,441.95	0.00	390,780.35	1.33
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			4,501,008.47	309,136.75	0.00	4,810,145.22	16.41
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			4,501,008.47	309,136.75	0.00	4,810,145.22	16.41
Shares & Securities ass.													
						TOTAL (EUR)			4,501,008.47	309,136.75	0.00	4,810,145.22	16.41
US DOLLAR													
						TOTAL (EUR)			4,501,008.47	309,136.75	0.00	4,810,145.22	16.41
PORTFOLIO: LYXOR ETF BEL 20 (935804)													
						(EUR)			27,564,076.74	1,748,893.64	0.00	29,312,970,38	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935804 LYXOR ETF BEL 20 VALIDATED NAV

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

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

Securities portfolio: 29,326,152.16

The day's management fees
PrComGestAdm : 401.55 EUR

Unit	Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
D FR0000021842 DISTRIBUTABLE UNITS	EUR	29,312,970.38	793,909.	36.9223	100.		36.9223	36.9223

Total net assets in EUR 29,312,970.38

Taxation on savings : weightings and status of the portfolio units

Type of Reporting : TSIF TIS France

Official weightings and status dated 30/04/13:
Weighting DD: 0. Status DD: 0
Weighting DI: 0. Status DI: 0

Unofficial weightings dated 30/04/13:
Weighting DD: 0.
Weighting DI: 0.

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935804 LYXOR ETF BEL 20 VALIDATED NAV

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

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

PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation		variation
EUR price in EUR:	1.	quotation: 30/04/13	0.	1.	quotation: 29/04/13	0.
EUR price in JPY:	128.42535	quotation: 30/04/13	0.	128.5765	quotation: 29/04/13	-0.11756
EUR price in USD:	1.3184	quotation: 30/04/13	0.	1.31	quotation: 29/04/13	0.64122

INVERSE PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation	
EUR price in EUR:	1.	quotation: 30/04/13	0.	1.	quotation: 29/04/13
JPY price in EUR:	0.0077866246	quotation: 30/04/13	0.	0.0077774709	quotation: 29/04/13
USD price in EUR:	0.7584951456	quotation: 30/04/13	0.	0.7633587786	quotation: 29/04/13

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935813 LYXOR ETF EUROMTS GLOBAL VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
EURO													
Bonds & Securities ass.													
Bonds & Securities ass. NMR or ass.													
Fixed-rate bonds NMR or ass.													
BE0008048945 STRIP INTL 28/03/15	EXA-28/03/15		400,596.3	M EUR	99.667	% 30/04/13	99.805		399,262.31	552.83	0.00	399,815.14	0.08
DE0001108611 BUNDES DEUT 0% 01/21	EXA-04/01/21		530,000.	M EUR	92.131	% 30/04/13	94.094		488,294.30	10,403.90	0.00	498,698.20	0.10
DE0001142131 ALLEMAGNE 0% 30	EXA-04/01/30		13,422,000.	M EUR	67.821	% 30/04/13	70.559		9,102,934.62	367,494.36	0.00	9,470,428.98	1.84
DE0001142222 ALLEMAGNE 0% 13	EXA-04/07/13		21,999.99	M EUR	100.0115	% 30/04/13	99.994		22,002.52	-3.85	0.00	21,998.67	0.00
DE0001142479 ALLEMAGNE 0% 14	EXA-04/01/14		2,970,250.2	M EUR	99.9881	% 30/04/13	99.999		2,969,897.06	323.44	0.00	2,970,220.50	0.58
DE0001143162 STRIP INT 04/07/13	EXA-04/07/13		1,317,004.62	M EUR	99.9765	% 30/04/13	100.		1,316,694.84	309.78	0.00	1,317,004.62	0.26
DE0001143170 STRIP INT 04/07/14	EXA-04/07/14		46,249.86	M EUR	99.934	% 30/04/13	99.963		46,219.34	13.41	0.00	46,232.75	0.01
DE0001143188 STRIP INT 04/07/15	EXA-04/07/15		2,000.22	M EUR	99.847	% 30/04/13	99.913		1,997.16	1.32	0.00	1,998.48	0.00
DE0001143212 STRIP INT 04/07/19	EXA-04/07/18		4,065,997.44	M EUR	95.7211	% 30/04/13	97.845		3,892,019.01	86,356.19	0.00	3,978,375.20	0.77
DE0001143220 STRIP INT 04/01/19	EXA-04/07/19		3,530,860.56	M EUR	93.6114	% 30/04/13	96.671		3,305,287.86	108,030.35	0.00	3,413,318.21	0.66
DE0001143238 DBR STRIP 04/07/20	EXA-04/07/20		637,750.41	M EUR	91.056	% 30/04/13	94.879		580,710.01	24,381.20	0.00	605,091.21	0.12
DE0001143246 STRIP INT 04/07/21	EXA-04/07/21		1,466,500.41	M EUR	87.8265	% 30/04/13	92.348		1,287,975.98	66,307.82	0.00	1,354,283.80	0.26
DE0001143253 ALLEMAGNE 0% 22	EXA-04/07/22		2,123,615.52	M EUR	85.946	% 30/04/13	89.648		1,825,161.94	78,616.90	0.00	1,903,778.84	0.37
DE0001143261 STRIP INT 04/07/23	EXA-04/07/23		885,250.86	M EUR	82.078	% 30/04/13	86.825		726,596.20	42,022.86	0.00	768,619.06	0.15
DE0001143279 STRIP INT 04/01/24	EXA-04/07/24		6,305,359.5	M EUR	80.2182	% 30/04/13	84.536		5,058,047.90	272,250.81	0.00	5,330,298.71	1.04
DE0001143287 STRIP INT 04/07/25	EXA-04/07/25		2,585,250.18	M EUR	77.5198	% 30/04/13	82.031		2,004,079.57	116,627.01	0.00	2,120,706.58	0.41
DE0001143295 STRIP INT 04/07/26	EXA-04/07/26		2,073,967.02	M EUR	74.5305	% 30/04/13	79.297		1,545,736.95	98,856.68	0.00	1,644,593.63	0.32
DE0001143303 STRIP INT 04/07/27	EXA-04/07/27		4,231,167.06	M EUR	69.5807	% 30/04/13	76.651		2,944,073.83	299,158.03	0.00	3,243,231.86	0.63
DE000A0Z1QQ5 LAND HESSEN 2% 06/15	EXA-16/06/15		126,000.	M EUR	104.4244	% 30/04/13	103.845		131,574.70	-730.00	2,236.93	133,081.63	0.03
DE000A1H36W1 KFM 1.875% 16/05/13	EXA-16/05/13		2,534,000.	M EUR	100.34	% 30/04/13	100.054		2,542,615.60	-7,247.24	46,210.79	2,581,579.15	0.50
DE000LB0HFM2 LB BADEN-WU 3.125 17	EXA-11/07/17		100,000.	M EUR	110.687	% 30/04/13	110.804		110,687.00	117.00	2,559.93	113,363.93	0.02
DE000MHB06J1 MUENCHENER 1.75% 22	EXA-03/06/22		2,550,000.	M EUR	101.45	% 30/04/13	103.351		2,586,975.00	48,475.50	40,834.93	2,676,285.43	0.52
DE000NRW1X31 LAND NRW 3.5% 11/15	EXA-16/11/15		881,000.	M EUR	107.995	% 30/04/13	108.137		951,435.95	1,251.02	14,445.99	967,132.96	0.19
DE000NRW21B0 LAND NORDR 0.875% 17	EXA-04/12/17		974,000.	M EUR	100.749	% 30/04/13	101.042		981,295.26	2,853.82	3,572.45	987,721.53	0.19
DE000NWB14J2 NRW BANK 2.625% 14	EXA-25/04/14		400,000.	M EUR	102.459	% 30/04/13	102.411		409,836.00	-192.00	316.44	409,960.44	0.08
ES00000121P3 SPAIN 3.3 31/10/14	EXA-31/10/14		10,533,000.	M EUR	100.5275	% 30/04/13	102.88		10,588,561.57	247,788.83	178,079.84	11,014,430.24	2.14
ES0000012718 STRIP INT 30/07/26	EXA-30/07/26		141,000.	M EUR	38.598	% 30/04/13	54.135		54,423.18	21,907.17	0.00	76,330.35	0.01
ES0213469580 EIB 8.5% 06/21	EUR-17/06/21		100,368.67	M EUR	153.143	% 30/04/13	154.69		153,707.59	1,552.71	7,559.71	162,820.01	0.03
ES0413211105 BBVA 3.5 07/10/20	EXA-07/10/20		2,200,000.	M EUR	99.6655	% 30/04/13	104.533		2,192,640.00	107,086.00	44,512.33	2,344,238.33	0.46
ES0413211170 BBVA 4.25 18/01/17	EXA-18/01/17		200,000.	M EUR	107.0125	% 30/04/13	107.695		214,025.00	1,365.00	2,515.07	217,905.07	0.04
ES0413211337 BBVA 3%09/10/2014	EXA-09/10/14		50,000.	M EUR	101.815	% 30/04/13	102.295		50,907.50	240.00	858.90	52,006.40	0.01
ES0413211352 BANCO BILB 2.5% 2013	EXA-07/10/13		400,000.	M EUR	100.8095	% 30/04/13	100.795		403,238.00	-58.00	5,780.82	408,960.82	0.08
ES0413211386 BBVA 3.5 26/07/13	EXA-26/07/13		1,800,000.	M EUR	100.7785	% 30/04/13	100.701		1,814,013.00	-1,395.00	49,019.18	1,861,637.18	0.36
ES0413211410 BANCO BIL 4.125% 14	EXA-13/01/14		3,750,000.	M EUR	102.3799	% 30/04/13	102.381		3,839,246.00	41.50	47,889.55	3,887,177.05	0.76
ES0413211428 BANCO BILB 4.75 0216	EXA-10/02/16		50,000.	M EUR	107.7705	% 30/04/13	107.999		53,885.25	114.25	553.08	54,552.58	0.01
ES0413211469 BANCO BILBAO 4.25 15	EXA-30/03/15		2,800,000.	M EUR	104.2823	% 30/04/13	105.121		2,919,904.11	23,483.89	12,063.01	2,955,451.01	0.57
ES0413440159 BANCO ESP 3.625% 13	EXA-04/06/13		200,000.	M EUR	100.326	% 30/04/13	100.24		200,652.00	-172.00	6,673.97	207,153.97	0.04
ES0413440217 BANESTO 4.625% 03/15	EXA-30/03/15		8,200,000.	M EUR	104.756	% 30/04/13	105.659		8,589,992.00	74,046.00	38,444.52	8,702,482.52	1.69
ES0413440266 BANESTO 3.75% 06/16	EXA-17/06/16		4,600,000.	M EUR	103.459	% 30/04/13	105.298		4,759,112.50	84,595.50	152,650.68	4,996,358.68	0.97
ES0413440308 BANCO 4.75% 24/01/17	UST-24/01/17		7,900,000.	M EUR	107.4219	% 30/04/13	109.287		8,486,331.26	147,341.74	104,864.38	8,738,537.38	1.70
ES0413495005 SANTANDER 3.875%16	EXA-23/03/16		1,100,000.	M EUR	104.6398	% 30/04/13	105.285		1,151,037.50	7,097.50	5,138.36	1,163,273.36	0.23
ES0413679202 BANKINTER 3.875 15	EXA-30/10/15		6,550,000.	M EUR	103.8847	% 30/04/13	104.599		6,804,448.75	46,785.75	130,730.82	6,981,965.32	1.36
ES0413790173 BCO POP ES 4.125 17	EXA-30/03/17		700,000.	M EUR	103.4116	% 30/04/13	104.956		723,881.00	10,811.00	2,927.05	737,619.05	0.14
ES0413860299 BANCO SABAD 4.25% 14	EXA-19/09/14		4,100,000.	M EUR	103.3962	% 30/04/13	103.69		4,239,246.00	12,044.00	109,323.97	4,360,613.97	0.85

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935813 LYXOR ETF EUROMTS GLOBAL VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
ES0413860323 BANCO SAB 3.375% 18	EXA-23/01/18		1,200,000.	M EUR	102.7722	% 30/04/13	102.725		1,233,266.00	-566.00	11,428.77	1,244,128.77	0.24
ES0413900202 BANCO SANT 3.125% 15	EXA-28/01/15		400,000.	M EUR	102.2325	% 30/04/13	102.778		408,930.00	2,182.00	3,356.16	414,468.16	0.08
ES0413900228 BANCO SANT 4.625% 16	EXA-20/01/16		100,000.	M EUR	107.02	% 30/04/13	107.575		107,020.00	555.00	1,343.15	108,918.15	0.02
ES0413900244 BANCO SANT 4.375% 15	EXA-16/03/15		3,600,000.	M EUR	104.7401	% 30/04/13	105.261		3,770,644.50	18,751.50	22,006.85	3,811,402.85	0.74
ES0413900285 BCO SANT 3.25% 02/15	EXA-17/02/15		8,400,000.	M EUR	102.2995	% 30/04/13	103.134		8,593,159.37	70,096.63	58,339.73	8,721,595.73	1.70
ES0413900327 BANCO SANT 2.875% 18	EXA-30/01/18		2,800,000.	M EUR	101.9099	% 30/04/13	102.828		2,853,477.00	25,707.00	21,172.60	2,900,356.60	0.56
ES0414840308 CAIXA CAT 4.875 17	EXA-29/06/17		2,600,000.	M EUR	93.0075	% 30/04/13	100.685		2,418,195.00	199,615.00	107,997.95	2,725,807.95	0.53
ES0414970238 CAIXA 3.375 06/14	EXA-30/06/14		700,000.	M EUR	102.1804	% 30/04/13	102.518		715,262.50	2,363.50	20,065.07	737,691.07	0.14
ES0414970535 CAIXA 3.5 03/16	EXA-31/03/16		6,300,000.	M EUR	102.905	% 30/04/13	104.411		6,483,015.00	94,878.00	21,747.95	6,599,640.95	1.28
ES0414970667 LA CAIXA 4.75% 03/15	EXA-18/03/15		50,000.	M EUR	105.4115	% 30/04/13	105.769		52,705.75	178.75	318.84	53,203.34	0.01
ES0414970683 CAJA AHORR 5.125 16	EXA-27/04/16		1,350,000.	M EUR	108.9345	% 30/04/13	109.114		1,470,615.75	2,423.25	1,705.99	1,474,744.99	0.29
ES0440609206 CAIXABANK 3% 03/2018	EXA-22/03/18		5,200,000.	M EUR	100.302	% 30/04/13	102.433		5,215,704.00	110,812.00	19,232.88	5,345,748.88	1.04
ES0443307014 KUTXABANK 3% 02/17	EXA-01/02/17		100,000.	M EUR	102.39	% 30/04/13	102.959		102,390.00	569.00	772.60	103,731.60	0.02
FR0000486474 SNCF 5.625 07/13	EXA-09/07/13		30,398,000.	M EUR	102.656	% 30/04/13	100.969		31,205,370.88	-512,814.26	1,410,071.61	32,102,628.23	6.24
FR0000488132 DEXMA 5.25% 06/02/17	EXA-06/02/17		852,000.	M EUR	116.1985	% 30/04/13	116.63		990,010.86	3,676.74	10,906.77	1,004,594.37	0.20
FR0010136366 AFD 3.85 10/14	EXA-25/10/14		90,000.	M EUR	106.761	% 30/04/13	105.324		96,084.90	-1,293.30	1,832.18	96,623.78	0.02
FR0010231357 DEXMA 3.125 09/15	EXA-15/09/15		623,000.	M EUR	106.0503	% 30/04/13	106.095		660,693.31	278.54	12,428.00	673,399.85	0.13
FR0010398115 DEXMA 3.875 11/16	EXA-24/11/16		2,000,000.	M EUR	110.75	% 30/04/13	111.183		2,215,000.00	8,660.00	34,609.59	2,258,269.59	0.44
FR0010539734 DEXMA 4.5 13/11/17	EXA-13/11/17		931,000.	M EUR	115.7804	% 30/04/13	115.945		1,077,915.55	1,532.40	19,971.86	1,099,419.81	0.21
FR0010775486 DEXIA 5.375 08/07/24	EXA-08/07/24		150,000.	M EUR	127.0525	% 30/04/13	134.103		190,578.75	10,575.75	6,670.89	207,825.39	0.04
FR0010801068 DEXIA 3.50% 09/16	EXA-16/09/16		499,000.	M EUR	109.2758	% 30/04/13	109.44		545,286.30	819.30	11,101.04	557,206.64	0.11
FR0010809277 OAT 0% 25/04/2030	EXA-25/04/30		220,000.	M EUR	59.283	% 30/04/13	63.218		130,422.60	8,657.00	0.00	139,079.60	0.03
FR0010809400 OAT 0% 25/04/2031	EXA-25/04/31		517,130.	M EUR	56.3909	% 30/04/13	61.099		291,613.98	24,347.28	0.00	315,961.26	0.06
FR0010809475 OAT 0% 25/04/2034	EXA-25/04/34		1,340,000.	M EUR	49.7887	% 30/04/13	54.654		667,168.80	65,194.80	0.00	732,363.60	0.14
FR0010809566 OAT 0% 25/10/2014	EXA-25/10/14		189,500.	M EUR	99.4173	% 30/04/13	99.897		188,395.69	909.13	0.00	189,304.82	0.04
FR0010814319 CIF EUROMTG 3.75 19	EXA-23/10/19		200,000.	M EUR	110.2	% 30/04/13	114.8		220,400.00	9,200.00	4,006.85	233,606.85	0.05
FR0010849174 HSBC 3.375% 200117	EXA-20/01/17		200,000.	M EUR	108.4975	% 30/04/13	110.085		216,995.00	3,175.00	1,960.27	222,130.27	0.04
FR0010850982 DEXIA 4.25% 26/01/22	EXA-26/01/22		64,000.	M EUR	114.87	% 30/04/13	120.418		73,516.80	3,550.72	700.49	77,768.01	0.02
FR0010906651 GCE 2.125% 06/14	EXA-03/06/14		2,450,000.	M EUR	102.233	% 30/04/13	102.012		2,504,708.75	-5,414.75	48,068.66	2,547,362.66	0.50
FR0010920900 CA COV BOND 4% 07/25	EXA-16/07/25		6,750,000.	M EUR	118.2535	% 30/04/13	121.352		7,982,111.25	209,148.75	217,479.45	8,408,739.45	1.63
FR0010945956 DEXIA 2.75% 01/16	EXA-25/01/16		8,185,000.	M EUR	105.4008	% 30/04/13	105.856		8,627,054.79	37,258.81	62,284.49	8,726,598.09	1.70
FR0010945964 DEXIA 3.50 09/20	EXA-24/09/20		35,000.	M EUR	112.2023	% 30/04/13	114.667		39,270.82	862.63	751.78	40,885.23	0.01
FR0010998039 CAI FRA FIN 4.25% 25	EXA-26/01/21		101,000.	M EUR	117.5555	% 30/04/13	119.957		118,731.06	2,425.51	1,176.03	122,332.60	0.02
FR0011059930 BNP 3.125% 09/06/16	EXA-09/06/16		7,000.	M EUR	108.1006	% 30/04/13	108.095		7,567.04	-0.39	198.37	7,765.02	0.00
FR0011362151 BPCE SFH 1.75% 11/19	EXA-29/11/19		200,000.	M EUR	101.152	% 30/04/13	103.19		202,304.00	4,076.00	1,505.48	207,885.48	0.04
FR0011472836 CADES 4.125% 04/23	EXA-25/04/23		27,484,000.	M EUR	120.594	% 30/04/13	120.973		33,144,054.96	104,164.36	34,166.75	33,282,386.07	6.47
IT0001247342 ITALY 0% 2024 STRIPS	EXA-01/11/24		291,000.	M EUR	54.3855	% 30/04/13	60.683		158,261.81	18,325.72	0.00	176,587.53	0.03
IT0003242747 BTP 5.25 08/17	UST-01/08/17		12,559,000.	M EUR	108.15	% 30/04/13	110.828		13,582,558.50	336,330.02	171,211.78	14,090,100.30	2.74
IT0003268809 ITALY 0% 2024	EXA-01/02/24		377,000.	M EUR	49.4058	% 30/04/13	63.592		186,259.75	53,482.09	0.00	239,741.84	0.05
IT0003472336 ITALY 4.25 08/13	UST-01/08/13		89,000.	M EUR	101.601	% 30/04/13	100.95		90,424.89	-579.39	982.20	90,827.70	0.02
IT0003493258 ITALY 4.25 02/19	UST-01/02/19		1,658,000.	M EUR	104.4882	% 30/04/13	106.75		1,732,414.40	37,500.60	18,297.54	1,788,212.54	0.35
IT0003618383 ITALY 4.25% 08/2014	UST-01/08/14		2,000.	M EUR	103.5325	% 30/04/13	104.028		2,070.65	9.91	22.07	2,102.63	0.00
IT0003644769 BTP 4.50 02/20	UST-01/02/20		11,022,000.	M EUR	103.53	% 30/04/13	107.64		11,411,076.60	453,004.20	128,792.98	11,992,873.78	2.33
IT0004164775 ITALY BUONI PO 4% 17	UST-01/02/17		5,066,000.	M EUR	105.43	% 30/04/13	105.983		5,341,083.80	28,014.98	52,619.23	5,421,718.01	1.05
IT0004423957 BUONI POL 4.50% 2019	UST-01/03/19		2,289,000.	M EUR	104.7629	% 30/04/13	107.938		2,398,022.10	72,678.72	18,473.72	2,489,174.54	0.48
IT0004505076 ITALY BTP 3.5 06/14	UST-01/06/14		1,343,000.	M EUR	102.2381	% 30/04/13	102.84		1,373,058.19	8,083.01	20,145.00	1,401,286.20	0.27
IT0004536949 BTP 4.25 01/03/20	UST-01/03/20		2,000.	M EUR	105.83	% 30/04/13	106.075		2,116.60	4.90	15.24	2,136.74	0.00
IT0004594930 ITALIE 4%010920	UST-01/09/20		4,150,000.	M EUR	102.16	% 30/04/13	104.56		4,239,640.00	99,600.00	29,771.74	4,369,011.74	0.85

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935813 LYXOR ETF EUROMTS GLOBAL VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
IT0004603434 INTESA SANP 3.25% 17	EXA-28/04/17		450,000.	M EUR	106.3906	% 30/04/13	106.57		478,757.50	807.50	320.55	479,885.55	0.09
IT0004639081 BANCA CARIG 2.375 13	EXA-25/09/13		1,860,000.	M EUR	100.515	% 30/04/13	100.538		1,869,579.00	427.80	26,989.11	1,896,995.91	0.37
IT0004682305 UBI BANCA 5.25% 21	EXA-28/01/21		600,000.	M EUR	114.6682	% 30/04/13	117.893		688,009.00	19,349.00	8,457.53	715,815.53	0.14
IT0004701568 BANCO POP 4.75 03/16	EXA-31/03/16		347,000.	M EUR	105.066	% 30/04/13	105.924		364,579.02	2,977.26	1,625.67	369,181.95	0.07
IT0004702251 MONTE PASC 4.875 16	EXA-15/09/16		700,000.	M EUR	104.133	% 30/04/13	104.397		728,931.00	1,848.00	21,783.90	752,562.90	0.15
IT0004820426 BTPS 4.75% 01/06/17	UST-01/06/17		1,531,000.	M EUR	106.705	% 30/04/13	108.498		1,633,653.55	27,450.83	31,166.79	1,692,271.17	0.33
IT0004840788 BTPS 4.5% 15/07/2015	UST-15/07/15		65,000.	M EUR	105.6495	% 30/04/13	106.085		68,672.20	283.05	896.89	69,852.14	0.01
IT0004848708 ITALY BTPS 0% 08/23	EXA-01/08/23		15,000.	M EUR	60.892	% 30/04/13	66.488		9,133.80	839.40	0.00	9,973.20	0.00
IT0004880990 BTPS 2.75% 01/12/15	UST-01/12/15		706,000.	M EUR	100.69	% 30/04/13	102.435		710,871.40	12,319.70	8,320.71	731,511.81	0.14
IT0004907843 ITALY BTP 3.5 06/18	UST-01/06/18		7,815,000.	M EUR	101.4056	% 30/04/13	103.253		7,924,846.10	144,375.85	25,549.04	8,094,770.99	1.57
SI0002103164 REP SLOVEN 5.125 26	EXA-30/03/26		345,000.	M EUR	86.5	% 30/04/13	93.249		298,425.00	23,284.05	1,792.35	323,501.40	0.06
SK4120007204 SLOVAKIA 4% 04/20	EXA-27/04/20		1,205,510.	M EUR	114.178	% 30/04/13	114.025		1,376,427.21	-1,844.44	1,189.00	1,375,771.77	0.27
SK4120008301 SLOVAKIA 4.625% 17	EXA-19/01/17		2,638,683.	M EUR	112.5345	% 30/04/13	112.709		2,969,428.72	4,604.50	35,775.84	3,009,809.06	0.59
XS0133144898 ITALY 5.75 25/07/16	EXA-25/07/16		1,000.	M EUR	107.295	% 30/04/13	110.645		1,072.95	33.50	44.90	1,151.35	0.00
XS0135547908 RATP 5.25% 18/09/13	EXA-18/09/13		2,000.	M EUR	102.3905	% 30/04/13	101.839		2,047.81	-11.03	66.16	2,102.94	0.00
XS0292653994 SLOVENIA 4 03/18	EXA-22/03/18		797,000.	M EUR	98.985	% 30/04/13	98.065		788,910.45	-7,332.40	3,930.41	785,508.46	0.15
XS0398117746 LUXEMBOURG 3.75 13	EXA-04/12/13		1,445,000.	M EUR	103.6715	% 30/04/13	102.129		1,498,053.18	-22,289.13	22,714.21	1,498,478.26	0.29
XS0544644957 EIB 3% 28/09/22	EXA-28/09/22		450,000.	M EUR	108.8225	% 30/04/13	113.11		489,701.25	19,293.75	8,136.99	517,131.99	0.10
XS0544664989 SNS BANK 3.5 09/2020	EXA-28/09/20		82,000.	M EUR	108.625	% 30/04/13	111.999		89,072.50	2,766.68	1,729.86	93,569.04	0.02
XS0613543957 INST CRED 5% 07/2016	EXA-05/07/16		46,000.	M EUR	101.1925	% 30/04/13	107.485		46,548.55	2,894.55	1,921.92	51,365.02	0.01
XS0755239471 NED WATERSC 3.25% 27	EXA-09/03/27		100,000.	M EUR	110.245	% 30/04/13	113.138		110,245.00	2,893.00	525.34	113,663.34	0.02
XS0810731637 ABN AMRO 1.875 07/19	EXA-31/07/19		500,000.	M EUR	102.667	% 30/04/13	104.851		513,335.00	10,920.00	7,166.10	531,421.10	0.10
Fixed-rate bonds NMR or ass.													
						TOTAL (EUR)			290,467,591.56	4,259,808.81	3,829,576.57	298,556,976.94	58.03
Revisable, floating-rate bonds NMR or ass.													
FR0010449413 CFF E3M 14/03/2017	FRN-14/03/17		500,000.	M EUR	96.347	% 30/04/13	99.363		481,735.00	15,080.00	133.24	496,948.24	0.10
SK4120008202 SLOVAKIA TV 16/11/16	FRN-16/11/16		2,800,000.	M EUR	98.062	% 30/04/13	98.121		2,745,736.00	1,652.00	4,761.40	2,752,149.40	0.53
Revisable, floating-rate bonds NMR or ass													
						TOTAL (EUR)			3,227,471.00	16,732.00	4,894.64	3,249,097.64	0.63
Other bonds (indexed, equity interests) NMR or ass.													
Indexed bonds NMR or ass.													
FR0000186413 OATi 3.40 25/07/29	EXA-25/07/29		816,686.	M EUR	186.9987	% 30/04/13	150.248		1,527,191.80	-4,024.66	26,913.48	1,550,080.62	0.30
FR0010050559 OATei 2.25 07/20	EXA-25/07/20		9,796,666.	M EUR	144.168	% 30/04/13	120.503		14,123,655.12	100,640.51	207,380.26	14,431,675.89	2.81
IT0004604671 BTPei 2.1 15/09/21	UST-15/09/21		100,000.	M EUR	104.0527	% 30/04/13	98.61		104,052.66	1,439.33	317.45	105,809.44	0.02
XS0163771396 RFFei 2.45 02/23	EXA-28/02/23		2,000.	M EUR	143.759	% 08/02/13	117.349		2,875.18	-23.74	10.93	2,862.37	0.00
Other bonds (indexed, equity interests) NMR or ass.													
						TOTAL (EUR)			15,757,774.76	98,031.44	234,622.12	16,090,428.32	3.13
Bonds zero coupons NMR or ass.													
BE0008047939 BELGIUM 0% 28/03/14	EXA-28/03/14		398,613.15	M EUR	99.9239	% 30/04/13	99.956		398,309.69	128.07	0.00	398,437.76	0.08
BE0008049950 BELGIQUE 0% STRIP 16	EXA-28/03/16		533,093.31	M EUR	98.6652	% 30/04/13	99.202		525,977.47	2,861.76	0.00	528,839.23	0.10
BE0008053028 BELGIQUE 0% STRIP 19	EXA-28/03/19		633,985.65	M EUR	91.897	% 30/04/13	94.408		582,613.76	15,919.41	0.00	598,533.17	0.12
BE0008054034 BELGIQUE 0% STRIP 20	EXA-28/03/20		533,093.31	M EUR	88.7176	% 30/04/13	91.695		472,947.72	15,872.19	0.00	488,819.91	0.10
BE0008055049 BELGIQUE 0% STRIP 21	EXA-28/03/21		2,300,011.86	M EUR	75.2008	% 30/04/13	88.762		1,729,627.01	311,909.52	0.00	2,041,536.53	0.40
BE0008058076 BELGIUM 0% 28/03/24	EXA-28/03/24		689,999.99	M EUR	66.1131	% 30/04/13	79.116		456,180.44	89,719.95	0.00	545,900.39	0.11
BE0008059082 BELGIQUE 0% STRIP 25	EXA-28/03/25		690,000.	M EUR	62.887	% 30/04/13	76.045		433,920.60	90,789.90	0.00	524,710.50	0.10

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935813 LYXOR ETF EUROMTS GLOBAL VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
BE0008063126 BELGIQUE 0% STRIP 28	EXA-28/03/28		179,970.12	M EUR	59.8034	% 30/04/13	67.738		107,628.32	14,279.84	0.00	121,908.16	0.02
BE0008106552 BGB 0% 28/09/15	EXA-28/09/15		129,000.	M EUR	99.372	% 30/04/13	99.617		128,189.88	316.05	0.00	128,505.93	0.02
BE0008107568 BGB 0% 28/09/16	EXA-28/09/16		150,000.	M EUR	98.184	% 30/04/13	98.675		147,276.00	736.50	0.00	148,012.50	0.03
BE0008210628 BELGIQUE 0% STRIP 15	EXA-28/09/15		37,990.	M EUR	98.4135	% 30/04/13	99.604		37,387.29	452.27	0.00	37,839.56	0.01
DE0001108512 DBR 0% 04/07/2017	EXA-04/07/17		369,000.	M EUR	98.683	% 30/04/13	99.151		364,140.27	1,726.92	0.00	365,867.19	0.07
DE0001108520 BUND STRIP 0% 01/18	EXA-04/01/18		712,738.26	M EUR	97.8249	% 30/04/13	98.684		697,235.32	6,123.30	0.00	703,358.62	0.14
DE0001142008 DBR 0% 04/01/2024	EXA-04/01/24		31,699.98	M EUR	83.5305	% 30/04/13	86.22		26,479.15	852.57	0.00	27,331.72	0.01
DE0001142255 DBR 0% 04/01/15	EXA-04/01/15		55,990.	M EUR	100.1165	% 30/04/13	99.983		56,055.23	-74.75	0.00	55,980.48	0.01
DE0001142487 BUNDESREPUB 0% 2015	EXA-04/01/15		2,447,499.69	M EUR	99.9346	% 30/04/13	99.96		2,445,899.56	621.13	0.00	2,446,520.69	0.48
DE0001142495 BUNDESREPUB 0% 2016	EXA-04/01/16		268,068.24	M EUR	99.788	% 30/04/13	99.794		267,499.94	16.08	0.00	267,516.02	0.05
DE0001142503 DBR 0% 04/01/17	EXA-01/04/17		8,499,092.88	M EUR	98.8791	% 30/04/13	99.358		8,403,826.35	40,702.35	0.00	8,444,528.70	1.64
DE0001142511 ALLEMAGNE 0% 18 STRI	EXA-04/01/18		266,250.09	M EUR	97.625	% 30/04/13	98.482		259,926.65	2,281.76	0.00	262,208.41	0.05
DE0001142529 BUNDERSREPUB 0% 19	EXA-04/01/19		334,750.23	M EUR	95.9029	% 30/04/13	97.27		321,035.14	4,576.41	0.00	325,611.55	0.06
DE0001142537 BUND 0% 04/01/20	EXA-04/01/20		1,824,250.11	M EUR	93.985	% 30/04/13	95.8		1,714,521.81	33,109.80	0.00	1,747,631.61	0.34
DE0001142545 BUND 0% 04/01/2021	EXA-04/01/21		3,988,000.08	M EUR	91.379	% 30/04/13	93.735		3,644,194.59	93,957.28	0.00	3,738,151.87	0.73
DE0001142552 BUNDESREP DEUT 0% 22	EXA-04/01/22		43,095.51	M EUR	87.429	% 30/04/13	90.981		37,677.97	1,530.76	0.00	39,208.73	0.01
DE0001142578 DBR 0% 04/01/24	EXA-04/01/24		912,000.36	M EUR	82.682	% 30/04/13	85.903		754,060.14	29,375.53	0.00	783,435.67	0.15
DE0001142586 ALLEMAGNE 0% 25 STRI	EXA-04/01/25		2,490,857.34	M EUR	79.11	% 30/04/13	83.512		1,970,517.24	109,647.54	0.00	2,080,164.78	0.40
DE0001142610 BUNDESREPUB 0% 2028	EXA-04/01/28		7,839,739.9	M EUR	72.049	% 30/04/13	75.102		5,648,454.19	239,347.27	0.00	5,887,801.46	1.14
DE0001142628 BUNDESREPUB 0% 2029	EXA-04/01/29		3,940,893.67	M EUR	69.6855	% 30/04/13	73.064		2,746,231.46	133,143.09	0.00	2,879,374.55	0.56
DE0001143311 BUNDESREPUB 0% 2028	EXA-04/07/28		4,106,105.37	M EUR	68.5696	% 30/04/13	74.221		2,815,541.58	232,050.89	0.00	3,047,592.47	0.59
DE0001143329 BUNDESREPUB 0% 2029	EXA-04/07/29		885,250.	M EUR	67.1445	% 30/04/13	71.576		594,396.69	39,229.85	0.00	633,626.54	0.12
DE0001143337 BUNDESREPUB 0% 2030	EXA-04/07/30		885,250.	M EUR	64.7155	% 30/04/13	69.218		572,893.95	39,858.40	0.00	612,752.35	0.12
DE0001143345 BUNDESREPUB 0% 2031	EXA-04/07/31		885,250.	M EUR	63.074	% 30/04/13	67.442		558,362.59	38,667.72	0.00	597,030.31	0.12
DE0001143352 BUNDESREPUB 0% 2032	EXA-04/07/32		885,250.	M EUR	61.341	% 30/04/13	65.79		543,021.19	39,384.79	0.00	582,405.98	0.11
DE0001143360 BUNDESREPUB 0% 2033	EXA-04/07/33		885,250.	M EUR	59.5075	% 30/04/13	64.167		526,790.13	41,248.24	0.00	568,038.37	0.11
DE0001143378 BUNDESREPUB 0% 2034	EXA-04/07/34		885,250.	M EUR	57.942	% 30/04/13	62.593		512,931.56	41,172.97	0.00	554,104.53	0.11
DE0001143386 BUNDESREPUB 0% 2035	EXA-04/07/35		885,250.	M EUR	56.6325	% 30/04/13	61.219		501,339.21	40,601.99	0.00	541,941.20	0.11
DE0001143394 BUNDESREPUB 0% 2036	EXA-04/07/36		885,250.	M EUR	55.2275	% 30/04/13	59.823		488,901.43	40,681.68	0.00	529,583.11	0.10
DE0001143402 BUNDESREPUB 0% 2037	EXA-04/07/37		885,250.	M EUR	53.832	% 30/04/13	58.575		476,547.78	41,987.41	0.00	518,535.19	0.10
DE0001143410 BUNDESREPUB 0% 2038	EXA-04/07/38		885,250.	M EUR	52.4455	% 30/04/13	57.229		464,273.79	42,345.93	0.00	506,619.72	0.10
DE0001143428 BUND STRIP 0% 07/39	EXA-04/07/39		885,250.	M EUR	51.7	% 30/04/13	56.109		457,674.25	39,030.67	0.00	496,704.92	0.10
DE0001143436 BUND STRIP 0% 07/40	EXA-04/07/40		885,250.	M EUR	50.291	% 30/04/13	54.802		445,201.08	39,933.63	0.00	485,134.71	0.09
DE0001143444 BUND STRIP 0% 07/41	EXA-04/07/41		985,000.	M EUR	48.6395	% 30/04/13	53.766		479,099.07	50,496.03	0.00	529,595.10	0.10
DE0001143451 BUND STRIP 0% 07/42	EXA-04/07/42		985,000.	M EUR	48.149	% 30/04/13	52.79		474,267.65	45,713.85	0.00	519,981.50	0.10
ES0000012668 SPAIN 0% 30/07/2021	EXA-30/07/21		2,112,000.	M EUR	53.5706	% 30/04/13	71.749		1,131,410.33	383,928.55	0.00	1,515,338.88	0.29
FR0010809459 OAT 0% 25/04/2033	EXA-25/04/33		1,340,000.	M EUR	51.9134	% 30/04/13	56.75		695,640.00	64,810.00	0.00	760,450.00	0.15
FR0010809483 OAT 0% 25/04/35 STRI	EXA-25/04/35		3,810,000.	M EUR	50.74	% 30/04/13	52.694		1,933,193.14	74,448.26	0.00	2,007,641.40	0.39
FR0010809525 OAT STRIP 25/10/2013	EXA-25/10/13		111,007.	M EUR	99.9477	% 30/04/13	99.987		110,948.92	43.65	0.00	110,992.57	0.02
FR0010809541 FRANCE OAT 0% 04/14	EXA-25/04/14		516,000.	M EUR	99.918	% 30/04/13	99.957		515,576.62	201.50	0.00	515,778.12	0.10
FR0010809616 FRANCE OAT 0% 04/15	EXA-25/04/15		332,947.	M EUR	99.7003	% 30/04/13	99.774		331,949.23	245.31	0.00	332,194.54	0.06
FR0010809673 OAT 0% 25/04/2036	EXA-25/04/36		931,598.	M EUR	46.2131	% 30/04/13	50.745		430,519.92	42,219.49	0.00	472,739.41	0.09
FR0010809707 OAT 0% 25/04/2037	EXA-25/04/37		220,000.	M EUR	45.1635	% 30/04/13	48.894		99,359.70	8,207.10	0.00	107,566.80	0.02
FR0010809715 OAT 0% 25/04/2038	EXA-25/04/38		220,000.	M EUR	43.374	% 30/04/13	47.144		95,422.80	8,294.00	0.00	103,716.80	0.02
FR0010809723 OAT 0% 25/04/2020	EXA-25/04/20		40,000.32	M EUR	90.6996	% 30/04/13	92.436		36,280.13	694.57	0.00	36,974.70	0.01
FR0010809749 FRANCE OAT 0% 250439	EXA-25/04/39		220,000.	M EUR	41.6255	% 30/04/13	45.456		91,576.10	8,427.10	0.00	100,003.20	0.02
FR0010809756 OAT 0% 25/10/2015	EXA-25/10/15		187,500.	M EUR	98.5283	% 30/04/13	99.581		184,740.56	1,973.82	0.00	186,714.38	0.04
FR0010809764 OAT 0% 25/10/2020	EXA-25/10/20		206,327.	M EUR	90.9626	% 30/04/13	91.102		187,680.32	287.70	0.00	187,968.02	0.04

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935813 LYXOR ETF EUROMTS GLOBAL VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
FR0010809780 OAT 0% 25/04/2040	EXA-25/04/40		220,000.	M EUR	39.9445	% 30/04/13	43.865		87,877.90	8,625.10	0.00	96,503.00	0.02
FR0010809822 FRANCE OAT 0% 04/17	EXA-25/04/17		186,808.83	M EUR	98.1084	% 30/04/13	98.135		183,275.23	49.62	0.00	183,324.85	0.04
FR0010809830 FRANCE OAT 0% 04/42	EXA-25/04/42		220,000.	M EUR	36.8455	% 30/04/13	40.835		81,060.10	8,776.90	0.00	89,837.00	0.02
FR0010809889 FRANCE OAT 0% 04/18	EXA-25/04/18		16,415,650.25	M EUR	96.8132	% 30/04/13	96.775		15,892,507.54	-6,262.01	0.00	15,886,245.53	3.09
FR0010809913 OAT 0% 10/18 STRIPPS	EXA-25/10/18		465,008.88	M EUR	95.4687	% 30/04/13	95.854		443,938.11	1,791.50	0.00	445,729.61	0.09
FR0010809921 OAT 0% 25/04/2023	EXA-25/04/23		90,000.	M EUR	81.8541	% 30/04/13	82.265		73,668.72	369.78	0.00	74,038.50	0.01
FR0010809947 FRANCE OAT 0% 04/19	EXA-25/04/19		597,495.4	M EUR	94.9741	% 30/04/13	94.901		567,465.65	-436.54	0.00	567,029.11	0.11
FR0010809970 OAT 0% 25/10/19	EXA-25/10/19		4,449,700.	M EUR	90.0258	% 30/04/13	93.75		4,005,877.91	165,715.84	0.00	4,171,593.75	0.81
FR0010810093 OAT 0% 25/10/2025	EXA-25/10/25		251,447.	M EUR	69.7807	% 30/04/13	74.941		175,461.44	12,975.46	0.00	188,436.90	0.04
FR0010810101 FRANCE OAT 0% 10/38	EXA-25/10/38		2,900,000.	M EUR	45.675	% 30/04/13	46.358		1,324,574.27	19,807.73	0.00	1,344,382.00	0.26
FR0010810127 OAT 0% 25/04/2026	EXA-25/04/26		67,730.	M EUR	70.705	% 30/04/13	73.954		47,888.50	2,200.54	0.00	50,089.04	0.01
FR0010810168 OAT 0% 25/04/2027	EXA-25/04/27		218,000.	M EUR	67.9225	% 30/04/13	71.316		148,071.05	7,397.83	0.00	155,468.88	0.03
FR0010810184 OAT 0% 25/04/2028	EXA-25/04/28		220,000.	M EUR	64.9075	% 30/04/13	68.358		142,796.50	7,591.10	0.00	150,387.60	0.03
FR0010810218 OAT 0% 25/04/2029	EXA-25/04/29		1,907,590.42	M EUR	62.1836	% 30/04/13	65.668		1,186,207.88	66,468.60	0.00	1,252,676.48	0.24
IT0001247128 ITALY BTPS 0% 11/13	EXA-01/11/13		2,213,000.	M EUR	99.3441	% 30/04/13	99.721		2,198,485.32	8,340.41	0.00	2,206,825.73	0.43
IT0001247136 ITALY BTPS 0% 05/14	EXA-01/05/14		3,464,000.	M EUR	98.401	% 30/04/13	99.262		3,408,609.00	29,826.68	0.00	3,438,435.68	0.67
IT0001247144 ITALY BTPS STRIP 14	EXA-01/11/14		4,038,000.	M EUR	97.1177	% 30/04/13	98.371		3,921,610.79	50,610.19	0.00	3,972,220.98	0.77
IT0001247151 ITALY 0% 01/05/2015	EXA-01/05/15		3,962,000.	M EUR	95.256	% 30/04/13	96.907		3,774,040.72	65,414.62	0.00	3,839,455.34	0.75
IT0001247177 ITALY 0% 01/05/2016	EXA-01/05/16		2,680,000.	M EUR	92.5336	% 30/04/13	94.127		2,479,901.37	42,702.23	0.00	2,522,603.60	0.49
IT0001247185 ITALY BTPS STRIP 16	EXA-01/11/16		3,379,000.	M EUR	90.7312	% 30/04/13	92.308		3,065,808.10	53,279.22	0.00	3,119,087.32	0.61
IT0001247219 ITALY 0% 01/05/2018	EXA-01/05/18		3,260,000.	M EUR	83.4374	% 30/04/13	86.457		2,720,059.90	98,438.30	0.00	2,818,498.20	0.55
IT0001247227 ITALY BTPS STRIP 18	EXA-01/11/18		3,196,000.	M EUR	81.4674	% 30/04/13	84.683		2,603,696.45	102,772.23	0.00	2,706,468.68	0.53
IT0001247235 ITALY 0% 01/05/2019	EXA-01/05/19		3,460,000.	M EUR	79.2015	% 30/04/13	82.546		2,740,372.85	115,718.75	0.00	2,856,091.60	0.56
IT0001247243 ITALY BTPS STRIP 19	EXA-01/11/19		3,695,000.	M EUR	77.4521	% 30/04/13	80.937		2,861,854.38	128,767.77	0.00	2,990,622.15	0.58
IT0001247250 ITALY BTPS STRIP 20	EXA-01/05/20		683,000.	M EUR	75.7045	% 30/04/13	78.563		517,061.79	19,523.50	0.00	536,585.29	0.10
IT0001247268 ITALY BTPS STRIP 20	EXA-01/11/20		4,054,000.	M EUR	73.8508	% 30/04/13	77.056		2,993,910.76	129,939.48	0.00	3,123,850.24	0.61
IT0001247276 ITALY BTPS 0% 05/21	EXA-01/05/21		5,202,000.	M EUR	72.0873	% 30/04/13	74.962		3,749,981.73	149,541.51	0.00	3,899,523.24	0.76
IT0001247284 ITALY BTPS STRIP 21	EXA-01/11/21		2,849,000.	M EUR	69.8182	% 30/04/13	73.39		1,989,119.29	101,761.81	0.00	2,090,881.10	0.41
IT0001247292 ITALY STRIP 0% 05/22	EXA-01/05/22		4,050,000.	M EUR	65.7228	% 30/04/13	70.642		2,661,772.66	199,228.34	0.00	2,861,001.00	0.56
IT0001247334 ITALY BTPS 0% 2024	EXA-01/05/24		18,000.	M EUR	56.5412	% 30/04/13	62.959		10,177.42	1,155.20	0.00	11,332.62	0.00
IT0001247367 ITALY 0% 01/11/25	EXA-01/11/25		311,000.	M EUR	50.1954	% 30/04/13	57.565		156,107.83	22,919.32	0.00	179,027.15	0.03
IT0001247375 ITALY 0% 01/05/26	EXA-01/05/26		170,000.	M EUR	49.3615	% 30/04/13	56.344		83,914.55	11,870.25	0.00	95,784.80	0.02
IT0001247391 ITALY 0% 01/05/27	EXA-01/05/27		270,000.	M EUR	46.1975	% 30/04/13	53.131		124,733.25	18,720.45	0.00	143,453.70	0.03
IT0001312781 BUONI ORDINARI 0% 28	EXA-01/05/28		170,000.	M EUR	43.3565	% 30/04/13	49.835		73,706.05	11,013.45	0.00	84,719.50	0.02
IT0001312799 BUONI ORDINARI 0% 28	EXA-01/11/28		170,000.	M EUR	42.425	% 30/04/13	48.556		72,122.50	10,422.70	0.00	82,545.20	0.02
IT0001312807 BUONI PIOLENNALI ST	EXA-01/05/29		270,000.	M EUR	41.814	% 30/04/13	47.507		112,897.80	15,371.10	0.00	128,268.90	0.02
IT0001464194 BUONI PIOLENNALI ST	EXA-01/05/30		170,000.	M EUR	39.356	% 30/04/13	44.674		66,905.20	9,040.60	0.00	75,945.80	0.01
IT0001464202 BUONI PIOLENNALI ST	EXA-01/11/30		271,000.	M EUR	38.7466	% 30/04/13	43.349		105,003.18	12,472.61	0.00	117,475.79	0.02
IT0003246318 ITALY BTPS 0% 02/16	EXA-01/02/16		42,000.	M EUR	91.939	% 30/04/13	95.048		38,614.38	1,305.78	0.00	39,920.16	0.01
IT0003246375 ITALY BTPS 0% 02/14	EXA-01/02/14		1,548,000.	M EUR	99.1713	% 30/04/13	99.504		1,535,172.32	5,149.60	0.00	1,540,321.92	0.30
IT0003268585 BUONI POLIENNA 0% 19	EXA-01/08/19		6,559,000.	M EUR	78.3965	% 30/04/13	81.932		5,142,024.40	231,895.48	0.00	5,373,919.88	1.04
IT0003268635 BUONI POLIENNA 0% 20	EXA-01/08/20		4,535,000.	M EUR	73.9768	% 30/04/13	77.663		3,354,847.15	167,169.90	0.00	3,522,017.05	0.68
IT0003268676 ITALY BTPS STRIP 21	EXA-01/02/21		705,000.	M EUR	72.4696	% 30/04/13	76.449		510,910.95	28,054.50	0.00	538,965.45	0.10
IT0003268726 ITALY BTPS STRIP 22	EXA-01/02/22		590,000.	M EUR	67.1135	% 30/04/13	71.402		395,969.65	25,302.15	0.00	421,271.80	0.08
IT0003268742 BUONI POLIENNA 0% 22	EXA-01/08/22		1,040,000.	M EUR	60.394	% 30/04/13	68.773		628,097.55	87,141.65	0.00	715,239.20	0.14
IT0003268775 BUONI POLIENNA 0% 23	EXA-01/02/23		1,040,000.	M EUR	57.0934	% 30/04/13	66.617		593,771.60	99,045.20	0.00	692,816.80	0.13
IT0003268833 ITALY 0% 01/08/25	EXA-01/08/25		350,000.	M EUR	42.4001	% 30/04/13	59.248		148,400.25	58,967.75	0.00	207,368.00	0.04
IT0004848435 ITALY BTPS HYB 0% 23	EXA-01/11/23		105,000.	M EUR	58.9914	% 30/04/13	64.536		61,940.98	5,821.82	0.00	67,762.80	0.01

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935813 LYXOR ETF EUROMTS GLOBAL VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
IT0004848443 ITALY BTPS HYB 0% 26	EXA-01/11/26		1,084,000.	M EUR	49.0747	% 30/04/13	54.724		531,969.37	61,238.79	0.00	593,208.16	0.12
IT0004848484 ITALY BTPS HYB 0% 29	EXA-01/11/29		252,000.	M EUR	41.445	% 30/04/13	46.561		104,441.40	12,892.32	0.00	117,333.72	0.02
IT0004848492 ITALY BTPS HYB 0% 31	EXA-01/05/31		176,000.	M EUR	37.017	% 30/04/13	42.454		65,149.92	9,569.12	0.00	74,719.04	0.01
IT0004848500 ITALY BTPS HYD 0% 17	EXA-01/08/17		912,000.	M EUR	86.4559	% 30/04/13	89.547		788,477.97	28,190.67	0.00	816,668.64	0.16
IT0004848534 ITALY BTPS HYB 0% 33	EXA-01/02/33		700,000.	M EUR	34.902	% 30/04/13	38.494		244,314.00	25,144.00	0.00	269,458.00	0.05
IT0004848559 ITALY BTPS 0% 08/13	EXA-01/08/13		964,000.	M EUR	99.7265	% 30/04/13	99.929		961,363.46	1,952.10	0.00	963,315.56	0.19
IT0004848583 ITALY BTPS HYB 0% 19	EXA-01/02/19		244,000.	M EUR	78.9675	% 30/04/13	84.096		192,680.70	12,513.54	0.00	205,194.24	0.04
IT0004848609 ITALY BTPS 0% 08/14	EXA-01/08/14		3,673,000.	M EUR	97.588	% 30/04/13	98.799		3,584,406.66	44,480.61	0.00	3,628,887.27	0.71
IT0004848625 ITALY BTPS 0% 02/15	EXA-01/02/15		1,395,000.	M EUR	96.527	% 30/04/13	97.843		1,346,551.65	18,358.20	0.00	1,364,909.85	0.27
IT0004848633 ITALY BTPS HYB 0% 15	EXA-01/08/15		3,043,000.	M EUR	94.8916	% 30/04/13	96.308		2,887,549.77	43,102.67	0.00	2,930,652.44	0.57
IT0004848674 ITALY BTPS HYB 0% 17	EXA-01/02/17		944,000.	M EUR	87.9209	% 30/04/13	91.459		829,973.24	33,399.72	0.00	863,372.96	0.17
IT0004848682 ITALY BTPS 0% 02/18	EXA-01/02/18		544,000.	M EUR	83.7792	% 30/04/13	88.084		455,758.91	23,418.05	0.00	479,176.96	0.09
IT0004848807 ITALY BTPS STRIP 17	EXA-01/05/17		3,807,000.	M EUR	87.3491	% 30/04/13	90.45		3,325,381.70	118,049.80	0.00	3,443,431.50	0.67
IT0004869316 ITALY BTPS HYB 0% 17	EXA-01/11/17		3,380,000.	M EUR	86.6772	% 30/04/13	89.074		2,929,688.84	81,012.36	0.00	3,010,701.20	0.59
IT0004869324 ITALY BTPS 0% 11/22	EXA-01/11/22		19,741,000.	M EUR	66.7164	% 30/04/13	68.24		13,170,483.88	300,774.52	0.00	13,471,258.40	2.62
IT0004871353 ITALY BTPS 0% 11/15	EXA-01/11/15		13,708,000.	M EUR	94.1798	% 30/04/13	96.02		12,910,165.63	252,255.97	0.00	13,162,421.60	2.56
NL0000102713 NETHER 0% 15/07/2013	EXA-15/07/13		200.	M EUR	100.005	% 30/04/13	100.009		200.01	0.01	0.00	200.02	0.00
NL0000103000 NETHER 0% STRIPS 23	EXA-15/01/23		1,999,870.	M EUR	84.755	% 30/04/13	86.437		1,694,989.82	33,637.81	0.00	1,728,627.63	0.34
NL0000103216 NETHERLAND 0% 01/14	EXA-15/01/14		50,015.	M EUR	99.938	% 30/04/13	99.941		49,983.99	1.50	0.00	49,985.49	0.01
NL0000103224 NETHERLAND 0% 01/15	EXA-15/01/15		50,015.	M EUR	99.693	% 30/04/13	99.867		49,861.45	87.03	0.00	49,948.48	0.01
NL0000103232 NETHERLAND GOV 0% 16	EXA-15/01/16		1,019,690.	M EUR	98.7904	% 30/04/13	99.449		1,007,355.95	6,715.56	0.00	1,014,071.51	0.20
NL0000103240 NETHER 0% 15/01/17	EXA-15/01/17		1,736,245.	M EUR	97.5135	% 30/04/13	98.55		1,693,073.27	17,996.18	0.00	1,711,069.45	0.33
NL0000103265 NETHER 0% 15/01/19	EXA-15/01/19		1,755,425.	M EUR	93.264	% 30/04/13	95.468		1,637,179.57	38,689.57	0.00	1,675,869.14	0.33
NL0000103273 NETHER 0% STRIPS 20	EXA-15/01/20		1,736,245.	M EUR	90.752	% 30/04/13	93.542		1,575,677.06	48,441.24	0.00	1,624,118.30	0.32
NL0000103281 NETHER 0% 15/01/21	EXA-15/01/21		2,999,990.	M EUR	89.134	% 30/04/13	91.217		2,674,011.09	62,489.79	0.00	2,736,500.88	0.53
Bonds zero coupons NMR or ass.													
						TOTAL (EUR)			184,106,315.14	6,334,294.73	0.00	190,440,609.87	37.02
Bonds & Securities ass. NMR or ass.													
						TOTAL (EUR)			493,559,152.46	10,708,866.98	4,069,093.33	508,337,112.77	98.81
Bonds & Securities ass. not NMR or ass.													
Fixed-rate bonds not NMR or ass.													
ES0413900087 SCH 4 07/04/20	EXA-07/04/20		300,000.	M EUR	106.09	% 30/04/13	108.385		318,270.00	6,885.00	953.42	326,108.42	0.06
Fixed-rate bonds not NMR or ass.													
						TOTAL (EUR)			318,270.00	6,885.00	953.42	326,108.42	0.06
Bonds & Securities ass. not NMR or ass.													
						TOTAL (EUR)			318,270.00	6,885.00	953.42	326,108.42	0.06
Bonds & Securities ass.													
						TOTAL (EUR)			493,877,422.46	10,715,751.98	4,070,046.75	508,663,221.19	98.87

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935813 LYXOR ETF EUROMTS GLOBAL VALIDATED NAV

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

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

SECURITY		STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Debt instruments														
NMR or similar debt instruments														
NMR or similar debt instruments														
Treasury Bonds														
FR0120746609	BTAN 1% 25/07/17	NOL	366-25/07/17	2,000.	EUR	101.02	30/04/13	101.95543		2,020.40	18.71	15.34	2,054.45	0.00
IT0004867971	BOT 0% 14/11/2013	NOL	999-14/11/13	50,000.	EUR	99.4087	30/04/13	99.76223		49,704.35	176.77	0.00	49,881.12	0.01
IT0004867989	ITALY B.O.T 05/13	NOL	999-31/05/13	9,900,000.	EUR	99.8841	30/04/13	99.99085		9,888,528.28	10,565.87	0.00	9,899,094.15	1.92
NMR or similar debt instruments														
							TOTAL (EUR)			9,940,253.03	10,761.35	15.34	9,951,029.72	1.93
NMR or similar debt instruments														
							TOTAL (EUR)			9,940,253.03	10,761.35	15.34	9,951,029.72	1.93
Debt instruments														
							TOTAL (EUR)			9,940,253.03	10,761.35	15.34	9,951,029.72	1.93
Forward financial instruments														
Rate swap contracts														
Swaps														
Performance swaps														
SWAP00111996	swap 8w	PRC		340,200,000.	EUR	0.	30/04/13	98.80066	F	0.00	-4,080,149.27	0.00	-4,080,149.27	-0.79
Swaps														
							TOTAL (EUR)			0.00	-4,080,149.27	0.00	-4,080,149.27	-0.79
Rate swap contracts														
							TOTAL (EUR)			0.00	-4,080,149.27	0.00	-4,080,149.27	-0.79
Forward financial instruments														
							TOTAL (EUR)			0.00	-4,080,149.27	0.00	-4,080,149.27	-0.79
Cash														
Liquidities														
Debts and related accounts														
Deferred settlements purchases														
BDS065EUR	Def. purchases EUR securities			-24,238,441.71	EUR	1.		1.		-24,238,441.71	0.00	0.00	-24,238,441.71	-4.71
Debts and related accounts														
							TOTAL (EUR)			-24,238,441.71	0.00	0.00	-24,238,441.71	-4.71
Receivables and related accounts														
Deferred settlements sales														
SDS065EUR	Def. sales EUR securities			24,450,880.1	EUR	1.		1.		24,450,880.10	0.00	0.00	24,450,880.10	4.75
Receivables and related accounts														
							TOTAL (EUR)			24,450,880.10	0.00	0.00	24,450,880.10	4.75

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935813 LYXOR ETF EUROMTS GLOBAL VALIDATED NAV

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

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

SECURITY		STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< ---------- PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	----------→ STOCK MARKET VALUE	PRCT NET SHARE
Adjustment accounts														
Provisioned expenses														
F120EUR	PrComGestAdm			-77,088.99	EUR	1.		1.		-77,088.99	0.00	0.00	-77,088.99	-0.01
Account payable														
DVS065EUR	Payable on swap			-468,886.78	EUR	1.		1.		-468,886.78	0.00	0.00	-468,886.78	-0.09
Account receivable														
DRS065EUR	Receivable on swap			256,445.28	EUR	1.		1.		256,445.28	0.00	0.00	256,445.28	0.05
Adjustment accounts														
							TOTAL (EUR)			-289,530.49	0.00	0.00	-289,530.49	-0.06
Liquidities														
							TOTAL (EUR)			-77,092.10	0.00	0.00	-77,092.10	-0.01
Other availabilities														
Financial accounts														
Demand operations														
BK065EUR	EUR SGP bank			3.11	EUR	1.		1.		3.11	0.00	0.00	3.11	0.00
Financial accounts														
							TOTAL (EUR)			3.11	0.00	0.00	3.11	
Other availabilities														
							TOTAL (EUR)			3.11	0.00	0.00	3.11	
Cash														
							TOTAL (EUR)			-77,088.99	0.00	0.00	-77,088.99	-0.01
EURO														
							TOTAL (EUR)			503,740,586.50	6,646,364.06	4,070,062.09	514,457,012.65	100.00
PORTFOLIO: LYXOR ETF EUROMTS GLOBAL (935813)														
							(EUR)			503,740,586.50	6,646,364.06	4,070,062.09	514,457,012.65	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935813 LYXOR ETF EUROMTS GLOBAL VALIDATED NAV

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

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

Securities portfolio: 514,534,101.64

The day's management fees
PrComGestAdm : 2,325.64 EUR

Unit	Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
D FR0010028860 D UNITS	EUR	514,457,012.65	3,402.000.	151.2219	100.		151.2219	151.2219

Total net assets in EUR 514,457,012.65

Taxation on savings : weightings and status of the portfolio units

Type of Reporting : TSIF TIS France

Official weightings and status dated 30/04/13:
Weighting DD: 100. Status DD: I
Weighting DI: 100. Status DI: M

Unofficial weightings dated 30/04/13:
Weighting DD: 100.
Weighting DI: 100.

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935813 LYXOR ETF EUROMTS GLOBAL VALIDATED NAV

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

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

PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation	variation
EUR price in EUR:	1.	quotation: 30/04/13	0.	1.	quotation: 29/04/13	0.

INVERSE PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation
EUR price in EUR:	1.	quotation: 30/04/13	0.	1.	quotation: 29/04/13

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935814 LYXOR ETF EUROMTS 3-5Y VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
EURO													
Bonds & Securities ass.													
Bonds & Securities ass. NMR or ass.													
Fixed-rate bonds NMR or ass.													
DE0001142131 ALLEMAGNE 0% 30	EXA-04/01/30		844,724.04	M EUR	69.8353	% 30/04/13	70.559		589,915.74	6,113.10	0.00	596,028.84	0.16
DE0001142560 BUNDES DEUTSCH 0% 23	EXA-04/01/23		962,500.05	M EUR	83.4315	% 30/04/13	88.114		803,028.23	45,069.06	0.00	848,097.29	0.22
DE0001142644 STRIP INT 04/01/31	EXA-04/01/31		185,490.	M EUR	64.782	% 30/04/13	67.991		120,164.13	5,952.38	0.00	126,116.51	0.03
DE0001142677 STRIP INT 04/01/34	EXA-04/01/34		456,990.	M EUR	59.7125	% 30/04/13	63.414		272,880.15	16,915.49	0.00	289,795.64	0.08
DE0001142685 STRIP INT 04/01/35	EXA-04/01/35		175,989.99	M EUR	58.61	% 30/04/13	61.915		103,147.73	5,816.47	0.00	108,964.20	0.03
DE0001142693 STRIP INT 04/01/36	EXA-04/01/36		176,990.	M EUR	57.209	% 30/04/13	60.503		101,254.21	5,830.05	0.00	107,084.26	0.03
DE0001143162 STRIP INT 04/07/13	EXA-04/07/13		1,402,615.77	M EUR	99.9761	% 30/04/13	100.		1,402,280.80	334.97	0.00	1,402,615.77	0.37
DE0001143170 STRIP INT 04/07/14	EXA-04/07/14		1,325,833.23	M EUR	99.8037	% 30/04/13	99.963		1,323,230.80	2,111.87	0.00	1,325,342.67	0.35
DE0001143188 STRIP INT 04/07/15	EXA-04/07/15		1,274,364.54	M EUR	99.4003	% 30/04/13	99.913		1,266,721.87	6,533.97	0.00	1,273,255.84	0.33
DE0001143196 STRIP INT 04/07/16	EXA-04/07/16		1,469,891.4	M EUR	98.5218	% 30/04/13	99.583		1,448,164.09	15,597.86	0.00	1,463,761.95	0.38
DE0001143204 STRIP INT 04/07/17	EXA-04/07/17		1,029,019.86	M EUR	97.3111	% 30/04/13	98.959		1,001,350.47	16,957.29	0.00	1,018,307.76	0.27
DE0001143212 STRIP INT 04/07/19	EXA-04/07/18		3,440,868.	M EUR	96.0255	% 30/04/13	97.845		3,304,109.42	62,607.87	0.00	3,366,717.29	0.88
DE0001143220 STRIP INT 04/01/19	EXA-04/07/19		2,309,941.98	M EUR	93.5795	% 30/04/13	96.671		2,161,632.16	71,411.85	0.00	2,233,044.01	0.59
DE0001143238 DBR STRIP 04/07/20	EXA-04/07/20		707,500.05	M EUR	93.9277	% 30/04/13	94.879		664,538.61	6,730.36	0.00	671,268.97	0.18
DE0001143246 STRIP INT 04/07/21	EXA-04/07/21		609,999.78	M EUR	91.8935	% 30/04/13	92.348		560,550.15	2,772.45	0.00	563,322.60	0.15
DE0001143253 ALLEMAGNE 0% 22	EXA-04/07/22		512,499.51	M EUR	89.1245	% 30/04/13	89.648		456,762.63	2,682.93	0.00	459,445.56	0.12
DE0001143261 STRIP INT 04/07/23	EXA-04/07/23		612,499.29	M EUR	86.026	% 30/04/13	86.825		526,908.51	4,894.00	0.00	531,802.51	0.14
DE0001143279 STRIP INT 04/01/24	EXA-04/07/24		2,821,018.59	M EUR	79.1138	% 30/04/13	84.536		2,231,814.75	152,961.53	0.00	2,384,776.28	0.63
DE0001143287 STRIP INT 04/07/25	EXA-04/07/25		1,715,395.73	M EUR	77.6314	% 30/04/13	82.031		1,331,685.15	75,471.12	0.00	1,407,156.27	0.37
DE0001143303 STRIP INT 04/07/27	EXA-04/07/27		2,356,649.31	M EUR	70.8423	% 30/04/13	76.651		1,669,504.25	136,891.01	0.00	1,806,395.26	0.47
DE000A1K0KM5 FMS WERTMAN 2.25% 14	EXA-14/07/14		500,000.	M EUR	102.869	% 30/04/13	102.602		514,345.00	-1,335.00	9,123.29	522,133.29	0.14
DE000A1MLU18 FMS WERTMA 1.625% 17	EXA-22/02/17		500,000.	M EUR	103.945	% 30/04/13	104.537		519,725.00	2,960.00	1,625.00	524,310.00	0.14
DE000A1RET15 KFW 0.875% 13/10/17	UST-13/10/17		4,655,000.	M EUR	101.198	% 30/04/13	102.06		4,710,766.90	40,126.10	24,768.34	4,775,661.34	1.25
DE000A1RET49 KFW 1.125% 15/01/20	EXA-15/01/20		192,000.	M EUR	98.725	% 30/04/13	101.628		189,552.00	5,573.76	656.88	195,782.64	0.05
DE000AAR0090 AAREAL BK 2.375% 14	EXA-03/02/14		323,000.	M EUR	101.9297	% 30/04/13	101.617		329,232.84	-1,009.93	1,933.58	330,156.49	0.09
DE000DHY1AA6 DEUTSCHE 4.25% 05/16	EXA-18/05/16		2,000.	M EUR	111.1075	% 30/04/13	111.285		2,222.15	3.55	82.21	2,307.91	0.00
DE000DXA1NB5 DEXIA KOMBK 1.625%13	EXA-21/10/13		100,000.	M EUR	101.0385	% 30/04/13	100.604		101,038.50	-434.50	877.05	101,481.05	0.03
DE000DXA1NP5 DEXIA KOM 2.75% 14	EXA-30/05/14		657,000.	M EUR	102.5564	% 30/04/13	102.465		673,795.66	-600.61	16,879.50	690,074.55	0.18
DE000NRW1X31 LAND NRW 3.5% 11/15	EXA-16/11/15		10,000.	M EUR	107.995	% 30/04/13	108.137		10,799.50	14.20	163.97	10,977.67	0.00
DE000NRW21B0 LAND NORDR 0.875% 17	EXA-04/12/17		643,000.	M EUR	100.749	% 30/04/13	101.042		647,816.07	1,883.99	2,358.40	652,058.46	0.17
DE000NWB2AM5 NRW.BANK 0.625 08/16	EXA-01/08/16		200,000.	M EUR	100.443	% 30/04/13	100.632		200,886.00	378.00	328.77	201,592.77	0.05
ES0413211170 BBVA 4.25 18/01/17	EXA-18/01/17		4,200,000.	M EUR	106.085	% 30/04/13	107.695		4,455,570.00	67,620.00	52,816.44	4,576,006.44	1.20
ES0413211386 BBVA 3.5 26/07/13	EXA-26/07/13		550,000.	M EUR	100.7745	% 30/04/13	100.701		554,259.50	-404.00	14,978.08	568,833.58	0.15
ES0413211410 BANCO BIL 4.125% 14	EXA-13/01/14		2,800,000.	M EUR	102.3631	% 30/04/13	102.381		2,866,167.75	500.25	35,757.53	2,902,425.53	0.76
ES0413440159 BANCO ESP 3.625% 13	EXA-04/06/13		5,400,000.	M EUR	100.3338	% 30/04/13	100.24		5,418,025.00	-5,065.00	180,197.26	5,593,157.26	1.47
ES0413440266 BANESTO 3.75% 06/16	EXA-17/06/16		4,900,000.	M EUR	102.0743	% 30/04/13	105.298		5,001,639.09	157,962.91	162,606.16	5,322,208.16	1.40
ES0413440308 BANCO 4.75% 24/01/17	UST-24/01/17		5,800,000.	M EUR	107.3817	% 30/04/13	109.287		6,228,141.00	110,505.00	76,989.04	6,415,635.04	1.69
ES0413495005 SANTANDER 3.875%16	EXA-23/03/16		1,800,000.	M EUR	104.5132	% 30/04/13	105.285		1,881,237.50	13,892.50	8,408.22	1,903,538.22	0.50
ES0413770001 B PASTOR 3.75 15	EXA-04/03/15		100,000.	M EUR	101.935	% 30/04/13	102.7		101,935.00	765.00	647.26	103,347.26	0.03
ES0413770019 BANCO PAST 3.875 13	EXA-20/09/13		300,000.	M EUR	100.8158	% 30/04/13	101.042		302,447.50	678.50	7,261.64	310,387.64	0.08
ES0413790017 B POPULAR 4 10/16	EXA-18/10/16		1,900,000.	M EUR	97.6157	% 30/04/13	104.352		1,854,697.50	127,990.50	41,643.84	2,024,331.84	0.53
ES0413790231 BANCO POP 3.75% 19	EXA-22/01/19		1,500,000.	M EUR	99.6645	% 30/04/13	102.239		1,494,967.50	38,617.50	16,027.40	1,549,612.40	0.41
ES0413860299 BANCO SABAD 4.25% 14	EXA-19/09/14		4,200,000.	M EUR	103.3757	% 30/04/13	103.69		4,341,777.50	13,202.50	111,990.41	4,466,970.41	1.17
ES0413860323 BANCO SAB 3.375% 18	EXA-23/01/18		400,000.	M EUR	102.828	% 30/04/13	102.725		411,312.00	-412.00	3,809.59	414,709.59	0.11

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935814 LYXOR ETF EUROMTS 3-5Y VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
ES0413900020 SCH 4 08/07/13	EXA-08/07/13		1,400,000.	M EUR	100.62	% 30/04/13	100.62		1,408,680.00	0.00	46,334.25	1,455,014.25	0.38
ES0413900111 SCH 3.5 06/02/14	EXA-06/02/14		400,000.	M EUR	102.0231	% 30/04/13	102.033		408,092.50	39.50	3,413.70	411,545.70	0.11
ES0413900244 BANCO SANT 4.375% 15	EXA-16/03/15		1,800,000.	M EUR	104.7335	% 30/04/13	105.261		1,885,203.00	9,495.00	11,003.42	1,905,701.42	0.50
ES0413900285 BCO SANT 3.25% 02/15	EXA-17/02/15		6,300,000.	M EUR	102.1479	% 30/04/13	103.134		6,435,315.00	62,127.00	43,754.79	6,541,196.79	1.72
ES0414843146 CJ GALICI 4.375 19	EXA-23/01/19		1,600,000.	M EUR	94.77	% 30/04/13	95.393		1,516,320.00	9,968.00	19,753.42	1,546,041.42	0.41
ES0414970238 CAIXA 3.375 06/14	EXA-30/06/14		150,000.	M EUR	102.2	% 30/04/13	102.518		153,300.00	477.00	4,299.66	158,076.66	0.04
ES0414970584 CAJA AHORR 3.125% 13	EXA-16/09/13		2,450,000.	M EUR	101.0199	% 30/04/13	100.947		2,474,988.35	-1,786.85	48,664.38	2,521,865.88	0.66
ES0414970659 CAIXA 5% 22/02/2016	EXA-22/02/16		950,000.	M EUR	108.597	% 30/04/13	108.432		1,031,671.50	-1,567.50	9,500.00	1,039,604.00	0.27
ES0414970667 LA CAIXA 4.75% 03/15	EXA-18/03/15		100,000.	M EUR	105.84	% 30/04/13	105.769		105,840.00	-71.00	637.67	106,406.67	0.03
ES0414970683 CAJA AHORR 5.125 16	EXA-27/04/16		2,550,000.	M EUR	109.1486	% 30/04/13	109.114		2,783,289.75	-882.75	3,222.43	2,785,629.43	0.73
ES0415309006 C GIPUZKO 4.375 14	EXA-05/11/14		200,000.	M EUR	101.5355	% 30/04/13	104.25		203,071.00	5,429.00	4,363.01	212,863.01	0.06
ES0440609206 CAIXABANK 3% 03/2018	EXA-22/03/18		1,100,000.	M EUR	100.302	% 30/04/13	102.433		1,103,322.00	23,441.00	4,068.49	1,130,831.49	0.30
EU000A1G0A99 EFSF 1.25% 05/02/18	EXA-05/02/18		892,000.	M EUR	101.7475	% 30/04/13	102.387		907,587.70	5,704.34	2,749.32	916,041.36	0.24
FR0000488132 DEXMA 5.25% 06/02/17	EXA-06/02/17		35,000.	M EUR	116.237	% 30/04/13	116.63		40,682.95	137.55	448.05	41,268.55	0.01
FR0010000448 SNCF 4.375% 10/07/18	EXA-10/07/18		50,000.	M EUR	116.2625	% 30/04/13	117.352		58,131.25	544.75	1,797.95	60,473.95	0.02
FR0010018275 CRH 4.25 10/14	EXA-25/10/14		5,357,348.	M EUR	106.225	% 30/04/13	105.92		5,690,840.26	-16,337.26	120,393.55	5,794,896.55	1.52
FR0010231357 DEXMA 3.125 09/15	EXA-15/09/15		82,000.	M EUR	106.0501	% 30/04/13	106.095		86,961.11	36.79	1,635.79	88,633.69	0.02
FR0010492025 DEXIA MUN 4.875% 17	EXA-03/07/17		1,098,000.	M EUR	116.115	% 30/04/13	116.525		1,274,942.70	4,501.80	45,021.76	1,324,466.26	0.35
FR0010539734 DEXMA 4.5 13/11/17	EXA-13/11/17		6,000.	M EUR	116.005	% 30/04/13	115.945		6,960.30	-3.60	128.71	7,085.41	0.00
FR0010687194 HOPIT DE PAR 4.92 21	EXA-12/11/21		150,000.	M EUR	125.4615	% 30/04/13	125.935		188,192.25	710.25	3,538.36	192,440.86	0.05
FR0010772988 SFEF 3.125 30/06/14	EXA-30/06/14		2,000.	M EUR	103.8725	% 30/04/13	103.458		2,077.45	-8.29	53.08	2,122.24	0.00
FR0010801068 DEXIA 3.50% 09/16	EXA-16/09/16		789,000.	M EUR	109.0775	% 30/04/13	109.44		860,621.47	2,860.13	17,552.55	881,034.15	0.23
FR0010809400 OAT 0% 25/04/2031	EXA-25/04/31		1,154,619.99	M EUR	56.4019	% 30/04/13	61.099		651,227.52	54,233.75	0.00	705,461.27	0.19
FR0010809418 OAT 0% 25/10/29	EXA-25/10/29		2,000.	M EUR	60.2865	% 30/04/13	64.401		1,205.73	82.29	0.00	1,288.02	0.00
FR0010809426 OAT 0% 25/04/32	EXA-25/04/32		8,750.	M EUR	54.4669	% 30/04/13	58.889		4,765.85	386.94	0.00	5,152.79	0.00
FR0010809434 OAT 0% 25/10/30	EXA-25/10/30		2,049,907.36	M EUR	57.9835	% 30/04/13	62.195		1,188,608.26	86,331.62	0.00	1,274,939.88	0.33
FR0010809442 OAT 0% 25/04/32	EXA-25/10/31		433,529.26	M EUR	56.2672	% 30/04/13	60.01		243,934.76	16,226.15	0.00	260,160.91	0.07
FR0010809475 OAT 0% 25/04/2034	EXA-25/04/34		968,750.	M EUR	50.1537	% 30/04/13	54.654		485,863.53	43,597.10	0.00	529,460.63	0.14
FR0010809962 OAT ST 0% 25/10/2034	EXA-25/10/34		72,000.	M EUR	49.293	% 30/04/13	53.632		35,490.96	3,124.08	0.00	38,615.04	0.01
FR0010920900 CA COV BOND 4% 07/25	EXA-16/07/25		5,250,000.	M EUR	118.2535	% 30/04/13	121.352		6,208,308.75	162,671.25	169,150.68	6,540,130.68	1.72
FR0010945956 DEXIA 2.75% 01/16	EXA-25/01/16		3,474,000.	M EUR	105.5664	% 30/04/13	105.856		3,667,376.31	10,061.13	26,435.71	3,703,873.15	0.97
FR0010945964 DEXIA 3.50 09/20	EXA-24/09/20		2,000.	M EUR	112.256	% 30/04/13	114.667		2,245.12	48.22	42.96	2,336.30	0.00
FR0011459684 CADES 1% 25/05/18	EXA-25/05/18		6,127,000.	M EUR	100.3767	% 30/04/13	100.75		6,150,080.75	22,871.75	5,371.61	6,178,324.11	1.62
IT0001247342 ITALY 0% 2024 STRIPS	EXA-01/11/24		564,000.	M EUR	59.3069	% 30/04/13	60.683		334,490.78	7,761.34	0.00	342,252.12	0.09
IT0001444378 BTP 6 05/31	UST-01/05/31		471,000.	M EUR	118.525	% 30/04/13	118.298		558,252.75	-1,069.17	383.96	557,567.54	0.15
IT0003242747 BTP 5.25 08/17	UST-01/08/17		589,000.	M EUR	108.1475	% 30/04/13	110.828		636,988.90	15,788.02	8,029.60	660,806.52	0.17
IT0003268809 ITALY 0% 2024	EXA-01/02/24		189,000.	M EUR	59.0585	% 30/04/13	63.592		111,620.57	8,568.31	0.00	120,188.88	0.03
IT0003268817 ITALY 0% 2024 STRIPS	EXA-01/08/24		326,000.	M EUR	58.0013	% 30/04/13	62.13		189,084.10	13,459.70	0.00	202,543.80	0.05
IT0003472336 ITALY 4.25 08/13	UST-01/08/13		131,000.	M EUR	101.601	% 30/04/13	100.95		133,097.31	-852.81	1,445.70	133,690.20	0.04
IT0003644769 BTP 4.50 02/20	UST-01/02/20		5,943,000.	M EUR	103.8619	% 30/04/13	107.64		6,172,511.25	224,533.95	69,444.45	6,466,489.65	1.70
IT0003844534 ITALY 3.75 08/15	UST-01/08/15		3,671,000.	M EUR	102.83	% 30/04/13	104.558		3,774,889.30	63,434.88	35,746.62	3,874,070.80	1.02
IT0004164775 ITALY BUONI PO 4% 17	UST-01/02/17		12,795,000.	M EUR	105.382	% 30/04/13	105.983		13,483,626.15	76,898.70	132,898.34	13,693,423.19	3.60
IT0004423957 BUONI POL 4.50% 2019	UST-01/03/19		4,000.	M EUR	104.8075	% 30/04/13	107.938		4,192.30	125.22	32.28	4,349.80	0.00
IT0004513641 BTPS 5% 01/03/25	UST-01/03/25		62,000.	M EUR	102.82	% 30/04/13	108.878		63,748.40	3,755.96	555.98	68,060.34	0.02
IT0004603434 INTESA SANP 3.25% 17	EXA-28/04/17		600,000.	M EUR	106.4	% 30/04/13	106.57		638,400.00	1,020.00	427.40	639,847.40	0.17
IT0004639081 BANCA CARIG 2.375 13	EXA-25/09/13		6,090,000.	M EUR	100.5141	% 30/04/13	100.538		6,121,309.70	1,454.50	88,367.57	6,211,131.77	1.63
IT0004648603 UNICRED 3.375% 10/17	EXA-31/10/17		50,000.	M EUR	106.43	% 30/04/13	107.95		53,215.00	760.00	864.55	54,839.55	0.01
IT0004680648 BANCO POP 3.875% 14	EXA-31/03/14		1,169,000.	M EUR	102.155	% 30/04/13	102.202		1,194,191.95	549.43	4,467.82	1,199,209.20	0.31

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935814 LYXOR ETF EUROMTS 3-5Y VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
IT0004690126 INTESA SP 4.375 0816	EXA-16/08/16		1,000,000.	M EUR	110.0665	% 30/04/13	110.073		1,100,665.00	65.00	31,523.97	1,132,253.97	0.30
IT0004735152 BTPei 3.1% 26	UST-15/09/26		2,925,000.	M EUR	101.0729	% 30/04/13	103.868		2,956,381.84	225,035.80	13,417.02	3,194,834.66	0.84
IT0004820426 BTPS 4.75% 01/06/17	UST-01/06/17		253,000.	M EUR	106.705	% 30/04/13	108.498		269,963.65	4,536.29	5,150.36	279,650.30	0.07
IT0004848658 ITALY BTPS 0% STR 21	EXA-01/08/21		292,505.3	M EUR	71.568	% 30/04/13	75.137		209,340.18	10,439.53	0.00	219,779.71	0.06
IT0004848708 ITALY BTPS 0% 08/23	EXA-01/08/23		189,000.	M EUR	61.4875	% 30/04/13	66.488		116,211.38	9,450.94	0.00	125,662.32	0.03
IT0004852189 INTESA SP 3.75% 19	EXA-25/09/19		1,100,000.	M EUR	110.3805	% 30/04/13	110.782		1,214,185.50	4,416.50	25,202.05	1,243,804.05	0.33
IT0004907843 ITALY BTP 3.5 06/18	UST-01/06/18		2,670,000.	M EUR	102.0842	% 30/04/13	103.253		2,725,647.80	31,207.30	8,728.85	2,765,583.95	0.73
SI0002102794 SLOVENIA 4.375% 2019	EXA-06/02/19		652,000.	M EUR	92.55	% 30/04/13	97.268		603,426.00	30,761.36	6,955.41	641,142.77	0.17
SI0002102935 SLOVENIA 4.375 14	EXA-02/04/14		2,000.	M EUR	100.	% 30/04/13	101.332		2,000.00	26.64	8.15	2,034.79	0.00
SI0002102984 SLOVENIA 4.625% 0924	EXA-09/09/24		1,896,000.	M EUR	85.2	% 30/04/13	90.489		1,615,392.00	100,279.44	57,418.93	1,773,090.37	0.47
SI0002103164 REP SLOVEN 5.125 26	EXA-30/03/26		288,000.	M EUR	86.5	% 30/04/13	93.249		249,120.00	19,437.12	1,496.22	270,053.34	0.07
SK4120008301 SLOVAKIA 4.625% 17	EXA-19/01/17		218,000.	M EUR	113.511	% 30/04/13	112.709		247,453.98	-1,748.36	2,955.69	248,661.31	0.07
XS0135547908 RATP 5.25% 18/09/13	EXA-18/09/13		2,000.	M EUR	102.25	% 30/04/13	101.839		2,045.00	-8.22	66.16	2,102.94	0.00
XS0332106805 RFF 4.45 27/11/17	EXA-27/11/17		4,242,000.	M EUR	115.9415	% 30/04/13	116.555		4,918,238.43	26,024.67	82,748.05	5,027,011.15	1.32
XS0429894529 LEASEPLAN 3.25 05/14	EXA-22/05/14		101,000.	M EUR	104.48	% 30/04/13	103.278		105,524.80	-1,214.02	3,138.61	107,449.39	0.03
XS0480266484 DEXIA CL 2.625%01/14	EXA-21/01/14		1,999,000.	M EUR	101.8964	% 30/04/13	101.705		2,036,907.98	-3,825.03	15,095.19	2,048,178.14	0.54
XS0544644957 EIB 3% 28/09/22	EXA-28/09/22		327,000.	M EUR	108.69	% 30/04/13	113.11		355,416.30	14,453.40	5,912.88	375,782.58	0.10
XS0613543957 INST CRED 5% 07/2016	EXA-05/07/16		31,000.	M EUR	101.1925	% 30/04/13	107.485		31,369.68	1,950.67	1,295.21	34,615.56	0.01
XS0633097299 ICO 3.875% 16/05/13	EXA-16/05/13		1,238,000.	M EUR	100.8275	% 30/04/13	100.115		1,248,244.45	-8,820.75	46,658.18	1,286,081.88	0.34
XS0706261368 NED WATERSBK 3% 23	EXA-16/11/23		142,000.	M EUR	111.0295	% 30/04/13	111.719		157,661.89	979.09	1,995.78	160,636.76	0.04
Fixed-rate bonds NMR or ass.													
						TOTAL (EUR)			165,052,012.71	2,601,153.39	2,017,696.14	169,670,862.24	44.57
Other bonds (indexed, equity interests) NMR or ass.													
Indexed bonds NMR or ass.													
FR0000186413 OATi 3.40 25/07/29	EXA-25/07/29		2,871,743.	M EUR	186.9987	% 30/04/13	150.248		5,370,120.66	-14,152.04	94,636.86	5,450,605.48	1.43
FR0000492308 CADESi 3.15 07/13	EXA-25/07/13		101,000.	M EUR	128.3027	% 29/04/13	101.426		129,585.72	-1,884.72	3,096.76	130,797.76	0.03
FR0010050559 OATei 2.25 07/20	EXA-25/07/20		9,303,103.	M EUR	144.168	% 30/04/13	120.503		13,412,095.34	95,570.15	196,932.30	13,704,597.79	3.60
FR0010235176 OAT 1 25/07/17	EXA-25/07/17		1,925,208.	M EUR	122.1839	% 30/04/13	108.697		2,352,293.66	-1,794.81	16,884.75	2,367,383.60	0.62
FR0011003672 CAISSE AMORT 1.5 21	EXA-25/07/21		101,000.	M EUR	116.5489	% 30/04/13	114.006		117,714.41	2,101.97	1,230.93	121,047.31	0.03
FR0011198787 CADES 1.5 INFL 24	EXA-25/07/24		27,000.	M EUR	113.7527	% 10/12/12	111.578		30,713.22	26.81	322.68	31,062.71	0.01
Other bonds (indexed, equity interests) NMR or ass.													
						TOTAL (EUR)			21,412,523.01	79,867.36	313,104.28	21,805,494.65	5.73
Bonds zero coupons NMR or ass.													
BE0008049950 BELGIQUE 0% STRIP 16	EXA-28/03/16		1,246,156.74	M EUR	97.9355	% 30/04/13	99.202		1,220,429.90	15,782.51	0.00	1,236,212.41	0.32
BE0008051972 BELGIQUE 0% STRIP 17	EXA-28/03/17		244,050.39	M EUR	96.0625	% 30/04/13	97.907		234,440.85	4,501.57	0.00	238,942.42	0.06
BE0008052012 BELGIQUE 0% STRIP 18	EXA-28/03/18		74,987.55	M EUR	94.4311	% 30/04/13	96.534		70,811.56	1,576.92	0.00	72,388.48	0.02
BE0008053028 BELGIQUE 0% STRIP 19	EXA-28/03/19		69,906.5	M EUR	91.5942	% 30/04/13	94.408		64,030.32	1,967.01	0.00	65,997.33	0.02
BE0008054034 BELGIQUE 0% STRIP 20	EXA-28/03/20		2,184,182.82	M EUR	88.241	% 30/04/13	91.695		1,927,344.08	75,442.36	0.00	2,002,786.44	0.53
BE0008055049 BELGIQUE 0% STRIP 21	EXA-28/03/21		769,801.85	M EUR	78.4661	% 30/04/13	88.762		604,033.82	79,257.70	0.00	683,291.52	0.18
BE0008057060 BELGIQUE 0% STRIP 23	EXA-28/03/23		1,409,765.94	M EUR	77.429	% 30/04/13	82.209		1,091,567.67	67,386.81	0.00	1,158,954.48	0.30
BE0008058076 BELGIUM 0% 28/03/24	EXA-28/03/24		12,875,312.62	M EUR	66.5351	% 30/04/13	79.116		8,566,599.43	1,619,832.90	0.00	10,186,432.33	2.68
BE0008059082 BELGIQUE 0% STRIP 25	EXA-28/03/25		1,106,105.55	M EUR	67.5434	% 30/04/13	76.045		747,100.78	94,037.19	0.00	841,137.97	0.22
BE0008062110 BELGIQUE 0% STRIP 27	EXA-28/03/27		191,250.	M EUR	61.6965	% 30/04/13	70.242		117,994.56	16,343.27	0.00	134,337.83	0.04
BE0008063126 BELGIQUE 0% STRIP 28	EXA-28/03/28		812,592.36	M EUR	64.7643	% 30/04/13	67.738		526,269.56	24,164.25	0.00	550,433.81	0.14
BE0008065147 BELGIUM 0% 28/03/30	EXA-28/03/30		191,250.	M EUR	54.019	% 30/04/13	62.923		103,311.34	17,028.90	0.00	120,340.24	0.03
BE0008086358 BELGIQUE 0% STRIP 22	EXA-28/09/22		324,990.	M EUR	79.4022	% 30/04/13	83.57		258,049.21	13,544.93	0.00	271,594.14	0.07

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935814 LYXOR ETF EUROMTS 3-5Y VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	→ STOCK MARKET VALUE	PRCT NET SHARE
BE0008113624 BGB 0% 28/09/21	EXA-28/09/21		1,251,387.79	M EUR	74.6785	% 30/04/13	87.291		934,517.62	157,831.30	0.00	1,092,348.92	0.29
DE0001108504 BUNDERSREPUB 0% 39	EXA-04/07/39		2,908,990.	M EUR	55.482	% 30/04/13	56.789		1,613,965.80	38,020.53	0.00	1,651,986.33	0.43
DE0001108520 BUND STRIP 0% 01/18	EXA-04/01/18		197,869.23	M EUR	97.051	% 30/04/13	98.684		192,034.07	3,231.20	0.00	195,265.27	0.05
DE0001108538 BUNDESREP DEUT 0% 18	EXA-04/07/18		517,425.48	M EUR	97.1929	% 30/04/13	98.17		502,901.04	5,055.55	0.00	507,956.59	0.13
DE0001108595 ALLEMAGNE 0% 42 STRI	EXA-04/07/42		2,098,000.01	M EUR	51.9704	% 30/04/13	53.647		1,090,338.26	35,175.81	0.00	1,125,514.07	0.30
DE0001108645 ALLEMAGNE 0% 01/22	EXA-04/01/22		676,990.	M EUR	89.343	% 30/04/13	91.607		604,843.18	15,327.05	0.00	620,170.23	0.16
DE0001142008 DBR 0% 04/01/2024	EXA-04/01/24		100,212.84	M EUR	85.542	% 30/04/13	86.22		85,724.07	679.44	0.00	86,403.51	0.02
DE0001142073 BUNDESREPUB 0% 2028	EXA-04/07/28		812,439.81	M EUR	73.725	% 30/04/13	74.63		598,971.25	7,352.58	0.00	606,323.83	0.16
DE0001142248 ALLEMAGNE 0% 14 STRI	EXA-04/07/14		398,989.99	M EUR	100.079	% 30/04/13	99.991		399,305.19	-351.11	0.00	398,954.08	0.10
DE0001142503 DBR 0% 04/01/17	EXA-01/04/17		6,685,805.22	M EUR	98.6477	% 30/04/13	99.358		6,595,389.54	47,492.81	0.00	6,642,882.35	1.74
DE0001142511 ALLEMAGNE 0% 18 STRI	EXA-04/01/18		3,057,953.37	M EUR	95.8573	% 30/04/13	98.482		2,931,270.64	80,263.00	0.00	3,011,533.64	0.79
DE0001142529 BUNDERSREPUB 0% 19	EXA-04/01/19		1,794,249.87	M EUR	95.4343	% 30/04/13	97.27		1,712,330.05	32,936.80	0.00	1,745,266.85	0.46
DE0001142537 BUND 0% 04/01/20	EXA-04/01/20		8,441,500.11	M EUR	91.8355	% 30/04/13	95.8		7,752,293.83	334,663.28	0.00	8,086,957.11	2.12
DE0001142545 BUND 0% 04/01/2021	EXA-04/01/21		5,102,234.82	M EUR	89.1945	% 30/04/13	93.735		4,550,912.84	231,666.97	0.00	4,782,579.81	1.26
DE0001142552 BUNDESREP DEUT 0% 22	EXA-04/01/22		4,943,749.77	M EUR	86.3102	% 30/04/13	90.981		4,266,958.21	230,914.77	0.00	4,497,872.98	1.18
DE0001142578 DBR 0% 04/01/24	EXA-04/01/24		4,536,338.82	M EUR	77.5198	% 30/04/13	85.903		3,516,561.16	380,289.98	0.00	3,896,851.14	1.02
DE0001142586 ALLEMAGNE 0% 25 STRI	EXA-04/01/25		2,082,731.88	M EUR	79.7977	% 30/04/13	83.512		1,661,971.46	77,359.59	0.00	1,739,331.05	0.46
DE0001142594 DBR 0% 04/01/26	EXA-04/01/26		184,435.89	M EUR	75.9075	% 30/04/13	80.377		140,000.67	8,243.37	0.00	148,244.04	0.04
DE0001142602 DBR 0% 04/01/27	EXA-04/01/27		354,679.5	M EUR	76.6625	% 30/04/13	77.743		271,906.17	3,832.31	0.00	275,738.48	0.07
DE0001142610 BUNDESREPUB 0% 2028	EXA-04/01/28		1,406,250.03	M EUR	71.1635	% 30/04/13	75.102		1,000,736.74	55,385.16	0.00	1,056,121.90	0.28
DE0001142628 BUNDESREPUB 0% 2029	EXA-04/01/29		6,777,250.01	M EUR	68.528	% 30/04/13	73.064		4,644,313.89	307,416.06	0.00	4,951,729.95	1.30
DE0001143378 BUNDESREPUB 0% 2034	EXA-04/07/34		551,297.	M EUR	58.0915	% 30/04/13	62.593		320,256.70	24,816.63	0.00	345,073.33	0.09
DE0001143394 BUNDESREPUB 0% 2036	EXA-04/07/36		342,134.59	M EUR	58.826	% 30/04/13	59.823		201,264.09	3,411.09	0.00	204,675.18	0.05
DE0001143402 BUNDESREPUB 0% 2037	EXA-04/07/37		479,750.	M EUR	57.481	% 30/04/13	58.575		275,765.10	5,248.46	0.00	281,013.56	0.07
DE0001143410 BUNDESREPUB 0% 2038	EXA-04/07/38		379,750.	M EUR	56.0965	% 30/04/13	57.229		213,026.46	4,300.67	0.00	217,327.13	0.06
DE0001143428 BUND STRIP 0% 07/39	EXA-04/07/39		479,750.	M EUR	55.587	% 30/04/13	56.109		266,678.63	2,504.30	0.00	269,182.93	0.07
DE0001143436 BUND STRIP 0% 07/40	EXA-04/07/40		479,750.	M EUR	54.1665	% 30/04/13	54.802		259,863.78	3,048.82	0.00	262,912.60	0.07
DE0001143451 BUND STRIP 0% 07/42	EXA-04/07/42		100,000.	M EUR	50.975	% 30/04/13	52.79		50,975.00	1,815.00	0.00	52,790.00	0.01
ES0000011918 SPGB 0% 31/01/2017	EXA-31/01/17		100,000.	M EUR	82.51	% 30/04/13	90.182		82,510.00	7,672.00	0.00	90,182.00	0.02
ES0000011942 SPGB 0% 31/01/2020	EXA-31/01/20		100,000.	M EUR	67.6015	% 30/04/13	78.556		67,601.50	10,954.50	0.00	78,556.00	0.02
ES00000122A3 SPGB 0% 31/10/17	EXA-31/10/17		3,167,000.	M EUR	72.949	% 30/04/13	87.436		2,310,294.83	458,803.29	0.00	2,769,098.12	0.73
ES00000122B1 SPGB 0% 31/10/2018	EXA-31/10/18		607,000.	M EUR	68.8575	% 30/04/13	83.714		417,965.03	90,178.95	0.00	508,143.98	0.13
ES0000012353 SPAIN STRIPS 0% 14	EXA-30/07/14		1,348,789.	M EUR	94.9217	% 30/04/13	98.419		1,280,293.43	47,171.22	0.00	1,327,464.65	0.35
ES0000012601 SPAIN 0% STRIP 07/15	EXA-30/07/15		600,000.	M EUR	91.6036	% 30/04/13	95.554		549,621.82	23,702.18	0.00	573,324.00	0.15
ES0000012619 SPAIN 0% STRIP 07/16	EXA-30/07/16		400,000.	M EUR	86.6728	% 30/04/13	92.119		346,691.20	21,784.80	0.00	368,476.00	0.10
ES0000012650 SPAIN 0% STRIP 07/20	EXA-30/07/20		100,000.	M EUR	66.9385	% 30/04/13	76.461		66,938.50	9,522.50	0.00	76,461.00	0.02
ES0000012742 BON Y OBLIG 0% 2029	EXA-30/07/29		488,000.	M EUR	33.0136	% 30/04/13	46.635		161,106.44	66,472.36	0.00	227,578.80	0.06
ES0000012767 SPGB 0% 30/07/2031	EXA-30/07/31		600,000.	M EUR	33.0642	% 30/04/13	42.118		198,385.20	54,322.80	0.00	252,708.00	0.07
ES0000012775 SPAIN 0% STRIP 0732	EXA-30/07/32		3,110,000.	M EUR	27.9382	% 30/04/13	39.638		868,876.50	363,865.30	0.00	1,232,741.80	0.32
FR0010809459 OAT 0% 25/04/2033	EXA-25/04/33		968,750.	M EUR	52.4502	% 30/04/13	56.75		508,111.53	41,654.10	0.00	549,765.63	0.14
FR0010809525 OAT STRIP 25/10/2013	EXA-25/10/13		400,000.	M EUR	99.9845	% 30/04/13	99.987		399,937.95	10.05	0.00	399,948.00	0.11
FR0010809616 FRANCE OAT 0% 04/15	EXA-25/04/15		219,570.34	M EUR	99.5359	% 30/04/13	99.774		218,551.37	522.74	0.00	219,074.11	0.06
FR0010809673 OAT 0% 25/04/2036	EXA-25/04/36		819,999.99	M EUR	46.4125	% 30/04/13	50.745		380,582.50	35,526.49	0.00	416,108.99	0.11
FR0010809756 OAT 0% 25/10/2015	EXA-25/10/15		112,500.	M EUR	99.4389	% 30/04/13	99.581		111,868.74	159.89	0.00	112,028.63	0.03
FR0010809764 OAT 0% 25/10/2020	EXA-25/10/20		112,500.	M EUR	90.7276	% 30/04/13	91.102		102,068.59	421.16	0.00	102,489.75	0.03
FR0010809772 FRANCE OAT 0% 04/16	EXA-25/04/16		204,500.01	M EUR	98.5675	% 30/04/13	99.207		201,570.44	1,307.88	0.00	202,878.32	0.05
FR0010809798 OAT STRIP 25/10/2016	EXA-25/10/16		1,585,997.	M EUR	98.408	% 30/04/13	98.704		1,560,747.33	4,695.15	0.00	1,565,442.48	0.41
FR0010809822 FRANCE OAT 0% 04/17	EXA-25/04/17		8,864,390.11	M EUR	98.1084	% 30/04/13	98.135		8,696,715.03	2,354.20	0.00	8,699,069.23	2.28

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935814 LYXOR ETF EUROMTS 3-5Y VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
FR0010809848 OAT 0% 25/10/2021	EXA-25/10/21		112,500.	M EUR	87.407	% 30/04/13	87.959		98,332.92	620.96	0.00	98,953.88	0.03
FR0010809855 OAT 0% 25/10/2017	EXA-25/10/17		579,499.99	M EUR	96.9272	% 30/04/13	97.42		561,693.16	2,855.73	0.00	564,548.89	0.15
FR0010809897 OAT 0% 25/10/2022	EXA-25/10/22		362,500.	M EUR	83.7903	% 30/04/13	84.566		303,739.75	2,812.00	0.00	306,551.75	0.08
FR0010809921 OAT 0% 25/04/2023	EXA-25/04/23		218,000.	M EUR	79.1445	% 30/04/13	82.265		172,535.01	6,802.69	0.00	179,337.70	0.05
FR0010809970 OAT 0% 25/10/19	EXA-25/10/19		2,432,295.	M EUR	90.0097	% 30/04/13	93.75		2,189,301.66	90,974.90	0.00	2,280,276.56	0.60
FR0010810002 OAT 0% 25/04/2024	EXA-25/04/24		1,188,750.	M EUR	75.2396	% 30/04/13	79.388		894,410.42	49,314.43	0.00	943,724.85	0.25
FR0010810010 OAT 0% 25/10/2035	EXA-25/10/35		1,120,000.	M EUR	47.4915	% 30/04/13	51.65		531,904.80	46,575.20	0.00	578,480.00	0.15
FR0010810044 OAT 0% 25/10/2036	EXA-25/10/36		71,990.	M EUR	45.925	% 30/04/13	49.811		33,061.41	2,797.53	0.00	35,858.94	0.01
FR0010810069 OAT 0% 25/04/2025	EXA-25/04/25		368,750.	M EUR	72.6653	% 30/04/13	76.371		267,953.44	13,664.62	0.00	281,618.06	0.07
FR0010810077 OAT 0% 25/04/2037	EXA-25/10/37		36,990.	M EUR	44.5202	% 30/04/13	48.066		16,468.02	1,311.59	0.00	17,779.61	0.00
FR0010810093 OAT 0% 25/10/2025	EXA-25/10/25		3,776,426.99	M EUR	72.3809	% 30/04/13	74.941		2,733,413.12	96,679.03	0.00	2,830,092.15	0.74
FR0010810127 OAT 0% 25/04/2026	EXA-25/04/26		152,270.	M EUR	70.705	% 30/04/13	73.954		107,662.50	4,947.26	0.00	112,609.76	0.03
FR0010810135 OAT 0% 25/10/2026	EXA-25/10/26		2,399,749.98	M EUR	68.153	% 30/04/13	72.655		1,635,500.72	108,037.63	0.00	1,743,538.35	0.46
FR0010810168 OAT 0% 25/04/2027	EXA-25/04/27		850,750.	M EUR	66.4204	% 30/04/13	71.316		565,071.75	41,649.12	0.00	606,720.87	0.16
FR0010810176 OAT 0% 25/10/2027	EXA-25/10/27		2,525,750.46	M EUR	65.5265	% 30/04/13	70.041		1,655,036.80	114,024.08	0.00	1,769,060.88	0.46
FR0010810184 OAT 0% 25/04/2028	EXA-25/04/28		618,750.	M EUR	63.3483	% 30/04/13	68.358		391,967.29	30,997.84	0.00	422,965.13	0.11
FR0010810218 OAT 0% 25/04/2029	EXA-25/04/29		1,375,955.08	M EUR	64.5311	% 30/04/13	65.668		887,919.04	15,643.14	0.00	903,562.18	0.24
IT0001247128 ITALY BTPS 0% 11/13	EXA-01/11/13		2,486,000.	M EUR	99.457	% 30/04/13	99.721		2,472,500.77	6,563.29	0.00	2,479,064.06	0.65
IT0001247136 ITALY BTPS 0% 05/14	EXA-01/05/14		4,010,000.	M EUR	98.3449	% 30/04/13	99.262		3,943,629.81	36,776.39	0.00	3,980,406.20	1.05
IT0001247144 ITALY BTPS STRIP 14	EXA-01/11/14		2,328,000.	M EUR	97.0756	% 30/04/13	98.371		2,259,918.80	30,158.08	0.00	2,290,076.88	0.60
IT0001247151 ITALY 0% 01/05/2015	EXA-01/05/15		3,002,000.	M EUR	95.5583	% 30/04/13	96.907		2,868,660.81	40,487.33	0.00	2,909,148.14	0.76
IT0001247177 ITALY 0% 01/05/2016	EXA-01/05/16		2,647,000.	M EUR	92.1518	% 30/04/13	94.127		2,439,257.94	52,283.75	0.00	2,491,541.69	0.65
IT0001247185 ITALY BTPS STRIP 16	EXA-01/11/16		3,982,000.	M EUR	90.241	% 30/04/13	92.308		3,593,395.97	82,308.59	0.00	3,675,704.56	0.97
IT0001247219 ITALY 0% 01/05/2018	EXA-01/05/18		2,597,000.	M EUR	83.021	% 30/04/13	86.457		2,156,056.41	89,231.88	0.00	2,245,288.29	0.59
IT0001247227 ITALY BTPS STRIP 18	EXA-01/11/18		2,813,000.	M EUR	81.7274	% 30/04/13	84.683		2,298,992.42	83,140.37	0.00	2,382,132.79	0.63
IT0001247235 ITALY 0% 01/05/2019	EXA-01/05/19		3,154,000.	M EUR	79.4217	% 30/04/13	82.546		2,504,961.25	98,539.59	0.00	2,603,500.84	0.68
IT0001247243 ITALY BTPS STRIP 19	EXA-01/11/19		1,092,000.	M EUR	76.7885	% 30/04/13	80.937		838,529.98	45,302.06	0.00	883,832.04	0.23
IT0001247250 ITALY BTPS STRIP 20	EXA-01/05/20		2,000.	M EUR	78.025	% 30/04/13	78.563		1,560.50	10.76	0.00	1,571.26	0.00
IT0001247268 ITALY BTPS STRIP 20	EXA-01/11/20		1,528,000.	M EUR	74.0579	% 30/04/13	77.056		1,131,604.11	45,811.57	0.00	1,177,415.68	0.31
IT0001247276 ITALY BTPS 0% 05/21	EXA-01/05/21		1,677,000.	M EUR	72.5572	% 30/04/13	74.962		1,216,783.41	40,329.33	0.00	1,257,112.74	0.33
IT0001247284 ITALY BTPS STRIP 21	EXA-01/11/21		1,916,000.	M EUR	70.596	% 30/04/13	73.39		1,352,618.86	53,533.54	0.00	1,406,152.40	0.37
IT0001247292 ITALY STRIP 0% 05/22	EXA-01/05/22		2,269,000.	M EUR	65.4029	% 30/04/13	70.642		1,483,992.24	118,874.74	0.00	1,602,866.98	0.42
IT0001247334 ITALY BTPS 0% 2024	EXA-01/05/24		760,000.	M EUR	60.7503	% 30/04/13	62.959		461,702.54	16,785.86	0.00	478,488.40	0.13
IT0001247359 ITALY 0% 2025 STRIPS	EXA-01/05/25		782,000.	M EUR	54.6782	% 30/04/13	59.485		427,583.32	37,589.38	0.00	465,172.70	0.12
IT0001247367 ITALY 0% 01/11/25	EXA-01/11/25		396,000.	M EUR	51.4486	% 30/04/13	57.565		203,736.38	24,221.02	0.00	227,957.40	0.06
IT0001247375 ITALY 0% 01/05/26	EXA-01/05/26		46,000.	M EUR	52.4414	% 30/04/13	56.344		24,123.03	1,795.21	0.00	25,918.24	0.01
IT0001247391 ITALY 0% 01/05/27	EXA-01/05/27		211,000.	M EUR	46.2776	% 30/04/13	53.131		97,645.75	14,460.66	0.00	112,106.41	0.03
IT0001312781 BUONI ORDINARI 0% 28	EXA-01/05/28		284,000.	M EUR	43.5271	% 30/04/13	49.835		123,616.97	17,914.43	0.00	141,531.40	0.04
IT0001312799 BUONI ORDINARI 0% 28	EXA-01/11/28		290,000.	M EUR	44.1995	% 30/04/13	48.556		128,178.55	12,633.85	0.00	140,812.40	0.04
IT0001464194 BUONI PIOLENNALI ST	EXA-01/05/30		2,534,000.	M EUR	38.5021	% 30/04/13	44.674		975,642.45	156,396.71	0.00	1,132,039.16	0.30
IT0001464202 BUONI PIOLENNALI ST	EXA-01/11/30		179,000.	M EUR	39.8025	% 30/04/13	43.349		71,246.48	6,348.23	0.00	77,594.71	0.02
IT0003246375 ITALY BTPS 0% 02/14	EXA-01/02/14		2,053,000.	M EUR	99.0678	% 30/04/13	99.504		2,033,862.11	8,955.01	0.00	2,042,817.12	0.54
IT0003268585 BUONI POLIENNA 0% 19	EXA-01/08/19		1,323,000.	M EUR	77.7835	% 30/04/13	81.932		1,029,075.98	54,884.38	0.00	1,083,960.36	0.28
IT0003268635 BUONI POLIENNA 0% 20	EXA-01/08/20		188,000.	M EUR	73.6855	% 30/04/13	77.663		138,528.74	7,477.70	0.00	146,006.44	0.04
IT0003268676 ITALY BTPS STRIP 21	EXA-01/02/21		188,000.	M EUR	72.395	% 30/04/13	76.449		136,102.60	7,621.52	0.00	143,724.12	0.04
IT0003268726 ITALY BTPS STRIP 22	EXA-01/02/22		189,000.	M EUR	67.2915	% 30/04/13	71.402		127,180.94	7,768.84	0.00	134,949.78	0.04
IT0003268742 BUONI POLIENNA 0% 22	EXA-01/08/22		189,000.	M EUR	64.338	% 30/04/13	68.773		121,598.82	8,382.15	0.00	129,980.97	0.03
IT0003268775 BUONI POLIENNA 0% 23	EXA-01/02/23		339,000.	M EUR	57.7984	% 30/04/13	66.617		195,936.69	29,894.94	0.00	225,831.63	0.06

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935814 LYXOR ETF EUROMTS 3-5Y VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
IT0003268825 ITALY 0% 2025 STRIPS	EXA-01/02/25		189,000.	M EUR	53.506	% 30/04/13	60.659		101,126.34	13,519.17	0.00	114,645.51	0.03
IT0003268833 ITALY 0% 01/08/25	EXA-01/08/25		345,000.	M EUR	53.0794	% 30/04/13	59.248		183,123.80	21,281.80	0.00	204,405.60	0.05
IT0003268841 ITALY 0% 01/02/26	EXA-01/02/26		638,000.	M EUR	51.355	% 30/04/13	57.726		327,644.68	40,647.20	0.00	368,291.88	0.10
IT0003268858 ITALY BTPS 0% 08/26	EXA-01/08/26		664,000.	M EUR	49.5816	% 30/04/13	55.851		329,221.55	41,629.09	0.00	370,850.64	0.10
IT0003268874 ITALY 0% 01/02/27	EXA-01/02/27		570,000.	M EUR	48.0831	% 30/04/13	54.152		274,073.57	34,592.83	0.00	308,666.40	0.08
IT0003268882 ITALY 0% 01/08/27	EXA-01/08/27		1,072,000.	M EUR	47.838	% 30/04/13	52.04		512,823.63	45,045.17	0.00	557,868.80	0.15
IT0003268890 BUONI PIOLENNALI ST	EXA-01/02/28		654,000.	M EUR	46.6339	% 30/04/13	50.68		304,985.82	26,461.38	0.00	331,447.20	0.09
IT0003268908 BUONI ORDINARI 0% 28	EXA-01/08/28		824,000.	M EUR	45.4358	% 30/04/13	49.226		374,390.57	31,231.67	0.00	405,622.24	0.11
IT0003268924 BUONI PIOLENNALI ST	EXA-01/02/29		1,184,000.	M EUR	44.2347	% 30/04/13	47.918		523,739.15	43,609.97	0.00	567,349.12	0.15
IT0003268932 BUONI PIOLENNALI ST	EXA-01/08/29		1,139,000.	M EUR	43.0716	% 30/04/13	46.812		490,585.86	42,602.82	0.00	533,188.68	0.14
IT0003268957 BUONI PIOLENNALI ST	EXA-01/02/30		1,114,000.	M EUR	41.912	% 30/04/13	45.686		466,899.95	42,042.09	0.00	508,942.04	0.13
IT0003268973 BUONI PIOLENNALI ST	EXA-01/08/30		189,000.	M EUR	39.1305	% 30/04/13	44.003		73,956.65	9,209.02	0.00	83,165.67	0.02
IT0003268999 BUONI ORDINARI 0% 31	EXA-01/02/31		640,000.	M EUR	38.5226	% 30/04/13	42.578		246,544.88	25,954.32	0.00	272,499.20	0.07
IT0003269013 ITALY BTPS STRIP 31	EXA-01/08/31		683,000.	M EUR	37.3235	% 30/04/13	41.421		254,919.78	27,985.65	0.00	282,905.43	0.07
IT0003269021 ITALY BTPS STRIP 32	EXA-01/02/32		1,214,000.	M EUR	36.9676	% 30/04/13	40.178		448,786.95	38,973.97	0.00	487,760.92	0.13
IT0003269039 ITALY BTPS 0% 08/32	EXA-01/08/32		620,000.	M EUR	35.2677	% 30/04/13	39.272		218,659.58	24,826.82	0.00	243,486.40	0.06
IT0004848435 ITALY BTPS HYB 0% 23	EXA-01/11/23		583,000.	M EUR	63.3655	% 30/04/13	64.536		369,420.87	6,824.01	0.00	376,244.88	0.10
IT0004848443 ITALY BTPS HYB 0% 26	EXA-01/11/26		56,000.	M EUR	50.9723	% 30/04/13	54.724		28,544.50	2,100.94	0.00	30,645.44	0.01
IT0004848484 ITALY BTPS HYB 0% 29	EXA-01/11/29		56,000.	M EUR	43.2259	% 30/04/13	46.561		24,206.50	1,867.66	0.00	26,074.16	0.01
IT0004848500 ITALY BTPS HYD 0% 17	EXA-01/08/17		881,000.	M EUR	86.7839	% 30/04/13	89.547		764,565.79	24,343.28	0.00	788,909.07	0.21
IT0004848559 ITALY BTPS 0% 08/13	EXA-01/08/13		7,625,000.	M EUR	99.6677	% 30/04/13	99.929		7,599,658.83	19,927.42	0.00	7,619,586.25	2.00
IT0004848609 ITALY BTPS 0% 08/14	EXA-01/08/14		2,136,000.	M EUR	97.6975	% 30/04/13	98.799		2,086,817.75	23,528.89	0.00	2,110,346.64	0.55
IT0004848625 ITALY BTPS 0% 02/15	EXA-01/02/15		1,592,000.	M EUR	96.3749	% 30/04/13	97.843		1,534,288.68	23,371.88	0.00	1,557,660.56	0.41
IT0004848633 ITALY BTPS HYB 0% 15	EXA-01/08/15		2,155,000.	M EUR	94.3743	% 30/04/13	96.308		2,033,766.82	41,670.58	0.00	2,075,437.40	0.55
IT0004848666 ITALY BTPS HYB 0% 16	EXA-01/08/16		6,266,000.	M EUR	92.9825	% 30/04/13	93.611		5,826,283.45	39,381.81	0.00	5,865,665.26	1.54
IT0004848674 ITALY BTPS HYB 0% 17	EXA-01/02/17		590,000.	M EUR	91.229	% 30/04/13	91.459		538,251.10	1,357.00	0.00	539,608.10	0.14
IT0004848807 ITALY BTPS STRIP 17	EXA-01/05/17		3,830,000.	M EUR	87.711	% 30/04/13	90.45		3,359,331.24	104,903.76	0.00	3,464,235.00	0.91
IT0004869316 ITALY BTPS HYB 0% 17	EXA-01/11/17		6,242,000.	M EUR	85.8748	% 30/04/13	89.074		5,360,304.05	199,695.03	0.00	5,559,999.08	1.46
IT0004869324 ITALY BTPS 0% 11/22	EXA-01/11/22		5,063,000.	M EUR	66.1445	% 30/04/13	68.24		3,348,893.84	106,097.36	0.00	3,454,991.20	0.91
IT0004871353 ITALY BTPS 0% 11/15	EXA-01/11/15		3,214,000.	M EUR	94.0629	% 30/04/13	96.02		3,023,180.57	62,902.23	0.00	3,086,082.80	0.81
NL0000003549 NETHER 0% STRIPS 32	EXA-15/01/32		5,166,179.	M EUR	62.0016	% 30/04/13	64.757		3,203,113.34	142,349.20	0.00	3,345,462.54	0.88
NL0000102713 NETHER 0% 15/07/2013	EXA-15/07/13		200.	M EUR	100.005	% 30/04/13	100.009		200.01	0.01	0.00	200.02	0.00
NL0000103216 NETHERLAND 0% 01/14	EXA-15/01/14		239,715.	M EUR	99.848	% 30/04/13	99.941		239,350.63	222.94	0.00	239,573.57	0.06
NL0000103224 NETHERLAND 0% 01/15	EXA-15/01/15		49,980.	M EUR	99.36	% 30/04/13	99.867		49,660.13	253.40	0.00	49,913.53	0.01
NL0000103232 NETHERLAND GOV 0% 16	EXA-15/01/16		49,980.	M EUR	98.3245	% 30/04/13	99.449		49,142.59	562.02	0.00	49,704.61	0.01
NL0000103240 NETHER 0% 15/01/17	EXA-15/01/17		1,743,035.	M EUR	97.1872	% 30/04/13	98.55		1,694,006.00	23,754.99	0.00	1,717,760.99	0.45
NL0000103257 NETHERLAND GOV 0% 18	EXA-15/01/18		491,470.	M EUR	93.5443	% 30/04/13	97.206		459,742.36	17,995.97	0.00	477,738.33	0.13
NL0000103265 NETHER 0% 15/01/19	EXA-15/01/19		3,885,560.	M EUR	91.8299	% 30/04/13	95.468		3,568,103.72	141,362.70	0.00	3,709,466.42	0.97
NL0000103307 NETHERLAND GOV 0% 23	EXA-15/01/23		1,262,100.	M EUR	82.4135	% 30/04/13	85.716		1,040,140.78	41,680.86	0.00	1,081,821.64	0.28
NL0000103315 NETHER 0% 15/01/24	EXA-15/01/24		41,895.	M EUR	79.755	% 30/04/13	82.997		33,413.36	1,358.23	0.00	34,771.59	0.01
NL0000103323 NETHERLAND GOV 0% 25	EXA-15/01/25		1,233,470.	M EUR	76.9485	% 30/04/13	80.379		949,136.66	42,314.19	0.00	991,450.85	0.26
NL0000103331 NETHERLAND GOV 0% 26	EXA-15/01/26		30,450.	M EUR	74.717	% 30/04/13	77.667		22,751.33	898.27	0.00	23,649.60	0.01

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935814 LYXOR ETF EUROMTS 3-5Y VALIDATED NAV
Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR
(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Bonds zero coupons NMR or ass.													
						TOTAL (EUR)			182,959,450.55	8,816,425.81	0.00	191,775,876.36	50.37
Bonds & Securities ass. NMR or ass.													
						TOTAL (EUR)			369,423,986.27	11,497,446.56	2,330,800.42	383,252,233.25	100.66
Bonds & Securities ass. not NMR or ass.													
Fixed-rate bonds not NMR or ass.													
ES0413900087 SCH 4 07/04/20	EXA-07/04/20		400,000.	M EUR	107.765	% 30/04/13	108.385		431,060.00	2,480.00	1,271.23	434,811.23	0.11
Fixed-rate bonds not NMR or ass.													
						TOTAL (EUR)			431,060.00	2,480.00	1,271.23	434,811.23	0.11
Bonds & Securities ass. not NMR or ass.													
						TOTAL (EUR)			431,060.00	2,480.00	1,271.23	434,811.23	0.11
Bonds & Securities ass.													
						TOTAL (EUR)			369,855,046.27	11,499,926.56	2,332,071.65	383,687,044.48	100.78
Forward financial instruments													
Rate swap contracts													
Swaps													
Performance swaps													
SWAP00114734 ELS RESETTABLE EUROM PRC			270,000,000.	EUR	0.	30/04/13	98.92331	F	0.00	-2,907,062.30	0.00	-2,907,062.30	-0.76
Swaps													
						TOTAL (EUR)			0.00	-2,907,062.30	0.00	-2,907,062.30	-0.76
Rate swap contracts													
						TOTAL (EUR)			0.00	-2,907,062.30	0.00	-2,907,062.30	-0.76
Forward financial instruments													
						TOTAL (EUR)			0.00	-2,907,062.30	0.00	-2,907,062.30	-0.76
Cash													
Liquidities													
Debts and related accounts													
Deferred settlements purchases													
BDS065EUR Def. purchases EUR securities			-33,316,260.52	EUR	1.		1.		-33,316,260.52	0.00	0.00	-33,316,260.52	-8.75
Debts and related accounts													
						TOTAL (EUR)			-33,316,260.52	0.00	0.00	-33,316,260.52	-8.75
Receivables and related accounts													
Deferred settlements sales													
SDS065EUR Def. sales EUR securities			34,432,477.35	EUR	1.		1.		34,432,477.35	0.00	0.00	34,432,477.35	9.04

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935814 LYXOR ETF EUROMTS 3-5Y VALIDATED NAV
Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR
(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Receivables and related accounts													
						TOTAL (EUR)			34,432,477.35	0.00	0.00	34,432,477.35	9.04
Adjustment accounts													
Provisioned expenses													
F120EUR PrComGestAdm			-56,182.86	EUR	1.		1.		-56,182.86	0.00	0.00	-56,182.86	-0.01
Account payable													
DVS065EUR Payable on swap			-1,116,216.83	EUR	1.		1.		-1,116,216.83	0.00	0.00	-1,116,216.83	-0.29
Adjustment accounts													
						TOTAL (EUR)			-1,172,399.69	0.00	0.00	-1,172,399.69	-0.31
Liquidities													
						TOTAL (EUR)			-56,182.86	0.00	0.00	-56,182.86	-0.01
Cash													
						TOTAL (EUR)			-56,182.86	0.00	0.00	-56,182.86	-0.01
EURO													
						TOTAL (EUR)			369,798,863.41	8,592,864.26	2,332,071.65	380,723,799.32	100.00
PORTFOLIO: LYXOR ETF EUROMTS 3-5Y (935814)													
						(EUR)			369,798,863.41	8,592,864.26	2,332,071.65	380,723,799.32	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935814 LYXOR ETF EUROMTS 3-5Y VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Securities portfolio: 380,779,982.18

The day's management fees
PrComGestAdm : 1,721.09 EUR

Unit	Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
D FR0010037234 D UNITS	EUR	380,723,799.32	2,700,000.	141.0088	100.		141.0088	141.0088

Total net assets in EUR 380,723,799.32

Taxation on savings : weightings and status of the portfolio units

Type of Reporting : TSIF TIS France

Official weightings and status dated 30/04/13:
Weighting DD: 100. Status DD: I
Weighting DI: 100. Status DI: M

Unofficial weightings dated 30/04/13:
Weighting DD: 100.
Weighting DI: 100.

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935814 LYXOR ETF EUROMTS 3-5Y VALIDATED NAV

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

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

PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation	variation
EUR price in EUR:	1.	quotation: 30/04/13	0.	1.	quotation: 29/04/13	0.

INVERSE PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation
EUR price in EUR:	1.	quotation: 30/04/13	0.	1.	quotation: 29/04/13

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935815 LYXOR ETF EUROMTS 10-15Y VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
EURO													
Bonds & Securities ass.													
Bonds & Securities ass. NMR or ass.													
Fixed-rate bonds NMR or ass.													
DE0001076651 BRANDENBURG 4.25% 14	EXA-14/05/14		353,000.	M EUR	104.9	% 30/04/13	104.209		370,297.00	-2,439.23	14,673.68	382,531.45	0.84
DE0001143246 STRIP INT 04/07/21	EXA-04/07/21		309,079.89	M EUR	88.184	% 30/04/13	92.348		272,559.01	12,870.09	0.00	285,429.10	0.63
DE0001143261 STRIP INT 04/07/23	EXA-04/07/23		141,064.98	M EUR	84.336	% 30/04/13	86.825		118,968.56	3,511.11	0.00	122,479.67	0.27
DE0001143279 STRIP INT 04/01/24	EXA-04/07/24		208,661.4	M EUR	80.835	% 30/04/13	84.536		168,671.42	7,722.58	0.00	176,394.00	0.39
DE0001143287 STRIP INT 04/07/25	EXA-04/07/25		168,527.97	M EUR	77.0417	% 30/04/13	82.031		129,836.84	8,408.34	0.00	138,245.18	0.30
DE0001143303 STRIP INT 04/07/27	EXA-04/07/27		797,981.7	M EUR	71.819	% 30/04/13	76.651		573,102.48	38,558.47	0.00	611,660.95	1.34
DE000A1H36W1 KFM 1.875% 16/05/13	EXA-16/05/13		2,709,000.	M EUR	100.34	% 30/04/13	100.054		2,718,210.60	-7,747.74	49,402.14	2,759,865.00	6.05
DE000DUS4S04 DUESSEL HYP 1.875%13	EXA-13/12/13		155,000.	M EUR	101.3905	% 30/04/13	101.084		157,155.28	-475.08	1,146.58	157,826.78	0.35
DE000NRW21B0 LAND NORDR 0.875% 17	EXA-04/12/17		752,000.	M EUR	100.749	% 30/04/13	101.042		757,632.48	2,203.36	2,758.19	762,594.03	1.67
ES0413211170 BBVA 4.25 18/01/17	EXA-18/01/17		400,000.	M EUR	106.085	% 30/04/13	107.695		424,340.00	6,440.00	5,030.14	435,810.14	0.96
ES0413211410 BANCO BIL 4.125% 14	EXA-13/01/14		200,000.	M EUR	102.3505	% 30/04/13	102.381		204,701.00	61.00	2,554.11	207,316.11	0.45
ES0413440159 BANCO ESP 3.625% 13	EXA-04/06/13		300,000.	M EUR	100.3225	% 30/04/13	100.24		300,967.50	-247.50	10,010.96	310,730.96	0.68
ES0413440217 BANESTO 4.625% 03/15	EXA-30/03/15		700,000.	M EUR	104.756	% 30/04/13	105.659		733,292.00	6,321.00	3,281.85	742,894.85	1.63
ES0413440308 BANCO 4.75% 24/01/17	UST-24/01/17		600,000.	M EUR	107.4985	% 30/04/13	109.287		644,991.00	10,731.00	7,964.38	663,686.38	1.46
ES0413679202 BANKINTER 3.875 15	EXA-30/10/15		150,000.	M EUR	103.8295	% 30/04/13	104.599		155,744.25	1,154.25	2,993.84	159,892.34	0.35
ES0413790173 BCO POP ES 4.125 17	EXA-30/03/17		400,000.	M EUR	102.9875	% 30/04/13	104.956		411,950.00	7,874.00	1,672.60	421,496.60	0.92
ES0413860299 BANCO SABAD 4.25% 14	EXA-19/09/14		400,000.	M EUR	103.371	% 30/04/13	103.69		413,484.00	1,276.00	10,665.75	425,425.75	0.93
ES0413860323 BANCO SAB 3.375% 18	EXA-23/01/18		100,000.	M EUR	102.7275	% 30/04/13	102.725		102,727.50	-2.50	952.40	103,677.40	0.23
ES0413900111 SCH 3.5 06/02/14	EXA-06/02/14		300,000.	M EUR	102.0175	% 30/04/13	102.033		306,052.50	46.50	2,560.27	308,659.27	0.68
ES0413900285 BCO SANT 3.25% 02/15	EXA-17/02/15		600,000.	M EUR	102.4478	% 30/04/13	103.134		614,686.50	4,117.50	4,167.12	622,971.12	1.37
ES0413900327 BANCO SANT 2.875% 18	EXA-30/01/18		500,000.	M EUR	98.267	% 30/04/13	102.828		491,335.00	22,805.00	3,780.82	517,920.82	1.14
ES0414970238 CAIXA 3.375 06/14	EXA-30/06/14		550,000.	M EUR	102.1846	% 30/04/13	102.518		562,015.00	1,834.00	15,765.41	579,614.41	1.27
ES0414970535 CAIXA 3.5 03/16	EXA-31/03/16		50,000.	M EUR	103.485	% 30/04/13	104.411		51,742.50	463.00	172.60	52,378.10	0.11
ES0443307014 KUTXABANK 3% 02/17	EXA-01/02/17		100,000.	M EUR	102.39	% 30/04/13	102.959		102,390.00	569.00	772.60	103,731.60	0.23
FR0010231357 DEXMA 3.125 09/15	EXA-15/09/15		180,000.	M EUR	105.8116	% 30/04/13	106.095		190,460.86	510.14	3,590.75	194,561.75	0.43
FR0010920900 CA COV BOND 4% 07/25	EXA-16/07/25		50,000.	M EUR	119.9185	% 30/04/13	121.352		59,959.25	716.75	1,610.96	62,286.96	0.14
FR0010945956 DEXIA 2.75% 01/16	EXA-25/01/16		524,000.	M EUR	105.5564	% 30/04/13	105.856		553,115.54	1,569.90	3,987.42	558,672.86	1.23
IT0003493258 ITALY 4.25 02/19	UST-01/02/19		523,000.	M EUR	105.435	% 30/04/13	106.75		551,425.05	6,877.45	5,771.78	564,074.28	1.24
IT0003618383 ITALY 4.25% 08/2014	UST-01/08/14		2,000.	M EUR	103.395	% 30/04/13	104.028		2,067.90	12.66	22.07	2,102.63	0.00
IT0004164775 ITALY BUONI PO 4% 17	UST-01/02/17		1,902,000.	M EUR	105.43	% 30/04/13	105.983		2,005,278.60	10,518.06	19,755.58	2,035,552.24	4.47
IT0004423957 BUONI POL 4.50% 2019	UST-01/03/19		137,000.	M EUR	104.165	% 30/04/13	107.938		142,706.05	5,169.01	1,105.68	148,980.74	0.33
IT0004505076 ITALY BTP 3.5 06/14	UST-01/06/14		1,000.	M EUR	101.94	% 30/04/13	102.84		1,019.40	9.00	15.00	1,043.40	0.00
IT0004511959 UNICREDITO 4.25 10	EXA-29/07/16		288,000.	M EUR	108.9804	% 30/04/13	109.328		313,863.63	1,001.01	9,356.05	324,220.69	0.71
IT0004536949 BTP 4.25 01/03/20	UST-01/03/20		8,000.	M EUR	104.39	% 30/04/13	106.075		8,351.20	134.80	60.98	8,546.98	0.02
IT0004548464 BANCA CARIG 3.75% 16	EXA-25/11/16		722,000.	M EUR	103.9275	% 30/04/13	104.123		750,356.55	1,411.51	12,016.85	763,784.91	1.68
IT0004594930 ITALIE 4%010920	UST-01/09/20		484,000.	M EUR	102.16	% 30/04/13	104.56		494,454.40	11,616.00	3,472.17	509,542.57	1.12
IT0004615917 ITALY BTP 3% 06/15	UST-15/06/15		2,000.	M EUR	102.45	% 30/04/13	102.973		2,049.00	10.46	23.41	2,082.87	0.00
IT0004641855 BANCO POP 3.25% 2015	EXA-30/09/15		736,000.	M EUR	101.6625	% 30/04/13	101.86		748,236.00	1,453.60	14,286.47	763,976.07	1.68
IT0004680648 BANCO POP 3.875% 14	EXA-31/03/14		508,000.	M EUR	102.167	% 30/04/13	102.202		519,008.36	177.80	1,941.54	521,127.70	1.14
IT0004701568 BANCO POP 4.75 03/16	EXA-31/03/16		719,000.	M EUR	105.5535	% 30/04/13	105.924		758,929.67	2,663.89	3,368.47	764,962.03	1.68
IT0004852189 INTESA SP 3.75% 19	EXA-25/09/19		100,000.	M EUR	109.1255	% 30/04/13	110.782		109,125.50	1,656.50	2,291.10	113,073.10	0.25
IT0004889033 BTP 4.75% 01/09/2028	UST-01/09/28		26,000.	M EUR	101.87	% 30/04/13	104.923		26,486.20	793.78	221.49	27,501.47	0.06
XS0133144898 ITALY 5.75 25/07/16	EXA-25/07/16		3,000.	M EUR	109.6427	% 30/04/13	110.645		3,289.28	30.07	134.69	3,454.04	0.01
XS0176120268 KOMMUNAL 4.5 100913	EXA-10/09/13		531,000.	M EUR	102.05	% 30/04/13	101.503		541,885.50	-2,904.57	15,580.85	554,561.78	1.22

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935815 LYXOR ETF EUROMTS 10-15Y VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
XS0292653994 SLOVENIA 4 03/18	EXA-22/03/18		21,000.	M EUR	95.26	% 30/04/13	98.065		20,004.60	589.05	103.56	20,697.21	0.05
XS0613543957 INST CRED 5% 07/2016	EXA-05/07/16		33,000.	M EUR	101.1925	% 30/04/13	107.485		33,393.53	2,076.52	1,378.77	36,848.82	0.08
Fixed-rate bonds NMR or ass.													
						TOTAL (EUR)			18,622,318.49	172,147.54	240,421.08	19,034,887.11	41.76
Other bonds (indexed, equity interests) NMR or ass.													
Indexed bonds NMR or ass.													
FR0000492308 CADESi 3.15 07/13	EXA-25/07/13		108,000.	M EUR	128.2944	% 29/04/13	101.426		138,557.96	-2,006.39	3,311.39	139,862.96	0.31
Other bonds (indexed, equity interests) NMR or ass.													
						TOTAL (EUR)			138,557.96	-2,006.39	3,311.39	139,862.96	0.31
Bonds zero coupons NMR or ass.													
BE0008051972 BELGIQUE 0% STRIP 17	EXA-28/03/17		321,764.76	M EUR	96.0625	% 30/04/13	97.907		309,095.20	5,935.02	0.00	315,030.22	0.69
BE0008061104 BELGIQUE 0% STRIP 26	EXA-28/03/26		17,724.33	M EUR	69.8661	% 30/04/13	72.973		12,383.30	550.68	0.00	12,933.98	0.03
BE0008064132 BELGIUM 0% 28/03/29	EXA-28/03/29		185,870.52	M EUR	49.6365	% 30/04/13	65.232		92,259.62	28,987.44	0.00	121,247.06	0.27
DE0001142578 DBR 0% 04/01/24	EXA-04/01/24		1,040,000.16	M EUR	81.9525	% 30/04/13	85.903		852,306.13	41,085.21	0.00	893,391.34	1.96
DE0001142602 DBR 0% 04/01/27	EXA-04/01/27		7,699,238.46	M EUR	72.142	% 30/04/13	77.743		5,554,384.61	431,234.35	0.00	5,985,618.96	13.13
DE0001142636 BUNDESREPUB 0% 2030	EXA-04/01/30		12,000.	M EUR	67.1565	% 30/04/13	70.568		8,058.78	409.38	0.00	8,468.16	0.02
DE0001143352 BUNDESREPUB 0% 2032	EXA-04/07/32		51,859.78	M EUR	62.1535	% 30/04/13	65.79		32,232.67	1,885.88	0.00	34,118.55	0.07
DE0001143386 BUNDESREPUB 0% 2035	EXA-04/07/35		205,976.77	M EUR	56.86	% 30/04/13	61.219		117,118.39	8,978.53	0.00	126,096.92	0.28
ES00000122A3 SPGB 0% 31/10/17	EXA-31/10/17		200,000.	M EUR	79.6265	% 30/04/13	87.436		159,253.00	15,619.00	0.00	174,872.00	0.38
ES0000012650 SPAIN 0% STRIP 07/20	EXA-30/07/20		100,000.	M EUR	67.23	% 30/04/13	76.461		67,230.00	9,231.00	0.00	76,461.00	0.17
ES0000012668 SPAIN 0% 30/07/2021	EXA-30/07/21		600,000.	M EUR	62.1	% 30/04/13	71.749		372,600.00	57,894.00	0.00	430,494.00	0.94
ES0000012676 SPAIN 0% STRIP 07/22	EXA-30/07/22		400,000.	M EUR	57.9535	% 30/04/13	67.619		231,814.00	38,662.00	0.00	270,476.00	0.59
ES0000012775 SPAIN 0% STRIP 0732	EXA-30/07/32		100,000.	M EUR	26.478	% 30/04/13	39.638		26,478.00	13,160.00	0.00	39,638.00	0.09
FR0010809780 OAT 0% 25/04/2040	EXA-25/04/40		459,485.	M EUR	39.528	% 30/04/13	43.865		181,625.23	19,927.87	0.00	201,553.10	0.44
FR0010809848 OAT 0% 25/10/2021	EXA-25/10/21		860,768.54	M EUR	83.3905	% 30/04/13	87.959		717,798.78	39,324.62	0.00	757,123.40	1.66
FR0010809921 OAT 0% 25/04/2023	EXA-25/04/23		407,231.1	M EUR	78.2107	% 30/04/13	82.265		318,498.25	16,510.41	0.00	335,008.66	0.73
FR0010809947 FRANCE OAT 0% 04/19	EXA-25/04/19		686,950.96	M EUR	94.9741	% 30/04/13	94.901		652,425.22	-501.89	0.00	651,923.33	1.43
FR0010809970 OAT 0% 25/10/19	EXA-25/10/19		31,742.93	M EUR	91.0719	% 30/04/13	93.75		28,908.88	850.12	0.00	29,759.00	0.07
IT0001247128 ITALY BTPS 0% 11/13	EXA-01/11/13		113,000.	M EUR	99.681	% 30/04/13	99.721		112,639.53	45.20	0.00	112,684.73	0.25
IT0001247136 ITALY BTPS 0% 05/14	EXA-01/05/14		1,587,000.	M EUR	97.3977	% 30/04/13	99.262		1,545,701.60	29,586.34	0.00	1,575,287.94	3.46
IT0001247144 ITALY BTPS STRIP 14	EXA-01/11/14		1,250,000.	M EUR	96.6453	% 30/04/13	98.371		1,208,066.02	21,571.48	0.00	1,229,637.50	2.70
IT0001247151 ITALY 0% 01/05/2015	EXA-01/05/15		2,000.	M EUR	96.334	% 30/04/13	96.907		1,926.68	11.46	0.00	1,938.14	0.00
IT0001247219 ITALY 0% 01/05/2018	EXA-01/05/18		713,000.	M EUR	81.2968	% 30/04/13	86.457		579,645.88	36,792.53	0.00	616,438.41	1.35
IT0001247367 ITALY 0% 01/11/25	EXA-01/11/25		336,000.	M EUR	49.223	% 30/04/13	57.565		165,389.28	28,029.12	0.00	193,418.40	0.42
IT0001247375 ITALY 0% 01/05/26	EXA-01/05/26		250,000.	M EUR	47.7175	% 30/04/13	56.344		119,293.75	21,566.25	0.00	140,860.00	0.31
IT0003268585 BUONI POLIENNA 0% 19	EXA-01/08/19		74,000.	M EUR	74.941	% 30/04/13	81.932		55,456.34	5,173.34	0.00	60,629.68	0.13
IT0003268932 BUONI PIOLENNALI ST	EXA-01/08/29		428,000.	M EUR	40.4865	% 30/04/13	46.812		173,282.22	27,073.14	0.00	200,355.36	0.44
IT0003268957 BUONI PIOLENNALI ST	EXA-01/02/30		590,000.	M EUR	39.4485	% 30/04/13	45.686		232,746.15	36,801.25	0.00	269,547.40	0.59
IT0003268973 BUONI PIOLENNALI ST	EXA-01/08/30		590,000.	M EUR	38.346	% 30/04/13	44.003		226,241.40	33,376.30	0.00	259,617.70	0.57
IT0003268999 BUONI ORDINARI 0% 31	EXA-01/02/31		590,000.	M EUR	37.3305	% 30/04/13	42.578		220,249.95	30,960.25	0.00	251,210.20	0.55
IT0004848443 ITALY BTPS HYB 0% 26	EXA-01/11/26		21,000.	M EUR	45.8185	% 30/04/13	54.724		9,621.89	1,870.15	0.00	11,492.04	0.03
IT0004848559 ITALY BTPS 0% 08/13	EXA-01/08/13		2,000.	M EUR	99.9295	% 30/04/13	99.929		1,998.59	-0.01	0.00	1,998.58	0.00
IT0004848609 ITALY BTPS 0% 08/14	EXA-01/08/14		12,000.	M EUR	98.4645	% 30/04/13	98.799		11,815.74	40.14	0.00	11,855.88	0.03
IT0004848674 ITALY BTPS HYB 0% 17	EXA-01/02/17		392,000.	M EUR	90.2525	% 30/04/13	91.459		353,789.80	4,729.48	0.00	358,519.28	0.79
IT0004848682 ITALY BTPS 0% 02/18	EXA-01/02/18		45,000.	M EUR	81.496	% 30/04/13	88.084		36,673.20	2,964.60	0.00	39,637.80	0.09
IT0004848716 ITALY BTPS 0% 08/18	EXA-01/08/18		2,000.	M EUR	84.1405	% 30/04/13	86.042		1,682.81	38.03	0.00	1,720.84	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935815 LYXOR ETF EUROMTS 10-15Y VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
IT0004848807 ITALY BTPS STRIP 17	EXA-01/05/17		30,000.	M EUR	84.0815	% 30/04/13	90.45		25,224.45	1,910.55	0.00	27,135.00	0.06
IT0004869316 ITALY BTPS HYB 0% 17	EXA-01/11/17		7,000.	M EUR	88.57	% 30/04/13	89.074		6,199.90	35.28	0.00	6,235.18	0.01
IT0004869324 ITALY BTPS 0% 11/22	EXA-01/11/22		1,271,000.	M EUR	67.1442	% 30/04/13	68.24		853,403.09	13,927.31	0.00	867,330.40	1.90
IT0004871353 ITALY BTPS 0% 11/15	EXA-01/11/15		56,000.	M EUR	94.0832	% 30/04/13	96.02		52,686.59	1,084.61	0.00	53,771.20	0.12
NL0000003549 NETHER 0% STRIPS 32	EXA-15/01/32		33,061.	M EUR	60.3925	% 30/04/13	64.757		19,966.36	1,442.95	0.00	21,409.31	0.05
NL0000003556 NETHER 0% STRIPS 33	EXA-15/01/33		1,173,096.	M EUR	61.021	% 30/04/13	62.883		715,834.91	21,843.05	0.00	737,677.96	1.62
NL0000102713 NETHER 0% 15/07/2013	EXA-15/07/13		200.	M EUR	100.005	% 30/04/13	100.009		200.01	0.01	0.00	200.02	0.00
NL0000103265 NETHER 0% 15/01/19	EXA-15/01/19		795,340.	M EUR	93.6977	% 30/04/13	95.468		745,215.26	14,079.93	0.00	759,295.19	1.67
Bonds zero coupons NMR or ass.													
						TOTAL (EUR)			17,209,421.46	1,064,696.36	0.00	18,274,117.82	40.09
Bonds & Securities ass. NMR or ass.													
						TOTAL (EUR)			35,970,297.91	1,234,837.51	243,732.47	37,448,867.89	82.15
Bonds & Securities ass.													
						TOTAL (EUR)			35,970,297.91	1,234,837.51	243,732.47	37,448,867.89	82.15
Debt instruments													
NMR or similar debt instruments													
NMR or similar debt instruments													
Treasury Bonds													
FR0114683842 BTAN 4.5% 12/07/13 NOL	366-12/07/13		8,259,722.	EUR	100.975	30/04/13	100.82411		8,345,345.90	-17,554.71	298,368.31	8,626,159.50	18.92
FR0120746609 BTAN 1% 25/07/17 NOL	366-25/07/17		2,000.	EUR	101.02	30/04/13	101.95543		2,020.40	18.71	15.34	2,054.45	0.00
NMR or similar debt instruments													
						TOTAL (EUR)			8,347,366.30	-17,536.00	298,383.65	8,628,213.95	18.93
NMR or similar debt instruments													
						TOTAL (EUR)			8,347,366.30	-17,536.00	298,383.65	8,628,213.95	18.93
Debt instruments													
						TOTAL (EUR)			8,347,366.30	-17,536.00	298,383.65	8,628,213.95	18.93
Forward financial instruments													
Rate swap contracts													
Swaps													
Performance swaps													
SWAP00114735 ELS RESETTABLE EUROM PRC			28,500,000.	EUR	0.	30/04/13	98.29121	F	0.00	-487,003.75	0.00	-487,003.75	-1.07
Swaps													
						TOTAL (EUR)			0.00	-487,003.75	0.00	-487,003.75	-1.07
Rate swap contracts													
						TOTAL (EUR)			0.00	-487,003.75	0.00	-487,003.75	-1.07

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935815 LYXOR ETF EUROMTS 10-15Y VALIDATED NAV

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

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

SECURITY		STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Forward financial instruments														
							TOTAL (EUR)			0.00	-487,003.75	0.00	-487,003.75	-1.07
Cash														
Liquidities														
Debts and related accounts														
Deferred settlements purchases														
BDS065EUR	Def. purchases EUR securities			-1,648,532.48	EUR	1.		1.		-1,648,532.48	0.00	0.00	-1,648,532.48	-3.62
Debts and related accounts														
							TOTAL (EUR)			-1,648,532.48	0.00	0.00	-1,648,532.48	-3.62
Receivables and related accounts														
Deferred settlements sales														
SDS065EUR	Def. sales EUR securities			1,360,459.1	EUR	1.		1.		1,360,459.10	0.00	0.00	1,360,459.10	2.98
Receivables and related accounts														
							TOTAL (EUR)			1,360,459.10	0.00	0.00	1,360,459.10	2.98
Adjustment accounts														
Provisioned expenses														
F120EUR	PrComGestAdm			-6,662.73	EUR	1.		1.		-6,662.73	0.00	0.00	-6,662.73	-0.01
Account payable														
DVS065EUR	Payable on swap			-176,92	EUR	1.		1.		-176,92	0.00	0.00	-176,92	0.00
Account receivable														
DRS065EUR	Receivable on swap			169,942.81	EUR	1.		1.		169,942.81	0.00	0.00	169,942.81	0.37
Adjustment accounts														
							TOTAL (EUR)			163,103.16	0.00	0.00	163,103.16	0.36
Liquidities														
							TOTAL (EUR)			-124,970.22	0.00	0.00	-124,970.22	-0.27
Other availabilities														
Financial accounts														
Demand operations														
BK065EUR	EUR SGP bank			118,307.49	EUR	1.		1.		118,307.49	0.00	0.00	118,307.49	0.26
Financial accounts														
							TOTAL (EUR)			118,307.49	0.00	0.00	118,307.49	0.26
Other availabilities														
							TOTAL (EUR)			118,307.49	0.00	0.00	118,307.49	0.26
Cash														
							TOTAL (EUR)			-6,662.73	0.00	0.00	-6,662.73	-0.01

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935815 LYXOR ETF EUROMTS 10-15Y VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< ---------- PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	----------→ STOCK MARKET VALUE	PRCT NET SHARE
EURO													
						TOTAL (EUR)			44,311,001.48	730,297.76	542,116.12	45,583,415.36	100.00
PORTFOLIO: LYXOR ETF EUROMTS 10-15Y (935815)													
						(EUR)			44,311,001.48	730,297.76	542,116.12	45,583,415.36	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935815 LYXOR ETF EUROMTS 10-15Y VALIDATED NAV

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

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

Securities portfolio: 45,590,078.09

The day's management fees
PrComGestAdm : 206.06 EUR

Unit	Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
D FR0010037242 D UNITS	EUR	45,583,415.36	285.000.	159.9418	100.		159.9418	159.9418

Total net assets in EUR 45,583,415.36

Taxation on savings : weightings and status of the portfolio units

Type of Reporting : TSIF TIS France

Official weightings and status dated 30/04/13:
Weighting DD: 100. Status DD: I
Weighting DI: 100. Status DI: M

Unofficial weightings dated 30/04/13:
Weighting DD: 100.
Weighting DI: 100.

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935815 LYXOR ETF EUROMTS 10-15Y VALIDATED NAV

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

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

PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation	variation
EUR price in EUR:	1.	quotation: 30/04/13	0.	1.	quotation: 29/04/13	0.

INVERSE PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation
EUR price in EUR:	1.	quotation: 30/04/13	0.	1.	quotation: 29/04/13

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935816 LYXOR ETF EUROMTS INFLATION LINKED VALIDATED NAV

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

SECURITY		STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< ---------- TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	----------→ STOCK MARKET VALUE	PRCT NET SHARE
FR0114683842 BTAN 4.5% 12/07/13	NOL	366-12/07/13		6,324,032.	EUR	100.975	30/04/13	100.82411		6,389,589.68	-13,440.70	228,444.83	6,604,593.81	3.06
FR0120746609 BTAN 1% 25/07/17	NOL	366-25/07/17		2,000.	EUR	101.02	30/04/13	101.95543		2,020.40	18.71	15.34	2,054.45	0.00
IT0004839319 ITALY B.O.T 12/07/13	NOL	999-12/07/13		176,000.	EUR	99.8128	30/04/13	99.95705		175,670.54	253.87	0.00	175,924.41	0.08
IT0004854888 BOT 0% 14/10/2013	NOL	999-14/10/13		82,000.	EUR	99.4923	30/04/13	99.8222		81,583.67	270.53	0.00	81,854.20	0.04
IT0004885957 BOT 0% 31/07/2013	NOL	999-31/07/13		125,000.	EUR	99.6704	30/04/13	99.9363		124,587.99	332.39	0.00	124,920.38	0.06
IT0004892649 BOT 0% 14/02/14	NOL	999-14/02/14		123,000.	EUR	98.7667	30/04/13	99.53342		121,483.02	943.09	0.00	122,426.11	0.06
TOTAL NEGOTIABLE DEBTS														
TOTAL PORTFOLIO 935816														
							TOTAL (EUR)			6,894,935.30	-11,622.11	228,460.17	7,111,773.36	3.29

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935816 LYXOR ETF EUROMTS INFLATION LINKED VALIDATED NAV

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< ---------- TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	----------→ STOCK MARKET VALUE	PRCT NET SHARE
SWAP00113696 LYXOR ETF EUROMTS IN PRC			161,300,000.	EUR	0.	30/04/13	98.84127	F	0.00	-1,869,024.02	0.00	-1,869,024.02	-0.86
TOTAL INTEREST RATE SWAP													
TOTAL PORTFOLIO 935816													
						TOTAL (EUR)			0.00	-1,869,024.02	0.00	-1,869.024.02	-0.86

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935816 LYXOR ETF EUROMTS INFLATION LINKED VALIDATED NAV

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

SECURITY		STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< ---------- PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	----------→ STOCK MARKET VALUE	PRCT NET SHARE
BDS065EUR	Def. purchases EUR securities			-1,753,510.35	EUR	1.		1.		-1,753,510.35	0.00	0.00	-1,753,510.35	-0.81
DRS065EUR	Receivable on swap			260,992.6	EUR	1.		1.		260,992.60	0.00	0.00	260,992.60	0.12
DVS065EUR	Payable on swap			-753,486.24	EUR	1.		1.		-753,486.24	0.00	0.00	-753,486.24	-0.35
F120EUR	PrComGestAdm			-39,784.79	EUR	1.		1.		-39,784.79	0.00	0.00	-39,784.79	-0.02
SDS065EUR	Def. sales EUR securities			2,246,003.99	EUR	1.		1.		2,246,003.99	0.00	0.00	2,246,003.99	1.04
TOTAL LIQUIDITIES														
TOTAL PORTFOLIO 935816														
							TOTAL (EUR)			-39,784.79	0.00	0.00	-39,784.79	-0.02

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935816 LYXOR ETF EUROMTS INFLATION LINKED VALIDATED NAV

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
BE0008047939 BELGIUM 0% 28/03/14	EXA-28/03/14		1,612,300.95	M EUR	99.7746	% 30/04/13	99.956		1,608,666.31	2,925.23	0.00	1,611,591.54	0.75
BE0008048945 STRIP INTL 28/03/15	EXA-28/03/15		309,371.4	M EUR	99.2166	% 30/04/13	99.805		306,947.63	1,820.50	0.00	308,768.13	0.14
BE0008049950 BELGIQUE 0% STRIP 16	EXA-28/03/16		313,584.3	M EUR	98.1963	% 30/04/13	99.202		307,928.18	3,153.72	0.00	311,081.90	0.14
BE0008051972 BELGIQUE 0% STRIP 17	EXA-28/03/17		537,183.54	M EUR	96.4023	% 30/04/13	97.907		517,857.39	8,082.90	0.00	525,940.29	0.24
BE0008053028 BELGIQUE 0% STRIP 19	EXA-28/03/19		313,584.3	M EUR	91.6692	% 30/04/13	94.408		287,460.33	8,588.34	0.00	296,048.67	0.14
BE0008055049 BELGIQUE 0% STRIP 21	EXA-28/03/21		6,851,426.05	M EUR	73.8155	% 30/04/13	88.762		5,057,414.33	1,024,048.46	0.00	6,081,462.79	2.81
BE0008059082 BELGIQUE 0% STRIP 25	EXA-28/03/25		316,606.6	M EUR	62.9755	% 30/04/13	76.045		199,384.59	41,378.90	0.00	240,763.49	0.11
BE0008061104 BELGIQUE 0% STRIP 26	EXA-28/03/26		39,538.89	M EUR	69.8661	% 30/04/13	72.973		27,624.28	1,228.43	0.00	28,852.71	0.01
DE0001040624 BADEN WUER 4% 01/19	EXA-22/01/19		483,000.	M EUR	115.6175	% 30/04/13	117.865		558,432.53	10,855.42	5,504.88	574,792.83	0.27
DE0001108611 BUNDES DEUT 0% 01/21	EXA-04/01/21		78,990.	M EUR	91.2105	% 30/04/13	94.094		72,047.17	2,277.68	0.00	74,324.85	0.03
DE0001142057 BUNDESREPUB 0% 2028	EXA-04/01/28		27,098.37	M EUR	72.328	% 30/04/13	75.415		19,599.71	836.53	0.00	20,436.24	0.01
DE0001142230 ALLEMAGNE 0% 01/14	EXA-04/01/14		70,000.	M EUR	99.9455	% 30/04/13	100.003		69,961.85	40.25	0.00	70,002.10	0.03
DE0001142495 BUNDESREPUB 0% 2016	EXA-04/01/16		1,888,749.81	M EUR	99.7585	% 30/04/13	99.794		1,884,188.48	670.51	0.00	1,884,858.99	0.87
DE0001142503 DBR 0% 04/01/17	EXA-01/04/17		2,487,780.51	M EUR	98.9264	% 30/04/13	99.358		2,461,071.35	10,737.61	0.00	2,471,808.96	1.14
DE0001142511 ALLEMAGNE 0% 18 STRI	EXA-04/01/18		1,888,749.81	M EUR	98.272	% 30/04/13	98.482		1,856,112.21	3,966.38	0.00	1,860,078.59	0.86
DE0001142578 DBR 0% 04/01/24	EXA-04/01/24		4,061,999.55	M EUR	81.164	% 30/04/13	85.903		3,296,881.31	192,498.16	0.00	3,489,379.47	1.61
DE0001142586 ALLEMAGNE 0% 25 STRI	EXA-04/01/25		6,644,591.61	M EUR	79.8455	% 30/04/13	83.512		5,305,407.39	243,623.96	0.00	5,549,031.35	2.57
DE0001142602 DBR 0% 04/01/27	EXA-04/01/27		667,499.73	M EUR	74.4545	% 30/04/13	77.743		496,983.59	21,950.73	0.00	518,934.32	0.24
DE0001143162 STRIP INT 04/07/13	EXA-04/07/13		1,268,451.6	M EUR	99.9795	% 30/04/13	100.		1,268,191.56	260.04	0.00	1,268,451.60	0.59
DE0001143170 STRIP INT 04/07/14	EXA-04/07/14		1,997,250.27	M EUR	99.757	% 30/04/13	99.963		1,992,396.95	4,114.34	0.00	1,996,511.29	0.92
DE0001143188 STRIP INT 04/07/15	EXA-04/07/15		1,378,989.	M EUR	99.3721	% 30/04/13	99.913		1,370,329.63	7,459.65	0.00	1,377,789.28	0.64
DE0001143196 STRIP INT 04/07/16	EXA-04/07/16		145,152.12	M EUR	99.4807	% 30/04/13	99.583		144,398.37	148.47	0.00	144,546.84	0.07
DE0001143204 STRIP INT 04/07/17	EXA-04/07/17		70,000.05	M EUR	98.8076	% 30/04/13	98.959		69,165.39	105.96	0.00	69,271.35	0.03
DE0001143212 STRIP INT 04/07/19	EXA-04/07/18		2,000.22	M EUR	97.7363	% 30/04/13	97.845		1,954.94	2.18	0.00	1,957.12	0.00
DE0001143220 STRIP INT 04/01/19	EXA-04/07/19		242,250.	M EUR	94.938	% 30/04/13	96.671		229,987.31	4,198.19	0.00	234,185.50	0.11
DE0001143238 DBR STRIP 04/07/20	EXA-04/07/20		23,749.17	M EUR	92.4575	% 30/04/13	94.879		21,957.89	575.09	0.00	22,532.98	0.01
DE0001143246 STRIP INT 04/07/21	EXA-04/07/21		23,749.17	M EUR	89.787	% 30/04/13	92.348		21,323.67	608.21	0.00	21,931.88	0.01
DE0001143253 ALLEMAGNE 0% 22	EXA-04/07/22		712,499.58	M EUR	87.1065	% 30/04/13	89.648		620,633.45	18,108.17	0.00	638,741.62	0.30
DE0001143261 STRIP INT 04/07/23	EXA-04/07/23		571,435.11	M EUR	84.336	% 30/04/13	86.825		481,925.51	14,223.02	0.00	496,148.53	0.23
DE0001143279 STRIP INT 04/01/24	EXA-04/07/24		4,063,658.07	M EUR	80.1533	% 30/04/13	84.536		3,257,156.79	178,097.20	0.00	3,435,253.99	1.59
DE0001143287 STRIP INT 04/07/25	EXA-04/07/25		509,546.61	M EUR	80.923	% 30/04/13	82.031		412,340.40	5,645.78	0.00	417,986.18	0.19
DE0001143295 STRIP INT 04/07/26	EXA-04/07/26		322,138.44	M EUR	73.995	% 30/04/13	79.297		238,366.34	17,079.78	0.00	255,446.12	0.12
DE0001143303 STRIP INT 04/07/27	EXA-04/07/27		484,592.82	M EUR	75.888	% 30/04/13	76.651		367,747.80	3,697.44	0.00	371,445.24	0.17
DE0001143311 BUNDESREPUB 0% 2028	EXA-04/07/28		2,000.22	M EUR	72.976	% 30/04/13	74.221		1,459.68	24.90	0.00	1,484.58	0.00
DE0002760790 KFW 5.125 06/13	EXA-17/06/13		3,023,769.06	M EUR	101.2525	% 30/04/13	100.588		3,061,641.76	-20,092.94	137,136.21	3,178,685.03	1.47
DE000A1PGP19 FMS WERT 1% 18/07/17	EXA-18/07/17		600,000.	M EUR	100.0985	% 30/04/13	102.156		600,591.00	12,345.00	4,800.00	617,736.00	0.29
DE000A1RET15 KFW 0.875% 13/10/17	UST-13/10/17		372,000.	M EUR	101.198	% 30/04/13	102.06		376,456.56	3,206.64	1,979.34	381,642.54	0.18
DE000EH095Q4 EUROHYPO 4.5% 08/13	EXA-28/08/13		900,000.	M EUR	102.39	% 30/04/13	101.375		921,510.00	-9,135.00	27,850.68	940,225.68	0.43
DE000EH1ACG7 EUROHYPO 1.875% 13	EXA-01/10/13		3,010,000.	M EUR	101.072	% 30/04/13	100.699		3,042,267.20	-11,227.30	33,553.25	3,064,593.15	1.42
DE000HBE1MM2 EUROHY AG 3.875%13	EXA-21/11/13		800,000.	M EUR	103.535	% 30/04/13	102.035		828,280.00	-12,000.00	14,098.63	830,378.63	0.38
DE000NRW0AT6 LAND NORD 1.25% 13	EXA-13/09/13		2,051,000.	M EUR	100.636	% 30/04/13	100.417		2,064,044.36	-4,491.69	16,506.34	2,076,059.01	0.96
DE000NRW2Z12 NORDRH WEST 2.5% 14	EXA-15/12/14		500,000.	M EUR	104.014	% 30/04/13	103.75		520,070.00	-1,320.00	2,431.51	521,181.51	0.24
DE000NWB15F7 NRW BANK 1.875% 17	EXA-22/09/17		1,400,000.	M EUR	104.008	% 30/04/13	105.178		1,456,112.00	16,380.00	16,253.42	1,488,745.42	0.69
ES0000122A3 SPGB 0% 31/10/17	EXA-31/10/17		2,772,000.	M EUR	78.577	% 30/04/13	87.436		2,178,154.44	245,571.48	0.00	2,423,725.92	1.12
ES0000012353 SPAIN STRIPS 0% 14	EXA-30/07/14		1,259,000.	M EUR	92.7711	% 30/04/13	98.419		1,167,988.09	71,107.12	0.00	1,239,095.21	0.57
ES0000012619 SPAIN 0% STRIP 07/16	EXA-30/07/16		400,000.	M EUR	86.733	% 30/04/13	92.119		346,932.00	21,544.00	0.00	368,476.00	0.17
ES0000012650 SPAIN 0% STRIP 07/20	EXA-30/07/20		141,000.	M EUR	61.3725	% 30/04/13	76.461		86,535.23	21,274.78	0.00	107,810.01	0.05
ES0000012742 BON Y OBLIG 0% 2029	EXA-30/07/29		1,282,000.	M EUR	30.0153	% 30/04/13	46.635		384,796.46	213,064.24	0.00	597,860.70	0.28

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935816 LYXOR ETF EUROMTS INFLATION LINKED VALIDATED NAV

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
ES0314826076 CAJA AHORROS 4.5 14	EXA-24/02/14		800,000.	M EUR	101.8115	% 30/04/13	102.503		814,492.00	5,532.00	7,002.74	827,026.74	0.38
ES0413211170 BBVA 4.25 18/01/17	EXA-18/01/17		3,400,000.	M EUR	106.085	% 30/04/13	107.695		3,606,890.00	54,740.00	42,756.16	3,704,386.16	1.71
ES0413211410 BANCO BIL 4.125% 14	EXA-13/01/14		350,000.	M EUR	102.396	% 30/04/13	102.381		358,386.00	-52.50	4,469.69	362,803.19	0.17
ES0413211469 BANCO BILBAO 4.25 15	EXA-30/03/15		250,000.	M EUR	104.3895	% 30/04/13	105.121		260,973.75	1,828.75	1,077.05	263,879.55	0.12
ES0413440217 BANESTO 4.625% 03/15	EXA-30/03/15		3,500,000.	M EUR	104.756	% 30/04/13	105.659		3,666,460.00	31,605.00	16,409.25	3,714,474.25	1.72
ES0413440308 BANCO 4.75% 24/01/17	UST-24/01/17		3,400,000.	M EUR	107.4985	% 30/04/13	109.287		3,654,949.00	60,809.00	45,131.51	3,760,889.51	1.74
ES0413679178 BANKINTER 4.125% 17	EXA-22/03/17		50,000.	M EUR	105.288	% 30/04/13	106.66		52,644.00	686.00	254.28	53,584.28	0.02
ES0413679202 BANKINTER 3.875 15	EXA-30/10/15		2,750,000.	M EUR	103.8095	% 30/04/13	104.599		2,854,761.25	21,711.25	54,886.99	2,931,359.49	1.36
ES0413790173 BCO POP ES 4.125 17	EXA-30/03/17		3,600,000.	M EUR	102.9875	% 30/04/13	104.956		3,707,550.00	70,866.00	15,053.42	3,793,469.42	1.75
ES0413860323 BANCO SAB 3.375% 18	EXA-23/01/18		1,900,000.	M EUR	101.9774	% 30/04/13	102.725		1,937,570.36	14,204.64	18,095.55	1,969,870.55	0.91
ES0413900111 SCH 3.5 06/02/14	EXA-06/02/14		300,000.	M EUR	102.065	% 30/04/13	102.033		306,195.00	-96.00	2,560.27	308,659.27	0.14
ES0413900244 BANCO SANT 4.375% 15	EXA-16/03/15		2,300,000.	M EUR	104.7353	% 30/04/13	105.261		2,408,912.00	12,091.00	14,059.93	2,435,062.93	1.13
ES0413900285 BCO SANT 3.25% 02/15	EXA-17/02/15		3,500,000.	M EUR	102.3833	% 30/04/13	103.134		3,583,413.75	26,276.25	24,308.22	3,633,998.22	1.68
ES0414970238 CAIXA 3.375 06/14	EXA-30/06/14		50,000.	M EUR	102.38	% 30/04/13	102.518		51,190.00	69.00	1,433.22	52,692.22	0.02
FR0010231357 DEXMA 3.125 09/15	EXA-15/09/15		524,000.	M EUR	105.7079	% 30/04/13	106.095		553,909.28	2,028.52	10,453.08	566,390.88	0.26
FR0010398115 DEXMA 3.875 11/16	EXA-24/11/16		100,000.	M EUR	109.915	% 30/04/13	111.183		109,915.00	1,268.00	1,730.48	112,913.48	0.05
FR0010687194 HOPIT DE PAR 4.92 21	EXA-12/11/21		150,000.	M EUR	124.585	% 30/04/13	125.935		186,877.50	2,025.00	3,538.36	192,440.86	0.09
FR0010762039 DEXIA MUN 4.875 6/21	EXA-02/06/21		101,000.	M EUR	119.5875	% 30/04/13	125.213		120,783.38	5,681.75	4,559.53	131,024.66	0.06
FR0010772988 SFEF 3.125 30/06/14	EXA-30/06/14		2,000.	M EUR	103.8725	% 30/04/13	103.458		2,077.45	-8.29	53.08	2,122.24	0.00
FR0010775486 DEXIA 5.375 08/07/24	EXA-08/07/24		100,000.	M EUR	126.1375	% 30/04/13	134.103		126,137.50	7,965.50	4,447.26	138,550.26	0.06
FR0010809277 OAT 0% 25/04/2030	EXA-25/04/30		400,000.	M EUR	57.967	% 30/04/13	63.218		231,868.00	21,004.00	0.00	252,872.00	0.12
FR0010809400 OAT 0% 25/04/2031	EXA-25/04/31		400,000.	M EUR	55.7818	% 30/04/13	61.099		223,127.00	21,269.00	0.00	244,396.00	0.11
FR0010809418 OAT 0% 25/10/29	EXA-25/10/29		372,390.78	M EUR	59.6115	% 30/04/13	64.401		221,987.60	17,835.79	0.00	239,823.39	0.11
FR0010809426 OAT 0% 25/04/32	EXA-25/04/32		400,000.	M EUR	53.6765	% 30/04/13	58.889		214,706.00	20,850.00	0.00	235,556.00	0.11
FR0010809434 OAT 0% 25/10/30	EXA-25/10/30		100,000.	M EUR	56.754	% 30/04/13	62.195		56,754.00	5,441.00	0.00	62,195.00	0.03
FR0010809442 OAT 0% 25/04/32	EXA-25/10/31		102,000.	M EUR	54.5775	% 30/04/13	60.01		55,669.05	5,541.15	0.00	61,210.20	0.03
FR0010809459 OAT 0% 25/04/2033	EXA-25/04/33		400,000.	M EUR	51.689	% 30/04/13	56.75		206,756.00	20,244.00	0.00	227,000.00	0.11
FR0010809475 OAT 0% 25/04/2034	EXA-25/04/34		400,000.	M EUR	49.663	% 30/04/13	54.654		198,652.00	19,964.00	0.00	218,616.00	0.10
FR0010809483 OAT 0% 25/04/35 STRI	EXA-25/04/35		400,000.	M EUR	47.909	% 30/04/13	52.694		191,635.83	19,140.17	0.00	210,776.00	0.10
FR0010809566 OAT 0% 25/10/2014	EXA-25/10/14		98,000.	M EUR	99.6126	% 30/04/13	99.897		97,620.30	278.76	0.00	97,899.06	0.05
FR0010809616 FRANCE OAT 0% 04/15	EXA-25/04/15		183,053.	M EUR	99.7003	% 30/04/13	99.774		182,504.43	134.87	0.00	182,639.30	0.08
FR0010809673 OAT 0% 25/04/2036	EXA-25/04/36		808,402.	M EUR	45.9393	% 30/04/13	50.745		371,374.48	38,849.11	0.00	410,223.59	0.19
FR0010809707 OAT 0% 25/04/2037	EXA-25/04/37		1,520,000.	M EUR	44.27	% 30/04/13	48.894		672,904.20	70,284.60	0.00	743,188.80	0.34
FR0010809715 OAT 0% 25/04/2038	EXA-25/04/38		1,520,000.	M EUR	42.6474	% 30/04/13	47.144		648,240.20	68,348.60	0.00	716,588.80	0.33
FR0010809749 FRANCE OAT 0% 250439	EXA-25/04/39		1,520,000.	M EUR	41.045	% 30/04/13	45.456		623,883.60	67,047.60	0.00	690,931.20	0.32
FR0010809756 OAT 0% 25/10/2015	EXA-25/10/15		100,000.	M EUR	98.8816	% 30/04/13	99.581		98,881.64	699.36	0.00	99,581.00	0.05
FR0010809764 OAT 0% 25/10/2020	EXA-25/10/20		378,673.	M EUR	90.9626	% 30/04/13	91.102		344,450.65	528.03	0.00	344,978.68	0.16
FR0010809772 FRANCE OAT 0% 04/16	EXA-25/04/16		969,999.97	M EUR	98.6805	% 30/04/13	99.207		957,201.15	5,106.72	0.00	962,307.87	0.45
FR0010809780 OAT 0% 25/04/2040	EXA-25/04/40		906,411.	M EUR	39.3626	% 30/04/13	43.865		356,787.14	40,810.05	0.00	397,597.19	0.18
FR0010809798 OAT STRIP 25/10/2016	EXA-25/10/16		500,000.	M EUR	97.4637	% 30/04/13	98.704		487,318.69	6,201.31	0.00	493,520.00	0.23
FR0010809822 FRANCE OAT 0% 04/17	EXA-25/04/17		516,000.	M EUR	98.0262	% 30/04/13	98.135		505,815.08	561.52	0.00	506,376.60	0.23
FR0010809830 FRANCE OAT 0% 04/42	EXA-25/04/42		400,000.	M EUR	36.1105	% 30/04/13	40.835		144,442.00	18,898.00	0.00	163,340.00	0.08
FR0010809848 OAT 0% 25/10/2021	EXA-25/10/21		785,000.	M EUR	86.637	% 30/04/13	87.959		680,100.44	10,377.71	0.00	690,478.15	0.32
FR0010809855 OAT 0% 25/10/2017	EXA-25/10/17		100,000.	M EUR	95.6728	% 30/04/13	97.42		95,672.81	1,747.19	0.00	97,420.00	0.05
FR0010809897 OAT 0% 25/10/2022	EXA-25/10/22		658,394.5	M EUR	83.7445	% 30/04/13	84.566		551,369.18	5,408.71	0.00	556,777.89	0.26
FR0010809913 OAT 0% 10/18 STRIPPS	EXA-25/10/18		200,000.	M EUR	93.4257	% 30/04/13	95.854		186,851.47	4,856.53	0.00	191,708.00	0.09
FR0010809921 OAT 0% 25/04/2023	EXA-25/04/23		2,287,407.	M EUR	78.1491	% 30/04/13	82.265		1,787,588.95	94,146.42	0.00	1,881,735.37	0.87
FR0010809947 FRANCE OAT 0% 04/19	EXA-25/04/19		18,612.88	M EUR	94.9741	% 30/04/13	94.901		17,677.41	-13.60	0.00	17,663.81	0.01

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935816 LYXOR ETF EUROMTS INFLATION LINKED VALIDATED NAV

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
FR0010809962 OAT ST 0% 25/10/2034	EXA-25/10/34		100,000.	M EUR	48.6045	% 30/04/13	53.632		48,604.50	5,027.50	0.00	53,632.00	0.02
FR0010809970 OAT 0% 25/10/19	EXA-25/10/19		802,492.81	M EUR	90.661	% 30/04/13	93.75		727,547.79	24,789.22	0.00	752,337.01	0.35
FR0010810002 OAT 0% 25/04/2024	EXA-25/04/24		300,000.	M EUR	74.5965	% 30/04/13	79.388		223,789.50	14,374.50	0.00	238,164.00	0.11
FR0010810010 OAT 0% 25/10/2035	EXA-25/10/35		100,000.	M EUR	46.758	% 30/04/13	51.65		46,758.00	4,892.00	0.00	51,650.00	0.02
FR0010810036 OAT 0% 25/10/2024	EXA-25/10/24		662,250.	M EUR	73.9435	% 30/04/13	77.933		489,690.73	26,420.56	0.00	516,111.29	0.24
FR0010810044 OAT 0% 25/10/2036	EXA-25/10/36		100,000.	M EUR	44.922	% 30/04/13	49.811		44,922.00	4,889.00	0.00	49,811.00	0.02
FR0010810069 OAT 0% 25/04/2025	EXA-25/04/25		400,000.	M EUR	71.4088	% 30/04/13	76.371		285,635.00	19,849.00	0.00	305,484.00	0.14
FR0010810077 OAT 0% 25/04/2037	EXA-25/10/37		100,000.	M EUR	43.2615	% 30/04/13	48.066		43,261.50	4,804.50	0.00	48,066.00	0.02
FR0010810093 OAT 0% 25/10/2025	EXA-25/10/25		100,000.	M EUR	69.9907	% 30/04/13	74.941		69,990.68	4,950.32	0.00	74,941.00	0.03
FR0010810101 FRANCE OAT 0% 10/38	EXA-25/10/38		3,310,990.	M EUR	41.5581	% 30/04/13	46.358		1,375,984.24	158,924.50	0.00	1,534,908.74	0.71
FR0010810127 OAT 0% 25/04/2026	EXA-25/04/26		605,769.41	M EUR	69.1225	% 30/04/13	73.954		418,722.63	29,268.08	0.00	447,990.71	0.21
FR0010810135 OAT 0% 25/10/2026	EXA-25/10/26		1,761,375.9	M EUR	68.2422	% 30/04/13	72.655		1,202,000.69	77,726.97	0.00	1,279,727.66	0.59
FR0010810168 OAT 0% 25/04/2027	EXA-25/04/27		400,000.	M EUR	66.269	% 30/04/13	71.316		265,076.00	20,188.00	0.00	285,264.00	0.13
FR0010810176 OAT 0% 25/10/2027	EXA-25/10/27		124,250.6	M EUR	65.1028	% 30/04/13	70.041		80,890.62	6,135.74	0.00	87,026.36	0.04
FR0010810184 OAT 0% 25/04/2028	EXA-25/04/28		400,000.	M EUR	63.3523	% 30/04/13	68.358		253,409.00	20,023.00	0.00	273,432.00	0.13
FR0010810200 OAT 0% 25/10/2028	EXA-25/10/28		100,000.	M EUR	61.75	% 30/04/13	67.033		61,750.00	5,283.00	0.00	67,033.00	0.03
FR0010810218 OAT 0% 25/04/2029	EXA-25/04/29		2,685,711.41	M EUR	61.2259	% 30/04/13	65.668		1,644,352.09	119,300.88	0.00	1,763,652.97	0.82
FR0010849174 HSBC 3.375% 200117	EXA-20/01/17		250,000.	M EUR	108.8475	% 30/04/13	110.085		272,118.75	3,093.75	2,450.34	277,662.84	0.13
FR0010915918 BPCE 2.625%30/0615	EXA-30/06/15		500,000.	M EUR	104.5895	% 30/04/13	104.673		522,947.50	417.50	11,147.26	534,512.26	0.25
FR0010920900 CA COV BOND 4% 07/25	EXA-16/07/25		3,050,000.	M EUR	118.1035	% 30/04/13	121.352		3,602,156.75	99,079.25	98,268.49	3,799,504.49	1.76
FR0010945956 DEXIA 2.75% 01/16	EXA-25/01/16		3,561,000.	M EUR	104.925	% 30/04/13	105.856		3,736,379.25	33,152.91	27,097.75	3,796,629.91	1.76
FR0010945964 DEXIA 3.50 09/20	EXA-24/09/20		100,000.	M EUR	109.4785	% 30/04/13	114.667		109,478.50	5,188.50	2,147.95	116,814.95	0.05
FR0010998039 CAI FRA FIN 4.25% 25	EXA-26/01/21		273,000.	M EUR	115.573	% 30/04/13	119.957		315,514.29	11,968.32	3,178.77	330,661.38	0.15
FR0011049782 DEXIA M 3.75% 180516	EXA-18/05/16		2,000.	M EUR	109.067	% 30/04/13	109.403		2,181.34	6.72	72.53	2,260.59	0.00
FR0011261825 OSEO SA 2% 25/07/17	UST-25/07/17		1,900,000.	M EUR	104.6295	% 30/04/13	105.587		1,987,960.50	18,192.50	34,862.49	2,041,015.49	0.94
FR0011462746 UNEDIC 2.25% 04/2023	EXA-05/04/23		9,400,000.	M EUR	100.1362	% 30/04/13	103.412		9,412,799.50	307,928.50	17,963.01	9,738,691.01	4.51
FR0011472836 CADES 4.125% 04/23	EXA-25/04/23		5,819,000.	M EUR	120.594	% 30/04/13	120.973		7,017,364.86	22,054.01	7,233.89	7,046,652.76	3.26
IT0001247128 ITALY BTPS 0% 11/13	EXA-01/11/13		325,000.	M EUR	99.031	% 30/04/13	99.721		321,850.75	2,242.50	0.00	324,093.25	0.15
IT0001247136 ITALY BTPS 0% 05/14	EXA-01/05/14		537,000.	M EUR	94.565	% 30/04/13	99.262		507,814.05	25,222.89	0.00	533,036.94	0.25
IT0001247144 ITALY BTPS STRIP 14	EXA-01/11/14		3,800,000.	M EUR	97.1945	% 30/04/13	98.371		3,693,391.00	44,707.00	0.00	3,738,098.00	1.73
IT0001247177 ITALY 0% 01/05/2016	EXA-01/05/16		431,000.	M EUR	91.2488	% 30/04/13	94.127		393,282.43	12,404.94	0.00	405,687.37	0.19
IT0001247185 ITALY BTPS STRIP 16	EXA-01/11/16		835,000.	M EUR	89.4958	% 30/04/13	92.308		747,289.52	23,482.28	0.00	770,771.80	0.36
IT0001247219 ITALY 0% 01/05/2018	EXA-01/05/18		575,000.	M EUR	82.1065	% 30/04/13	86.457		472,112.38	25,015.37	0.00	497,127.75	0.23
IT0001247227 ITALY BTPS STRIP 18	EXA-01/11/18		577,000.	M EUR	79.7339	% 30/04/13	84.683		460,064.35	28,556.56	0.00	488,620.91	0.23
IT0001247235 ITALY 0% 01/05/2019	EXA-01/05/19		574,000.	M EUR	77.4485	% 30/04/13	82.546		444,554.39	29,259.65	0.00	473,814.04	0.22
IT0001247243 ITALY BTPS STRIP 19	EXA-01/11/19		574,000.	M EUR	75.5075	% 30/04/13	80.937		433,413.05	31,165.33	0.00	464,578.38	0.21
IT0001247268 ITALY BTPS STRIP 20	EXA-01/11/20		778,000.	M EUR	74.3135	% 30/04/13	77.056		578,159.03	21,336.65	0.00	599,495.68	0.28
IT0001247276 ITALY BTPS 0% 05/21	EXA-01/05/21		780,000.	M EUR	72.2555	% 30/04/13	74.962		563,592.90	21,110.70	0.00	584,703.60	0.27
IT0001247284 ITALY BTPS STRIP 21	EXA-01/11/21		1,025,000.	M EUR	70.9451	% 30/04/13	73.39		727,187.25	25,060.25	0.00	752,247.50	0.35
IT0001247292 ITALY STRIP 0% 05/22	EXA-01/05/22		1,237,000.	M EUR	68.2365	% 30/04/13	70.642		844,085.00	29,756.54	0.00	873,841.54	0.40
IT0001247318 ITALY BTPS STRIP 23	EXA-01/05/23		780,000.	M EUR	63.755	% 30/04/13	65.901		497,289.00	16,738.80	0.00	514,027.80	0.24
IT0001247334 ITALY BTPS 0% 2024	EXA-01/05/24		780,000.	M EUR	58.7105	% 30/04/13	62.959		457,941.90	33,138.30	0.00	491,080.20	0.23
IT0001247342 ITALY 0% 2024 STRIPS	EXA-01/11/24		808,000.	M EUR	56.7979	% 30/04/13	60.683		458,927.04	31,391.60	0.00	490,318.64	0.23
IT0001247359 ITALY 0% 2025 STRIPS	EXA-01/05/25		680,000.	M EUR	55.1205	% 30/04/13	59.485		374,819.40	29,678.60	0.00	404,498.00	0.19
IT0001247367 ITALY 0% 01/11/25	EXA-01/11/25		680,000.	M EUR	53.471	% 30/04/13	57.565		363,602.80	27,839.20	0.00	391,442.00	0.18
IT0001247375 ITALY 0% 01/05/26	EXA-01/05/26		680,000.	M EUR	51.821	% 30/04/13	56.344		352,382.80	30,756.40	0.00	383,139.20	0.18
IT0001247391 ITALY 0% 01/05/27	EXA-01/05/27		682,000.	M EUR	48.6294	% 30/04/13	53.131		331,652.15	30,701.27	0.00	362,353.42	0.17
IT0001312807 BUONI PIOLENNALI ST	EXA-01/05/29		214,000.	M EUR	41.814	% 30/04/13	47.507		89,481.96	12,183.02	0.00	101,664.98	0.05

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935816 LYXOR ETF EUROMTS INFLATION LINKED VALIDATED NAV

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
IT0003242747 BTP 5.25 08/17	UST-01/08/17		8,526,000.	M EUR	107.42	% 30/04/13	110.828		9,158,629.20	290,566.08	116,231.52	9,565,426.80	4.43
IT0003246375 ITALY BTPS 0% 02/14	EXA-01/02/14		1,129,000.	M EUR	98.8616	% 30/04/13	99.504		1,116,147.11	7,253.05	0.00	1,123,400.16	0.52
IT0003268585 BUONI POLIENNA 0% 19	EXA-01/08/19		83,000.	M EUR	72.0264	% 30/04/13	81.932		59,781.91	8,221.65	0.00	68,003.56	0.03
IT0003268676 ITALY BTPS STRIP 21	EXA-01/02/21		87,000.	M EUR	73.4078	% 30/04/13	76.449		63,864.77	2,645.86	0.00	66,510.63	0.03
IT0003268809 ITALY 0% 2024	EXA-01/02/24		559,000.	M EUR	57.657	% 30/04/13	63.592		322,302.63	33,176.65	0.00	355,479.28	0.16
IT0003268817 ITALY 0% 2024 STRIPS	EXA-01/08/24		590,000.	M EUR	55.5765	% 30/04/13	62.13		327,901.35	38,665.65	0.00	366,567.00	0.17
IT0003268825 ITALY 0% 2025 STRIPS	EXA-01/02/25		590,000.	M EUR	53.2555	% 30/04/13	60.659		314,207.45	43,680.65	0.00	357,888.10	0.17
IT0003268833 ITALY 0% 01/08/25	EXA-01/08/25		840,000.	M EUR	48.8848	% 30/04/13	59.248		410,632.15	87,051.05	0.00	497,683.20	0.23
IT0003268841 ITALY 0% 01/02/26	EXA-01/02/26		590,000.	M EUR	50.1655	% 30/04/13	57.726		295,976.45	44,606.95	0.00	340,583.40	0.16
IT0003268858 ITALY BTPS 0% 08/26	EXA-01/08/26		626,000.	M EUR	48.637	% 30/04/13	55.851		304,467.62	45,159.64	0.00	349,627.26	0.16
IT0003268874 ITALY 0% 01/02/27	EXA-01/02/27		590,000.	M EUR	47.05	% 30/04/13	54.152		277,595.00	41,901.80	0.00	319,496.80	0.15
IT0003268882 ITALY 0% 01/08/27	EXA-01/08/27		590,000.	M EUR	45.4855	% 30/04/13	52.04		268,364.45	38,671.55	0.00	307,036.00	0.14
IT0003268890 BUONI PIOLENNALI ST	EXA-01/02/28		590,000.	M EUR	44.04	% 30/04/13	50.68		259,836.00	39,176.00	0.00	299,012.00	0.14
IT0003268908 BUONI ORDINARI 0% 28	EXA-01/08/28		590,000.	M EUR	43.032	% 30/04/13	49.226		253,888.80	36,544.60	0.00	290,433.40	0.13
IT0003268924 BUONI PIOLENNALI ST	EXA-01/02/29		590,000.	M EUR	41.6375	% 30/04/13	47.918		245,661.25	37,054.95	0.00	282,716.20	0.13
IT0003268932 BUONI PIOLENNALI ST	EXA-01/08/29		162,000.	M EUR	40.4865	% 30/04/13	46.812		65,588.13	10,247.31	0.00	75,835.44	0.04
IT0003493258 ITALY 4.25 02/19	UST-01/02/19		8,588,000.	M EUR	104.7172	% 30/04/13	106.75		8,993,115.80	174,574.20	94,776.41	9,262,466.41	4.29
IT0003618383 ITALY 4.25% 08/2014	UST-01/08/14		2,000.	M EUR	103.395	% 30/04/13	104.028		2,067.90	12.66	22.07	2,102.63	0.00
IT0003644769 BTP 4.50 02/20	UST-01/02/20		1,770,000.	M EUR	104.1894	% 30/04/13	107.64		1,844,152.70	61,075.30	20,682.60	1,925,910.60	0.89
IT0004164775 ITALY BUONI PO 4% 17	UST-01/02/17		347,000.	M EUR	103.5052	% 30/04/13	105.983		359,162.98	8,598.03	3,604.20	371,365.21	0.17
IT0004423957 BUONI POL 4.50% 2019	UST-01/03/19		2,392,000.	M EUR	105.3576	% 30/04/13	107.938		2,520,153.80	61,723.16	19,305.00	2,601,181.96	1.20
IT0004505076 ITALY BTP 3.5 06/14	UST-01/06/14		708,000.	M EUR	102.5775	% 30/04/13	102.84		726,248.70	1,858.50	10,620.00	738,727.20	0.34
IT0004513641 BTPS 5% 01/03/25	UST-01/03/25		7,000.	M EUR	107.575	% 30/04/13	108.878		7,530.25	91.21	62.77	7,684.23	0.00
IT0004536949 BTP 4.25 01/03/20	UST-01/03/20		57,000.	M EUR	102.165	% 30/04/13	106.075		58,234.05	2,228.70	434.47	60,897.22	0.03
IT0004548464 BANCA CARIG 3.75% 16	EXA-25/11/16		574,000.	M EUR	104.07	% 30/04/13	104.123		597,361.80	304.22	9,553.56	607,219.58	0.28
IT0004587363 BANCO POP 3.625% 17	EXA-31/03/17		56,000.	M EUR	101.2325	% 30/04/13	102.43		56,690.20	670.60	200.22	57,561.02	0.03
IT0004680648 BANCO POP 3.875% 14	EXA-31/03/14		1,627,000.	M EUR	102.1641	% 30/04/13	102.202		1,662,209.89	616.65	6,218.26	1,669,044.80	0.77
IT0004690126 INTESA SP 4.375 0816	EXA-16/08/16		122,000.	M EUR	109.921	% 30/04/13	110.073		134,103.62	185.44	3,845.92	138,134.98	0.06
IT0004692346 UBI BANC 4.5% 02/16	EXA-22/02/16		556,000.	M EUR	107.2255	% 30/04/13	107.895		596,173.78	3,722.42	5,004.00	604,900.20	0.28
IT0004734429 UNITCREDIT 4.25 18	EXA-31/07/18		500,000.	M EUR	111.017	% 30/04/13	112.564		555,085.00	7,735.00	16,243.15	579,063.15	0.27
IT0004805070 BTPS 2.5% 01/03/2015	UST-01/03/15		2,291,000.	M EUR	100.77	% 30/04/13	102.095		2,308,640.70	30,355.75	10,272.15	2,349,268.60	1.09
IT0004848435 ITALY BTPS HYB 0% 23	EXA-01/11/23		780,000.	M EUR	61.225	% 30/04/13	64.536		477,555.00	25,825.80	0.00	503,380.80	0.23
IT0004848443 ITALY BTPS HYB 0% 26	EXA-01/11/26		977,000.	M EUR	49.5206	% 30/04/13	54.724		483,816.55	50,836.93	0.00	534,653.48	0.25
IT0004848484 ITALY BTPS HYB 0% 29	EXA-01/11/29		9,000.	M EUR	42.684	% 30/04/13	46.561		3,841.56	348.93	0.00	4,190.49	0.00
IT0004848492 ITALY BTPS HYB 0% 31	EXA-01/05/31		520,000.	M EUR	41.528	% 30/04/13	42.454		215,945.60	4,815.20	0.00	220,760.80	0.10
IT0004848500 ITALY BTPS HYD 0% 17	EXA-01/08/17		1,410,000.	M EUR	88.8906	% 30/04/13	89.547		1,253,357.16	9,255.54	0.00	1,262,612.70	0.58
IT0004848534 ITALY BTPS HYB 0% 33	EXA-01/02/33		187,000.	M EUR	37.641	% 30/04/13	38.494		70,388.67	1,595.11	0.00	71,983.78	0.03
IT0004848559 ITALY BTPS 0% 08/13	EXA-01/08/13		1,348,000.	M EUR	99.6387	% 30/04/13	99.929		1,343,129.72	3,913.20	0.00	1,347,042.92	0.62
IT0004848609 ITALY BTPS 0% 08/14	EXA-01/08/14		1,151,000.	M EUR	97.8409	% 30/04/13	98.799		1,126,148.90	11,027.59	0.00	1,137,176.49	0.53
IT0004848625 ITALY BTPS 0% 02/15	EXA-01/02/15		1,150,000.	M EUR	96.804	% 30/04/13	97.843		1,113,246.00	11,948.50	0.00	1,125,194.50	0.52
IT0004848633 ITALY BTPS HYB 0% 15	EXA-01/08/15		1,150,000.	M EUR	95.205	% 30/04/13	96.308		1,094,857.50	12,684.50	0.00	1,107,542.00	0.51
IT0004848666 ITALY BTPS HYB 0% 16	EXA-01/08/16		5,007,000.	M EUR	92.9825	% 30/04/13	93.611		4,655,633.77	31,469.00	0.00	4,687,102.77	2.17
IT0004848807 ITALY BTPS STRIP 17	EXA-01/05/17		2,027,000.	M EUR	87.0213	% 30/04/13	90.45		1,763,921.11	69,500.39	0.00	1,833,421.50	0.85
IT0004869316 ITALY BTPS HYB 0% 17	EXA-01/11/17		951,000.	M EUR	85.8489	% 30/04/13	89.074		816,422.98	30,670.76	0.00	847,093.74	0.39
IT0004869324 ITALY BTPS 0% 11/22	EXA-01/11/22		802,000.	M EUR	65.0158	% 30/04/13	68.24		521,426.83	25,857.97	0.00	547,284.80	0.25
IT0004871353 ITALY BTPS 0% 11/15	EXA-01/11/15		1,022,000.	M EUR	94.1964	% 30/04/13	96.02		962,687.52	18,636.88	0.00	981,324.40	0.45
IT0004907843 ITALY BTP 3.5 06/18	UST-01/06/18		2,331,000.	M EUR	101.0013	% 30/04/13	103.253		2,354,341.30	52,486.13	7,620.58	2,414,448.01	1.12
NL0000102713 NETHER 0% 15/07/2013	EXA-15/07/13		200.	M EUR	100.005	% 30/04/13	100.009		200.01	0.01	0.00	200.02	0.00

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935816 LYXOR ETF EUROMTS INFLATION LINKED VALIDATED NAV

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< ---------- PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	----------→ STOCK MARKET VALUE	PRCT NET SHARE
SK4120008301 SLOVAKIA 4.625% 17	EXA-19/01/17		3,555,614.	M EUR	112.5345	% 30/04/13	112.709		4,001,292.44	6,204.55	48,207.79	4,055,704.78	1.88
XS0133144898 ITALY 5.75 25/07/16	EXA-25/07/16		99,000.	M EUR	107.295	% 30/04/13	110.645		106,222.05	3,316.50	4,444.83	113,983.38	0.05
XS0135547908 RATP 5.25% 18/09/13	EXA-18/09/13		4,000.	M EUR	102.2703	% 30/04/13	101.839		4,090.81	-17.25	132.33	4,205.89	0.00
XS0176120268 KOMMUNAL 4.5 100913	EXA-10/09/13		2,776,000.	M EUR	102.05	% 30/04/13	101.503		2,832,908.00	-15,184.72	81,454.68	2,899,177.96	1.34
XS0332106805 RFF 4.45 27/11/17	EXA-27/11/17		4,754,000.	M EUR	115.9415	% 30/04/13	116.555		5,511,858.91	29,165.79	92,735.56	5,633,760.26	2.61
XS0538703843 BAWAG PSK 1.75% 13	EXA-02/09/13		319,000.	M EUR	100.6893	% 30/04/13	100.503		321,198.79	-594.22	3,762.45	324,367.02	0.15
XS0613543957 INST CRED 5% 07/2016	EXA-05/07/16		31,000.	M EUR	101.1925	% 30/04/13	107.485		31,369.68	1,950.67	1,295.21	34,615.56	0.02
TOTAL INVESTMENT SECURITIES													
TOTAL PORTFOLIO 935816													
						TOTAL (EUR)			203,250,425.59	6,407,815.55	1,293,546.54	210,951,787.68	97.59

PORTFOLIO: LYXOR ETF EUROMTS INFLATION LINKED (935816)													
						(EUR)			210,105,576.10	4,527,169.42	1,522,006.71	216,154,752.23	100.00

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935816 LYXOR ETF EUROMTS INFLATION LINKED VALIDATED NAV

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

Securities portfolio: 216,194,537.02

The day's management fees
PrComGestAdm : 1,184.42 EUR

Unit	Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
D FR0010174292 D UNITS	EUR	216,154,752.23	1,613.000.	134.0079	100.		134.0079	134.0079

Total net assets in EUR: 216,154,752.23

Taxation on savings : weightings and status of the portfolio units

Type of Reporting : TSIF TIS France

Official weightings and status dated 30/04/13:
Weighting DD: 100. Status DD: I
Weighting DI: 100. Status DI: M

Unofficial weightings dated 30/04/13:
Weighting DD: 100.
Weighting DI: 100.

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935816 LYXOR ETF EUROMTS INFLATION LINKED VALIDATED NAV

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation	variation
EUR price in EUR:	1.	quotation: 30/04/13	0.	1.	quotation: 29/04/13	0.

INVERSE PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation
EUR price in EUR:	1.	quotation: 30/04/13	0.	1.	quotation: 29/04/13

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935817 LYXOR ETF EUROMTS 1-3 Y VALIDATED NAV

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
SWAP00114736 LYXOR ETF EUROMTS 1- PRC			273,600,000.	EUR	0.	30/04/13	98.97253	F	0.00	-2,811,153.55	0.00	-2,811,153.55	-0.84
TOTAL INTEREST RATE SWAP													
TOTAL PORTFOLIO 935817													
						TOTAL (EUR)			0.00	-2,811,153.55	0.00	-2,811,153.55	-0.84

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935817 LYXOR ETF EUROMTS 1-3 Y VALIDATED NAV

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

SECURITY		STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< ---------- PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	----------→ STOCK MARKET VALUE	PRCT NET SHARE
BDS065EUR	Def. purchases EUR securities			-33,960,300.05	EUR	1.		1.		-33,960,300.05	0.00	0.00	-33,960,300.05	-10.09
DRS065EUR	Receivable on swap			10,948,041.3	EUR	1.		1.		10,948,041.30	0.00	0.00	10,948,041.30	3.25
DVS065EUR	Payable on swap			-12,816,510.03	EUR	1.		1.		-12,816,510.03	0.00	0.00	-12,816,510.03	-3.81
F120EUR	PrComGestAdm			-49,953.39	EUR	1.		1.		-49,953.39	0.00	0.00	-49,953.39	-0.01
RP065EUR	Def. purchases cap. op.			-10,948,041.3	EUR	1.		1.		-10,948,041.30	0.00	0.00	-10,948,041.30	-3.25
SDS065EUR	Def. sales EUR securities			46,776,810.08	EUR	1.		1.		46,776,810.08	0.00	0.00	46,776,810.08	13.89
TOTAL LIQUIDITIES														
TOTAL PORTFOLIO 935817														
							TOTAL (EUR)			-49,953.39	0.00	0.00	-49,953.39	-0.01

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935817 LYXOR ETF EUROMTS 1-3 Y VALIDATED NAV

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
BE0008047939 BELGIUM 0% 28/03/14	EXA-28/03/14		840,855.6	M EUR	99.8676	% 30/04/13	99.956		839,742.68	742.94	0.00	840,485.62	0.25
BE0008048945 STRIP INTL 28/03/15	EXA-28/03/15		1,612,300.95	M EUR	99.7125	% 30/04/13	99.805		1,607,665.12	1,491.84	0.00	1,609,156.96	0.48
BE0008049950 BELGIQUE 0% STRIP 16	EXA-28/03/16		751,238.91	M EUR	98.2718	% 30/04/13	99.202		738,255.92	6,988.10	0.00	745,244.02	0.22
BE0008051972 BELGIQUE 0% STRIP 17	EXA-28/03/17		334,035.45	M EUR	96.9007	% 30/04/13	97.907		323,682.53	3,361.56	0.00	327,044.09	0.10
BE0008053028 BELGIQUE 0% STRIP 19	EXA-28/03/19		429,474.15	M EUR	92.3488	% 30/04/13	94.408		396,614.06	8,843.90	0.00	405,457.96	0.12
BE0008054034 BELGIQUE 0% STRIP 20	EXA-28/03/20		1,006,196.58	M EUR	89.1001	% 30/04/13	91.695		896,522.02	26,109.93	0.00	922,631.95	0.27
BE0008055049 BELGIQUE 0% STRIP 21	EXA-28/03/21		3,881,628.27	M EUR	86.0198	% 30/04/13	88.762		3,338,970.29	106,440.60	0.00	3,445,410.89	1.02
BE0008056054 BELGIQUE 0% STRIP 22	EXA-28/03/22		417,203.46	M EUR	84.4402	% 30/04/13	85.553		352,287.60	4,642.48	0.00	356,930.08	0.11
BE0008057060 BELGIQUE 0% STRIP 23	EXA-28/03/23		2,146,007.34	M EUR	77.9493	% 30/04/13	82.209		1,672,798.16	91,413.01	0.00	1,764,211.17	0.52
BE0008058076 BELGIUM 0% 28/03/24	EXA-28/03/24		633,985.65	M EUR	74.7592	% 30/04/13	79.116		473,962.88	27,621.21	0.00	501,584.09	0.15
BE0008059082 BELGIQUE 0% STRIP 25	EXA-28/03/25		15,326,653.22	M EUR	60.6731	% 30/04/13	76.045		9,299,158.10	2,355,995.34	0.00	11,655,153.44	3.46
BE0008062110 BELGIQUE 0% STRIP 27	EXA-28/03/27		608,166.79	M EUR	65.228	% 30/04/13	70.242		396,694.99	30,493.53	0.00	427,188.52	0.13
BE0008063126 BELGIQUE 0% STRIP 28	EXA-28/03/28		539,910.36	M EUR	63.3192	% 30/04/13	67.738		341,867.12	23,857.36	0.00	365,724.48	0.11
BE0008064132 BELGIUM 0% 28/03/29	EXA-28/03/29		537,500.	M EUR	60.6295	% 30/04/13	65.232		325,883.56	24,738.44	0.00	350,622.00	0.10
BE0008065147 BELGIUM 0% 28/03/30	EXA-28/03/30		1,864,490.	M EUR	52.5592	% 30/04/13	62.923		979,961.38	193,231.66	0.00	1,173,193.04	0.35
BE0008066152 BELGIQUE 0% STRIP 31	EXA-28/03/31		537,500.	M EUR	55.759	% 30/04/13	60.605		299,704.63	26,047.25	0.00	325,751.88	0.10
BE0008113624 BGB 0% 28/09/21	EXA-28/09/21		1,066,862.83	M EUR	74.8646	% 30/04/13	87.291		798,702.74	132,572.49	0.00	931,275.23	0.28
DE0001108595 ALLEMAGNE 0% 42 STRI	EXA-04/07/42		96,333.74	M EUR	50.3198	% 30/04/13	53.647		48,474.91	3,205.25	0.00	51,680.16	0.02
DE0001142222 ALLEMAGNE 0% 13	EXA-04/07/13		67,000.	M EUR	100.0025	% 30/04/13	99.994		67,001.68	-5.70	0.00	66,995.98	0.02
DE0001142230 ALLEMAGNE 0% 01/14	EXA-04/01/14		230,000.	M EUR	100.002	% 30/04/13	100.003		230,004.60	2.30	0.00	230,006.90	0.07
DE0001142271 DBR 0% 04/07/15	EXA-04/07/15		100,000.	M EUR	100.155	% 30/04/13	99.971		100,155.00	-184.00	0.00	99,971.00	0.03
DE0001142479 ALLEMAGNE 0% 14	EXA-04/01/14		2,228,739.27	M EUR	99.8426	% 30/04/13	99.999		2,225,231.62	3,485.36	0.00	2,228,716.98	0.66
DE0001142487 BUNDESREPUB 0% 2015	EXA-04/01/15		2,228,750.49	M EUR	99.4442	% 30/04/13	99.96		2,216,362.28	11,496.71	0.00	2,227,858.99	0.66
DE0001142495 BUNDESREPUB 0% 2016	EXA-04/01/16		2,126,932.05	M EUR	98.797	% 30/04/13	99.794		2,101,345.39	21,205.18	0.00	2,122,550.57	0.63
DE0001142503 DBR 0% 04/01/17	EXA-01/04/17		5,863,207.35	M EUR	97.7146	% 30/04/13	99.358		5,729,206.39	96,359.17	0.00	5,825,565.56	1.73
DE0001142511 ALLEMAGNE 0% 18 STRI	EXA-04/01/18		5,754,255.54	M EUR	96.0009	% 30/04/13	98.482		5,524,139.35	142,766.59	0.00	5,666,905.94	1.68
DE0001142529 BUNDERSREPUB 0% 19	EXA-04/01/19		0.51	M EUR	94.1177	% 30/04/13	97.27		0.48	0.02	0.00	0.50	0.00
DE0001142537 BUND 0% 04/01/20	EXA-04/01/20		1,406,250.03	M EUR	92.1655	% 30/04/13	95.8		1,296,077.37	51,110.16	0.00	1,347,187.53	0.40
DE0001142545 BUND 0% 04/01/2021	EXA-04/01/21		1,406,250.03	M EUR	89.4835	% 30/04/13	93.735		1,258,361.75	59,786.72	0.00	1,318,148.47	0.39
DE0001142552 BUNDESREP DEUT 0% 22	EXA-04/01/22		1,406,250.03	M EUR	86.579	% 30/04/13	90.981		1,217,517.21	61,903.13	0.00	1,279,420.34	0.38
DE0001142560 BUNDES DEUTSCH 0% 23	EXA-04/01/23		2,872,240.44	M EUR	84.0942	% 30/04/13	88.114		2,415,387.25	115,458.69	0.00	2,530,845.94	0.75
DE0001142578 DBR 0% 04/01/24	EXA-04/01/24		1,406,250.03	M EUR	81.1055	% 30/04/13	85.903		1,140,546.12	67,464.84	0.00	1,208,010.96	0.36
DE0001142586 ALLEMAGNE 0% 25 STRI	EXA-04/01/25		1,306,250.25	M EUR	78.443	% 30/04/13	83.512		1,024,661.88	66,213.83	0.00	1,090,875.71	0.32
DE0001142594 DBR 0% 04/01/26	EXA-04/01/26		12,272,688.44	M EUR	75.0166	% 30/04/13	80.377		9,206,554.33	657,864.46	0.00	9,864,418.79	2.93
DE0001142602 DBR 0% 04/01/27	EXA-04/01/27		15,283,609.11	M EUR	71.7452	% 30/04/13	77.743		10,965,247.69	916,688.54	0.00	11,881,936.23	3.53
DE0001142610 BUNDESREPUB 0% 2028	EXA-04/01/28		1,319,999.85	M EUR	72.2255	% 30/04/13	75.102		953,376.49	37,969.80	0.00	991,346.29	0.29
DE0001142651 STRIP INT 04/01/32	EXA-04/01/32		175,990.	M EUR	61.3075	% 30/04/13	66.572		107,895.07	9,264.99	0.00	117,160.06	0.03
DE0001142669 STRIP INT 04/01/33	EXA-04/01/33		163,990.	M EUR	59.779	% 30/04/13	64.971		98,031.58	8,514.36	0.00	106,545.94	0.03
DE0001142701 STRIP INT 04/01/37	EXA-04/01/37		196,990.	M EUR	56.013	% 30/04/13	59.078		110,340.01	6,037.74	0.00	116,377.75	0.03
DE0001143162 STRIP INT 04/07/13	EXA-04/07/13		1,673,619.06	M EUR	99.9764	% 30/04/13	100.		1,673,223.78	395.28	0.00	1,673,619.06	0.50
DE0001143170 STRIP INT 04/07/14	EXA-04/07/14		1,094,749.17	M EUR	99.806	% 30/04/13	99.963		1,092,625.79	1,718.32	0.00	1,094,344.11	0.33
DE0001143188 STRIP INT 04/07/15	EXA-04/07/15		1,094,750.19	M EUR	99.5498	% 30/04/13	99.913		1,089,821.92	3,975.84	0.00	1,093,797.76	0.32
DE0001143196 STRIP INT 04/07/16	EXA-04/07/16		1,094,749.17	M EUR	98.9482	% 30/04/13	99.583		1,083,234.43	6,949.64	0.00	1,090,184.07	0.32
DE0001143204 STRIP INT 04/07/17	EXA-04/07/17		1,094,749.68	M EUR	97.9536	% 30/04/13	98.959		1,072,346.47	11,006.87	0.00	1,083,353.34	0.32
DE0001143212 STRIP INT 04/07/19	EXA-04/07/18		4,593,249.72	M EUR	95.6391	% 30/04/13	97.845		4,392,944.05	101,321.14	0.00	4,494,265.19	1.33
DE0001143220 STRIP INT 04/01/19	EXA-04/07/19		1,148,364.45	M EUR	94.7439	% 30/04/13	96.671		1,088,005.24	22,130.16	0.00	1,110,135.40	0.33
DE0001143238 DBR STRIP 04/07/20	EXA-04/07/20		1,054,864.11	M EUR	92.5421	% 30/04/13	94.879		976,193.35	24,651.17	0.00	1,000,844.52	0.30
DE0001143246 STRIP INT 04/07/21	EXA-04/07/21		1.026.864.6	M EUR	89.8663	% 30/04/13	92.348		922.805.64	25.483.28	0.00	948.288.92	0.28

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935817 LYXOR ETF EUROMTS 1-3 Y VALIDATED NAV

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
DE0001143253 ALLEMAGNE 0% 22	EXA-04/07/22		1,613,728.23	M EUR	86.9825	% 30/04/13	89.648		1,403,661.02	43,014.06	0.00	1,446,675.08	0.43
DE0001143261 STRIP INT 04/07/23	EXA-04/07/23		379,750.08	M EUR	86.339	% 30/04/13	86.825		327,872.42	1,845.59	0.00	329,718.01	0.10
DE0001143279 STRIP INT 04/01/24	EXA-04/07/24		18,411,324.87	M EUR	79.1132	% 30/04/13	84.536		14,565,781.99	998,415.60	0.00	15,564,197.59	4.62
DE0001143287 STRIP INT 04/07/25	EXA-04/07/25		6,581,154.73	M EUR	77.4363	% 30/04/13	82.031		5,096,200.99	302,386.05	0.00	5,398,587.04	1.60
DE0001143295 STRIP INT 04/07/26	EXA-04/07/26		3,307,333.17	M EUR	74.8573	% 30/04/13	79.297		2,475,779.45	146,836.53	0.00	2,622,615.98	0.78
DE0001143303 STRIP INT 04/07/27	EXA-04/07/27		416,350.23	M EUR	76.068	% 30/04/13	76.651		316,709.29	2,427.32	0.00	319,136.61	0.09
DE0001143311 BUNDESREPUB 0% 2028	EXA-04/07/28		2,302,249.65	M EUR	71.2344	% 30/04/13	74.221		1,639,993.79	68,758.92	0.00	1,708,752.71	0.51
DE0001143329 BUNDESREPUB 0% 2029	EXA-04/07/29		379,750.	M EUR	70.831	% 30/04/13	71.576		268,980.72	2,829.14	0.00	271,809.86	0.08
DE0001143337 BUNDESREPUB 0% 2030	EXA-04/07/30		849,500.	M EUR	67.8776	% 30/04/13	69.218		576,620.08	11,386.83	0.00	588,006.91	0.17
DE0001143345 BUNDESREPUB 0% 2031	EXA-04/07/31		2,302,250.	M EUR	64.4547	% 30/04/13	67.442		1,483,909.32	68,774.13	0.00	1,552,683.45	0.46
DE0001143352 BUNDESREPUB 0% 2032	EXA-04/07/32		379,750.	M EUR	64.9025	% 30/04/13	65.79		246,467.24	3,370.29	0.00	249,837.53	0.07
DE0001143360 BUNDESREPUB 0% 2033	EXA-04/07/33		379,750.	M EUR	63.057	% 30/04/13	64.167		239,458.96	4,215.22	0.00	243,674.18	0.07
DE0001143378 BUNDESREPUB 0% 2034	EXA-04/07/34		2,302,249.99	M EUR	59.3158	% 30/04/13	62.593		1,365,597.66	75,449.68	0.00	1,441,047.34	0.43
DE0001143386 BUNDESREPUB 0% 2035	EXA-04/07/35		2,402,250.	M EUR	58.534	% 30/04/13	61.219		1,406,133.77	64,499.66	0.00	1,470,633.43	0.44
DE0001143394 BUNDESREPUB 0% 2036	EXA-04/07/36		137,615.41	M EUR	58.826	% 30/04/13	59.823		80,953.64	1,372.03	0.00	82,325.67	0.02
DE0001143402 BUNDESREPUB 0% 2037	EXA-04/07/37		1,922,499.99	M EUR	54.9412	% 30/04/13	58.575		1,056,244.32	69,860.05	0.00	1,126,104.37	0.33
DE0001143410 BUNDESREPUB 0% 2038	EXA-04/07/38		849,266.96	M EUR	53.2739	% 30/04/13	57.229		452,437.16	33,589.83	0.00	486,026.99	0.14
DE0001143428 BUND STRIP 0% 07/39	EXA-04/07/39		866,990.	M EUR	52.6314	% 30/04/13	56.109		456,309.27	30,150.15	0.00	486,459.42	0.14
DE0001143436 BUND STRIP 0% 07/40	EXA-04/07/40		1,452,250.	M EUR	51.2122	% 30/04/13	54.802		743,729.62	52,132.43	0.00	795,862.05	0.24
DE0001143444 BUND STRIP 0% 07/41	EXA-04/07/41		1,922,500.	M EUR	49.8905	% 30/04/13	53.766		959,143.94	74,507.41	0.00	1,033,651.35	0.31
DE0001143451 BUND STRIP 0% 07/42	EXA-04/07/42		1,922,500.	M EUR	49.6286	% 30/04/13	52.79		954,110.02	60,777.73	0.00	1,014,887.75	0.30
DE000A0SLVZ0 LD HESSEN 3.125 14	EXA-13/05/14		103,000.	M EUR	103.9335	% 30/04/13	103.069		107,051.50	-890.43	3,157.02	109,318.09	0.03
DE000A1RET15 KFW 0.875% 13/10/17	UST-13/10/17		61,000.	M EUR	101.198	% 30/04/13	102.06		61,730.78	525.82	324.57	62,581.17	0.02
DE000AAR0090 AAREAL BK 2.375% 14	EXA-03/02/14		2,000.	M EUR	101.9455	% 30/04/13	101.617		2,038.91	-6.57	11.97	2,044.31	0.00
DE000DXA1NP5 DEXIA KOM 2.75% 14	EXA-30/05/14		310,000.	M EUR	102.635	% 30/04/13	102.465		318,168.50	-527.00	7,964.45	325,605.95	0.10
ES0000011918 SPGB 0% 31/01/2017	EXA-31/01/17		1,000,000.	M EUR	83.081	% 30/04/13	90.182		830,810.00	71,010.00	0.00	901,820.00	0.27
ES0000011934 SPGB 0% 31/01/2019	EXA-31/01/19		500,000.	M EUR	73.579	% 30/04/13	82.862		367,895.00	46,415.00	0.00	414,310.00	0.12
ES0000011942 SPGB 0% 31/01/2020	EXA-31/01/20		700,000.	M EUR	68.7075	% 30/04/13	78.556		480,952.50	68,939.50	0.00	549,892.00	0.16
ES0000011967 SPGB 0% 31/01/2022	EXA-31/01/22		100,000.	M EUR	59.25	% 30/04/13	69.524		59,250.00	10,274.00	0.00	69,524.00	0.02
ES00000121R9 SPGB 0% 30/07/2019	EXA-30/07/19		600,000.	M EUR	73.0654	% 30/04/13	81.601		438,392.61	51,213.39	0.00	489,606.00	0.15
ES00000121Y5 SPGB 0% 31/10/2015	EXA-31/10/15		400,000.	M EUR	89.8065	% 30/04/13	94.951		359,226.00	20,578.00	0.00	379,804.00	0.11
ES00000122A3 SPGB 0% 31/10/17	EXA-31/10/17		5,684,000.	M EUR	72.433	% 30/04/13	87.436		4,117,091.60	852,770.64	0.00	4,969,862.24	1.48
ES0000012353 SPAIN STRIPS 0% 14	EXA-30/07/14		100,000.	M EUR	95.1675	% 30/04/13	98.419		95,167.50	3,251.50	0.00	98,419.00	0.03
ES00000123A1 BON Y OBLIG 0% 10/20	EXA-31/10/20		308,000.	M EUR	58.943	% 30/04/13	75.213		181,544.44	50,111.60	0.00	231,656.04	0.07
ES0000012601 SPAIN 0% STRIP 07/15	EXA-30/07/15		100,000.	M EUR	91.161	% 30/04/13	95.554		91,161.00	4,393.00	0.00	95,554.00	0.03
ES0000012619 SPAIN 0% STRIP 07/16	EXA-30/07/16		100,000.	M EUR	86.1465	% 30/04/13	92.119		86,146.50	5,972.50	0.00	92,119.00	0.03
ES0000012627 SPAIN 0% STRIP 07/17	EXA-30/07/17		100,000.	M EUR	81.1655	% 30/04/13	88.423		81,165.50	7,257.50	0.00	88,423.00	0.03
ES0000012668 SPAIN 0% 30/07/2021	EXA-30/07/21		2,700,000.	M EUR	61.1096	% 30/04/13	71.749		1,649,959.00	287,264.00	0.00	1,937,223.00	0.58
ES0000012676 SPAIN 0% STRIP 07/22	EXA-30/07/22		1,100,000.	M EUR	56.7629	% 30/04/13	67.619		624,391.29	119,417.71	0.00	743,809.00	0.22
ES0000012767 SPGB 0% 30/07/2031	EXA-30/07/31		600,000.	M EUR	32.1714	% 30/04/13	42.118		193,028.12	59,679.88	0.00	252,708.00	0.08
ES0000012775 SPAIN 0% STRIP 0732	EXA-30/07/32		1,900,000.	M EUR	30.3638	% 30/04/13	39.638		576,911.50	176,210.50	0.00	753,122.00	0.22
ES0000101362 MADRID 4.051% 120613	EXA-12/06/13		501,000.	M EUR	99.7595	% 26/04/13	100.236		499,795.10	2,387.26	18,238.16	520,420.52	0.15
ES0314950660 CJ MADRID 3.875 13	EXA-30/11/13		3,150,000.	M EUR	100.7305	% 30/04/13	101.56		3,173,011.50	26,128.50	52,503.60	3,251,643.60	0.97
ES0314977358 CJ VALENCI 3 14	EXA-27/10/14		50,000.	M EUR	97.714	% 30/04/13	101.489		48,857.00	1,887.50	784.93	51,529.43	0.02
ES0413211105 BBVA 3.5 07/10/20	EXA-07/10/20		100,000.	M EUR	99.195	% 30/04/13	104.533		99,195.00	5,338.00	2,023.29	106,556.29	0.03
ES0413211170 BBVA 4.25 18/01/17	EXA-18/01/17		4,900,000.	M EUR	106.085	% 30/04/13	107.695		5,198,165.00	78,890.00	61,619.18	5,338,674.18	1.59
ES0413211352 BANCO BILB 2.5% 2013	EXA-07/10/13		350,000.	M EUR	100.8095	% 30/04/13	100.795		352,833.25	-50.75	5,058.22	357,840.72	0.11
ES0413211410 BANCO BIL 4.125% 14	EXA-13/01/14		800,000.	M EUR	102.339	% 30/04/13	102.381		818,712.00	336.00	10,216.44	829,264.44	0.25

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935817 LYXOR ETF EUROMTS 1-3 Y VALIDATED NAV

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
ES0413440068 BANESTO 3.5% 01/2015	EXA-27/01/15		300,000.	M EUR	102.57	% 30/04/13	103.168		307,710.00	1,794.00	2,847.95	312,351.95	0.09
ES0413440159 BANCO ESP 3.625% 13	EXA-04/06/13		300,000.	M EUR	100.3525	% 30/04/13	100.24		301,057.50	-337.50	10,010.96	310,730.96	0.09
ES0413440308 BANCO 4.75% 24/01/17	UST-24/01/17		400,000.	M EUR	107.42	% 30/04/13	109.287		429,680.00	7,468.00	5,309.59	442,457.59	0.13
ES0413495005 SANTANDER 3.875%16	EXA-23/03/16		1,700,000.	M EUR	104.5324	% 30/04/13	105.285		1,777,050.00	12,795.00	7,941.10	1,797,786.10	0.53
ES0413679202 BANKINTER 3.875 15	EXA-30/10/15		900,000.	M EUR	103.8095	% 30/04/13	104.599		934,285.50	7,105.50	17,963.01	959,354.01	0.28
ES0413790231 BANCO POP 3.75% 19	EXA-22/01/19		3,200,000.	M EUR	99.8078	% 30/04/13	102.239		3,193,850.00	77,798.00	34,191.78	3,305,839.78	0.98
ES0413860281 BANCO SANT 3.625% 15	EXA-16/02/15		700,000.	M EUR	102.3969	% 30/04/13	103.422		716,778.00	7,176.00	5,492.12	729,446.12	0.22
ES0413900103 SCH 3.125 28/09/15	EXA-28/09/15		500,000.	M EUR	102.1975	% 30/04/13	103.438		510,987.50	6,202.50	9,289.38	526,479.38	0.16
ES0413900244 BANCO SANT 4.375% 15	EXA-16/03/15		100,000.	M EUR	104.543	% 30/04/13	105.261		104,543.00	718.00	611.30	105,872.30	0.03
ES0414970238 CAIXA 3.375 06/14	EXA-30/06/14		500,000.	M EUR	102.142	% 30/04/13	102.518		510,710.00	1,880.00	14,332.19	526,922.19	0.16
ES0414970667 LA CAIXA 4.75% 03/15	EXA-18/03/15		350,000.	M EUR	105.2595	% 30/04/13	105.769		368,408.25	1,783.25	2,231.85	372,423.35	0.11
FR0000492308 CADESi 3.15 07/13	EXA-25/07/13		268,000.	M EUR	127.3691	% 29/04/13	101.426		341,349.08	-2,498.90	8,217.15	347,067.33	0.10
FR0010018275 CRH 4.25 10/14	EXA-25/10/14		18,860.	M EUR	106.225	% 30/04/13	105.92		20,034.04	-57.52	423.83	20,400.35	0.01
FR0010050559 OATei 2.25 07/20	EXA-25/07/20		5,425,713.	M EUR	144.168	% 30/04/13	120.503		7,822,140.64	55,737.99	114,853.95	7,992,732.58	2.37
FR0010231357 DEXMA 3.125 09/15	EXA-15/09/15		25,000.	M EUR	106.0475	% 30/04/13	106.095		26,511.88	11.87	498.72	27,022.47	0.01
FR0010235176 OAT 1 25/07/17	EXA-25/07/17		5,287,990.	M EUR	122.1839	% 30/04/13	108.697		6,461,070.90	-4,929.84	46,377.52	6,502,518.58	1.93
FR0010772988 SFEF 3.125 30/06/14	EXA-30/06/14		2,000.	M EUR	103.8725	% 30/04/13	103.458		2,077.45	-8.29	53.08	2,122.24	0.00
FR0010801068 DEXIA 3.50% 09/16	EXA-16/09/16		2,000.	M EUR	109.0775	% 30/04/13	109.44		2,181.55	7.25	44.49	2,233.29	0.00
FR0010809277 OAT 0% 25/04/2030	EXA-25/04/30		300,000.	M EUR	58.6575	% 30/04/13	63.218		175,972.50	13,681.50	0.00	189,654.00	0.06
FR0010809434 OAT 0% 25/10/30	EXA-25/10/30		787,750.	M EUR	56.8365	% 30/04/13	62.195		447,729.53	42,211.58	0.00	489,941.11	0.15
FR0010809442 OAT 0% 25/04/32	EXA-25/10/31		836,220.73	M EUR	54.6657	% 30/04/13	60.01		457,125.53	44,690.53	0.00	501,816.06	0.15
FR0010809525 OAT STRIP 25/10/2013	EXA-25/10/13		1,747,500.75	M EUR	99.9843	% 30/04/13	99.987		1,747,226.15	47.42	0.00	1,747,273.57	0.52
FR0010809541 FRANCE OAT 0% 04/14	EXA-25/04/14		382,122.	M EUR	99.9068	% 30/04/13	99.957		381,765.68	192.01	0.00	381,957.69	0.11
FR0010809566 OAT 0% 25/10/2014	EXA-25/10/14		1,046,048.	M EUR	99.8129	% 30/04/13	99.897		1,044,090.46	880.11	0.00	1,044,970.57	0.31
FR0010809616 FRANCE OAT 0% 04/15	EXA-25/04/15		321,805.46	M EUR	99.509	% 30/04/13	99.774		320,225.43	852.75	0.00	321,078.18	0.10
FR0010809715 OAT 0% 25/04/2038	EXA-25/04/38		91,190.8	M EUR	43.2225	% 30/04/13	47.144		39,414.94	3,576.05	0.00	42,990.99	0.01
FR0010809723 OAT 0% 25/04/2020	EXA-25/04/20		342,495.	M EUR	90.5296	% 30/04/13	92.436		310,059.39	6,529.29	0.00	316,588.68	0.09
FR0010809756 OAT 0% 25/10/2015	EXA-25/10/15		372,500.	M EUR	99.4443	% 30/04/13	99.581		370,430.17	509.06	0.00	370,939.23	0.11
FR0010809772 FRANCE OAT 0% 04/16	EXA-25/04/16		1,034,250.	M EUR	98.2606	% 30/04/13	99.207		1,016,260.03	9,788.37	0.00	1,026,048.40	0.30
FR0010809798 OAT STRIP 25/10/2016	EXA-25/10/16		716,503.	M EUR	98.5404	% 30/04/13	98.704		706,044.58	1,172.54	0.00	707,217.12	0.21
FR0010809822 FRANCE OAT 0% 04/17	EXA-25/04/17		1,068,801.06	M EUR	97.9522	% 30/04/13	98.135		1,046,914.40	1,953.52	0.00	1,048,867.92	0.31
FR0010809855 OAT 0% 25/10/2017	EXA-25/10/17		575,000.	M EUR	97.2868	% 30/04/13	97.42		559,399.15	765.85	0.00	560,165.00	0.17
FR0010809889 FRANCE OAT 0% 04/18	EXA-25/04/18		220,000.	M EUR	95.6215	% 30/04/13	96.775		210,367.30	2,537.70	0.00	212,905.00	0.06
FR0010809913 OAT 0% 10/18 STRIPPS	EXA-25/10/18		287,500.	M EUR	95.2861	% 30/04/13	95.854		273,947.50	1,632.75	0.00	275,580.25	0.08
FR0010809921 OAT 0% 25/04/2023	EXA-25/04/23		3,830,592.59	M EUR	80.0582	% 30/04/13	82.265		3,066,703.28	84,533.71	0.00	3,151,236.99	0.94
FR0010809947 FRANCE OAT 0% 04/19	EXA-25/04/19		222,000.	M EUR	93.3537	% 30/04/13	94.901		207,245.28	3,434.94	0.00	210,680.22	0.06
FR0010809962 OAT ST 0% 25/10/2034	EXA-25/10/34		380,000.	M EUR	49.7435	% 30/04/13	53.632		189,025.30	14,776.30	0.00	203,801.60	0.06
FR0010809970 OAT 0% 25/10/19	EXA-25/10/19		175,000.	M EUR	92.9291	% 30/04/13	93.75		162,625.93	1,436.57	0.00	164,062.50	0.05
FR0010810002 OAT 0% 25/04/2024	EXA-25/04/24		5,110.71	M EUR	74.6225	% 30/04/13	79.388		3,813.74	243.55	0.00	4,057.29	0.00
FR0010810010 OAT 0% 25/10/2035	EXA-25/10/35		831,989.99	M EUR	47.849	% 30/04/13	51.65		398,098.75	31,624.08	0.00	429,722.83	0.13
FR0010810044 OAT 0% 25/10/2036	EXA-25/10/36		380,000.	M EUR	46.124	% 30/04/13	49.811		175,271.20	14,010.60	0.00	189,281.80	0.06
FR0010810069 OAT 0% 25/04/2025	EXA-25/04/25		470,000.	M EUR	71.4325	% 30/04/13	76.371		335,732.75	23,210.95	0.00	358,943.70	0.11
FR0010810077 OAT 0% 25/04/2037	EXA-25/10/37		52,000.	M EUR	44.4935	% 30/04/13	48.066		23,136.62	1,857.70	0.00	24,994.32	0.01
FR0010810093 OAT 0% 25/10/2025	EXA-25/10/25		918,303.48	M EUR	69.7807	% 30/04/13	74.941		640,798.46	47,387.35	0.00	688,185.81	0.20
FR0010810176 OAT 0% 25/10/2027	EXA-25/10/27		421,499.53	M EUR	65.526	% 30/04/13	70.041		276,191.78	19,030.71	0.00	295,222.49	0.09
FR0010810200 OAT 0% 25/10/2028	EXA-25/10/28		1,839,371.45	M EUR	62.213	% 30/04/13	67.033		1,144,328.16	88,657.70	0.00	1,232,985.86	0.37
FR0010810218 OAT 0% 25/04/2029	EXA-25/04/29		352,000.	M EUR	64.389	% 30/04/13	65.668		226,649.10	4,502.26	0.00	231,151.36	0.07
FR0010945956 DEXIA 2.75% 01/16	EXA-25/01/16		45,000.	M EUR	105.5874	% 30/04/13	105.856		47,514.35	120.85	342.43	47,977.63	0.01

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935817 LYXOR ETF EUROMTS 1-3 Y VALIDATED NAV

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
FR0011003672 CAISSE AMORT 1.5 21	EXA-25/07/21		40,000.	M EUR	116.742	% 30/04/13	114.006		46,696.78	755.25	487.50	47,939.53	0.01
FR0011049782 DEXIA M 3.75% 180516	EXA-18/05/16		2,000.	M EUR	109.1465	% 30/04/13	109.403		2,182.93	5.13	72.53	2,260.59	0.00
FR0011147701 CADES 1.75% 18/11/13	EXA-18/11/13		190,000.	M EUR	101.0355	% 30/04/13	100.901		191,967.45	-255.55	1,539.52	193,251.42	0.06
IT0001247128 ITALY BTPS 0% 11/13	EXA-01/11/13		3,942,000.	M EUR	99.5367	% 30/04/13	99.721		3,923,735.54	7,266.28	0.00	3,931,001.82	1.17
IT0001247136 ITALY BTPS 0% 05/14	EXA-01/05/14		6,774,000.	M EUR	98.5268	% 30/04/13	99.262		6,674,206.92	49,800.96	0.00	6,724,007.88	2.00
IT0001247144 ITALY BTPS STRIP 14	EXA-01/11/14		3,476,000.	M EUR	97.395	% 30/04/13	98.371		3,385,450.69	33,925.27	0.00	3,419,375.96	1.02
IT0001247151 ITALY 0% 01/05/2015	EXA-01/05/15		4,105,000.	M EUR	95.7133	% 30/04/13	96.907		3,929,030.24	49,002.11	0.00	3,978,032.35	1.18
IT0001247177 ITALY 0% 01/05/2016	EXA-01/05/16		2,657,000.	M EUR	92.5792	% 30/04/13	94.127		2,459,829.81	41,124.58	0.00	2,500,954.39	0.74
IT0001247185 ITALY BTPS STRIP 16	EXA-01/11/16		4,489,000.	M EUR	90.7196	% 30/04/13	92.308		4,072,404.11	71,302.01	0.00	4,143,706.12	1.23
IT0001247219 ITALY 0% 01/05/2018	EXA-01/05/18		1,588,000.	M EUR	83.5877	% 30/04/13	86.457		1,327,372.94	45,564.22	0.00	1,372,937.16	0.41
IT0001247227 ITALY BTPS STRIP 18	EXA-01/11/18		1,501,000.	M EUR	81.4677	% 30/04/13	84.683		1,222,830.12	48,261.71	0.00	1,271,091.83	0.38
IT0001247235 ITALY 0% 01/05/2019	EXA-01/05/19		749,000.	M EUR	81.185	% 30/04/13	82.546		608,075.71	10,193.83	0.00	618,269.54	0.18
IT0001247243 ITALY BTPS STRIP 19	EXA-01/11/19		2,008,000.	M EUR	78.3872	% 30/04/13	80.937		1,574,015.20	51,199.76	0.00	1,625,214.96	0.48
IT0001247268 ITALY BTPS STRIP 20	EXA-01/11/20		223,000.	M EUR	76.4935	% 30/04/13	77.056		170,580.51	1,254.37	0.00	171,834.88	0.05
IT0001247276 ITALY BTPS 0% 05/21	EXA-01/05/21		437,000.	M EUR	69.0219	% 30/04/13	74.962		301,625.73	25,958.21	0.00	327,583.94	0.10
IT0001247284 ITALY BTPS STRIP 21	EXA-01/11/21		48,000.	M EUR	71.4378	% 30/04/13	73.39		34,290.13	937.07	0.00	35,227.20	0.01
IT0001247292 ITALY STRIP 0% 05/22	EXA-01/05/22		39,000.	M EUR	64.3117	% 30/04/13	70.642		25,081.57	2,468.81	0.00	27,550.38	0.01
IT0001247334 ITALY BTPS 0% 2024	EXA-01/05/24		19,000.	M EUR	60.3599	% 30/04/13	62.959		11,468.38	493.83	0.00	11,962.21	0.00
IT0001247342 ITALY 0% 2024 STRIPS	EXA-01/11/24		576,000.	M EUR	55.8203	% 30/04/13	60.683		321,524.88	28,009.20	0.00	349,534.08	0.10
IT0001247359 ITALY 0% 2025 STRIPS	EXA-01/05/25		2,000.	M EUR	56.5025	% 30/04/13	59.485		1,130.05	59.65	0.00	1,189.70	0.00
IT0001247367 ITALY 0% 01/11/25	EXA-01/11/25		2,000.	M EUR	54.894	% 30/04/13	57.565		1,097.88	53.42	0.00	1,151.30	0.00
IT0001247391 ITALY 0% 01/05/27	EXA-01/05/27		746,000.	M EUR	48.751	% 30/04/13	53.131		363,682.46	32,674.80	0.00	396,357.26	0.12
IT0001278511 BTP 5.25 11/29	UST-01/11/29		18,075.96	M EUR	109.815	% 30/04/13	109.685		19,850.12	-23.50	12.89	19,839.51	0.01
IT0003242747 BTP 5.25 08/17	UST-01/08/17		3,082,000.	M EUR	108.2038	% 30/04/13	110.828		3,334,840.90	80,878.06	42,015.66	3,457,734.62	1.03
IT0003246375 ITALY BTPS 0% 02/14	EXA-01/02/14		1,384,000.	M EUR	98.9847	% 30/04/13	99.504		1,369,948.31	7,187.05	0.00	1,377,135.36	0.41
IT0003268585 BUONI POLIENNA 0% 19	EXA-01/08/19		1,611,000.	M EUR	78.8961	% 30/04/13	81.932		1,271,015.82	48,908.70	0.00	1,319,924.52	0.39
IT0003268635 BUONI POLIENNA 0% 20	EXA-01/08/20		5,358,000.	M EUR	69.5458	% 30/04/13	77.663		3,726,261.70	434,921.84	0.00	4,161,183.54	1.24
IT0003268676 ITALY BTPS STRIP 21	EXA-01/02/21		1,161,000.	M EUR	73.276	% 30/04/13	76.449		850,734.79	36,838.10	0.00	887,572.89	0.26
IT0003268726 ITALY BTPS STRIP 22	EXA-01/02/22		759,000.	M EUR	68.601	% 30/04/13	71.402		520,681.59	21,259.59	0.00	541,941.18	0.16
IT0003268742 BUONI POLIENNA 0% 22	EXA-01/08/22		759,000.	M EUR	65.986	% 30/04/13	68.773		500,833.74	21,153.33	0.00	521,987.07	0.16
IT0003268775 BUONI POLIENNA 0% 23	EXA-01/02/23		431,000.	M EUR	61.415	% 30/04/13	66.617		264,698.65	22,420.62	0.00	287,119.27	0.09
IT0003268817 ITALY 0% 2024 STRIPS	EXA-01/08/24		568,000.	M EUR	57.8486	% 30/04/13	62.13		328,579.75	24,318.65	0.00	352,898.40	0.10
IT0003268825 ITALY 0% 2025 STRIPS	EXA-01/02/25		905,000.	M EUR	55.7586	% 30/04/13	60.659		504,615.38	44,348.57	0.00	548,963.95	0.16
IT0003268833 ITALY 0% 01/08/25	EXA-01/08/25		361,000.	M EUR	54.7715	% 30/04/13	59.248		197,725.12	16,160.16	0.00	213,885.28	0.06
IT0003268841 ITALY 0% 01/02/26	EXA-01/02/26		542,000.	M EUR	53.292	% 30/04/13	57.726		288,842.64	24,032.28	0.00	312,874.92	0.09
IT0003268858 ITALY BTPS 0% 08/26	EXA-01/08/26		800,000.	M EUR	51.709	% 30/04/13	55.851		413,672.00	33,136.00	0.00	446,808.00	0.13
IT0003268874 ITALY 0% 01/02/27	EXA-01/02/27		544,000.	M EUR	50.2575	% 30/04/13	54.152		273,400.80	21,186.08	0.00	294,586.88	0.09
IT0003268882 ITALY 0% 01/08/27	EXA-01/08/27		42,000.	M EUR	48.8915	% 30/04/13	52.04		20,534.43	1,322.37	0.00	21,856.80	0.01
IT0003268973 BUONI PIOLENNALI ST	EXA-01/08/30		520,000.	M EUR	37.0775	% 30/04/13	44.003		192,803.00	36,012.60	0.00	228,815.60	0.07
IT0003269013 ITALY BTPS STRIP 31	EXA-01/08/31		187,000.	M EUR	33.7256	% 30/04/13	41.421		63,066.78	14,390.49	0.00	77,457.27	0.02
IT0003269021 ITALY BTPS STRIP 32	EXA-01/02/32		100,000.	M EUR	31.207	% 30/04/13	40.178		31,207.00	8,971.00	0.00	40,178.00	0.01
IT0003472336 ITALY 4.25 08/13	UST-01/08/13		2,000.	M EUR	100.953	% 30/04/13	100.95		2,019.06	-0.06	22.07	2,041.07	0.00
IT0003625909 BTPei 2.15 09/14	UST-15/09/14		106,000.	M EUR	124.1447	% 30/04/13	103.113		131,593.41	121.57	388.07	132,103.05	0.04
IT0003644769 BTP 4.50 02/20	UST-01/02/20		3,000.	M EUR	105.84	% 30/04/13	107.64		3,175.20	54.00	35.06	3,264.26	0.00
IT0004019581 ITALY 3.75 08/16	UST-01/08/16		2,000.	M EUR	105.48	% 30/04/13	105.37		2,109.60	-2.20	19.48	2,126.88	0.00
IT0004164775 ITALY BUONI PO 4% 17	UST-01/02/17		3,367,000.	M EUR	105.4289	% 30/04/13	105.983		3,549,791.60	18,656.01	34,972.15	3,603,419.76	1.07
IT0004423957 BUONI POL 4.50% 2019	UST-01/03/19		521,000.	M EUR	105.46	% 30/04/13	107.938		549,446.80	12,910.18	4,204.81	566,561.79	0.17
IT0004505076 ITALY BTP 3.5 06/14	UST-01/06/14		2,357,000.	M EUR	102.9925	% 30/04/13	102.84		2,427,533.54	-3,594.74	35,355.00	2,459,293.80	0.73

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935817 LYXOR ETF EUROMTS 1-3 Y VALIDATED NAV

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
IT0004604671 BTPei 2.1 15/09/21	UST-15/09/21		101,000.	M EUR	102.5471	% 30/04/13	98.61		103,572.58	2,974.33	320.62	106,867.53	0.03
IT0004639081 BANCA CARIG 2.375 13	EXA-25/09/13		1,422,000.	M EUR	100.4851	% 30/04/13	100.538		1,428,897.55	752.81	20,633.61	1,450,283.97	0.43
IT0004653108 BUONI POLIEN 2.25%13	UST-01/11/13		4,000.	M EUR	100.88	% 30/04/13	100.865		4,035.20	-0.60	1.22	4,035.82	0.00
IT0004734429 UNITCREDIT 4.25 18	EXA-31/07/18		670,000.	M EUR	110.365	% 30/04/13	112.564		739,445.50	14,733.30	21,765.82	775,944.62	0.23
IT0004793474 ITALY BTP 4.75 05/17	UST-01/05/17		2,000.	M EUR	108.565	% 30/04/13	108.433		2,171.30	-2.64	1.29	2,169.95	0.00
IT0004801541 BTPS 5.5% 01/09/22	UST-01/09/22		7,356,000.	M EUR	111.55	% 30/04/13	113.065		8,205,618.00	111,443.40	72,560.54	8,389,621.94	2.49
IT0004805070 BTPS 2.5% 01/03/2015	UST-01/03/15		705,000.	M EUR	100.77	% 30/04/13	102.095		710,428.50	9,341.25	3,161.01	722,930.76	0.21
IT0004820426 BTPS 4.75% 01/06/17	UST-01/06/17		3,191,000.	M EUR	106.7125	% 30/04/13	108.498		3,405,195.25	56,975.93	64,959.64	3,527,130.82	1.05
IT0004848435 ITALY BTPS HYB 0% 23	EXA-01/11/23		54,000.	M EUR	62.1353	% 30/04/13	64.536		33,553.07	1,296.37	0.00	34,849.44	0.01
IT0004848443 ITALY BTPS HYB 0% 26	EXA-01/11/26		16,000.	M EUR	49.1145	% 30/04/13	54.724		7,858.32	897.52	0.00	8,755.84	0.00
IT0004848484 ITALY BTPS HYB 0% 29	EXA-01/11/29		36,000.	M EUR	43.883	% 30/04/13	46.561		15,797.88	964.08	0.00	16,761.96	0.00
IT0004848492 ITALY BTPS HYB 0% 31	EXA-01/05/31		98,000.	M EUR	42.5035	% 30/04/13	42.454		41,653.43	-48.51	0.00	41,604.92	0.01
IT0004848500 ITALY BTPS HYD 0% 17	EXA-01/08/17		120,000.	M EUR	86.6623	% 30/04/13	89.547		103,994.70	3,461.70	0.00	107,456.40	0.03
IT0004848559 ITALY BTPS 0% 08/13	EXA-01/08/13		1,093,000.	M EUR	99.7454	% 30/04/13	99.929		1,090,217.22	2,006.75	0.00	1,092,223.97	0.32
IT0004848583 ITALY BTPS HYB 0% 19	EXA-01/02/19		256,000.	M EUR	79.8785	% 30/04/13	84.096		204,488.96	10,796.80	0.00	215,285.76	0.06
IT0004848609 ITALY BTPS 0% 08/14	EXA-01/08/14		659,000.	M EUR	97.719	% 30/04/13	98.799		643,968.46	7,116.95	0.00	651,085.41	0.19
IT0004848625 ITALY BTPS 0% 02/15	EXA-01/02/15		1,182,000.	M EUR	96.0498	% 30/04/13	97.843		1,135,308.66	21,195.60	0.00	1,156,504.26	0.34
IT0004848633 ITALY BTPS HYB 0% 15	EXA-01/08/15		1,047,000.	M EUR	95.2263	% 30/04/13	96.308		997,019.25	11,325.51	0.00	1,008,344.76	0.30
IT0004848658 ITALY BTPS 0% STR 21	EXA-01/08/21		194,000.	M EUR	72.3178	% 30/04/13	75.137		140,296.58	5,469.20	0.00	145,765.78	0.04
IT0004848666 ITALY BTPS HYB 0% 16	EXA-01/08/16		3,026,000.	M EUR	92.9825	% 30/04/13	93.611		2,813,650.45	19,018.41	0.00	2,832,668.86	0.84
IT0004848674 ITALY BTPS HYB 0% 17	EXA-01/02/17		2,186,000.	M EUR	91.1002	% 30/04/13	91.459		1,991,450.26	7,843.48	0.00	1,999,293.74	0.59
IT0004848682 ITALY BTPS 0% 02/18	EXA-01/02/18		13,000.	M EUR	87.871	% 30/04/13	88.084		11,423.23	27.69	0.00	11,450.92	0.00
IT0004848807 ITALY BTPS STRIP 17	EXA-01/05/17		4,214,000.	M EUR	88.035	% 30/04/13	90.45		3,709,793.87	101,769.13	0.00	3,811,563.00	1.13
IT0004848831 BTP 5.5% 01/11/2022	UST-01/11/22		7,000.	M EUR	113.24	% 30/04/13	113.013		7,926.80	-15.89	5.23	7,916.14	0.00
IT0004852189 INTESA SP 3.75% 19	EXA-25/09/19		3,700,000.	M EUR	106.595	% 30/04/13	110.782		3,944,015.00	154,919.00	84,770.55	4,183,704.55	1.24
IT0004867070 BTP 3.5% 01/11/17	UST-01/11/17		2,000.	M EUR	103.83	% 30/04/13	103.703		2,076.60	-2.54	0.95	2,075.01	0.00
IT0004869316 ITALY BTPS HYB 0% 17	EXA-01/11/17		5,155,000.	M EUR	87.1255	% 30/04/13	89.074		4,491,321.12	100,443.58	0.00	4,591,764.70	1.36
IT0004869324 ITALY BTPS 0% 11/22	EXA-01/11/22		121,000.	M EUR	63.3399	% 30/04/13	68.24		76,641.29	5,929.11	0.00	82,570.40	0.02
IT0004871353 ITALY BTPS 0% 11/15	EXA-01/11/15		6,613,000.	M EUR	94.4574	% 30/04/13	96.02		6,246,466.17	103,336.43	0.00	6,349,802.60	1.89
IT0004907843 ITALY BTP 3.5 06/18	UST-01/06/18		12,113,000.	M EUR	101.1	% 30/04/13	103.253		12,246,243.00	260,792.89	39,600.19	12,546,636.08	3.73
NL0000003465 NETHER 0% 15/07/2013	EXA-15/07/13		52,490.	M EUR	99.9705	% 30/04/13	99.991		52,474.52	10.76	0.00	52,485.28	0.02
NL0000003473 NETHER 0% 15/07/14	EXA-15/07/14		52,490.	M EUR	99.8705	% 30/04/13	99.929		52,422.03	30.70	0.00	52,452.73	0.02
NL0000003515 NETHER 0% STRIPS 29	EXA-15/01/29		1,801,180.	M EUR	68.4943	% 30/04/13	70.357		1,233,705.35	33,550.86	0.00	1,267,256.21	0.38
NL0000003523 NETHER 0% STRIPS 30	EXA-15/01/30		1,777,500.	M EUR	66.4789	% 30/04/13	68.35		1,181,662.19	33,259.06	0.00	1,214,921.25	0.36
NL0000003531 NETHER 0% STRIPS 31	EXA-15/01/31		536,240.	M EUR	64.9276	% 30/04/13	66.596		348,167.60	8,946.79	0.00	357,114.39	0.11
NL0000003655 NETHER 0% 15/07/16	EXA-15/07/16		52,490.	M EUR	98.801	% 30/04/13	99.078		51,860.64	145.40	0.00	52,006.04	0.02
NL0000102713 NETHER 0% 15/07/2013	EXA-15/07/13		200.	M EUR	100.005	% 30/04/13	100.009		200.01	0.01	0.00	200.02	0.00
NL0000102754 NETHER 0% 15/07/2014	EXA-15/07/14		125,000.	M EUR	99.9756	% 30/04/13	99.998		124,969.50	28.00	0.00	124,997.50	0.04
NL0000103000 NETHER 0% STRIPS 23	EXA-15/01/23		35,412.	M EUR	84.8615	% 30/04/13	86.437		30,051.15	557.92	0.00	30,609.07	0.01
NL0000103224 NETHERLAND 0% 01/15	EXA-15/01/15		1,026,480.	M EUR	99.2104	% 30/04/13	99.867		1,018,374.37	6,740.41	0.00	1,025,114.78	0.30
NL0000103240 NETHER 0% 15/01/17	EXA-15/01/17		2,073,785.	M EUR	96.65	% 30/04/13	98.55		2,004,313.29	39,401.83	0.00	2,043,715.12	0.61
NL0000103257 NETHERLAND GOV 0% 18	EXA-15/01/18		838,985.	M EUR	94.7583	% 30/04/13	97.206		795,008.00	20,535.76	0.00	815,543.76	0.24
NL0000103265 NETHER 0% 15/01/19	EXA-15/01/19		2,285,010.	M EUR	92.0831	% 30/04/13	95.468		2,104,108.05	77,345.30	0.00	2,181,453.35	0.65
NL0000103273 NETHER 0% STRIPS 20	EXA-15/01/20		2,075,010.	M EUR	89.6617	% 30/04/13	93.542		1,860,488.97	80,516.88	0.00	1,941,005.85	0.58
NL0000103281 NETHER 0% 15/01/21	EXA-15/01/21		7,838,600.	M EUR	87.2014	% 30/04/13	91.217		6,835,366.37	314,769.39	0.00	7,150,135.76	2.12
NL0000103299 NETHER 0% STRIPS 22	EXA-15/01/22		1,008,140.	M EUR	84.7824	% 30/04/13	88.596		854,725.31	38,446.40	0.00	893,171.71	0.27
NL0000103307 NETHERLAND GOV 0% 23	EXA-15/01/23		910,210.	M EUR	82.1987	% 30/04/13	85.716		748,180.63	32,014.97	0.00	780,195.60	0.23
NL0000103315 NETHER 0% 15/01/24	EXA-15/01/24		1,285,060.	M EUR	79.3681	% 30/04/13	82.997		1,019,927.98	46,633.27	0.00	1,066,561.25	0.32

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935817 LYXOR ETF EUROMTS 1-3 Y VALIDATED NAV

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< ---------- PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	----------→ STOCK MARKET VALUE	PRCT NET SHARE
NL0000103323 NETHERLAND GOV 0% 25	EXA-15/01/25	3,278,240.	M EUR	76.7922	% 30/04/13	80.379		2,517,433.45	117,583.08	0.00	2,635,016.53	0.78
NL0000103331 NETHERLAND GOV 0% 26	EXA-15/01/26	4,908,330.	M EUR	74.5717	% 30/04/13	77.667		3,660,225.37	151,927.29	0.00	3,812,152.66	1.13
NL0000103349 NETHER 0% STRIPS 27	EXA-15/01/27	2,152,535.	M EUR	70.6757	% 30/04/13	74.955		1,521,319.55	92,113.06	0.00	1,613,432.61	0.48
NL0000103422 NETHER 0% 15/07/15	EXA-15/07/15	52,490.	M EUR	99.559	% 30/04/13	99.719		52,258.52	83.98	0.00	52,342.50	0.02
NL0006018004 NETHER 0% 15/07/17	EXA-15/07/17	52,490.	M EUR	97.461	% 30/04/13	97.795		51,157.28	175.32	0.00	51,332.60	0.02
NL0006227332 NETHER 0% 15/07/17	EXA-15/07/18	52,490.	M EUR	95.3965	% 30/04/13	96.331		50,073.62	490.52	0.00	50,564.14	0.02
NL0009086214 NETHER 0% 15/07/19	EXA-15/07/19	52,490.	M EUR	93.0765	% 30/04/13	94.671		48,855.85	836.96	0.00	49,692.81	0.01
NL0009363761 NETHER 0% 15/07/20	EXA-15/07/20	52,490.	M EUR	90.648	% 30/04/13	92.542		47,581.14	994.16	0.00	48,575.30	0.01
SK4120007543 SLOVAKIA 4.35 10/25	EXA-14/10/25	365,250.	M EUR	108.8755	% 30/04/13	113.726		397,667.76	17,716.45	8,880.08	424,264.29	0.13
XS0133144898 ITALY 5.75 25/07/16	EXA-25/07/16	114,000.	M EUR	108.6875	% 30/04/13	110.645		123,903.75	2,231.55	5,118.29	131,253.59	0.04
XS0332106805 RFF 4.45 27/11/17	EXA-27/11/17	211,000.	M EUR	115.9415	% 30/04/13	116.555		244,636.57	1,294.48	4,115.95	250,047.00	0.07
XS0429894529 LEASEPLAN 3.25 05/14	EXA-22/05/14	420,000.	M EUR	103.775	% 30/04/13	103.278		435,855.00	-2,087.40	13,051.64	446,819.24	0.13
XS0436314545 OEBB INFRA 4.5 07/19	EXA-02/07/19	511,000.	M EUR	120.453	% 30/04/13	121.629		615,514.83	6,009.36	19,404.00	640,928.19	0.19
XS0480266484 DEXIA CL 2.625%01/14	EXA-21/01/14	4,467,000.	M EUR	102.007	% 30/04/13	101.705		4,556,652.69	-13,490.34	33,731.97	4,576,894.32	1.36
XS0517904560 LWS RENTEN 2 15	EXA-15/06/15	195,000.	M EUR	104.0705	% 30/04/13	104.054		202,937.48	-32.18	3,472.60	206,377.90	0.06
XS0633097299 ICO 3.875% 16/05/13	EXA-16/05/13	2,262,000.	M EUR	100.8275	% 30/04/13	100.115		2,280,718.05	-16,116.75	85,251.06	2,349,852.36	0.70
XS0849423081 INSTIT CRED 4.875 17	EXA-30/07/17	91,000.	M EUR	100.7506	% 30/04/13	107.646		91,683.03	6,274.83	2,297.13	100,254.99	0.03
TOTAL INVESTMENT SECURITIES												
TOTAL PORTFOLIO 935817												
					TOTAL (EUR)			324,629,141.26	13,842,021.58	1,045,162.36	339,516,325.20	100.85

PORTFOLIO: LYXOR ETF EUROMTS 1-3 Y (935817)												
					(EUR)			324,579,187.87	11,030,868.03	1,045,162.36	336,655,218.26	100.00

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935817 LYXOR ETF EUROMTS 1-3 Y VALIDATED NAV

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

Securities portfolio: 336,705,171.65

The day's management fees
PrComGestAdm : 1,521.87 EUR

Unit	Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
D FR0010222224 D UNITS	EUR	336,655,218.26	2,736,000.	123.0464	100.		123.0464	123.0464

Total net assets in EUR: 336,655,218.26

Taxation on savings : weightings and status of the portfolio units

Type of Reporting : TSIF TIS France

Official weightings and status dated 30/04/13:
Weighting DD: 100. Status DD: I
Weighting DI: 100. Status DI: M

Unofficial weightings dated 30/04/13:
Weighting DD: 100.
Weighting DI: 100.

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935817 LYXOR ETF EUROMTS 1-3 Y VALIDATED NAV

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation	variation
EUR price in EUR:	1.	quotation: 30/04/13	0.	1.	quotation: 29/04/13	0.

INVERSE PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation
EUR price in EUR:	1.	quotation: 30/04/13	0.	1.	quotation: 29/04/13

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935871 LYXOR ETF FTSE 100 VALIDATED NAV

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< ---------- PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	----------→ STOCK MARKET VALUE	PRCT NET SHARE
SWAP00115563 ETF FTSE 100	PRC		190,183,538.24	GBP	0.	30/04/13	100.04578	F	0.00	87,075.49	0.00	87,075.49	0.04
TOTAL INTEREST RATE SWAP													
TOTAL PORTFOLIO 935871													
						TOTAL (GBP)			0.00	87,075.49	0.00	87,075.49	0.04

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935871 LYXOR ETF FTSE 100 VALIDATED NAV
Fixing currency: WMC WM Closing (EUR)
Portfolio currency: GBP
(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

SECURITY		STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< ---------- PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	----------→ STOCK MARKET VALUE	PRCT NET SHARE
BDS065GBP	Def. purchases GBP securities			-33,380,876.05	GBP	1.		1.		-33,380,876.05	0.00	0.00	-33,380,876.05	-15.24
DVS065GBP	Payable on swap			-8,434,116.94	GBP	1.		1.		-8,434,116.94	0.00	0.00	-8,434,116.94	-3.85
F120GBP	PrComGestAdm			-60,133.16	GBP	1.		1.		-60,133.16	0.00	0.00	-60,133.16	-0.03
SDS065GBP	Def. sales GBP securities			41,814,992.99	GBP	1.		1.		41,814,992.99	0.00	0.00	41,814,992.99	19.09
TOTAL LIQUIDITIES														
TOTAL PORTFOLIO 935871														
							TOTAL (GBP)			-60,133.16	0.00	0.00	-60,133.16	-0.03

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935871 LYXOR ETF FTSE 100 VALIDATED NAV Portfolio currency: GBP (Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
CH0126881561 SWISS RE AG			48,924.	P CHF	73.5176	M 30/04/13	73.95		2,478,203.59	23,994.77	0.00	2,502,198.36	1.14
DE0005140008 DEUTSCHE BANK AG-NOM			467,325.	P EUR	31.1427	M 30/04/13	34.91		12,338,657.59	1,480,383.57	0.00	13,819,041.16	6.31
DE0005557508 DEUTSCHE TEL AG-NOM			1,090,102.	P EUR	8.9286	M 30/04/13	8.982		8,229,834.28	63,883.13	0.00	8,293,717.41	3.79
DE0007100000 DAIMLER			236,343.	P EUR	41.3364	M 30/04/13	42.015		8,260,662.54	150,502.58	0.00	8,411,165.12	3.84
DE0007164600 SAP AG			359,819.	P EUR	59.6416	M 30/04/13	60.31		18,161,029.25	220,535.04	0.00	18,381,564.29	8.39
DE0007236101 SIEMENS AG-NOM			273,855.	P EUR	78.996	M 30/04/13	79.3		18,538,206.26	-143,074.25	0.00	18,395,132.01	8.40
DE0007297004 SUEDZUCKER			21,850.	P EUR	30.5563	M 30/04/13	30.61		542,469.86	24,061.32	0.00	566,531.18	0.26
DE0007472060 WIRECARD			4,863.	P EUR	18.4759	M 30/04/13	20.37		73,001.76	10,906.43	0.00	83,908.19	0.04
DE0007771172 PROSIEBEN SAT 1			33,699.	P EUR	24.0867	M 30/04/13	29.08		663,629.80	166,451.18	0.00	830,080.98	0.38
ES0113900J37 BANCO SANTANDER SA			2,124,943.	P EUR	5.2003	M 30/04/13	5.491		9,431,516.78	451,915.15	0.00	9,883,431.93	4.51
ES0142090317 OBRASCON HUAR.LAIN			3,671.	P EUR	19.5644	M 30/04/13	28.08		57,776.44	29,538.90	0.00	87,315.34	0.04
ES0144580Y14 IBERDROLA SA			3,360,775.	P EUR	3.8098	M 30/04/13	4.09		10,864,663.01	778,521.85	0.00	11,643,184.86	5.32
ES0178430E18 TELEFONICA SA			948,093.	P EUR	11.2412	M 30/04/13	11.14		8,945,463.11	872.33	0.00	8,946,335.44	4.09
JP3112000009 ASAHI GLASS CO LTD			25,813.	P JPY	617.7572	M 30/04/13	764.		114,920.88	15,153.01	0.00	130,073.89	0.06
JP3242800005 CANON INC			73,387.	P JPY	3267.794	M 30/04/13	3495.		1,712,370.62	-20,665.72	0.00	1,691,704.90	0.77
JP3258000003 KIRIN HLDGS CO LTD			93,800.	P JPY	1593.4171	M 30/04/13	1707.		987,484.27	68,590.46	0.00	1,056,074.73	0.48
JP3300200007 KONAMI CORP			683,551.	P JPY	1934.	M 30/04/13	2222.		8,800,874.42	1,216,946.65	0.00	10,017,821.07	4.57
JP3351600006 SHISEIDO CO LTD			93,850.	P JPY	1480.4585	M 30/04/13	1394.		917,969.74	-55,079.92	0.00	862,889.82	0.39
JP3397200001 SUZUKI MOTOR CORP			692,756.	P JPY	2306.	M 30/04/13	2498.		10,635,013.13	778,806.97	0.00	11,413,820.10	5.21
JP3401400001 SUMITOMO CHEMICAL			22,332.	P JPY	275.1026	M 30/04/13	326.		44,275.66	3,742.28	0.00	48,017.94	0.02
JP3420600003 SEKISUI HOUSE LTD			74,952.	P JPY	1027.9637	M 30/04/13	1461.		555,269.26	166,987.70	0.00	722,256.96	0.33
JP3435000009 SONY CORP			93,800.	P JPY	1622.4065	M 30/04/13	1613.		1,005,449.79	-7,530.31	0.00	997,919.48	0.46
JP3436100006 SOFTBANK CORP			268,227.	P JPY	4688.1699	M 30/04/13	4825.		8,392,164.07	143,908.58	0.00	8,536,072.65	3.90
JP3495000006 DAINIPPON SUMITOMO			93,700.	P JPY	1693.3806	M 30/04/13	1790.		1,048,315.55	57,928.42	0.00	1,106,243.97	0.51
JP3519400000 CHUGAI PHARM			28,103.	P JPY	1987.	M 30/04/13	2427.		394,082.29	55,781.20	0.00	449,863.49	0.21
JP3573000001 TOKYO GAS CO LTD			700,097.	P JPY	541.	M 30/04/13	556.		2,521,470.63	45,916.15	0.00	2,567,386.78	1.17
JP3592200004 TOSHIBA			2,906,287.	P JPY	540.	M 30/04/13	537.		10,447,940.50	-154,250.67	0.00	10,293,689.83	4.70
JP3735400008 NIPPON TELEGRAPH TEL			227,259.	P JPY	4625.	M 30/04/13	4825.		6,997,312.34	234,992.15	0.00	7,232,304.49	3.30
JP3784600003 HISAMITSU PHARMACE			2,481.	P JPY	5021.8775	M 30/04/13	5730.		86,900.37	6,864.40	0.00	93,764.77	0.04
JP3802400006 FANUC LTD			82,392.	P JPY	14781.7404	M 30/04/13	14700.		8,042,172.67	-53,756.67	0.00	7,988,416.00	3.65
JP3818000006 FUJITSU LTD			955,698.	P JPY	393.9364	M 30/04/13	409.		2,747,111.75	-168,996.79	0.00	2,578,114.96	1.18
JP3894900004 ISETAN MITSUKHOSHI			94,500.	P JPY	1513.4464	M 30/04/13	1551.		944,923.64	21,799.02	0.00	966,722.66	0.44
JP3898400001 MITSUBISHI CORP.			93,800.	P JPY	1724.3692	M 30/04/13	1748.		1,068,638.87	12,801.46	0.00	1,081,440.33	0.49
JP3902000003 MITSUBISHI LOG CO			94,500.	P JPY	1731.3667	M 30/04/13	1741.		1,080,982.66	4,165.09	0.00	1,085,147.75	0.50
NL0000303600 ING GROEP NV-CVA			1,756,983.	P EUR	6.8208	M 30/04/13	6.232		9,810,906.53	-536,117.26	0.00	9,274,789.27	4.24
US0846707026 BERKSHIRE HATAW B			2,856.	P USD	85.0839	M 30/04/13	106.32		154,840.87	40,249.14	0.00	195,090.01	0.09
US1248572026 CBS CORP-B			204,547.	P USD	46.02	M 30/04/13	45.78		6,175,085.59	-158,767.98	0.00	6,016,317.61	2.75
US14170T1016 CARE FUSION			10,000.	P USD	27.6662	M 30/04/13	33.44		171,918.58	42,927.84	0.00	214,846.42	0.10
US2686481027 EMC CORP			122,660.	P USD	24.9617	M 30/04/13	22.43		1,933,348.15	-165,707.07	0.00	1,767,641.08	0.81
US3755581036 GILEAD SCIENCES INC			3,223.	P USD	45.1248	M 30/04/13	50.64		96,260.36	8,601.09	0.00	104,861.45	0.05
US4062161017 HALLIBURTON CO			457,824.	P USD	41.3858	M 30/04/13	42.77		12,271,518.65	309,032.22	0.00	12,580,550.87	5.74
US46612J5074 JDS UNIPHASE CORP			104,038.	P USD	9.9464	M 30/04/13	13.5		659,385.11	242,991.06	0.00	902,376.17	0.41
US46625H1005 J.P.MORGAN CHASE			265,918.	P USD	47.189	M 30/04/13	49.01		8,231,739.44	141,515.04	0.00	8,373,254.48	3.82
US4943681035 KIMBERLY-CLARK CORP			17,104.	P USD	97.0614	M 30/04/13	103.19		1,098,424.04	35,534.44	0.00	1,133,958.48	0.52
US58933Y1055 MERCK AND CO INC			107,305.	P USD	44.9326	M 30/04/13	47.		3,185,498.05	54,760.53	0.00	3,240,258.58	1.48
US5951121038 MICRON TECHNOLOGY			397,807.	P USD	6.4099	M 30/04/13	9.42		1,613,024.03	794,580.63	0.00	2,407,604.66	1.10

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935871 LYXOR ETF FTSE 100 VALIDATED NAV

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< ---------- PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	----------→ STOCK MARKET VALUE	PRCT NET SHARE
TOTAL INVESTMENT SECURITIES **TOTAL PORTFOLIO 935871**													
						TOTAL (GBP)			212,532,706.78	6,442,195.14	0.00	218,974,901.92	99.99
PORTFOLIO: LYXOR ETF FTSE 100 (935871)													
						(GBP)			212,472,573.62	6,529,270.63	0.00	219,001,844.25	100.00

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935871 LYXOR ETF FTSE 100 VALIDATED NAV
Fixing currency: WMC WM Closing (EUR)
Portfolio currency: GBP
(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

Securities portfolio: 219,061,977.41

The day's management fees
PrComGestAdm : 1,800.03 GBP

Unit		Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
AD	FR0010438127 AD UNIT	GBP	219,001,844.25	30,092,332.	7.2776	100.		7.4231	7.1320

Total net assets in GBP: 219,001,844.25

AD	EUR	258,546,537.09		8.59		1.1805678531	8.76	8.4182

Taxation on savings : weightings and status of the portfolio units

Type of Reporting : TSIF TIS France

Official weightings and status dated 30/04/13:
Weighting DD: 0. Status DD: 0
Weighting DI: 0. Status DI: 0

Unofficial weightings dated 30/04/13:
Weighting DD: 0.
Weighting DI: 0.

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935871 LYXOR ETF FTSE 100 VALIDATED NAV

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation		variation
CHF price in GBP:	0.6916105328	quotation: 30/04/13	0.	0.6890074967	quotation: 29/04/13	0.3778
EUR price in GBP:	0.84705	quotation: 30/04/13	0.	0.84555	quotation: 29/04/13	0.1774
JPY price in GBP:	0.0065956605	quotation: 30/04/13	0.	0.0065762406	quotation: 29/04/13	0.2953
USD price in GBP:	0.6424833131	quotation: 30/04/13	0.	0.6454580152	quotation: 29/04/13	-0.46087

INVERSE PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation	
GBP price in CHF:	1.445900478	quotation: 30/04/13	0.	1.4513630182	quotation: 29/04/13
GBP price in EUR:	1.1805678531	quotation: 30/04/13	0.	1.1826621725	quotation: 29/04/13
GBP price in JPY:	151.6148382713	quotation: 30/04/13	0.	152.0625629177	quotation: 29/04/13
GBP price in USD:	1.5564606575	quotation: 30/04/13	0.	1.5492874462	quotation: 29/04/13

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935872 LYXOR ETF FTSE 250 VALIDATED NAV Portfolio currency: GBP (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
SWISS FRANC													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
CH0012005267 NOVARTIS AG-NOM			2,593.	P CHF	69.215	M 30/04/13	69.05		123,019.33	811.22	0.00	123,830.55	1.32
CH0012032048 ROCHE H - BJ DIV			2,259.	P CHF	232.4787	M 30/04/13	232.4		359,972.96	3,116.76	0.00	363,089.72	3.86
Shares & Securities ass. NMR or ass.						TOTAL (GBP)			482,992.29	3,927.98	0.00	486,920.27	5.17
Shares & Securities ass. NMR or ass.						TOTAL (GBP)			482,992.29	3,927.98	0.00	486,920.27	5.17
Shares & Securities ass.						TOTAL (GBP)			482,992.29	3,927.98	0.00	486,920.27	5.17
SWISS FRANC						TOTAL (GBP)			482,992.29	3,927.98	0.00	486,920.27	5.17
EURO													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
DE0005140008 DEUTSCHE BANK AG-NOM			24,696.	P EUR	33.975	M 30/04/13	34.91		701,823.17	28,450.28	0.00	730,273.45	7.76
DE0005557508 DEUTSCHE TEL AG-NOM			21,927.	P EUR	8.9629	M 30/04/13	8.982		169,506.18	-2,681.11	0.00	166,825.07	1.77
DE0005810055 DEUTSCHE BOERSE AG			9,319.	P EUR	41.4349	M 30/04/13	47.4		304,769.00	69,390.43	0.00	374,159.43	3.98
DE0007100000 DAIMLER			10,445.	P EUR	38.5571	M 30/04/13	42.015		345,299.85	26,425.23	0.00	371,725.08	3.95
DE0007164600 SAP AG			6,606.	P EUR	59.607	M 30/04/13	60.31		337,101.34	370.04	0.00	337,471.38	3.59
DE0007236101 SIEMENS AG-NOM			11,122.	P EUR	79.6648	M 30/04/13	79.3		759,944.70	-12,868.12	0.00	747,076.58	7.94
DE0008232125 DEUTSCHE LUFTHANSA N			29,245.	P EUR	13.9482	M 30/04/13	15.18		349,746.54	26,292.07	0.00	376,038.61	4.00
ES0113211835 BCO BILBAO VIZCAYA			64,633.	P EUR	6.7351	M 30/04/13	7.37		372,386.46	31,101.75	0.00	403,488.21	4.29
ES0113900J37 BANCO SANTANDER SA			76,384.	P EUR	5.3842	M 30/04/13	5.491		347,748.29	7,525.27	0.00	355,273.56	3.77
ES0144580Y14 IBERDROLA SA			118,289.	P EUR	3.952	M 30/04/13	4.09		398,663.76	11,140.73	0.00	409,804.49	4.35
ES0173093115 RED ELECTRICA			9,819.	P EUR	41.7651	M 30/04/13	40.39		358,194.37	-22,263.31	0.00	335,931.06	3.57
ES0173516115 REPSOL			7,899.	P EUR	17.2781	M 30/04/13	17.8		117,051.47	2,045.62	0.00	119,097.09	1.27
ES0178430E18 TELEFONICA SA			79,000.	P EUR	10.0676	M 30/04/13	11.14		670,735.22	74,719.60	0.00	745,454.82	7.92
NL0000235190 EADS			10,643.	P EUR	39.78	M 30/04/13	40.105		357,987.95	3,564.77	0.00	361,552.72	3.84
NL0000303600 ING GROEP NV-CVA			90,527.	P EUR	6.2261	M 30/04/13	6.232		472,347.26	5,528.08	0.00	477,875.34	5.08
NL0000379121 RANDSTAD HOLDING NV			13,719.	P EUR	30.13	M 30/04/13	31.615		348,188.48	19,199.29	0.00	367,387.77	3.90
NL0010157558 DE MASTER BLENDERS			44,701.	P EUR	9.4455	M 30/04/13	12.04		362,121.13	93,761.21	0.00	455,882.34	4.84
Shares & Securities ass. NMR or ass.						TOTAL (GBP)			6,773,615.17	361,701.83	0.00	7,135,317.00	75.81

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935872 LYXOR ETF FTSE 250 VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Shares & Securities ass. NMR or ass.													
						TOTAL (GBP)			6,773,615.17	361,701.83	0.00	7,135,317.00	75.81
Shares & Securities ass.													
						TOTAL (GBP)			6,773,615.17	361,701.83	0.00	7,135,317.00	75.81
UCI shares													
UCITS under French law – general purpose													
FR0010989699 EUROP COVER EQTY HLD			500.	P EUR	1005.116	M 30/04/13	1010.31		432,434.82	-4,543.28	0.00	427,891.54	4.55
UCITS under French law – general purpose													
						TOTAL (GBP)			432,434.82	-4,543.28	0.00	427,891.54	4.55
UCI shares													
						TOTAL (GBP)			432,434.82	-4,543.28	0.00	427,891.54	4.55
EURO													
						TOTAL (GBP)			7,206,049.99	357,158.55	0.00	7,563,208.54	80.35
POUND STERLING													
Forward financial instruments													
Rate swap contracts													
Swaps													
Performance swaps													
SWAP00110504 ETF FTSE 250	PRC		7,252,486.08	GBP	0.	30/04/13	100.27728	F	0.00	20,110.03	0.00	20,110.03	0.21
Swaps													
						TOTAL (GBP)			0.00	20,110.03	0.00	20,110.03	0.21
Rate swap contracts													
						TOTAL (GBP)			0.00	20,110.03	0.00	20,110.03	0.21
Forward financial instruments													
						TOTAL (GBP)			0.00	20,110.03	0.00	20,110.03	0.21
Cash													
Liquidities													
Debts and related accounts													
Deferred settlements purchases													
BDS065GBP Def. purchases GBP securities			-1,091,116.41	GBP	1.		1.		-1,091,116.41	0.00	0.00	-1,091,116.41	-11.59
Debts and related accounts													
						TOTAL (GBP)			-1,091,116.41	0.00	0.00	-1,091,116.41	-11.59
Receivables and related accounts													

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935872 LYXOR ETF FTSE 250 VALIDATED NAV Portfolio currency: GBP (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Deferred settlements sales													
SDS065GBP Def. sales GBP securities			1,332,002.29	GBP	1.		1.		1,332,002.29	0.00	0.00	1,332,002.29	14.15
Receivables and related accounts													
						TOTAL (GBP)			1,332,002.29	0.00	0.00	1,332,002.29	14.15
Adjustment accounts													
Provisioned expenses													
F120GBP PrComGestAdm			-2,938.8	GBP	1.		1.		-2,938.80	0.00	0.00	-2,938.80	-0.03
Account payable													
DVS065GBP Payable on swap			-240,885.88	GBP	1.		1.		-240,885.88	0.00	0.00	-240,885.88	-2.56
Adjustment accounts													
						TOTAL (GBP)			-243,824.68	0.00	0.00	-243,824.68	-2.59
Liquidities													
						TOTAL (GBP)			-2,938.80	0.00	0.00	-2,938.80	-0.03
Cash													
						TOTAL (GBP)			-2,938.80	0.00	0.00	-2,938.80	-0.03
POUND STERLING													
						TOTAL (GBP)			-2,938.80	20,110.03	0.00	17,171.23	0.18
YEN													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
JP3205800000 KAO CORP			23,137.	P JPY	2490.1793	M 30/04/13	3370.		403,567.86	110,706.94	0.00	514,274.80	5.46
JP3352400000 CITIZEN HOLDINGS SHS			91,222.	P JPY	574.5585	M 30/04/13	575.		346,156.81	-196.94	0.00	345,959.87	3.68
Shares & Securities ass. NMR or ass.													
						TOTAL (GBP)			749,724.67	110,510.00	0.00	860,234.67	9.14
Shares & Securities ass. NMR or ass.													
						TOTAL (GBP)			749,724.67	110,510.00	0.00	860,234.67	9.14
Shares & Securities ass.													
						TOTAL (GBP)			749,724.67	110,510.00	0.00	860,234.67	9.14
YEN													
						TOTAL (GBP)			749,724.67	110,510.00	0.00	860,234.67	9.14
SWEDISH KRONA													
Shares & Securities ass.													

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935872 LYXOR ETF FTSE 250 VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
GB0009895292 ASTRAZENECA PLC			2,632.	P SEK	31.2966	M 30/04/13	341.1		82,372.62	6,735.32	0.00	89,107.94	0.95
SE0000825820 LUNDIN PETROLEUM			25,698.	P SEK	152.0393	M 30/04/13	155.2		385,380.17	10,478.19	0.00	395,858.36	4.21
Shares & Securities ass. NMR or ass.													
						TOTAL (GBP)			467,752.79	17,213.51	0.00	484,966.30	5.15
Shares & Securities ass. NMR or ass.													
						TOTAL (GBP)			467,752.79	17,213.51	0.00	484,966.30	5.15
Shares & Securities ass.													
						TOTAL (GBP)			467,752.79	17,213.51	0.00	484,966.30	5.15
SWEDISH KRONA													
						TOTAL (GBP)			467,752.79	17,213.51	0.00	484,966.30	5.15
PORTFOLIO: LYXOR ETF FTSE 250 (935872)													
						(GBP)			8,903,580.94	508,920.07	0.00	9,412,501.01	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935872 LYXOR ETF FTSE 250 VALIDATED NAV

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

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

Securities portfolio: 9,415,439.81

The day's management fees
PrComGestAdm : 90.26 GBP

Unit		Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
AD	FR0010438135 AD UNIT	GBP	9,412,501.01	616,708.	15.2624	100.		15.5676	14.9571
	Total net assets in GBP:		9,412,501.01						
AD		EUR	11,112,096.11		18.01		1.1805678531	18.37	17.6498

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935872 LYXOR ETF FTSE 250 VALIDATED NAV

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

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

PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation		variation
CHF price in GBP:	0.6916105328	quotation: 30/04/13	0.	0.6890074967	quotation: 29/04/13	0.3778
EUR price in GBP:	0.84705	quotation: 30/04/13	0.	0.84555	quotation: 29/04/13	0.1774
JPY price in GBP:	0.0065956605	quotation: 30/04/13	0.	0.0065762406	quotation: 29/04/13	0.2953
SEK price in GBP:	0.099254173	quotation: 30/04/13	0.	0.0986357459	quotation: 29/04/13	0.62698

INVERSE PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation	
GBP price in CHF:	1.445900478	quotation: 30/04/13	0.	1.4513630182	quotation: 29/04/13
GBP price in EUR:	1.1805678531	quotation: 30/04/13	0.	1.1826621725	quotation: 29/04/13
GBP price in JPY:	151.6148382713	quotation: 30/04/13	0.	152.0625629177	quotation: 29/04/13
GBP price in SEK:	10.0751431378	quotation: 30/04/13	0.	10.1383123417	quotation: 29/04/13

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935912 LYXOR ETF KUWAIT (FTSE COAST KUWAIT 40) VALIDATED NAV
Fixing currency: WMC WM Closing (EUR)
Portfolio currency: USD
(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
AUSTRALIAN DOLLAR													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
AU000000AIX8 AUST INFRASTRUCTUR			28,092.	P AUD	3.0289	M 30/04/13	3.15		88,929.95	2,924.98	0.00	91,854.93	0.53
Shares & Securities ass. NMR or ass.						TOTAL (USD)			88,929.95	2,924.98	0.00	91,854.93	0.53
Shares & Securities ass. NMR or ass.						TOTAL (USD)			88,929.95	2,924.98	0.00	91,854.93	0.53
Shares & Securities ass.						TOTAL (USD)			88,929.95	2,924.98	0.00	91,854.93	0.53
AUSTRALIAN DOLLAR						TOTAL (USD)			88,929.95	2,924.98	0.00	91,854.93	0.53
SWISS FRANC													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
CH0012005267 NOVARTIS AG-NOM			1,983.	P CHF	66.4772	M 30/04/13	69.05		141,514.55	5,881.60	0.00	147,396.15	0.85
CH0012032048 ROCHE H - BJ DIV			3,051.	P CHF	231.7234	M 30/04/13	232.4		752,112.36	11,157.44	0.00	763,269.80	4.40
Shares & Securities ass. NMR or ass.						TOTAL (USD)			893,626.91	17,039.04	0.00	910,665.95	5.25
Shares & Securities ass. NMR or ass.						TOTAL (USD)			893,626.91	17,039.04	0.00	910,665.95	5.25
Shares & Securities ass.						TOTAL (USD)			893,626.91	17,039.04	0.00	910,665.95	5.25
SWISS FRANC						TOTAL (USD)			893,626.91	17,039.04	0.00	910,665.95	5.25
EURO													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
DE0005140008 DEUTSCHE BANK AG-NOM			36,074.	P EUR	33.2437	M 30/04/13	34.91		1,579,397.37	80,920.89	0.00	1,660,318.26	9.57
DE0005557508 DEUTSCHE TEL AG-NOM			57,054.	P EUR	9.1145	M 30/04/13	8.982		705,067.67	-29,441.68	0.00	675,625.99	3.90
DE0005810055 DEUTSCHE BOERSE AG			3,110.	P EUR	42.1708	M 30/04/13	47.4		168,681.31	25,669.31	0.00	194,350.62	1.12
DE0007100000 DAIMLER			29,964.	P EUR	38.726	M 30/04/13	42.015		1,517,737.82	142,045.33	0.00	1,659,783.15	9.57
DE0007164600 SAP AG			20,901.	P EUR	59.4482	M 30/04/13	60.31		1,627,094.11	34,800.92	0.00	1,661,895.03	9.58
DE0007236101 SIEMENS AG-NOM			15,942.	P EUR	79.05	M 30/04/13	79.3		1,648,083.55	18,638.52	0.00	1,666,722.07	9.61
ES0113211835 BCO BILBAO VIZCAYA			68,212.	P EUR	6.833	M 30/04/13	7.37		609,839.39	52,949.87	0.00	662,789.26	3.82
ES0113900J37 BANCO SANTANDER SA			25,770.	P EUR	5.6175	M 30/04/13	5.491		188,277.43	-1,719.78	0.00	186,557.65	1.08
ES0126775032 DIA SA			75,864.	P EUR	5.543	M 30/04/13	5.89		566,768.94	22,343.54	0.00	589,112.48	3.40

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935912 LYXOR ETF KUWAIT (FTSE COAST KUWAIT 40) VALIDATED NAV
Fixing currency: WMC WM Closing (EUR)
Portfolio currency: USD
(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
ES0130960018 ENAGAS			25,903.	P EUR	19.0607	M 30/04/13	20.23		645,872.97	44,991.95	0.00	690,864.92	3.98
ES0144580Y14 IBERDROLA SA			116,987.	P EUR	4.0315	M 30/04/13	4.09		607,583.82	23,240.03	0.00	630,823.85	3.64
ES0173093115 RED ELECTRICA			1,589.	P EUR	41.3056	M 30/04/13	40.39		87,609.12	-2,994.59	0.00	84,614.53	0.49
ES0173516115 REPSOL			28,382.	P EUR	16.1557	M 30/04/13	17.8		600,470.06	65,585.09	0.00	666,055.15	3.84
ES0178430E18 TELEFONICA SA			48,838.	P EUR	10.2756	M 30/04/13	11.14		655,517.25	61,765.28	0.00	717,282.53	4.14
NL0000235190 EADS			8,424.	P EUR	37.446	M 30/04/13	40.105		411,403.18	34,011.04	0.00	445,414.22	2.57
NL0000303600 ING GROEP NV-CVA			60,270.	P EUR	6.1465	M 30/04/13	6.232		482,856.97	12,337.55	0.00	495,194.52	2.86
NL0010157558 DE MASTER BLENDERS			22,578.	P EUR	12.1029	M 30/04/13	12.04		357,477.20	915.50	0.00	358,392.70	2.07
Shares & Securities ass. NMR or ass.													
						TOTAL (USD)			12,459,738.16	586,058.77	0.00	13,045,796.93	75.23
Shares & Securities ass. NMR or ass.													
						TOTAL (USD)			12,459,738.16	586,058.77	0.00	13,045,796.93	75.23
Shares & Securities ass.													
						TOTAL (USD)			12,459,738.16	586,058.77	0.00	13,045,796.93	75.23
UCI shares													
UCITS under French law – general purpose													
FR0010989699 EUROP COVER EQTY HLD			500.	P EUR	1010.2	M 30/04/13	1010.31		656,630.00	9,366.35	0.00	665,996.35	3.84
UCITS under French law – general purpose													
						TOTAL (GBP)			656,630.00	9,366.35	0.00	665,996.35	3.84
UCI shares													
						TOTAL (GBP)			656,630.00	9,366.35	0.00	665,996.35	3.84
EURO													
						TOTAL (USD)			13,116,368.16	595,425.12	0.00	13,711,793.28	79.07
SWEDISH KRONA													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
SE0000107419 INVESTOR B			22,346.	P SEK	188.3913	M 30/04/13	191.		643,319.76	16,036.42	0.00	659,356.18	3.80
SE0000108656 ERICSSON LM-B SHS			55,118.	P SEK	76.3677	M 30/04/13	80.9		645,636.41	43,220.30	0.00	688,856.71	3.97
SE0000242455 SWEDBANK A SHS A			31,438.	P SEK	155.8138	M 30/04/13	159.5		748,561.05	26,083.59	0.00	774,644.64	4.47
SE0000427361 NORDEA BANK AB			26,784.	P SEK	76.3344	M 30/04/13	77.65		314,646.27	6,648.62	0.00	321,294.89	1.85
SE0000667925 TELIASONERA AB			33,435.	P SEK	43.4101	M 30/04/13	44.59		222,626.36	7,690.50	0.00	230,316.86	1.33
Shares & Securities ass. NMR or ass.													
						TOTAL (USD)			2,574,789.85	99,679.43	0.00	2,674,469.28	15.42
Shares & Securities ass. NMR or ass.													
						TOTAL (USD)			2,574,789.85	99,679.43	0.00	2,674,469.28	15.42

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935912 LYXOR ETF KUWAIT (FTSE COAST KUWAIT 40) VALIDATED NAV Portfolio currency: USD (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Shares & Securities ass.													
						TOTAL (USD)			2,574,789.85	99,679.43	0.00	2,674,469.28	15.42
SWEDISH KRONA													
						TOTAL (USD)			2,574,789.85	99,679.43	0.00	2,674,469.28	15.42
US DOLLAR													
Forward financial instruments													
Rate swap contracts													
Swaps													
Performance swaps													
SWAP00107991 LYXOR ETF KUWAIT (FT PRC			39,225,120.	USD	0.	30/04/13	99.90577	F	0.00	-36,961.96	0.00	-36,961.96	-0.21
Swaps													
						TOTAL (USD)			0.00	-36,961.96	0.00	-36,961.96	-0.21
Rate swap contracts													
						TOTAL (USD)			0.00	-36,961.96	0.00	-36,961.96	-0.21
Forward financial instruments													
						TOTAL (USD)			0.00	-36,961.96	0.00	-36,961.96	-0.21
Cash													
Liquidities													
Debts and related accounts													
Deferred settlements purchases													
BDS065USD Def. purchases USD securities			-3,343,999.82	USD	1.		1.		-3,343,999.82	0.00	0.00	-3,343,999.82	-19.28
Debts and related accounts													
						TOTAL (USD)			-3,343,999.82	0.00	0.00	-3,343,999.82	-19.28
Receivables and related accounts													
Deferred settlements sales													
SDS065USD Def. sales USD securities			3,403,888.16	USD	1.		1.		3,403,888.16	0.00	0.00	3,403,888.16	19.63
Receivables and related accounts													
						TOTAL (USD)			3,403,888.16	0.00	0.00	3,403,888.16	19.63
Adjustment accounts													
Provisioned expenses													
F120USD PrComGestAdm			-9,516.66	USD	1.		1.		-9,516.66	0.00	0.00	-9,516.66	-0.05
Account payable													
DVS065USD Payable on swap			-106,326.41	USD	1.		1.		-106,326.41	0.00	0.00	-106,326.41	-0.61
Account receivable													
DRS065USD Receivable on swap			46,438.07	USD	1.		1.		46,438.07	0.00	0.00	46,438.07	0.27

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935912 LYXOR ETF KUWAIT (FTSE COAST KUWAIT 40) VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< ---------- PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	----------→ STOCK MARKET VALUE	PRCT NET SHARE
Adjustment accounts													
						TOTAL (USD)			-69,405.00	0.00	0.00	-69,405.00	-0.40
Liquidities													
						TOTAL (USD)			-9,516.66	0.00	0.00	-9,516.66	-0.05
Cash													
						TOTAL (USD)			-9,516.66	0.00	0.00	-9,516.66	-0.05
US DOLLAR													
						TOTAL (USD)			-9,516.66	-36,961.96	0.00	-46,478.62	-0.27
PORTFOLIO: LYXOR ETF KUWAIT (FTSE COAST KUWAIT 40) (935912)													
						(USD)			16,664,198.21	678,106.61	0.00	17,342,304.82	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935912 LYXOR ETF KUWAIT (FTSE COAST KUWAIT 40) VALIDATED NAV

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

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

Securities portfolio: 17,351,821.48

The day's management fees
PrComGestAdm : 308.84 USD

Unit		Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
AD	FR0010614834 AD UNIT	USD	17,342,304.82	748,000.	23.1848	100.		23.6484	22.7211
	Total net assets in USD:		17,342,304.82						
AD		EUR	13,154,054.02		17.58		0.7584951456	17.93	17.2284

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935912 LYXOR ETF KUWAIT (FTSE COAST KUWAIT 40) VALIDATED NAV

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

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

PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation		variation
AUD price in USD:	1.0380285017	quotation: 30/04/13	0.	1.0346734065	quotation: 29/04/13	0.32427
CHF price in USD:	1.0764645846	quotation: 30/04/13	0.	1.0674706649	quotation: 29/04/13	0.84254
EUR price in USD:	1.3184	quotation: 30/04/13	0.	1.31	quotation: 29/04/13	0.64122
SEK price in USD:	0.1544852153	quotation: 30/04/13	0.	0.1528151229	quotation: 29/04/13	1.09288

INVERSE PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation	
USD price in AUD:	0.9633646844	quotation: 30/04/13	0.	0.9664885496	quotation: 29/04/13
USD price in CHF:	0.9289669296	quotation: 30/04/13	0.	0.9367938931	quotation: 29/04/13
USD price in EUR:	0.7584951456	quotation: 30/04/13	0.	0.7633587786	quotation: 29/04/13
USD price in SEK:	6.4731113463	quotation: 30/04/13	0.	6.5438549603	quotation: 29/04/13

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935940 LYXOR ETF EUROSTOXX50 DIVIDENDS VALIDATED NAV

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
SWAP00115570 Lyxor ETF Eurostoxx5 PRC			14,545,650.	EUR	0.	30/04/13	97.98686	F	0.00	-292,823.92	0.00	-292,823.92	-1.92
TOTAL INTEREST RATE SWAP													
TOTAL PORTFOLIO 935940													
						TOTAL (EUR)			0.00	-292,823.92	0.00	-292,823.92	-1.92

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935940 LYXOR ETF EUROSTOXX50 DIVIDENDS VALIDATED NAV
Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR
(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

SECURITY		STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< ---------- PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	----------→ STOCK MARKET VALUE	PRCT NET SHARE
BDS065EUR	Def. purchases EUR securities			-1,427,932.24	EUR	1.		1.		-1,427,932.24	0.00	0.00	-1,427,932.24	-9.34
DVS065EUR	Payable on swap			-164,243.66	EUR	1.		1.		-164,243.66	0.00	0.00	-164,243.66	-1.07
F120EUR	PrComGestAdm			-9,569.55	EUR	1.		1.		-9,569.55	0.00	0.00	-9,569.55	-0.06
SDS065EUR	Def. sales EUR securities			1,592,175.9	EUR	1.		1.		1,592,175.90	0.00	0.00	1,592,175.90	10.42
TOTAL LIQUIDITIES														
TOTAL PORTFOLIO 935940														
							TOTAL (EUR)			-9,569.55	0.00	0.00	-9,569.55	-0.06

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935940 LYXOR ETF EUROSTOXX50 DIVIDENDS VALIDATED NAV

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
DE0005140008 DEUTSCHE BANK AG-NOM			15,175.	P EUR	35.8704	M 30/04/13	34.91		544,332.71	-14,573.46	0.00	529,759.25	3.47
DE0005190003 BMW			20,457.	P EUR	63.754	M 30/04/13	70.05		1,304,216.15	128,796.70	0.00	1,433,012.85	9.38
DE0005470405 LANXESS			3,890.	P EUR	57.45	M 30/04/13	55.3		223,480.50	-8,363.50	0.00	215,117.00	1.41
DE0005552004 DEUTSCHE POST AG-NOM			3,834.	P EUR	18.405	M 30/04/13	18.02		70,564.77	-1,476.09	0.00	69,088.68	0.45
DE0005557508 DEUTSCHE TEL AG-NOM			45,035.	P EUR	8.694	M 30/04/13	8.982		391,534.29	12,970.08	0.00	404,504.37	2.65
DE0005810055 DEUTSCHE BOERSE AG			11,112.	P EUR	43.43	M 30/04/13	47.4		482,594.16	44,114.64	0.00	526,708.80	3.45
DE0007037129 RWE AG			21,411.	P EUR	26.945	M 30/04/13	27.335		576,919.40	8,350.29	0.00	585,269.69	3.83
DE0007100000 DAIMLER			34,983.	P EUR	39.1036	M 30/04/13	42.015		1,367,962.15	101,848.60	0.00	1,469,810.75	9.62
DE0007164600 SAP AG			24,445.	P EUR	60.4093	M 30/04/13	60.31		1,476,705.58	-2,427.63	0.00	1,474,277.95	9.65
DE0007236101 SIEMENS AG-NOM			8,647.	P EUR	82.5238	M 30/04/13	79.3		713,583.15	-27,876.05	0.00	685,707.10	4.49
DE000A1DAHH0 BRENNTAG AG			2,604.	P EUR	128.	M 30/04/13	129.45		333,312.00	3,775.80	0.00	337,087.80	2.21
DE000GSW1111 GSW IMMOBILIEN			3,896.	P EUR	29.7	M 30/04/13	30.47		115,711.20	2,999.92	0.00	118,711.12	0.78
ES0109067019 AMADEUS IT HOLDING			3,200.	P EUR	19.25	M 30/04/13	22.415		61,600.00	10,128.00	0.00	71,728.00	0.47
ES0113211835 BCO BILBAO VIZCAYA			15,050.	P EUR	7.0676	M 30/04/13	7.37		106,367.33	4,551.17	0.00	110,918.50	0.73
ES0113900J37 BANCO SANTANDER SA			110,255.	P EUR	5.153	M 30/04/13	5.491		568,144.02	37,266.19	0.00	605,410.21	3.96
ES0130960018 ENAGAS			37,377.	P EUR	18.3365	M 30/04/13	20.23		685,362.47	70,774.24	0.00	756,136.71	4.95
ES0144580Y14 IBERDROLA SA			197,431.	P EUR	4.071	M 30/04/13	4.09		803,741.60	3,751.19	0.00	807,492.79	5.28
ES0173093115 RED ELECTRICA			5,118.	P EUR	41.25	M 30/04/13	40.39		211,117.50	-4,401.48	0.00	206,716.02	1.35
ES0173516115 REPSOL			38,708.	P EUR	16.8917	M 30/04/13	17.8		653,844.17	35,158.23	0.00	689,002.40	4.51
ES0178430E18 TELEFONICA SA			35,956.	P EUR	11.4805	M 30/04/13	11.14		412,793.44	-12,243.60	0.00	400,549.84	2.62
FR0010989699 EUROP COVER EQTY HLD			700.	P EUR	1004.6931	M 30/04/13	1010.31		703,285.14	3,931.86	0.00	707,217.00	4.63
GB00B03MLX29 ROYAL DUTCH SHELL			23,354.	P EUR	24.615	M 30/04/13	25.835		574,858.71	28,491.88	0.00	603,350.59	3.95
NL0000235190 EADS			13,970.	P EUR	26.6	M 30/04/13	40.105		371,602.00	188,664.85	0.00	560,266.85	3.67
NL0000303600 ING GROEP NV-CVA			87,688.	P EUR	6.7686	M 30/04/13	6.232		593,524.08	-47,052.46	0.00	546,471.62	3.58
NL0000360618 SBM OFFSHORE NV			47,597.	P EUR	12.33	M 30/04/13	12.22		586,871.01	-5,235.67	0.00	581,635.34	3.81
NL0009294552 DELTA LLOYD			5,214.	P EUR	12.74	M 30/04/13	14.55		66,426.36	9,437.34	0.00	75,863.70	0.50
NL0010157558 DE MASTER BLENDERS			48,247.	P EUR	12.05	M 30/04/13	12.04		581,376.35	-482.47	0.00	580,893.88	3.80
SE0000242455 SWEDBANK A SHS A			23,214.	P SEK	156.687	M 30/04/13	159.5		424,304.74	9,556.04	0.00	433,860.78	2.84
TOTAL INVESTMENT SECURITIES													
TOTAL PORTFOLIO 935940													
						TOTAL (EUR)			15,006,134.98	580,434.61	0.00	15,586,569.59	101.98
PORTFOLIO: LYXOR ETF EUROSTOXX50 DIVIDENDS (935940)													
						(EUR)			14,996,565.43	287,610.69	359,591.58	15,284,176.12	100.00

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935940 LYXOR ETF EUROSTOXX50 DIVIDENDS VALIDATED NAV

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

Securities portfolio: 15,293,745.67

The day's management fees
PrComGestAdm : 293.13 EUR

Unit	Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
A FR0010869529 A UNIT	EUR	15,284,176.12	147,000.	103.9739	100.		103.9739	103.9739

Total net assets in EUR: 15,284,176.12

Taxation on savings : weightings and status of the portfolio units

Type of Reporting : TSIF TIS France

Official weightings and status dated 30/04/13:
Weighting DD: 0. Status DD: 0
Weighting DI: 0. Status DI: 0

Unofficial weightings dated 30/04/13:
Weighting DD: 0.
Weighting DI: 0.

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935940 LYXOR ETF EUROSTOXX50 DIVIDENDS VALIDATED NAV

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation	variation
EUR price in SEK:	8.53415	quotation: 30/04/13	0.	8.57245	quotation: 29/04/13	-0.44678

INVERSE PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation
SEK price in EUR:	0.1171762858	quotation: 30/04/13	0.	0.1166527655	quotation: 29/04/13

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935949 LYXOR ETF MSCI ASIA EX JAPAN MATERIALS TR VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
AUSTRALIAN DOLLAR													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
AU000000GNC9 GRAINCORP			7,123.	P AUD	11.7679	M 30/04/13	12.82		68,004.79	3,892.59	0.00	71,897.38	3.92
Shares & Securities ass. NMR or ass.						TOTAL (EUR)			68,004.79	3,892.59	0.00	71,897.38	3.92
Shares & Securities ass. NMR or ass.						TOTAL (EUR)			68,004.79	3,892.59	0.00	71,897.38	3.92
Shares & Securities ass.						TOTAL (EUR)			68,004.79	3,892.59	0.00	71,897.38	3.92
AUSTRALIAN DOLLAR						TOTAL (EUR)			68,004.79	3,892.59	0.00	71,897.38	3.92
SWISS FRANC													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
CH0012005267 NOVARTIS AG-NOM			1,097.	P CHF	66.9719	M 30/04/13	69.05		60,320.69	1,526.91	0.00	61,847.60	3.37
CH0012032048 ROCHE H - BJ DIV			327.	P CHF	229.5556	M 30/04/13	232.4		61,257.31	791.92	0.00	62,049.23	3.38
CH0038863350 NESTLE SA			1,250.	P CHF	65.995	M 30/04/13	66.4		67,242.99	525.94	0.00	67,768.93	3.69
Shares & Securities ass. NMR or ass.						TOTAL (EUR)			188,820.99	2,844.77	0.00	191,665.76	10.44
Shares & Securities ass. NMR or ass.						TOTAL (EUR)			188,820.99	2,844.77	0.00	191,665.76	10.44
Shares & Securities ass.						TOTAL (EUR)			188,820.99	2,844.77	0.00	191,665.76	10.44
SWISS FRANC						TOTAL (EUR)			188,820.99	2,844.77	0.00	191,665.76	10.44
EURO													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
BE0003470755 SOLVAY			273.	P EUR	114.7	M 30/04/13	111.3		31,313.10	-928.20	0.00	30,384.90	1.66
DE0005140008 DEUTSCHE BANK AG-NOM			3,028.	P EUR	33.3814	M 30/04/13	34.91		101,078.89	4,628.59	0.00	105,707.48	5.76
DE0005190003 BMW			1,808.	P EUR	62.2163	M 30/04/13	70.05		112,486.98	14,163.42	0.00	126,650.40	6.90
DE0005439004 CONTINENTAL AG			323.	P EUR	86.2844	M 30/04/13	90.16		27,869.85	1,251.83	0.00	29,121.68	1.59
DE0005557508 DEUTSCHE TEL AG-NOM			9,522.	P EUR	8.9834	M 30/04/13	8.982		85,539.65	-13.05	0.00	85,526.60	4.66
DE0005810055 DEUTSCHE BOERSE AG			1,015.	P EUR	41.455	M 30/04/13	47.4		42,076.83	6,034.17	0.00	48,111.00	2.62
DE0007100000 DAIMLER			4,201.	P EUR	39.309	M 30/04/13	42.015		165,137.04	11,367.98	0.00	176,505.02	9.62
DE0007164600 SAP AG			2,345.	P EUR	60.7706	M 30/04/13	60.31		142,506.96	-1,080.01	0.00	141,426.95	7.71

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935949 LYXOR ETF MSCI ASIA EX JAPAN MATERIALS TR VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
DE0007236101 SIEMENS AG-NOM			2,207.	P EUR	82.1307	M 30/04/13	79.3		181,262.42	-6,247.32	0.00	175,015.10	9.54
GB00B03MLX29 ROYAL DUTCH SHELL			3,333.	P EUR	24.43	M 30/04/13	25.835		81,425.19	4,682.87	0.00	86,108.06	4.69
NL0000235190 EADS			1,738.	P EUR	41.115	M 30/04/13	40.105		71,457.87	-1,755.38	0.00	69,702.49	3.80
NL0000303600 ING GROEP NV-CVA			8,942.	P EUR	6.9759	M 30/04/13	6.232		62,378.41	-6,651.87	0.00	55,726.54	3.04
NL0010157558 DE MASTER BLENDERS			5,016.	P EUR	12.14	M 30/04/13	12.04		60,894.24	-501.60	0.00	60,392.64	3.29
Shares & Securities ass. NMR or ass.						TOTAL (EUR)			1,165,427.43	24,951.43	0.00	1,190,378.86	64.86
Shares & Securities ass. NMR or ass.						TOTAL (EUR)			1,165,427.43	24,951.43	0.00	1,190,378.86	64.86
Shares & Securities ass.						TOTAL (EUR)			1,165,427.43	24,951.43	0.00	1,190,378.86	64.86
Forward financial instruments													
Rate swap contracts													
Swaps													
Performance swaps													
SWAP00092217 ELS-LYXOR ETF MSCI A PRC			1,709,338.26	EUR	0.	30/04/13	185.7053	F	0.00	1,464,993.43	0.00	1,464,993.43	79.83
SWAP00105300 ELS MSCI AC ASIA MAT PRC			2,142,520.25	EUR	0.	30/04/13	14.18852	F	0.00	-1,838,528.24	0.00	-1,838,528.24	-100.18
SWAP00105332 ELS-LYXOR ETF MSCI A PRC			433,182.	EUR	0.	30/04/13	185.70539	F	0.00	371,260.33	0.00	371,260.33	20.23
Swaps						TOTAL (EUR)			0.00	-2,274.48	0.00	-2,274.48	-0.12
Rate swap contracts						TOTAL (EUR)			0.00	-2,274.48	0.00	-2,274.48	-0.12
Forward financial instruments						TOTAL (EUR)			0.00	-2,274.48	0.00	-2,274.48	-0.12
Cash													
Liquidities													
Debts and related accounts													
Deferred settlements purchases													
BDS065EUR Def. purchases EUR securities			-226,365.87	EUR	1.		1.		-226,365.87	0.00	0.00	-226,365.87	-12.33
Debts and related accounts						TOTAL (EUR)			-226,365.87	0.00	0.00	-226,365.87	-12.33
Receivables and related accounts													
Deferred settlements sales													
SDS065EUR Def. sales EUR securities			257,790.2	EUR	1.		1.		257,790.20	0.00	0.00	257,790.20	14.05
Receivables and related accounts						TOTAL (EUR)			257,790.20	0.00	0.00	257,790.20	14.05

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935949 LYXOR ETF MSCI ASIA EX JAPAN MATERIALS TR VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Adjustment accounts													
Provisioned expenses													
F120EURC PrComGestAdm			-216.65	EUR	1.		1.		-216.65	0.00	0.00	-216.65	-0.01
F120EURCD PrComGestAdm			-854.97	EUR	1.		1.		-854.97	0.00	0.00	-854.97	-0.05
Account payable													
DVS065EUR Payable on swap			-110,809.84	EUR	1.		1.		-110,809.84	0.00	0.00	-110,809.84	-6.04
Account receivable													
DRS065EUR Receivable on swap			79,385.51	EUR	1.		1.		79,385.51	0.00	0.00	79,385.51	4.33
Adjustment accounts													
						TOTAL (EUR)			-32,495.95	0.00	0.00	-32,495.95	-1.77
Liquidities													
						TOTAL (EUR)			-1,071.62	0.00	0.00	-1,071.62	-0.06
Cash													
						TOTAL (EUR)			-1,071.62	0.00	0.00	-1,071.62	-0.06
EURO													
						TOTAL (EUR)			1,164,355.81	22,676.95	0.00	1,187,032.76	64.68
YEN													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
JP3802300008 FAST RETAILING			303.	P JPY	31398.4323	M 30/04/13	35700.		76,051.79	8,176.91	0.00	84,228.70	4.59
JP3802400006 FANUC LTD			654.	P JPY	15588.8563	M 30/04/13	14700.		79,385.51	-4,526.46	0.00	74,859.05	4.08
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			155,437.30	3,650.45	0.00	159,087.75	8.67
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			155,437.30	3,650.45	0.00	159,087.75	8.67
Shares & Securities ass.													
						TOTAL (EUR)			155,437.30	3,650.45	0.00	159,087.75	8.67
YEN													
						TOTAL (EUR)			155,437.30	3,650.45	0.00	159,087.75	8.67
SWEDISH KRONA													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
GB0009895292 ASTRAZENECA PLC			443.	P SEK	31.3801	M 30/04/13	341.1		16,299.93	1,406.26	0.00	17,706.19	0.96
SE0000107419 INVESTOR B			3,127.	P SEK	189.4215	M 30/04/13	191.		69,095.89	888.47	0.00	69,984.36	3.81
SE0000112724 SVENSKA CELLULOS B			3,092.	P SEK	163.3773	M 30/04/13	168.3		58,928.62	2,048.00	0.00	60,976.62	3.32
SE0000148884 SEB A			9,860.	P SEK	64.4319	M 30/04/13	66.5		73,934.21	2,897.11	0.00	76,831.32	4.19

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935949 LYXOR ETF MSCI ASIA EX JAPAN MATERIALS TR VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< ---------- PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	----------→ STOCK MARKET VALUE	PRCT NET SHARE
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			218,258.65	7,239.84	0.00	225,498.49	12.29
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			218,258.65	7,239.84	0.00	225,498.49	12.29
Shares & Securities ass.													
						TOTAL (EUR)			218,258.65	7,239.84	0.00	225,498.49	12.29
SWEDISH KRONA													
						TOTAL (EUR)			218,258.65	7,239.84	0.00	225,498.49	12.29
PORTFOLIO: LYXOR ETF MSCI ASIA EX JAPAN MATERIALS TR (935949)													
						(EUR)			1,794,877.54	40,304.60	0.00	1,835,182.14	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935949 LYXOR ETF MSCI ASIA EX JAPAN MATERIALS TR VALIDATED NAV

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

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

Securities portfolio: 1,836,253.76

The day's management fees
PrComGestAdm : 6.61 EUR
PrComGestAdm : 26.07 EUR

Unit	Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
C FR0010930487 C Unit	EUR	371,043.7	10,000.	37.1043	20.218357956582		37.1043	37.1043
CD FR0010934588 CD Unit	EUR	1,464,138.44	39,460.	37.1043	79.781642043418		37.1043	37.1043

Total net assets in EUR: 1,835,182.14

CD	USD	1,930,320.1193		48.9184		1.3184	48.9184	48.9184

Taxation on savings : weightings and status of the portfolio units

Type of Reporting : TSIF TIS France

Official weightings and status dated 30/04/13:
Weighting DD: 0. Status DD: 0
Weighting DI: 0. Status DI: 0

Unofficial weightings dated 30/04/13:
Weighting DD: 0.
Weighting DI: 0.

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935949 LYXOR ETF MSCI ASIA EX JAPAN MATERIALS TR VALIDATED NAV

Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation		variation
EUR price in AUD:	1.2701	quotation: 30/04/13	0.	1.2661	quotation: 29/04/13		0.31593
EUR price in CHF:	1.22475	quotation: 30/04/13	0.	1.2272	quotation: 29/04/13		-0.19964
EUR price in GBP:	0.84705	quotation: 30/04/13	0.	0.84555	quotation: 29/04/13		0.1774
EUR price in JPY:	128.42535	quotation: 30/04/13	0.	128.5765	quotation: 29/04/13		-0.11756
EUR price in SEK:	8.53415	quotation: 30/04/13	0.	8.57245	quotation: 29/04/13		-0.44678
SEK price in GBP:	0.099254173	quotation: 30/04/13	0.	0.0986357459	quotation: 29/04/13		0.62698

INVERSE PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation
AUD price in EUR:	0.7873395795	quotation: 30/04/13	0.	0.7898270278	quotation: 29/04/13
CHF price in EUR:	0.8164931618	quotation: 30/04/13	0.	0.8148631029	quotation: 29/04/13
GBP price in EUR:	1.1805678531	quotation: 30/04/13	0.	1.1826621725	quotation: 29/04/13
JPY price in EUR:	0.0077866246	quotation: 30/04/13	0.	0.0077774709	quotation: 29/04/13
SEK price in EUR:	0.1171762858	quotation: 30/04/13	0.	0.1166527655	quotation: 29/04/13
GBP price in SEK:	10.0751431378	quotation: 30/04/13	0.	10.1383123417	quotation: 29/04/13

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935950 LYXOR ETF MSCI ASIA EX JAP CONSUMER STAPLES TR VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
AUSTRALIAN DOLLAR													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
AU000000GNC9 GRAINCORP			41,804.	P AUD	11.7679	M 30/04/13	12.82		399,111.67	22,845.09	0.00	421,956.76	3.55
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			399,111.67	22,845.09	0.00	421,956.76	3.55
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			399,111.67	22,845.09	0.00	421,956.76	3.55
Shares & Securities ass.													
						TOTAL (EUR)			399,111.67	22,845.09	0.00	421,956.76	3.55
AUSTRALIAN DOLLAR													
						TOTAL (EUR)			399,111.67	22,845.09	0.00	421,956.76	3.55
SWISS FRANC													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
CH0012005267 NOVARTIS AG-NOM			7,348.	P CHF	66.5899	M 30/04/13	69.05		401,429.67	12,842.14	0.00	414,271.81	3.48
CH0012032048 ROCHE H - BJ DIV			337.	P CHF	229.8361	M 30/04/13	232.4		63,320.30	626.46	0.00	63,946.76	0.54
CH0038863350 NESTLE SA			8,308.	P CHF	65.995	M 30/04/13	66.4		446,923.79	3,495.64	0.00	450,419.43	3.79
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			911,673.76	16,964.24	0.00	928,638.00	7.81
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			911,673.76	16,964.24	0.00	928,638.00	7.81
Shares & Securities ass.													
						TOTAL (EUR)			911,673.76	16,964.24	0.00	928,638.00	7.81
SWISS FRANC													
						TOTAL (EUR)			911,673.76	16,964.24	0.00	928,638.00	7.81
DANISH KRONE													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
DK0010244508 AP MOELLER-MAER. B			81.	P DKK	40321.6226	M 30/04/13	40280.		438,066.88	-443.40	0.00	437,623.48	3.68
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			438,066.88	-443.40	0.00	437,623.48	3.68

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935950 LYXOR ETF MSCI ASIA EX JAP CONSUMER STAPLES TR VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			438,066.88	-443.40	0.00	437,623.48	3.68
Shares & Securities ass.													
						TOTAL (EUR)			438,066.88	-443.40	0.00	437,623.48	3.68
DANISH KRONE													
						TOTAL (EUR)			438,066.88	-443.40	0.00	437,623.48	3.68
EURO													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
DE0005140008 DEUTSCHE BANK AG-NOM			30,575.	P EUR	31.5347	M 30/04/13	34.91		964,172.20	103,201.05	0.00	1,067,373.25	8.98
DE0005190003 BMW			6,303.	P EUR	74.2282	M 30/04/13	70.05		467,860.17	-26,335.02	0.00	441,525.15	3.71
DE0005439004 CONTINENTAL AG			4,411.	P EUR	87.82	M 30/04/13	90.16		387,374.02	10,321.74	0.00	397,695.76	3.34
DE0005557508 DEUTSCHE TEL AG-NOM			50,611.	P EUR	9.023	M 30/04/13	8.982		456,663.05	-2,075.05	0.00	454,588.00	3.82
DE0005810055 DEUTSCHE BOERSE AG			4,248.	P EUR	41.21	M 30/04/13	47.4		175,060.08	26,295.12	0.00	201,355.20	1.69
DE0007037129 RWE AG			10,717.	P EUR	26.945	M 30/04/13	27.335		288,769.57	4,179.63	0.00	292,949.20	2.46
DE0007100000 DAIMLER			21,042.	P EUR	40.4498	M 30/04/13	42.015		851,144.56	32,935.07	0.00	884,079.63	7.43
DE0007164600 SAP AG			13,872.	P EUR	61.3039	M 30/04/13	60.31		850,408.19	-13,787.87	0.00	836,620.32	7.04
DE0007236101 SIEMENS AG-NOM			14,155.	P EUR	79.3961	M 30/04/13	79.3		1,123,851.65	-1,360.15	0.00	1,122,491.50	9.44
GB00B03MLX29 ROYAL DUTCH SHELL			17,986.	P EUR	24.43	M 30/04/13	25.835		439,397.98	25,270.33	0.00	464,668.31	3.91
NL0000235190 EADS			19,718.	P EUR	32.2314	M 30/04/13	40.105		635,539.18	155,251.21	0.00	790,790.39	6.65
NL0000303600 ING GROEP NV-CVA			47,471.	P EUR	6.623	M 30/04/13	6.232		314,400.23	-18,560.96	0.00	295,839.27	2.49
NL0010157558 DE MASTER BLENDERS			27,903.	P EUR	12.14	M 30/04/13	12.04		338,742.42	-2,790.30	0.00	335,952.12	2.83
PTGAL0AM0009 GALP ENERGIA SGPS			11,531.	P EUR	11.89	M 30/04/13	12.17		137,103.59	3,228.68	0.00	140,332.27	1.18
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			7,430,486.89	295,773.48	0.00	7,726,260.37	64.97
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			7,430,486.89	295,773.48	0.00	7,726,260.37	64.97
Shares & Securities ass.													
						TOTAL (EUR)			7,430,486.89	295,773.48	0.00	7,726,260.37	64.97
UCI shares													
UCITS under French law – general purpose													
FR0010989699 EUROP COVER EQTY HLD			500.	P EUR	1010.2	M 30/04/13	1010.31		505,100.00	55.00	0.00	505,155.00	4.25
UCITS under French law – general purpose													
						TOTAL (EUR)			505,100.00	55.00	0.00	505,155.00	4.25

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935950 LYXOR ETF MSCI ASIA EX JAP CONSUMER STAPLES TR VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
UCI shares													
						TOTAL (EUR)			505,100.00	55.00	0.00	505,100.00	4.25
Forward financial instruments													
Rate swap contracts													
Swaps													
Performance swaps													
SWAP00085567 ELS-LYXOR ETF MSCI A PRC			4,078,607.96	EUR	0.	30/04/13	221.46507	F	0.00	4,954,083.97	0.00	4,954,083.97	41.66
SWAP00093397 ELS-LYXOR ETF MSCI A PRC			5,716,731.75	EUR	0.	30/04/13	221.46276	F	0.00	6,943,700.01	0.00	6,943,700.01	58.39
SWAP00093411 MSCI AC ASIA EX JAPA PRC			9,795,339.71	EUR	0.	30/04/13	21.57034	F	0.00	-11,908,228.22	0.00	-11,908,228.22	-100.14
Swaps													
						TOTAL (EUR)			0.00	-10,444.24	0.00	-10,444.24	-0.09
Rate swap contracts													
						TOTAL (EUR)			0.00	-10,444.24	0.00	-10,444.24	-0.09
Forward financial instruments													
						TOTAL (EUR)			0.00	-10,444.24	0.00	-10,444.24	-0.09
Cash													
Liquidities													
Debts and related accounts													
Deferred settlements purchases													
BDS065EUR Def. purchases EUR securities			-1,819,621.82	EUR	1.		1.		-1,819,621.82	0.00	0.00	-1,819,621.82	-15.30
Debts and related accounts													
						TOTAL (EUR)			-1,819,621.82	0.00	0.00	-1,819,621.82	-15.30
Receivables and related accounts													
Deferred settlements sales													
SDS065EUR Def. sales EUR securities			1,754,264.45	EUR	1.		1.		1,754,264.45	0.00	0.00	1,754,264.45	14.75
Receivables and related accounts													
						TOTAL (EUR)			1,754,264.45	0.00	0.00	1,754,264.45	14.75
Adjustment accounts													
Provisioned expenses													
F120EURC PrComGestAdm			-3,803.93	EUR	1.		1.		-3,803.93	0.00	0.00	-3,803.93	-0.03
F120EURCD PrComGestAdm			-2,816.69	EUR	1.		1.		-2,816.69	0.00	0.00	-2,816.69	-0.02
Account payable													
DVS065EUR Payable on swap			-511,462.15	EUR	1.		1.		-511,462.15	0.00	0.00	-511,462.15	-4.30
Account receivable													
DRS065EUR Receivable on swap			576,819.52	EUR	1.		1.		576,819.52	0.00	0.00	576,819.52	4.85
Adjustment accounts													
						TOTAL (EUR)			58,736.75	0.00	0.00	58,736.75	0.49

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935950 LYXOR ETF MSCI ASIA EX JAP CONSUMER STAPLES TR VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Liquidities													
						TOTAL (EUR)			-6,620.62	0.00	0.00	-6,620.62	-0.06
Cash													
						TOTAL (EUR)			-6,620.62	0.00	0.00	-6,620.62	-0.06
EURO													
						TOTAL (EUR)			7,928,966.27	285,384.24	0.00	8,214,350.51	69.08
YEN													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
JP3802300008 FAST RETAILING			1,547.	P JPY	33754.2528	M 30/04/13	35700.		399,602.90	30,436.03	0.00	430,038.93	3.62
JP3802400006 FANUC LTD			4,752.	P JPY	15588.8571	M 30/04/13	14700.		576,819.52	-32,889.52	0.00	543,930.00	4.57
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			976,422.42	-2,453.49	0.00	973,968.93	8.19
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			976,422.42	-2,453.49	0.00	973,968.93	8.19
Shares & Securities ass.													
						TOTAL (EUR)			976,422.42	-2,453.49	0.00	973,968.93	8.19
YEN													
						TOTAL (EUR)			976,422.42	-2,453.49	0.00	973,968.93	8.19
SWEDISH KRONA													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
GB0009895292 ASTRAZENECA PLC			1,455.	P SEK	31.3801	M 30/04/13	341.1		53,535.87	4,618.78	0.00	58,154.65	0.49
SE0000112724 SVENSKA CELLULOS B			23,148.	P SEK	163.3773	M 30/04/13	168.3		441,164.16	15,332.20	0.00	456,496.36	3.84
SE0000115446 VOLVO AB-B SHS			38,054.	P SEK	89.4518	M 30/04/13	89.7		397,085.99	2,888.68	0.00	399,974.67	3.36
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			891,786.02	22,839.66	0.00	914,625.68	7.69
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			891,786.02	22,839.66	0.00	914,625.68	7.69
Shares & Securities ass.													
						TOTAL (EUR)			891,786.02	22,839.66	0.00	914,625.68	7.69

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935950 LYXOR ETF MSCI ASIA EX JAP CONSUMER STAPLES TR VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< ---------- PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	----------→ STOCK MARKET VALUE	PRCT NET SHARE
SWEDISH KRONA													
						TOTAL (EUR)			891,786.02	22,839.66	0.00	914,625.68	7.69
PORTFOLIO: LYXOR ETF MSCI ASIA EX JAP CONSUMER STAPLES TR (935950)													
						(EUR)			11,546,027.02	345,136.34	0.00	11,891,163.36	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935950 LYXOR ETF MSCI ASIA EX JAP CONSUMER STAPLES TR VALIDATED NAV

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

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

Securities portfolio: 11,897,783.98

The day's management fees
PrComGestAdm : 123.59 EUR
PrComGestAdm : 88.17 EUR

Unit	Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
C FR0010930495 C Unit	EUR	6,939,895.81	154,500.	44.9184	58.361790242515		44.9184	44.9184
CD FR0010934877 CD Unit	EUR	4,951,267.55	110,228.	44.9184	41.638209757485		44.9184	44.9184

Total net assets in EUR: 11,891,163.36

CD	USD	6,527,751.1379		59.2204		1.3184	59.2204	59.2204

Taxation on savings : weightings and status of the portfolio units

Type of Reporting : TSIF TIS France

Official weightings and status dated 30/04/13:
Weighting DD: 0. Status DD: 0
Weighting DI: 0. Status DI: 0

Unofficial weightings dated 30/04/13:
Weighting DD: 0.
Weighting DI: 0.

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935950 LYXOR ETF MSCI ASIA EX JAP CONSUMER STAPLES TR VALIDATED NAV

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

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

PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation	variation
EUR price in AUD:	1.2701	quotation: 30/04/13	0.	1.2661	quotation: 29/04/13	0.31593
EUR price in CHF:	1.22475	quotation: 30/04/13	0.	1.2272	quotation: 29/04/13	-0.19964
EUR price in DKK:	7.45545	quotation: 30/04/13	0.	7.4567	quotation: 29/04/13	-0.01676
EUR price in GBP:	0.84705	quotation: 30/04/13	0.	0.84555	quotation: 29/04/13	0.1774
EUR price in JPY:	128.42535	quotation: 30/04/13	0.	128.5765	quotation: 29/04/13	-0.11756
EUR price in SEK:	8.53415	quotation: 30/04/13	0.	8.57245	quotation: 29/04/13	-0.44678
SEK price in GBP:	0.099254173	quotation: 30/04/13	0.	0.0986357459	quotation: 29/04/13	0.62698

INVERSE PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation
AUD price in EUR:	0.7873395795	quotation: 30/04/13	0.	0.7898270278	quotation: 29/04/13
CHF price in EUR:	0.8164931618	quotation: 30/04/13	0.	0.8148631029	quotation: 29/04/13
DKK price in EUR:	0.1341300659	quotation: 30/04/13	0.	0.1341075811	quotation: 29/04/13
GBP price in EUR:	1.1805678531	quotation: 30/04/13	0.	1.1826621725	quotation: 29/04/13
JPY price in EUR:	0.0077866246	quotation: 30/04/13	0.	0.0077774709	quotation: 29/04/13
SEK price in EUR:	0.1171762858	quotation: 30/04/13	0.	0.1166527655	quotation: 29/04/13
GBP price in SEK:	10.0751431378	quotation: 30/04/13	0.	10.1383123417	quotation: 29/04/13

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935951 LYXOR ETF MSCI ASIA EX JAPAN FINANCIAL TR VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
AUSTRALIAN DOLLAR													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
AU000000GNC9 GRAINCORP			9,748.	P AUD	11.7679	M 30/04/13	12.82		93,066.23	5,327.09	0.00	98,393.32	3.92
Shares & Securities ass. NMR or ass.						TOTAL (EUR)			93,066.23	5,327.09	0.00	98,393.32	3.92
Shares & Securities ass. NMR or ass.						TOTAL (EUR)			93,066.23	5,327.09	0.00	98,393.32	3.92
Shares & Securities ass.						TOTAL (EUR)			93,066.23	5,327.09	0.00	98,393.32	3.92
AUSTRALIAN DOLLAR						TOTAL (EUR)			93,066.23	5,327.09	0.00	98,393.32	3.92
SWISS FRANC													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
CH0012005267 NOVARTIS AG-NOM			3,559.	P CHF	67.7586	M 30/04/13	69.05		197,226.94	3,425.40	0.00	200,652.34	8.00
CH0012032048 ROCHE H - BJ DIV			202.	P CHF	227.9017	M 30/04/13	232.4		37,742.28	587.83	0.00	38,330.11	1.53
CH0038863350 NESTLE SA			1,787.	P CHF	65.995	M 30/04/13	66.4		96,130.57	751.90	0.00	96,882.47	3.86
CH0126881561 SWISS RE AG			1,574.	P CHF	73.894	M 30/04/13	73.95		94,776.01	261.59	0.00	95,037.60	3.79
Shares & Securities ass. NMR or ass.						TOTAL (EUR)			425,875.80	5,026.72	0.00	430,902.52	17.18
Shares & Securities ass. NMR or ass.						TOTAL (EUR)			425,875.80	5,026.72	0.00	430,902.52	17.18
Shares & Securities ass.						TOTAL (EUR)			425,875.80	5,026.72	0.00	430,902.52	17.18
SWISS FRANC						TOTAL (EUR)			425,875.80	5,026.72	0.00	430,902.52	17.18
EURO													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
DE0005140008 DEUTSCHE BANK AG-NOM			4,723.	P EUR	36.2297	M 30/04/13	34.91		171,112.77	-6,232.84	0.00	164,879.93	6.57
DE0005190003 BMW			1,535.	P EUR	61.0267	M 30/04/13	70.05		93,675.91	13,850.84	0.00	107,526.75	4.29
DE0005557508 DEUTSCHE TEL AG-NOM			11,485.	P EUR	8.7858	M 30/04/13	8.982		100,904.57	2,253.70	0.00	103,158.27	4.11
DE0005810055 DEUTSCHE BOERSE AG			147.	P EUR	43.43	M 30/04/13	47.4		6,384.21	583.59	0.00	6,967.80	0.28
DE0007037129 RWE AG			3,426.	P EUR	26.945	M 30/04/13	27.335		92,313.57	1,336.14	0.00	93,649.71	3.73
DE0007100000 DAIMLER			5,542.	P EUR	40.6773	M 30/04/13	42.015		225,433.41	7,413.72	0.00	232,847.13	9.28
DE0007164600 SAP AG			1,736.	P EUR	62.21	M 30/04/13	60.31		107,996.56	-3,298.40	0.00	104,698.16	4.17

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935951 LYXOR ETF MSCI ASIA EX JAPAN FINANCIAL TR VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
DE0007236101 SIEMENS AG-NOM			2,916.	P EUR	80.3643	M 30/04/13	79.3		234,342.21	-3,103.41	0.00	231,238.80	9.22
GB00B03MLX29 ROYAL DUTCH SHELL			3,835.	P EUR	24.43	M 30/04/13	25.835		93,689.05	5,388.18	0.00	99,077.23	3.95
NL0000235190 EADS			622.	P EUR	39.18	M 30/04/13	40.105		24,369.96	575.35	0.00	24,945.31	0.99
NL0000303600 ING GROEP NV-CVA			25,695.	P EUR	5.7044	M 30/04/13	6.232		146,573.51	13,557.73	0.00	160,131.24	6.38
NL0000379121 RANDSTAD HOLDING NV			3,297.	P EUR	28.085	M 30/04/13	31.615		92,596.25	11,638.41	0.00	104,234.66	4.16
NL0010157558 DE MASTER BLENDERS			6,876.	P EUR	12.14	M 30/04/13	12.04		83,474.64	-687.60	0.00	82,787.04	3.30
PTGAL0AM0009 GALP ENERGIA SGPS			591.	P EUR	11.84	M 30/04/13	12.17		6,997.44	195.03	0.00	7,192.47	0.29
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			1,479,864.06	43,470.44	0.00	1,523,334.50	60.73
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			1,479,864.06	43,470.44	0.00	1,523,334.50	60.73
Shares & Securities ass.													
						TOTAL (EUR)			1,479,864.06	43,470.44	0.00	1,523,334.50	60.73
Forward financial instruments													
Rate swap contracts													
Swaps													
Performance swaps													
SWAP00092219 ELS-LYXOR ETF MSCI A PRC			1,310,461.24	EUR	0.	30/04/13	215.61406	F	0.00	1,515,077.48	0.00	1,515,077.48	60.40
SWAP00105299 MSCI AC Asia Ex Japa PRC			2,170,709.24	EUR	0.	30/04/13	15.63084	F	0.00	-2,510,009.33	0.00	-2,510,009.33	-100.07
SWAP00105333 ELS-LYXOR ETF MSCI A PRC			860,248.	EUR	0.	30/04/13	215.61427	F	0.00	994,569.45	0.00	994,569.45	39.65
Swaps													
						TOTAL (EUR)			0.00	-362.40	0.00	-362.40	-0.01
Rate swap contracts													
						TOTAL (EUR)			0.00	-362.40	0.00	-362.40	-0.01
Forward financial instruments													
						TOTAL (EUR)			0.00	-362.40	0.00	-362.40	-0.01
Cash													
Liquidities													
Debts and related accounts													
Deferred settlements purchases													
BDS065EUR Def. purchases EUR securities			-430,407.91	EUR	1.		1.		-430,407.91	0.00	0.00	-430,407.91	-17.16
Debts and related accounts													
						TOTAL (EUR)			-430,407.91	0.00	0.00	-430,407.91	-17.16
Receivables and related accounts													
Deferred settlements sales													
SDS065EUR Def. sales EUR securities			465,032.76	EUR	1.		1.		465,032.76	0.00	0.00	465,032.76	18.54

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935951 LYXOR ETF MSCI ASIA EX JAPAN FINANCIAL TR VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Receivables and related accounts													
						TOTAL (EUR)			465,032.76	0.00	0.00	465,032.76	18.54
Adjustment accounts													
Provisioned expenses													
F120EURC PrComGestAdm			-572.35	EUR	1.		1.		-572.35	0.00	0.00	-572.35	-0.02
F120EURCD PrComGestAdm			-871.9	EUR	1.		1.		-871.90	0.00	0.00	-871.90	-0.03
Account payable													
DVS065EUR Payable on swap			-135,616.82	EUR	1.		1.		-135,616.82	0.00	0.00	-135,616.82	-5.41
Account receivable													
DRS065EUR Receivable on swap			100,991.97	EUR	1.		1.		100,991.97	0.00	0.00	100,991.97	4.03
Adjustment accounts													
						TOTAL (EUR)			-36,069.10	0.00	0.00	-36,069.10	-1.44
Liquidities													
						TOTAL (EUR)			-1,444.25	0.00	0.00	-1,444.25	-0.06
Cash													
						TOTAL (EUR)			-1,444.25	0.00	0.00	-1,444.25	-0.06
EURO													
						TOTAL (EUR)			1,478,419.81	43,108.04	0.00	1,521,527.85	60.66
YEN													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
JP3802300008 FAST RETAILING			389.	P JPY	31398.4345	M 30/04/13	35700.		97,637.45	10,497.74	0.00	108,135.19	4.31
JP3802400006 FANUC LTD			832.	P JPY	15588.857	M 30/04/13	14700.		100,991.97	-5,758.44	0.00	95,233.53	3.80
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			198,629.42	4,739.30	0.00	203,368.72	8.11
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			198,629.42	4,739.30	0.00	203,368.72	8.11
Shares & Securities ass.													
						TOTAL (EUR)			198,629.42	4,739.30	0.00	203,368.72	8.11
YEN													
						TOTAL (EUR)			198,629.42	4,739.30	0.00	203,368.72	8.11

SWEDISH KRONA

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935951 LYXOR ETF MSCI ASIA EX JAPAN FINANCIAL TR VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< ---------- TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	----------→ STOCK MARKET VALUE	PRCT NET SHARE
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
GB0009895292 ASTRAZENECA PLC			601.	P SEK	31.3801	M 30/04/13	341.1		22,113.44	1,907.83	0.00	24,021.27	0.96
SE0000107419 INVESTOR B			4,654.	P SEK	189.4215	M 30/04/13	191.		102,837.31	1,322.33	0.00	104,159.64	4.15
SE0000193120 SHB A			890.	P SEK	282.3396	M 30/04/13	294.4		29,243.52	1,458.54	0.00	30,702.06	1.22
SE0000427361 NORDEA BANK AB			10,455.	P SEK	76.3931	M 30/04/13	77.65		95,668.72	-541.41	0.00	95,127.31	3.79
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			249,862.99	4,147.29	0.00	254,010.28	10.13
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			249,862.99	4,147.29	0.00	254,010.28	10.13
Shares & Securities ass.													
						TOTAL (EUR)			249,862.99	4,147.29	0.00	254,010.28	10.13
SWEDISH KRONA													
						TOTAL (EUR)			249,862.99	4,147.29	0.00	254,010.28	10.13
PORTFOLIO: LYXOR ETF MSCI ASIA EX JAPAN FINANCIAL TR (935951)													
						(EUR)			2,445,854.25	62,348.44	0.00	2,508,202.69	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935951 LYXOR ETF MSCI ASIA EX JAPAN FINANCIAL TR VALIDATED NAV

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

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

Securities portfolio: 2,509,646.94

The day's management fees
PrComGestAdm : 17.7 EUR
PrComGestAdm : 26.97 EUR

Unit	Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
C FR0010930479 C Unit	EUR	993,997.14	40,000.	24.8499	39.629857420566		24.8499	24.8499
CD FR0010934323 CD Unit	EUR	1,514,205.55	60,934.	24.8499	60.370142579434		24.8499	24.8499

Total net assets in EUR: 2,508,202.69

CD	USD	1,996,328.5971		32.7621		1.3184	32.7621	32.7621

Taxation on savings : weightings and status of the portfolio units

Type of Reporting : TSIF TIS France

Official weightings and status dated 30/04/13:
Weighting DD: 0. Status DD: 0
Weighting DI: 0. Status DI: 0

Unofficial weightings dated 30/04/13:
Weighting DD: 0.
Weighting DI: 0.

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935951 LYXOR ETF MSCI ASIA EX JAPAN FINANCIAL TR VALIDATED NAV

Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation		variation
EUR price in AUD:	1.2701	quotation: 30/04/13	0.	1.2661	quotation: 29/04/13		0.31593
EUR price in CHF:	1.22475	quotation: 30/04/13	0.	1.2272	quotation: 29/04/13		-0.19964
EUR price in GBP:	0.84705	quotation: 30/04/13	0.	0.84555	quotation: 29/04/13		0.1774
EUR price in JPY:	128.42535	quotation: 30/04/13	0.	128.5765	quotation: 29/04/13		-0.11756
EUR price in SEK:	8.53415	quotation: 30/04/13	0.	8.57245	quotation: 29/04/13		-0.44678
SEK price in GBP:	0.099254173	quotation: 30/04/13	0.	0.0986357459	quotation: 29/04/13		0.62698

INVERSE PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation
AUD price in EUR:	0.7873395795	quotation: 30/04/13	0.	0.7898270278	quotation: 29/04/13
CHF price in EUR:	0.8164931618	quotation: 30/04/13	0.	0.8148631029	quotation: 29/04/13
GBP price in EUR:	1.1805678531	quotation: 30/04/13	0.	1.1826621725	quotation: 29/04/13
JPY price in EUR:	0.0077866246	quotation: 30/04/13	0.	0.0077774709	quotation: 29/04/13
SEK price in EUR:	0.1171762858	quotation: 30/04/13	0.	0.1166527655	quotation: 29/04/13
GBP price in SEK:	10.0751431378	quotation: 30/04/13	0.	10.1383123417	quotation: 29/04/13

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935952 LYXOR ETF MSCI ASIA EX JAP INFORMATION TECHNOLO TR VALIDATED NAV
DEPOSITORY:

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
SWAP00085577 ELS-LYXOR ETF MSCI A PRC			1,091,438.12	EUR	0.	30/04/13	233.6753	F	0.00	1,458,983.23	0.00	1,458,983.23	5.69
SWAP00104462 ELS-LYXOR ETF MSCI A PRC			18,109,936.	EUR	0.	30/04/13	233.67543	F	0.00	24,208,534.68	0.00	24,208,534.68	94.37
SWAP00104574 ETF MSCI AC Asia Ex PRC			19,201,374.12	EUR	0.	30/04/13	33.75114	F	0.00	-25,682,056.92	0.00	-25,682,056.92	-100.11
TOTAL DEPOSITORY													
TOTAL INTEREST RATE SWAP													
TOTAL PORTFOLIO 935952													
						TOTAL (EUR)			0.00	-14,539.01	0.00	-14,539.01	-0.06

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935952 LYXOR ETF MSCI ASIA EX JAP INFORMATION TECHNOLO TR VALIDATED NAV
DEPOSITORY:

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

SECURITY		STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< ---------- PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	----------→ STOCK MARKET VALUE	PRCT NET SHARE
F120EURC	PrComGestAdm			-13,982.21	EUR	1.		1.		-13,982.21	0.00	0.00	-13,982.21	-0.05
F120EURCD	PrComGestAdm			-842.79	EUR	1.		1.		-842.79	0.00	0.00	-842.79	0.00
TOTAL DEPOSITORY														
TOTAL LIQUIDITIES														
TOTAL PORTFOLIO 935952														
							TOTAL (EUR)			-14,825.00	0.00	0.00	-14,825.00	-0.06

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935952 LYXOR ETF MSCI ASIA EX JAP INFORMATION TECHNOLO TR VALIDATED NAV
DEPOSITORY:

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

SECURITY		STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< ---------- PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	----------→ STOCK MARKET VALUE	PRCT NET SHARE
BDS065EUR	Def. purchases EUR securities			-3,712,162.32	EUR	1.		1.		-3,712,162.32	0.00	0.00	-3,712,162.32	-14.47
DRS065EUR	Receivable on swap			930,142.67	EUR	1.		1.		930,142.67	0.00	0.00	930,142.67	3.63
DVS065EUR	Payable on swap			-930,863.1	EUR	1.		1.		-930,863.10	0.00	0.00	-930,863.10	-3.63
SDS065EUR	Def. sales EUR securities			3,712,882.75	EUR	1.		1.		3,712,882.75	0.00	0.00	3,712,882.75	14.47
TOTAL DEPOSITORY 065 SGP														
TOTAL LIQUIDITIES														
TOTAL PORTFOLIO 935952														
							TOTAL (EUR)			0.00	0.00	0.00	0.00	
TOTAL LIQUIDITIES														
TOTAL PORTFOLIO 935952														
							TOTAL (EUR)			-14,825.00	0.00	0.00	-14,825.00	-0.06

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935952 LYXOR ETF MSCI ASIA EX JAP INFORMATION TECHNOLO TR VALIDATED NAV
DEPOSITORY:

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
AT0000937503 VOESTALPINE AG			7,011.	P EUR	26.908	M 30/04/13	23.605		188,651.99	-23,157.33	0.00	165,494.66	0.65
AU000000GNC9 GRAINCORP			126,736.	P AUD	11.7679	M 30/04/13	12.82		1,209,975.51	69,258.82	0.00	1,279,234.33	4.99
BE0003470755 SOLVAY			8,218.	P EUR	114.9	M 30/04/13	111.3		944,248.20	-29,584.80	0.00	914,663.40	3.57
CH0012005267 NOVARTIS AG-NOM			17,101.	P CHF	66.5899	M 30/04/13	69.05		934,247.25	29,887.51	0.00	964,134.76	3.76
CH0012032048 ROCHE H - BJ DIV			558.	P CHF	227.9017	M 30/04/13	232.4		104,258.38	1,623.80	0.00	105,882.18	0.41
CH0038863350 NESTLE SA			18,009.	P CHF	65.995	M 30/04/13	66.4		968,783.16	7,577.40	0.00	976,360.56	3.81
CH0126881561 SWISS RE AG			15,897.	P CHF	73.894	M 30/04/13	73.95		957,213.64	2,641.96	0.00	959,855.60	3.74
DE0005140008 DEUTSCHE BANK AG-NOM			33,785.	P EUR	34.9507	M 30/04/13	34.91		1,180,808.39	-1,374.04	0.00	1,179,434.35	4.60
DE0005190003 BMW			14,044.	P EUR	68.8199	M 30/04/13	70.05		966,506.30	17,275.90	0.00	983,782.20	3.84
DE0005557508 DEUTSCHE TEL AG-NOM			152,712.	P EUR	8.6332	M 30/04/13	8.982		1,318,400.09	53,259.09	0.00	1,371,659.18	5.35
DE0005785604 FRESENIUS SE CO KGAA			2,189.	P EUR	81.91	M 30/04/13	95.22		179,300.99	29,135.59	0.00	208,436.58	0.81
DE0005810055 DEUTSCHE BOERSE AG			1,993.	P EUR	42.0733	M 30/04/13	47.4		83,852.03	10,616.17	0.00	94,468.20	0.37
DE0007037129 RWE AG			14,406.	P EUR	26.945	M 30/04/13	27.335		388,169.67	5,618.34	0.00	393,788.01	1.54
DE0007042301 RHOEN KLINIKUM			55,945.	P EUR	14.925	M 30/04/13	16.22		834,979.13	72,448.77	0.00	907,427.90	3.54
DE0007100000 DAIMLER			58,698.	P EUR	39.4831	M 30/04/13	42.015		2,317,577.71	148,618.76	0.00	2,466,196.47	9.61
DE0007164600 SAP AG			19,588.	P EUR	60.9823	M 30/04/13	60.31		1,194,520.40	-13,168.12	0.00	1,181,352.28	4.61
DE0007236101 SIEMENS AG-NOM			31,068.	P EUR	82.4021	M 30/04/13	79.3		2,560,067.92	-96,375.52	0.00	2,463,692.40	9.60
DK0060102614 NOVO NORDISK B			9,197.	P DKK	949.0382	M 30/04/13	993.		1,170,704.47	54,254.59	0.00	1,224,959.06	4.78
FR0010989699 EUROP COVER EQTY HLD			1,200.	P EUR	1010.1892	M 30/04/13	1010.31		1,212,227.00	145.00	0.00	1,212,372.00	4.73
GB0009895292 ASTRAZENECA PLC			1,826.	P SEK	31.3801	M 30/04/13	341.1		67,186.60	5,796.49	0.00	72,983.09	0.28
GB00B03MLX29 ROYAL DUTCH SHELL			38,353.	P EUR	24.7308	M 30/04/13	25.835		948,500.82	42,348.94	0.00	990,849.76	3.86
JP3802300008 FAST RETAILING			3,342.	P JPY	35743.237	M 30/04/13	35700.		930,142.67	-1,125.15	0.00	929,017.52	3.62
NL0000235190 EADS			23,683.	P EUR	37.195	M 30/04/13	40.105		880,889.19	68,917.53	0.00	949,806.72	3.70
NL0000303600 ING GROEP NV-CVA			217,669.	P EUR	7.5732	M 30/04/13	6.232		1,648,444.99	-291,931.78	0.00	1,356,513.21	5.29
NL0000379121 RANDSTAD HOLDING NV			26,486.	P EUR	28.085	M 30/04/13	31.615		743,859.31	93,495.58	0.00	837,354.89	3.26
NL0010157558 DE MASTER BLENDERS			25,903.	P EUR	9.401	M 30/04/13	12.04		243,514.10	68,358.02	0.00	311,872.12	1.22
SE0000112724 SVENSKA CELLULOS B			59,859.	P SEK	163.3773	M 30/04/13	168.3		1,140,817.60	39,647.91	0.00	1,180,465.51	4.60
TOTAL DEPOSITORY													
TOTAL INVESTMENT SECURITIES													
TOTAL PORTFOLIO 935952						TOTAL (EUR)			25,317,847.51	364,209.43	0.00	25,682,056.94	100.11

PORTFOLIO: LYXOR ETF MSCI ASIA EX JAP INFORMATION TECHNOLO TR (935952)													
						(EUR)			25,303,022.51	349,670.42	0.00	25,652,692.93	100.00

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935952 LYXOR ETF MSCI ASIA EX JAP INFORMATION TECHNOLO TR VALIDATED NAV
DEPOSITORY:

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

Securities portfolio: 25,667,517.93

The day's management fees
PrComGestAdm : 430.87 EUR
PrComGestAdm : 25.97 EUR

Unit	Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
C FR0010930511 C Unit	EUR	24,194,552.4	1,040,000.	23.2639	94.315838327202		23.2639	23.2639
CD FR0010934562 CD Unit	EUR	1,458,140.53	62,678.	23.2639	5.684161672798		23.2639	23.2639

Total net assets in EUR: 25,652,692.93

CD	USD	1,922,412.4748		30.6712		1.3184	30.6712	30.6712

Taxation on savings : weightings and status of the portfolio units

Type of Reporting : TSIF TIS France

Official weightings and status dated 30/04/13:
Weighting DD: 0. Status DD: 0
Weighting DI: 0. Status DI: 0

Unofficial weightings dated 30/04/13:
Weighting DD: 0.
Weighting DI: 0.

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935952 LYXOR ETF MSCI ASIA EX JAP INFORMATION TECHNOLO TR VALIDATED NAV
DEPOSITORY:

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation		variation
EUR price in AUD:	1.2701	quotation: 30/04/13	0.	1.2661	quotation: 29/04/13		0.31593
EUR price in CHF:	1.22475	quotation: 30/04/13	0.	1.2272	quotation: 29/04/13		-0.19964
EUR price in DKK:	7.45545	quotation: 30/04/13	0.	7.4567	quotation: 29/04/13		-0.01676
EUR price in GBP:	0.84705	quotation: 30/04/13	0.	0.84555	quotation: 29/04/13		0.1774
EUR price in JPY:	128.42535	quotation: 30/04/13	0.	0.	quotation:		0.
EUR price in SEK:	8.53415	quotation: 30/04/13	0.	8.57245	quotation: 29/04/13		-0.44678
SEK price in GBP:	0.099254173	quotation: 30/04/13	0.	0.0986357459	quotation: 29/04/13		0.62698

INVERSE PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation	
AUD price in EUR:	0.7873395795	quotation: 30/04/13	0.	0.7898270278	quotation: 29/04/13	
CHF price in EUR:	0.8164931618	quotation: 30/04/13	0.	0.8148631029	quotation: 29/04/13	
DKK price in EUR:	0.1341300659	quotation: 30/04/13	0.	0.1341075811	quotation: 29/04/13	
GBP price in EUR:	1.1805678531	quotation: 30/04/13	0.	1.1826621725	quotation: 29/04/13	
JPY price in EUR:	0.0077866246	quotation: 30/04/13	0.	0.	quotation:	
SEK price in EUR:	0.1171762858	quotation: 30/04/13	0.	0.1166527655	quotation: 29/04/13	
GBP price in SEK:	10.0751431378	quotation: 30/04/13	0.	10.1383123417	quotation: 29/04/13	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935953 LYXOR ETF MSCI ASIA EX JAP INFRASTRUCTUR CAPPED TR VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
SWISS FRANC													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
CH0012005267 NOVARTIS AG-NOM			2,667.	P CHF	67.0756	M 30/04/13	69.05		146,890.01	3,472.39	0.00	150,362.40	4.46
CH0012032048 ROCHE H - BJ DIV			482.	P CHF	229.1037	M 30/04/13	232.4		90,263.80	1,197.15	0.00	91,460.95	2.71
CH0038863350 NESTLE SA			2,399.	P CHF	65.995	M 30/04/13	66.4		129,052.74	1,009.40	0.00	130,062.14	3.86
CH0126881561 SWISS RE AG			819.	P CHF	68.9538	M 30/04/13	73.95		46,390.25	3,060.70	0.00	49,450.95	1.47
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			412,596.80	8,739.64	0.00	421,336.44	12.50
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			412,596.80	8,739.64	0.00	421,336.44	12.50
Shares & Securities ass.													
						TOTAL (EUR)			412,596.80	8,739.64	0.00	421,336.44	12.50
SWISS FRANC													
						TOTAL (EUR)			412,596.80	8,739.64	0.00	421,336.44	12.50
EURO													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
DE0005140008 DEUTSCHE BANK AG-NOM			9,240.	P EUR	33.0947	M 30/04/13	34.91		305,794.89	16,773.51	0.00	322,568.40	9.57
DE0005190003 BMW			2,023.	P EUR	59.38	M 30/04/13	70.05		120,125.74	21,585.41	0.00	141,711.15	4.21
DE0005439004 CONTINENTAL AG			136.	P EUR	87.82	M 30/04/13	90.16		11,943.52	318.24	0.00	12,261.76	0.36
DE0005557508 DEUTSCHE TEL AG-NOM			14,910.	P EUR	8.371	M 30/04/13	8.982		124,811.61	9,110.01	0.00	133,921.62	3.97
DE0005810055 DEUTSCHE BOERSE AG			514.	P EUR	43.43	M 30/04/13	47.4		22,323.02	2,040.58	0.00	24,363.60	0.72
DE0007037129 RWE AG			2,937.	P EUR	26.945	M 30/04/13	27.335		79,137.47	1,145.43	0.00	80,282.90	2.38
DE0007100000 DAIMLER			7,715.	P EUR	39.104	M 30/04/13	42.015		301,687.18	22,458.55	0.00	324,145.73	9.62
DE0007164600 SAP AG			5,391.	P EUR	60.8414	M 30/04/13	60.31		327,995.91	-2,864.70	0.00	325,131.21	9.65
DE0007236101 SIEMENS AG-NOM			4,069.	P EUR	82.2451	M 30/04/13	79.3		334,655.24	-11,983.54	0.00	322,671.70	9.58
GB00B03MLX29 ROYAL DUTCH SHELL			5,161.	P EUR	24.43	M 30/04/13	25.835		126,083.23	7,251.21	0.00	133,334.44	3.96
NL0000235190 EADS			2,856.	P EUR	40.3264	M 30/04/13	40.105		115,172.10	-632.22	0.00	114,539.88	3.40
NL0000303600 ING GROEP NV-CVA			11,298.	P EUR	6.6422	M 30/04/13	6.232		75,043.36	-4,634.22	0.00	70,409.14	2.09
NL0000303709 AEGON NV			3,721.	P EUR	4.929	M 30/04/13	5.011		18,340.81	305.12	0.00	18,645.93	0.55
NL0010157558 DE MASTER BLENDERS			12,562.	P EUR	12.14	M 30/04/13	12.04		152,502.68	-1,256.20	0.00	151,246.48	4.49
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			2,115,616.76	59,617.18	0.00	2,175,233.94	64.55
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			2,115,616.76	59,617.18	0.00	2,175,233.94	64.55

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935953 LYXOR ETF MSCI ASIA EX JAP INFRASTRUCTUR CAPPED TR VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY		STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< ---------- TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	----------→ STOCK MARKET VALUE	PRCT NET SHARE
Shares & Securities ass.														
							TOTAL (EUR)			2,15,616.76	59,617.18	0.00	2,175,233.94	64.55
Forward financial instruments														
Rate swap contracts														
Swaps														
Performance swaps														
SWAP00091585	ELS-LYXOR ETF MSCI A PRC			1,275,019.2	EUR	0.	30/04/13	229.66035	F	0.00	1,653,194.35	0.00	1,653,194.35	49.06
SWAP00092200	MSCI AC ASIA EX JAPA PRC			2,600,293.98	EUR	0.	30/04/13	29.84459	F	0.00	-3,376,341.05	0.00	-3,376,341.05	-100.20
SWAP00092218	ELS-LYXOR ETF MSCI A PRC			1,325,274.79	EUR	0.	30/04/13	229.65996	F	0.00	1,718,350.78	0.00	1,718,350.78	51.00
Swaps														
							TOTAL (EUR)			0,00	-4,795.92	0.00	-4,795.92	-0.14
Rate swap contracts														
							TOTAL (EUR)			0,00	-4,795.92	0.00	-4,795.92	-0.14
Forward financial instruments														
							TOTAL (EUR)			0,00	-4,795.92	0.00	-4,795.92	-0.14
Cash														
Liquidities														
Debts and related accounts														
Deferred settlements purchases														
BDS065EUR	Def. purchases EUR securities			-568,075.99	EUR	1.		1.		-568,075.99	0.00	0.00	-568,075.99	-16.86
Debts and related accounts														
							TOTAL (EUR)			-568,075.99	0.00	0.00	-568,075.99	-16.86
Receivables and related accounts														
Deferred settlements sales														
SDS065EUR	Def. sales EUR securities			618,480.43	EUR	1.		1.		618,480.43	0.00	0.00	618,480.43	18.35
Receivables and related accounts														
							TOTAL (EUR)			618,480.43	0.00	0.00	618,480.43	18.35
Adjustment accounts														
Provisioned expenses														
F120EURC	PrComGestAdm			-955.64	EUR	1.		1.		-955.64	0.00	0.00	-955.64	-0.03
F120EURCD	PrComGestAdm			-993.37	EUR	1.		1.		-993.37	0.00	0.00	-993.37	-0.03
Account payable														
DVS065EUR	Payable on swap			-190,725.01	EUR	1.		1.		-190,725.01	0.00	0.00	-190,725.01	-5.66
Account receivable														
DRS065EUR	Receivable on swap			140,320.57	EUR	1.		1.		140,320.57	0.00	0.00	140,320.57	4.16
Adjustment accounts														
							TOTAL (EUR)			-52,353.45	0.00	0.00	-52,353.45	-1.55

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935953 LYXOR ETF MSCI ASIA EX JAP INFRASTRUCTUR CAPPED TR VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Liquidities													
						TOTAL (EUR)			-1,949.01	0.00	0.00	-1,949.01	-0.06
Cash													
						TOTAL (EUR)			-1,949.01	0.00	0.00	-1,949.01	-0.06
EURO													
						TOTAL (EUR)			2,113,667.75	54,821.26	0.00	2,168,489.01	64.35
YEN													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
JP3637300009 TREND MICRO INC			5,914.	P JPY	2672.3556	M 30/04/13	2730.		126,338.12	-621.35	0.00	125,716.77	3.73
JP3802300008 FAST RETAILING			507.	P JPY	31398.4339	M 30/04/13	35700.		127,254.98	13,682.15	0.00	140,937.13	4.18
JP3802400006 FANUC LTD			1,156.	P JPY	15588.8564	M 30/04/13	14700.		140,320.57	-8,000.90	0.00	132,319.67	3.93
JP3830800003 BRIDGESTONE CORP			2,009.	P JPY	3259.4569	M 30/04/13	3675.		52,346.06	5,143.17	0.00	57,489.23	1.71
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			446,259.73	10,203.07	0.00	456,462.80	13.55
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			446,259.73	10,203.07	0.00	456,462.80	13.55
Shares & Securities ass.													
						TOTAL (EUR)			446,259.73	10,203.07	0.00	456,462.80	13.55
YEN													
						TOTAL (EUR)			446,259.73	10,203.07	0.00	456,462.80	13.55
SWEDISH KRONA													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
GB0009895292 ASTRAZENECA PLC			140.	P SEK	31.3801	M 30/04/13	341.1		5,151.22	444.42	0.00	5,595.64	0.17
SE0000107419 INVESTOR B			5,766.	P SEK	189.4215	M 30/04/13	191.		127,408.66	1,638.29	0.00	129,046.95	3.83
SE0000193120 SHB A			4,275.	P SEK	282.3397	M 30/04/13	294.4		140,467.49	7,005.90	0.00	147,473.39	4.38
SE0000242455 SWEDBANK A SHS A			2,204.	P SEK	156.6659	M 30/04/13	159.5		40,279.23	912.69	0.00	41,191.92	1.22
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			313,306.60	10,001.30	0.00	323,307.90	9.59
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			313,306.60	10,001.30	0.00	323,307.90	9.59

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935953 LYXOR ETF MSCI ASIA EX JAP INFRASTRUCTUR CAPPED TR VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< ---------- PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	----------→ STOCK MARKET VALUE	PRCT NET SHARE
Shares & Securities ass.													
						TOTAL (EUR)			313,306.60	10,001.30	0.00	323,307.90	9.59
SWEDISH KRONA													
						TOTAL (EUR)			313,306.60	10,001.30	0.00	323,307.90	9.59
PORTFOLIO: LYXOR ETF MSCI ASIA EX JAP INFRASTRUCTUR CAPPED TR (935953)													
						(EUR)			3,285,830.88	83,765.27	0.00	3,369,596.15	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935953 LYXOR ETF MSCI ASIA EX JAP INFRASTRUCTUR CAPPED TR VALIDATED NAV

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

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

Securities portfolio: 3,371,545.16

The day's management fees
PrComGestAdm : 29.42 EUR
PrComGestAdm : 30.58 EUR

Unit	Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
C FR0010930503 C Unit	EUR	1,652,238.5	63,000.	26.2260	49.033724533914		26.2260	26.2260
CD FR0010934570 CD Unit	EUR	1,717,357.65	65,483.	26.2260	50.966275466086		26.2260	26.2260

Total net assets in EUR: 3,369,596.15

CD	USD	2,264,164.3258		34.5763		1.3184	34.5763	34.5763

Taxation on savings : weightings and status of the portfolio units

Type of Reporting : TSIF TIS France

Official weightings and status dated 30/04/13:
Weighting DD: 0. Status DD: 0
Weighting DI: 0. Status DI: 0

Unofficial weightings dated 30/04/13:
Weighting DD: 0.
Weighting DI: 0.

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935953 LYXOR ETF MSCI ASIA EX JAP INFRASTRUCTUR CAPPED TR VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation		variation
EUR price in CHF:	1.22475	quotation: 30/04/13	0.	1.2272	quotation: 29/04/13	-0.19964
EUR price in GBP:	0.84705	quotation: 30/04/13	0.	0.84555	quotation: 29/04/13	0.1774
EUR price in JPY:	128.42535	quotation: 30/04/13	0.	128.5765	quotation: 29/04/13	-0.11756
EUR price in SEK:	8.53415	quotation: 30/04/13	0.	8.57245	quotation: 29/04/13	-0.44678
SEK price in GBP:	0.099254173	quotation: 30/04/13	0.	0.0986357459	quotation: 29/04/13	0.62698

INVERSE PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation	
CHF price in EUR:	0.8164931618	quotation: 30/04/13	0.	0.8148631029	quotation: 29/04/13
GBP price in EUR:	1.1805678531	quotation: 30/04/13	0.	1.1826621725	quotation: 29/04/13
JPY price in EUR:	0.0077866246	quotation: 30/04/13	0.	0.0077774709	quotation: 29/04/13
SEK price in EUR:	0.1171762858	quotation: 30/04/13	0.	0.1166527655	quotation: 29/04/13
GBP price in SEK:	10.0751431378	quotation: 30/04/13	0.	10.1383123417	quotation: 29/04/13

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935954 LYXOR ETF IBOXX £ GILTS VALIDATED NAV Portfolio currency: GBP (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
POUND STERLING													
Bonds & Securities ass.													
Bonds & Securities ass. NMR or ass.													
Fixed-rate bonds NMR or ass.													
GB00B1VWPJ53 GILT 4.50% 07/12/42	UST-07/12/42		900,000.	M GBP	122.4605	% 30/04/13	129.072		1,102,144.50	59,503.50	16,689.56	1,178,337.56	13.86
GB00B3KJDQ49 GILT UK TRES 4 22	UST-07/03/22		564,500.	M GBP	118.7421	% 30/04/13	120.405		670,299.33	9,386.89	3,436.09	683,122.31	8.03
Fixed-rate bonds NMR or ass.													
						TOTAL (EUR)			1,772,443.83	68,890.39	20,125.65	1,861,459.87	21.89
Other bonds (indexed, equity interests) NMR or ass.													
Indexed bonds NMR or ass.													
GB00B3LZBF68 GILTi 0.625 22/03/40	UST-22/03/40		45,500.	M GBP	143.1007	% 30/04/13	126.373		65,110.82	688.98	39.79	65,839.59	0.77
Other bonds (indexed, equity interests) NMR or ass.													
						TOTAL (EUR)			65,110.82	688.98	39.79	65,839.59	0.77
Bonds & Securities ass. NMR or ass.													
						TOTAL (EUR)			1,837,554.65	69,579.37	20,165.44	1,927,299.46	22.67
Bonds & Securities ass.													
						TOTAL (EUR)			1,837,554.65	69,579.37	20,165.44	1,927,299.46	22.67
Debt instruments													
NMR or similar debt instruments													
NMR or similar debt instruments													
Treasury Bonds													
GB00B7NVTZ62 UK T BILL 17/06/2013 NOL	999-17/06/13		2,509,800.	GBP	99.8066	30/04/13	99.95225		2,504,943.99	3,657.58	0.00	2,508,601.57	29.51
GB00B7NWCB68 ROYAUME UNI 0% 07/13 NOL	999-15/07/13		18,500.	GBP	99.7932	30/04/13	99.929		18,461.74	25.13	0.00	18,486.87	0.22
GB00B7NWMK57 UK T-BILL 07/05/13 NOL	999-07/05/13		719,800.	GBP	99.871	30/04/13	99.9945		718,871.15	889.26	0.00	719,760.41	8.47
GB00B7NXF549 UK T BILL 16/09/2013 NOL	999-16/09/13		4,900.	GBP	99.8388	30/04/13	99.88404		4,892.10	2.22	0.00	4,894.32	0.06
GB00B7NXS559 UK T BILL 22/07/13 NOL	999-22/07/13		2,360,700.	GBP	99.8721	30/04/13	99.92956		2,357,679.77	1,357.35	0.00	2,359,037.12	27.75
GB00B7NY2564 ROYAUME UNI 05/08/13 NOL	999-05/08/13		877,300.	GBP	99.8535	30/04/13	99.90278		876,014.55	432.54	0.00	876,447.09	10.31
GB00B7NYHG25 UK T BILL 27/08/2013 NOL	999-27/08/13		98,900.	GBP	99.8725	30/04/13	99.8885		98,773.90	15.83	0.00	98,789.73	1.16
GB00B7P14710 ROYAUME UNI 0% 10/13 NOL	999-14/10/13		47,100.	GBP	99.8173	30/04/13	99.841		47,013.93	11.18	0.00	47,025.11	0.55
NMR or similar debt instruments													
						TOTAL (GBP)			6,626,651.13	6,391.09	0.00	6,633,042.22	78.02
NMR or similar debt instruments													
						TOTAL (GBP)			6,626,651.13	6,391.09	0.00	6,633,042.22	78.02
Debt instruments													
						TOTAL (GBP)			6,626,651.13	6,391.09	0.00	6,633,042.22	78.02

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935954 LYXOR ETF IBOXX £ GILTS VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Forward financial instruments													
Rate swap contracts													
Swaps													
Performance swaps													
SWAP00114936 ELS ETF GILT	PRC		7,000,100.	GBP	0.	30/04/13	99.18745	F	0.00	-56,879.20	0.00	-56,879.20	-0.67
Swaps													
						TOTAL (GBP)			0.00	-56,879.20	0.00	-56,879.20	-0.67
Rate swap contracts													
						TOTAL (GBP)			0.00	-56,879.20	0.00	-56,879.20	-0.67
Forward financial instruments													
						TOTAL (GBP)			0.00	-56,879.20	0.00	-56,879.20	-0.67
Cash													
Liquidities													
Adjustment accounts													
Provisioned expenses													
F120GBP PrComGestAdm			-1,378.01	GBP	1.		1.		-1,378.01	0.00	0.00	-1,378.01	-0.02
Account receivable													
DRS065GBP Receivable on swap			33,197.51	GBP	1.		1.		33,197.51	0.00	0.00	33,197.51	0.39
Adjustment accounts													
						TOTAL (GBP)			31,819.50	0.00	0.00	31,819.50	0.37
Liquidities													
						TOTAL (GBP)			31,819.50	0.00	0.00	31,819.50	0.37
Other availabilities													
Financial accounts													
Demand operations													
BK065GBP GBP SGP bank			-33,197.51	GBP	1.		1.		-33,197.51	0.00	0.00	-33,197.51	-0.39
Financial accounts													
						TOTAL (GBP)			-33,197.51	0.00	0.00	-33,197.51	-0.39
Other availabilities													
						TOTAL (GBP)			-33,197.51	0.00	0.00	-33,197.51	-0.39
Cash													
						TOTAL (GBP)			-1,378.01	0.00	0.00	-1,378.01	-0.02
POUND STERLING													
						TOTAL (GBP)			8,462,827.77	19,091.26	20,165.44	8,502,084.47	100.00
PORTFOLIO: LYXOR ETF IBOXX £ GILTS (935954)													
						(GBP)			8,462,827.77	19,091.26	20,165.44	8,502,084.47	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935954 LYXOR ETF IBOXX £ GILTS VALIDATED NAV

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

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

Securities portfolio: 8,503,462.48

The day's management fees
PrComGestAdm : 41.93 GBP

Unit	Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
C FR0010961029 C Unit	GBP	8,502,084.47	70,001.	121.4566	100.		121.4566	121.4566

Total net assets in GBP: 8,502,084.47

C	EUR	10,037,287.61		143.38		1.1805678531	143.38	143.38

Taxation on savings : weightings and status of the portfolio units

Type of Reporting : TSIF TIS France

Official weightings and status dated 30/04/13:
Weighting DD: 100. Status DD: I
Weighting DI: 100. Status DI: M

Unofficial weightings dated 30/04/13:
Weighting DD: 100.
Weighting DI: 100.

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935955 LYXOR ETF IBOXX £ LIQUID CORPORATES LONG DATED VALIDATED NAV Portfolio currency: GBP (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
POUND STERLING													
Bonds & Securities ass.													
Bonds & Securities ass. NMR or ass.													
Fixed-rate bonds NMR or ass.													
GB00B3KJDQ49 GILT UK TRES 4 22	UST-07/03/22		325,300.	M GBP	118.7275	% 30/04/13	120.405		386,220.56	5,456.90	1,980.09	393,657.55	4.51
Fixed-rate bonds NMR or ass.													
						TOTAL (EUR)			386,220.56	5,456.90	1,980.09	393,657.55	4.51
Other bonds (indexed, equity interests) NMR or ass.													
Indexed bonds NMR or ass.													
GB00B3LZBF68 GILTi 0.625 22/03/40	UST-22/03/40		694,200.	M GBP	139.7456	% 30/04/13	126.373		970,114.20	33,802.73	607.14	1,004,524.07	11.51
Other bonds (indexed, equity interests) NMR or ass.													
						TOTAL (EUR)			970,114.20	33,802.73	607.14	1,004,524.07	11.51
Bonds & Securities ass. NMR or ass.													
						TOTAL (EUR)			1,356,334.76	39,259.63	2,587.23	1,398,181.62	16.02
Bonds & Securities ass.													
						TOTAL (EUR)			1,356,334.76	39,259.63	2,587.23	1,398,181.62	16.02
Debt instruments													
NMR or similar debt instruments													
NMR or similar debt instruments													
Treasury Bonds													
GB00B7NVTZ62 UK T BILL 17/06/2013 NOL	999-17/06/13		2,564,200.	GBP	99.8318	30/04/13	99.95225		2,559,883.35	3,092.24	0.00	2,562,975.59	29.37
GB00B7NWCB68 ROYAUME UNI 0% 07/13 NOL	999-15/07/13		856,600.	GBP	99.779	30/04/13	99.929		854,706.87	1,284.94	0.00	855,991.81	9.81
GB00B7NWMK57 UK T-BILL 07/05/13 NOL	999-07/05/13		1,641,500.	GBP	99.8673	30/04/13	99.9945		1,639,320.83	2,088.89	0.00	1,641,409.72	18.81
GB00B7NXF549 UK T BILL 16/09/2013 NOL	999-16/09/13		93,000.	GBP	99.8388	30/04/13	99.88404		92,850.07	42.09	0.00	92,892.16	1.06
GB00B7NXS559 UK T BILL 22/07/13 NOL	999-22/07/13		429,300.	GBP	99.8709	30/04/13	99.92956		428,745.88	251.72	0.00	428,997.60	4.92
GB00B7NY2564 ROYAUME UNI 05/08/13 NOL	999-05/08/13		422,700.	GBP	99.8558	30/04/13	99.90278		422,090.45	198.60	0.00	422,289.05	4.84
GB00B7P14710 ROYAUME UNI 0% 10/13 NOL	999-14/10/13		1,422,400.	GBP	99.8312	30/04/13	99.841		1,419,999.41	138.97	0.00	1,420,138.38	16.27
NMR or similar debt instruments													
						TOTAL (GBP)			7,417,596.86	7,097.45	0.00	7,424,694.31	85.08
NMR or similar debt instruments													
						TOTAL (GBP)			7,417,596.86	7,097.45	0.00	7,424,694.31	85.08
Debt instruments													
						TOTAL (GBP)			7,417,596.86	7,097.45	0.00	7,424,694.31	85.08
Forward financial instruments													
Rate swap contracts													

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935955 LYXOR ETF IBOXX £ LIQUID CORPORATES LONG DATED VALIDATED NAV
Fixing currency: WMC WM Closing (EUR)
Portfolio currency: GBP
(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Swaps													
Performance swaps													
SWAP00114941 ELS Lyxor ETF iBoxx PRC			7,000,100.	GBP	0.	30/04/13	98.65331	F	0.00	-94,269.75	0.00	-94,269.75	-1.08
Swaps						TOTAL (GBP)			0.00	-94,269.75	0.00	-94,269.75	-1.08
Rate swap contracts						TOTAL (GBP)			0.00	-94,269.75	0.00	-94,269.75	-1.08
Forward financial instruments						TOTAL (GBP)			0.00	-94,269.75	0.00	-94,269.75	-1.08
Cash													
Liquidities													
Adjustment accounts													
Provisioned expenses													
F120GBP PrComGestAdm			-1,553.49	GBP	1.		1.		-1,553.49	0.00	0.00	-1,553.49	-0.02
Account receivable													
DRS065GBP Receivable on swap			63,459.6	GBP	1.		1.		63,459.60	0.00	0.00	63,459.60	0.73
Adjustment accounts						TOTAL (GBP)			61,906.11	0.00	0.00	61,906.11	0.71
Liquidities						TOTAL (GBP)			61,906.11	0.00	0.00	61,906.11	0.71
Other availabilities													
Financial accounts													
Demand operations													
BK065GBP GBP SGP bank			-63,459.6	GBP	1.		1.		-63,459.60	0.00	0.00	-63,459.60	-0.73
Financial accounts						TOTAL (GBP)			-63,459.60	0.00	0.00	-63,459.60	-0.73
Other availabilities						TOTAL (GBP)			-63,459.60	0.00	0.00	-63,459.60	-0.73
Cash						TOTAL (GBP)			-1,553.49	0.00	0.00	-1,553.49	-0.02
POUND STERLING						TOTAL (GBP)			8,772,378.13	-47,912.67	2,587.23	8,727,052.69	100.00
PORTFOLIO: LYXOR ETF IBOXX £ LIQUID CORPORATES LONG DATED (935955)						(GBP)			8,772,378.13	-47,912.67	2,587.23	8,727,052.69	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935955 LYXOR ETF IBOXX £ LIQUID CORPORATES LONG DATED VALIDATED NAV

Fixing currency: WMC WM Closing (EUR)
Portfolio currency: GBP (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Securities portfolio: 8,728,606.18

The day's management fees
PrComGestAdm : 47.82 GBP

Unit	Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
C FR0010961037 C Unit	GBP	8,727,052.69	70,001.	124.6704	100.		124.6704	124.6704

Total net assets in GBP: 8,727,052.69

C	EUR	10,302,877.86		147.18		1.1805678531	147.18	147.18

Taxation on savings : weightings and status of the portfolio units

Type of Reporting : TSIF TIS France

Official weightings and status dated 30/04/13:
Weighting DD: 100. Status DD: I
Weighting DI: 100. Status DI: M

Unofficial weightings dated 30/04/13:
Weighting DD: 100.
Weighting DI: 100.

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935873 LYXOR ETF FTSE ALL SHARE VALIDATED NAV
Fixing currency: WMC WM Closing (EUR)
Portfolio currency: GBP
(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
SWISS FRANC													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
CH0038863350 NESTLE SA			15,445.	P CHF	65.559	M 30/04/13	66.4		697,660.14	11,619.66	0.00	709,279.80	3.82
Shares & Securities ass. NMR or ass.													
						TOTAL (GBP)			697,660.14	11,619.66	0.00	709,279.80	3.82
Shares & Securities ass. NMR or ass.													
						TOTAL (GBP)			697,660.14	11,619.66	0.00	709,279.80	3.82
Shares & Securities ass.													
						TOTAL (GBP)			697,660.14	11,619.66	0.00	709,279.80	3.82
SWISS FRANC													
						TOTAL (GBP)			697,660.14	11,619.66	0.00	709,279.80	3.82
EURO													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
BE0003562700 GROUPE DELHAIZE			6,554.	P EUR	46.836	M 30/04/13	47.61		259,552.72	4,757.32	0.00	264,310.04	1.42
DE0005140008 DEUTSCHE BANK AG-NOM			32,686.	P EUR	30.9182	M 30/04/13	34.91		832,215.36	134,326.51	0.00	966,541.87	5.21
DE0005557508 DEUTSCHE TEL AG-NOM			141,513.	P EUR	8.9624	M 30/04/13	8.982		1,086,704.37	-10,044.72	0.00	1,076,659.65	5.80
DE0005810055 DEUTSCHE BOERSE AG			6,256.	P EUR	40.2247	M 30/04/13	47.4		201,845.19	49,334.27	0.00	251,179.46	1.35
DE0007100000 DAIMLER			45,746.	P EUR	40.0142	M 30/04/13	42.015		1,552,927.75	75,117.76	0.00	1,628,045.51	8.77
DE0007164600 SAP AG			34,456.	P EUR	59.4635	M 30/04/13	60.31		1,754,440.51	5,764.42	0.00	1,760,204.93	9.48
DE0007236101 SIEMENS AG-NOM			15,084.	P EUR	78.8276	M 30/04/13	79.3		1,011,993.25	1,215.09	0.00	1,013,208.34	5.46
DE0008232125 DEUTSCHE LUFTHANSA N			51,590.	P EUR	13.9482	M 30/04/13	15.18		616,974.66	46,380.86	0.00	663,355.52	3.57
ES0113211835 BCO BILBAO VIZCAYA			112,898.	P EUR	7.1604	M 30/04/13	7.37		683,538.68	21,256.27	0.00	704,794.95	3.80
ES0113900J37 BANCO SANTANDER SA			150,782.	P EUR	5.3842	M 30/04/13	5.491		686,455.05	14,854.88	0.00	701,309.93	3.78
ES0118900010 FERROVIAL			25,611.	P EUR	12.4902	M 30/04/13	12.565		272,815.16	-232.59	0.00	272,582.57	1.47
ES0144580Y14 IBERDROLA SA			204,126.	P EUR	4.0462	M 30/04/13	4.09		704,145.26	3,035.90	0.00	707,181.16	3.81
ES0171996012 GRIFOLS SA			34,617.	P EUR	27.9462	M 30/04/13	30.47		827,574.51	65,876.88	0.00	893,451.39	4.81
ES0173516115 REPSOL			32,271.	P EUR	16.8276	M 30/04/13	17.8		458,211.69	28,353.99	0.00	486,565.68	2.62
ES0178430E18 TELEFONICA SA			43,690.	P EUR	9.8684	M 30/04/13	11.14		345,950.31	66,314.52	0.00	412,264.83	2.22
FI0009007835 METSO OYJ			27,964.	P EUR	28.6248	M 30/04/13	31.19		686,316.55	52,478.05	0.00	738,794.60	3.98
NL0000235190 EADS			1,140.	P EUR	32.2315	M 30/04/13	40.105		30,738.07	7,988.80	0.00	38,726.87	0.21
NL0000303600 ING GROEP NV-CVA			136,595.	P EUR	5.4819	M 30/04/13	6.232		607,349.17	113,710.65	0.00	721,059.82	3.88
NL0000379121 RANDSTAD HOLDING NV			27,873.	P EUR	30.13	M 30/04/13	31.615		707,417.26	39,007.35	0.00	746,424.61	4.02
NL0006033250 KONINKLIJKE AHOLD			69,394.	P EUR	11.8942	M 30/04/13	11.98		697,906.84	6,279.81	0.00	704,186.65	3.79
NL0010157558 DE MASTER BLENDERS			69,565.	P EUR	12.0422	M 30/04/13	12.04		711,092.68	-1,635.28	0.00	709,457.40	3.82

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935873 LYXOR ETF FTSE ALL SHARE VALIDATED NAV
Fixing currency: WMC WM Closing (EUR)
Portfolio currency: GBP
(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Shares & Securities ass. NMR or ass.													
						TOTAL (GBP)			14,736,165.04	724,140.74	0.00	15,460,305.78	83.28
Shares & Securities ass. NMR or ass.													
						TOTAL (GBP)			14,736,165.04	724,140.74	0.00	15,460,305.78	83.28
Shares & Securities ass.													
						TOTAL (GBP)			14,736,165.04	724,140.74	0.00	15,460,305.78	83.28
UCI shares													
UCITS under French law – general purpose													
FR0010989699 EUROP COVER EQTY HLD			1,000.	P EUR	1003.388	M 30/04/13	1010.31		869,484.12	-13,701.03	0.00	855,783.09	4.61
UCITS under French law – general purpose													
						TOTAL (GBP)			869,484.12	-13,701.03	0.00	855,783.09	4.61
UCI shares													
						TOTAL (GBP)			869,484.12	-13,701.03	0.00	855,783.09	4.61
EURO													
						TOTAL (GBP)			869,484.12	-13,701.03	0.00	855,783.09	4.61
POUND STERLING													
Forward financial instruments													
Rate swap contracts													
Swaps													
Performance swaps													
SWAP00110503 ETF FTSE ALL SHARE	PRC		16,036,877.99	GBP	0.	30/04/13	100.10632	F	0.00	17,050.91	0.00	17,050.91	0.09
Swaps													
						TOTAL (GBP)			0.00	17,050.91	0.00	17,050.91	0.09
Rate swap contracts													
						TOTAL (GBP)			0.00	17,050.91	0.00	17,050.91	0.09
Forward financial instruments													
						TOTAL (GBP)			0.00	17,050.91	0.00	17,050.91	0.09
Cash													
Liquidities													
Debts and related accounts													
Deferred settlements purchases													
BDS065GBP Def. purchases GBP securities			-4,935,249.39	GBP	1.		1.		-4,935,249.39	0.00	0.00	-4,935,249.39	-26.58
Debts and related accounts													
						TOTAL (GBP)			-4,935,249.39	0.00	0.00	-4,935,249.39	-26.58

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935873 LYXOR ETF FTSE ALL SHARE VALIDATED NAV
Fixing currency: WMC WM Closing (EUR)
Portfolio currency: GBP
(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Receivables and related accounts													
Deferred settlements sales													
SDS065GBP Def. sales GBP securities			5,295,653.25	GBP	1.		1.		5,295,653.25	0.00	0.00	5,295,653.25	28.53
Receivables and related accounts													
						TOTAL (GBP)			5,295,653.25	0.00	0.00	5,295,653.25	28.53
Adjustment accounts													
Provisioned expenses													
F120GBP PrComGestAdm			-6,639.56	GBP	1.		1.		-6,639.56	0.00	0.00	-6,639.56	-0.04
Account payable													
DVS065GBP Payable on swap			-1,171,807.36	GBP	1.		1.		-1,171,807.36	0.00	0.00	-1,171,807.36	-6.31
Account receivable													
DRS065GBP Receivable on swap			811,403.5	GBP	1.		1.		811,403.50	0.00	0.00	811,403.50	4.37
Adjustment accounts													
						TOTAL (GBP)			-367,043.42	0.00	0.00	-367,043.42	-1.98
Liquidities													
						TOTAL (GBP)			-6,639.56	0.00	0.00	-6,639.56	-0.04
Cash													
						TOTAL (GBP)			-6,639.56	0.00	0.00	-6,639.56	-0.04
POUND STERLING													
						TOTAL (GBP)			-6,639.56	17,050.91	0.00	10,411.35	0.06
YEN													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
JP3404600003 SUMITOMO CORP			88,599.	P JPY	1173.3089	M 30/04/13	1216.		686,562.74	24,029.87	0.00	710,592.61	3.83
JP3667600005 JGC			42,976.	P JPY	2862.5468	M 30/04/13	2885.		811,403.50	6,364.48	0.00	817,767.98	4.41
Shares & Securities ass. NMR or ass.													
						TOTAL (GBP)			1,497,966.24	30,394.35	0.00	1,528,360.59	8.23
Shares & Securities ass. NMR or ass.													
						TOTAL (GBP)			1,497,966.24	30,394.35	0.00	1,528,360.59	8.23
Shares & Securities ass.													
						TOTAL (GBP)			1,497,966.24	30,394.35	0.00	1,528,360.59	8.23
YEN													
						TOTAL (GBP)			1,497,966.24	30,394.35	0.00	1,528,360.59	8.23
PORTFOLIO: LYXOR ETF FTSE ALL SHARE (935873)													
						(GBP)			17,794,635.98	769,504.63	0.00	18,564,140.61	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935873 LYXOR ETF FTSE ALL SHARE VALIDATED NAV

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

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

Securities portfolio: 18,570,780.17

The day's management fees
PrComGestAdm : 203.44 GBP

Unit		Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
AD	FR0010438150 AD UNIT	GBP	18,564,140.61	4,874,431.	3.8084	100.		3.8845	3.7322
	Total net assets in GBP:		18,564,140.61						
AD		EUR	21,916,227.62		4.49		1.1805678531	4.57	4.4002

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935873 LYXOR ETF FTSE ALL SHARE VALIDATED NAV

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

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

PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation		variation
CHF price in GBP:	0.6916105328	quotation: 30/04/13	0.	0.6890074967	quotation: 29/04/13	0.3778
EUR price in GBP:	0.84705	quotation: 30/04/13	0.	0.84555	quotation: 29/04/13	0.1774
JPY price in GBP:	0.0065956605	quotation: 30/04/13	0.	0.0065762406	quotation: 29/04/13	0.2953

INVERSE PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation	
GBP price in CHF:	1.445900478	quotation: 30/04/13	0.	1.4513630182	quotation: 29/04/13
GBP price in EUR:	1.1805678531	quotation: 30/04/13	0.	1.1826621725	quotation: 29/04/13
GBP price in JPY:	151.6148382713	quotation: 30/04/13	0.	152.0625629177	quotation: 29/04/13

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935956 LYXOR ETF IBOXX GILT INFLATION LINKED VALIDATED NAV Portfolio currency: GBP (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
POUND STERLING													
Bonds & Securities ass.													
Bonds & Securities ass. NMR or ass.													
Fixed-rate bonds NMR or ass.													
GB00B3KJDQ49 GILT UK TRES 4 22	UST-07/03/22		9,400.	M GBP	118.7276	% 30/04/13	120.405		11,160.39	157.68	57.22	11,375.29	0.12
Fixed-rate bonds NMR or ass.													
						TOTAL (GBP)			11,160.39	157.68	57.22	11,375.29	0.12
Other bonds (indexed, equity interests) NMR or ass.													
Indexed bonds NMR or ass.													
GB00B3LZBF68 GILTi 0.625 22/03/40	UST-22/03/40		160,300.	M GBP	145.8569	% 30/04/13	126.373		233,808.68	-1,990.93	140.20	231,957.95	2.45
Other bonds (indexed, equity interests) NMR or ass.													
						TOTAL (GBP)			233,808.68	-1,990.93	140.20	231,957.95	2.45
Bonds & Securities ass. NMR or ass.													
						TOTAL (GBP)			233,808.68	-1,990.93	140.20	231,957.95	2.45
Bonds & Securities ass.													
						TOTAL (GBP)			233,808.68	-1,990.93	140.20	231,957.95	2.45
Debt instruments													
NMR or similar debt instruments													
NMR or similar debt instruments													
Treasury Bonds													
GB00B7NVTZ62 UK T BILL 17/06/2013 NOL	999-17/06/13		1,826,000.	GBP	99.8809	30/04/13	99.95225		1,823,823.21	1,304.88	0.00	1,825,128.09	19.27
GB00B7NWCB68 ROYAUME UNI 0% 07/13 NOL	999-15/07/13		24,900.	GBP	99.7844	30/04/13	99.929		24,845.85	36.47	0.00	24,882.32	0.26
GB00B7NWMK57 UK T-BILL 07/05/13 NOL	999-07/05/13		538,700.	GBP	99.8732	30/04/13	99.9945		538,016.84	653.53	0.00	538,670.37	5.69
GB00B7NXF549 UK T BILL 16/09/2013 NOL	999-16/09/13		2,802,100.	GBP	99.8	30/04/13	99.88404		2,796,495.80	2,354.88	0.00	2,798,850.68	29.54
GB00B7NXS559 UK T BILL 22/07/13 NOL	999-22/07/13		310,000.	GBP	99.8708	30/04/13	99.92956		309,599.56	182.08	0.00	309,781.64	3.27
GB00B7NY2564 ROYAUME UNI 05/08/13 NOL	999-05/08/13		700,000.	GBP	99.85	30/04/13	99.90278		698,950.00	369.46	0.00	699,319.46	7.38
GB00B7NYHG25 UK T BILL 27/08/2013 NOL	999-27/08/13		2,801,100.	GBP	99.8	30/04/13	99.8885		2,795,497.80	2,478.97	0.00	2,797,976.77	29.54
GB00B7P14710 ROYAUME UNI 0% 10/13 NOL	999-14/10/13		263,400.	GBP	99.8175	30/04/13	99.841		262,919.36	61.83	0.00	262,981.19	2.78
NMR or similar debt instruments													
						TOTAL (GBP)			9,250,148.42	7,442.10	0.00	9,257,590.52	97.72
NMR or similar debt instruments													
						TOTAL (GBP)			9,250,148.42	7,442.10	0.00	9,257,590.52	97.72
Debt instruments													
						TOTAL (GBP)			9,250,148.42	7,442.10	0.00	9,257,590.52	97.72
Forward financial instruments													

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935956 LYXOR ETF IBOXX GILT INFLATION LINKED VALIDATED NAV
Fixing currency: WMC WM Closing (EUR)
Portfolio currency: GBP
(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Rate swap contracts													
Swaps													
Performance swaps													
SWAP00114938 ELS ETF IBOXX UK GIL PRC			7,000,100.	GBP	0.	30/04/13	99.6246	F	0.00	-26,278.23	0.00	-26,278.23	-0.28
Swaps													
						TOTAL (GBP)			0.00	-26,278.23	0.00	-26,278.23	-0.28
Rate swap contracts													
						TOTAL (GBP)			0.00	-26,278.23	0.00	-26,278.23	-0.28
Forward financial instruments													
						TOTAL (GBP)			0.00	-26,278.23	0.00	-26,278.23	-0.28
Cash													
Liquidities													
Adjustment accounts													
Provisioned expenses													
F120GBP PrComGestAdm			-1,436.87	GBP	1.		1.		-1,436.87	0.00	0.00	-1,436.87	-0.02
Account receivable													
DRS065GBP Receivable on swap			38,497.11	GBP	1.		1.		38,497.11	0.00	0.00	38,497.11	0.41
Adjustment accounts													
						TOTAL (GBP)			37,060.24	0.00	0.00	37,060.24	0.39
Liquidities													
						TOTAL (GBP)			37,060.24	0.00	0.00	37,060.24	0.39
Other availabilities													
Financial accounts													
Demand operations													
BK065GBP GBP SGP bank			-38,497.11	GBP	1.		1.		-38,497.11	0.00	0.00	-38,497.11	-0.41
Financial accounts													
						TOTAL (GBP)			-38,497.11	0.00	0.00	-38,497.11	-0.41
Other availabilities													
						TOTAL (GBP)			-38,497.11	0.00	0.00	-38,497.11	-0.41
Cash													
						TOTAL (GBP)			-1,436.87	0.00	0.00	-1,436.87	-0.02
POUND STERLING													
						TOTAL (GBP)			9,493,680.62	-20,669.38	197.42	9,473,208.66	100.00
PORTFOLIO: LYXOR ETF IBOXX GILT INFLATION LINKED (935956)													
						(GBP)			9,493,680.62	-20,669.38	197.42	9,473,208.66	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935956 LYXOR ETF IBOXX GILT INFLATION LINKED VALIDATED NAV
Fixing currency: WMC WM Closing (EUR)
Portfolio currency: GBP (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Securities portfolio: 9,474,645.53

The day's management fees
PrComGestAdm : 57.1 GBP

Unit	Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
C FR0010961045 C Unit	GBP	9,473,208.66	70,001.	135.3296	100.		135.3296	135.3296

Total net assets in GBP: 9,473,208.66

C	EUR	11,183,765.61		159.76		1.1805678531	159.76	159.76

Taxation on savings : weightings and status of the portfolio units

Type of Reporting : TSIF TIS France

Official weightings and status dated 30/04/13:
Weighting DD: 99.88 Status DD: I
Weighting DI: 99.88 Status DI: M

Unofficial weightings dated 30/04/13:
Weighting DD: 99.88
Weighting DI: 99.88

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935957 LYXOR ETF IBOXX $ TREASURIES 1-3Y VALIDATED NAV Portfolio currency: USD (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
US DOLLAR													
Bonds & Securities ass.													
Bonds & Securities ass. NMR or ass.													
Fixed-rate bonds NMR or ass.													
US298785EN26 EIB 3.25% 15/05/2013	USA-15/05/13		3,196,000.	M USD	101.2534	% 30/04/13	100.113		3,236,058.54	-36,447.06	49,338.25	3,248,949.73	19.40
US912810PU60 T-BOND 5% 15/05/2037	UST-15/05/37		227,500.	M USD	140.6406	% 30/04/13	141.35156		319,957.42	1,617.38	5,404.70	326,979.50	1.95
US912810QH41 T-BOND 4.375 40	UST-15/05/40		36,300.	M USD	134.9766	% 30/04/13	130.65625		48,996.49	-1,568.27	754.58	48,182.80	0.29
US912810QQ40 USA T-NOTE 4.375% 41	UST-15/05/41		1,269,700.	M USD	135.1875	% 30/04/13	130.82813		1,716,475.69	-55,350.93	26,393.63	1,687,518.39	10.07
US912810QW18 USA T-BOND 3% 05/42	UST-15/05/42		43,900.	M USD	104.5026	% 30/04/13	102.5625		45,876.64	-851.71	625.76	45,650.69	0.27
US912828JD36 T-NOTE 3.375% 06/13	UST-30/06/13		78,000.	M USD	101.5449	% 30/04/13	100.55469		79,205.04	-772.38	916.28	79,348.94	0.47
US912828JG66 US TREASU 3.375%0713	UST-31/07/13		200,000.	M USD	101.1504	% 30/04/13	100.83594		202,300.78	-628.90	1,771.41	203,443.29	1.21
US912828JM35 T-NOTE 3.125 09/13	UST-30/09/13		4,500,000.	M USD	101.4746	% 30/04/13	101.26563		4,566,357.45	-9,404.10	13,831.97	4,570,785.32	27.29
Fixed-rate bonds NMR or ass.													
						TOTAL (USD)			10,215,228.05	-103,405.97	99,036.58	10,210,858.66	60.96
Revisable, floating-rate bonds NMR or ass.													
XS0524560454 ARBEJ LANDS TV 07/13	FRN-09/07/13		571,000.	M USD	99.9985	% 30/04/13	100.085		570,991.44	493.91	355.19	571,840.54	3.41
Revisable, floating-rate bonds NMR or ass													
						TOTAL (USD)			570,991.44	493.91	355.19	571,840.54	3.41
Bonds & Securities ass. NMR or ass.													
						TOTAL (USD)			10,786,219.49	-102,912.06	99,391.77	10,782,699.20	64.37
Bonds & Securities ass. not NMR or ass.													
Fixed-rate bonds not NMR or ass.													
US912810QB70 US TREASURY 4.25 39	UST-15/05/39		256,600.	M USD	130.9375	% 30/04/13	127.99219		335,985.63	-7,557.67	5,181.62	333,609.58	1.99
US912810QT88 US T-NOTE 3.125% 41	UST-15/11/41		31,200.	M USD	107.1328	% 30/04/13	105.32813		33,425.44	-563.07	452.49	33,314.86	0.20
Fixed-rate bonds not NMR or ass.													
						TOTAL (USD)			369,411.07	-8,120.74	5,634.11	366,924.44	2.19
Bonds & Securities ass. not NMR or ass.													
						TOTAL (USD)			369,411.07	-8,120.74	5,634.11	366,924.44	2.19
Bonds & Securities ass.													
						TOTAL (USD)			11,155,630.56	-111,032.80	105,025.88	11,149,623.64	66.56
Debt instruments													
NMR or similar debt instruments													
NMR or similar debt instruments													
Treasury Bonds													
US912796AH21 US T-BILL 23/05/13	NOL	999-23/05/13	4,149,600.	USD	99.9792	30/04/13	99.99893		4,148,735.49	820.11	0.00	4,149,555.60	24.77
US912796AY53 US T BILL 29/08/13	NOL	999-29/08/13	809,700.	USD	99.9501	29/04/13	99.98572		809,296.19	288.18	0.00	809,584.37	4.83
US912796BB42 US T BILL 12/09/13	NOL	999-12/09/13	800,000.	USD	99.95	30/04/13	99.97506		799,600.00	200.48	0.00	799,800.48	4.77

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935957 LYXOR ETF IBOXX $ TREASURIES 1-3Y VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
NMR or similar debt instruments													
						TOTAL (USD)			5,757,631.68	1,308.77	0.00	5,758,940.45	34.38
NMR or similar debt instruments													
						TOTAL (USD)			5,757,631.68	1,308.77	0.00	5,758,940.45	34.38
Debt instruments													
						TOTAL (USD)			5,757,631.68	1,308.77	0.00	5,758,940.45	34.38
Forward financial instruments													
Rate swap contracts													
Swaps													
Performance swaps													
SWAP00105698 ELS Lyxor ETF iBoxx PRC			16,500,100.	USD	0.	30/04/13	99.05838	F	0.00	-155,368.51	0.00	-155,368.51	-0.93
Swaps													
						TOTAL (USD)			0.00	-155,368.51	0.00	-155,368.51	-0.93
Rate swap contracts													
						TOTAL (USD)			0.00	-155,368.51	0.00	-155,368.51	-0.93
Forward financial instruments													
						TOTAL (USD)			0.00	-155,368.51	0.00	-155,368.51	-0.93
Cash													
Liquidities													
Adjustment accounts													
Provisioned expenses													
F120USD PrComGestAdm			-2,882.88	USD	1.		1.		-2,882.88	0.00	0.00	-2,882.88	-0.02
Adjustment accounts													
						TOTAL (USD)			2,882.88	0.00	0.00	2,882.88	-0.02
Liquidities													
						TOTAL (USD)			2,882.88	0.00	0.00	2,882.88	-0.02
Cash													
						TOTAL (USD)			2,882.88	0.00	0.00	2,882.88	-0.02
US DOLLAR													
						TOTAL (USD)			16,910,379.36	-265,092.54	105,025.88	16,750,312.70	100.00
PORTFOLIO: LYXOR ETF IBOXX $ TREASURIES 1-3Y (935957)													
						(USD)			16,910,379.36	-265,092.54	105,025.88	16,750,312.70	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935957 LYXOR ETF IBOXX $ TREASURIES 1-3Y VALIDATED NAV

Fixing currency: WMC WM Closing (EUR)
Portfolio currency: USD (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Securities portfolio: 16,753,195.58

The day's management fees
PrComGestAdm : 75.72 USD

Unit		Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
C	FR0010960955 C Unit	USD	16,750,312.7	165,001.	101.5164	100.		101.5164	101.5164

Total net assets in USD: 16,750,312.7

C	EUR	12,705,030.87		76.99		0.7584951456	76.99	76.99

Taxation on savings : weightings and status of the portfolio units

Type of Reporting : TSIF TIS France

Official weightings and status dated 30/04/13:
Weighting DD: 100. Status DD: I
Weighting DI: 100. Status DI: M

Unofficial weightings dated 30/04/13:
Weighting DD: 100.
Weighting DI: 100.

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935958 LYXOR ETF IBOXX $ TREASURIES 10Y+ VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
US DOLLAR													
Bonds & Securities ass.													
Bonds & Securities ass. NMR or ass.													
Fixed-rate bonds NMR or ass.													
US298785EN26 EIB 3.25% 15/05/2013	USA-15/05/13		562,000.	M USD	100.1553	% 30/04/13	100.113		562,872.65	-237.59	8,675.88	571,310.94	1.37
US912810DW54 T-BOND 7.25 05/16	UST-15/05/16		29,000.	M USD	123.1289	% 30/04/13	120.90625		35,707.38	-644.57	998.98	36,061.79	0.09
US912810EL80 T-BOND 8 11/21	UST-15/11/21		136,000.	M USD	155.9375	% 30/04/13	153.72656		212,075.00	-3,006.88	5,169.50	214,237.62	0.51
US912810EP94 T-BOND 7.125 02/23	UST-15/02/23		1,068,000.	M USD	148.3567	% 30/04/13	150.58594		1,584,449.30	23,808.54	16,816.57	1,625,074.41	3.89
US912810EQ77 T-BOND 6.25 08/23	UST-15/08/23		473,200.	M USD	141.7813	% 30/04/13	143.45313		670,908.88	7,911.33	6,535.91	685,356.12	1.64
US912810ES34 US TREASURY 7.5 24	UST-15/11/24		220,900.	M USD	161.1719	% 30/04/13	159.22656		356,028.67	-4,297.19	7,688.78	359,420.26	0.86
US912810EY02 USA T-BONDS 6.50 26	UST-15/11/26		361,900.	M USD	154.125	% 30/04/13	152.21094		557,778.38	-6,926.98	10,916.98	561,768.38	1.34
US912810FB99 T-BOND 6.125 11/27	UST-15/11/27		189,000.	M USD	151.	% 30/04/13	149.14844		285,390.00	-3,499.45	5,500.32	287,390.87	0.69
US912810FM54 T-BOND 6.25 05/30	UST-15/05/30		253,900.	M USD	154.0726	% 30/04/13	154.96094		391,190.44	2,255.38	7,539.85	400,985.67	0.96
US912810PU60 T-BOND 5% 15/05/2037	UST-15/05/37		419,000.	M USD	139.3906	% 30/04/13	141.35156		584,046.72	8,216.32	9,954.14	602,217.18	1.44
US912810QL52 USA T-BOND 4.25% 40	UST-15/11/40		1,214,800.	M USD	132.4766	% 30/04/13	128.21875		1,609,325.29	-51,723.92	24,530.91	1,582,132.28	3.78
US912810QS06 USA T-BOND 3.75 41	UST-15/08/41		1,084,000.	M USD	111.3516	% 30/04/13	118.14063		1,207,050.94	73,593.49	8,534.25	1,289,178.68	3.08
US912810QX90 US TREAS 2.75% 08/42	UST-15/08/42		1,097,000.	M USD	91.125	% 30/04/13	97.28125		999,641.25	67,534.06	6,666.85	1,073,842.16	2.57
US912828BA78 T-NOTE 3.625 05/13	UST-15/05/13		235,600.	M USD	100.1582	% 30/04/13	100.13672		235,972.73	-50.62	3,963.55	239,885.66	0.57
US912828BR04 T-NOTE 4.25% 13	UST-15/11/13		74,900.	M USD	103.9024	% 30/04/13	102.23828		77,822.86	-1,246.39	1,477.31	78,053.78	0.19
US912828CA69 T-NOTE 4% 02/14	UST-15/02/14		85,000.	M USD	103.7109	% 30/04/13	103.06641		88,154.30	-547.85	751.38	88,357.83	0.21
US912828DC17 T-NOTE 4.25 11/14	UST-15/11/14		84,300.	M USD	107.7716	% 30/04/13	106.23438		90,851.42	-1,295.83	1,662.71	91,218.30	0.22
US912828DV97 T-NOTE 4.125 05/15	UST-15/05/15		24,000.	M USD	109.1875	% 30/04/13	107.91016		26,205.00	-306.56	470.39	26,368.83	0.06
US912828JD36 T-NOTE 3.375% 06/13	UST-30/06/13		1,700,000.	M USD	100.8184	% 30/04/13	100.55469		1,713,912.12	-4,482.39	19,970.30	1,729,400.03	4.13
US912828JG66 US TREASU 3.375%0713	UST-31/07/13		500,000.	M USD	101.1504	% 30/04/13	100.83594		505,751.96	-1,572.26	4,428.52	508,608.22	1.22
US912828JK78 T-NOTE 3.125 08/13	UST-31/08/13		1,004,000.	M USD	101.2166	% 30/04/13	101.01563		1,016,215.04	-2,018.11	5,460.29	1,019,657.22	2.44
US912828JM35 T-NOTE 3.125 09/13	UST-30/09/13		5,092,000.	M USD	101.4749	% 30/04/13	101.26563		5,167,103.31	-10,657.43	15,651.64	5,172,097.52	12.37
US912828LQ11 T-NOTE 2.375% 09/14	UST-30/09/14		97,000.	M USD	103.2402	% 30/04/13	103.10547		100,143.03	-130.73	226.60	100,238.90	0.24
US912828MW79 T-NOTE 2.5 03/15	EXA-31/03/15		140,000.	M USD	104.4883	% 30/04/13	104.37109		146,283.59	-164.07	345.21	146,464.73	0.35
US912828NF38 USA T-NOTE 2.125% 15	UST-31/05/15		29,000.	M USD	104.4688	% 30/04/13	103.9375		30,295.94	-154.06	255.64	30,397.52	0.07
US912828NN61 T-NOTE TF 15/07/13	UST-15/07/13		136,000.	M USD	100.4395	% 30/04/13	100.19922		136,597.66	-326.72	401.99	136,672.93	0.33
US912828NU05 TREASURY 0.75% 2013	UST-15/08/13		182,000.	M USD	100.2871	% 30/04/13	100.20313		182,522.54	-152.85	301.66	182,671.35	0.44
US912828NZ91 T-NOTE 1.25 09/15	UST-30/09/15		130,000.	M USD	102.3633	% 30/04/13	102.40625		133,072.27	55.85	159.84	133,287.96	0.32
US912828PJ32 USA T-NOTES 1.375 15	UST-30/11/15		56,000.	M USD	103.0117	% 30/04/13	102.82031		57,686.56	-107.18	323.65	57,903.03	0.14
US912828PQ74 T-BOND 1 15/01/14	UST-15/01/14		116,000.	M USD	100.8223	% 30/04/13	100.62109		116,953.83	-233.36	355.69	117,076.16	0.28
US912828QP82 T-NOTE 1.75 05/16	UST-31/05/16		59,000.	M USD	104.5625	% 30/04/13	104.34375		61,691.88	-129.07	433.99	61,996.80	0.15
US912828RQ56 US TREASUR 0.375% 14	UST-15/11/14		323,000.	M USD	100.2123	% 30/04/13	100.29297		323,685.55	260.74	562.13	324,508.42	0.78
US912828RZ55 US TREASURY 0.25% 15	UST-15/01/15		123,000.	M USD	99.9922	% 30/04/13	100.08594		122,990.39	115.32	90.89	123,196.60	0.29
US912828SE18 US TREASURY 0.25% 15	UST-15/02/15		123,000.	M USD	99.9609	% 30/04/13	100.08203		122,951.95	148.94	64.56	123,165.45	0.29
US912828SL50 US TREASU 0.25% 0314	EXA-31/03/14		69,000.	M USD	100.0801	% 30/04/13	100.10547		69,055.25	17.53	17.01	69,089.79	0.17
US912828SU59 US TREASURY 0.25% 15	UST-15/05/15		203,000.	M USD	99.8667	% 30/04/13	100.06641		202,729.46	405.35	241.13	203,375.94	0.49
US912828SZ47 US TREASURY 0.375 15	UST-15/06/15		223,000.	M USD	100.1875	% 30/04/13	100.30859		223,418.13	270.03	326.23	224,014.39	0.54
US912828TD26 US TREASURY 0.25 15	UST-15/07/15		73,000.	M USD	99.8711	% 30/04/13	100.03125		72,905.90	116.91	55.96	73,078.77	0.17
US912828TK68 US TREASURY 0.25% 15	UST-15/08/15		123,000.	M USD	99.8047	% 30/04/13	100.01172		122,759.77	254.64	67.96	123,082.37	0.29
US912828TQ39 US TREASURY 0.25% 14	UST-30/09/14		68,000.	M USD	100.0586	% 30/04/13	100.10547		68,039.84	31.88	14.86	68,086.58	0.16

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935958 LYXOR ETF IBOXX $ TREASURIES 10Y+ VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Fixed-rate bonds NMR or ass.													
						TOTAL (USD)			20,272,237.18	91,084.25	177,610.01	20,540,931.44	49.11
Revisable, floating-rate bonds NMR or ass.													
XS0524560454 ARBEJ LANDS TV 07/13	FRN-09/07/13		3,558,000.	M USD	99.9985	% 30/04/13	100.085		3,557,946.63	3,077.67	2,213.25	3,563,237.55	8.52
Revisable, floating-rate bonds NMR or ass													
						TOTAL (USD)			3,557,946.63	3,077.67	2,213.25	3,563,237.55	8.52
Bonds & Securities ass. NMR or ass.													
						TOTAL (USD)			23,830,183.81	94,161.92	179,823.26	24,104,168.99	57.63
Bonds & Securities ass. not NMR or ass.													
Fixed-rate bonds not NMR or ass.													
US912810DT26 T-BOND 9.875 11/15	UST-15/11/15		9,000.	M USD	127.5703	% 30/04/13	124.3125		11,481.33	-293.21	422.28	11,610.40	0.03
US912810EM63 T-BOND 7.25 08/22	UST-15/08/22		40,000.	M USD	147.8633	% 30/04/13	150.19531		59,145.31	932.82	640.88	60,719.01	0.15
US912810FF04 T-BOND 5.25 11/28	UST-15/11/28		227,000.	M USD	140.625	% 30/04/13	138.88281		319,218.75	-3,954.77	5,662.46	320,926.44	0.77
US912810PX00 US TREASU 4.50 05/38	UST-15/05/38		650,600.	M USD	130.4795	% 30/04/13	132.48438		848,899.63	13,043.75	13,910.62	875,854.00	2.09
US912810QT88 US T-NOTE 3.125% 41	UST-15/11/41		410,600.	M USD	108.8011	% 30/04/13	105.32813		446,737.33	-14,260.02	5,954.83	438,432.14	1.05
US912810QU51 US T- BOND 3.125% 42	UST-15/02/42		1,093,000.	M USD	98.8359	% 30/04/13	105.23438		1,080,276.80	69,934.98	7,548.34	1,157,760.12	2.77
US912828BH22 T-NOTE 4.25 08/13	UST-15/08/13		55,600.	M USD	101.9355	% 30/04/13	101.22656		56,676.16	-394.19	522.21	56,804.18	0.14
US912828EN62 T-NOTE 4.5 11/15	UST-15/11/15		36,000.	M USD	112.0156	% 30/04/13	110.69922		40,325.63	-473.91	751.82	40,603.54	0.10
US912828FF20 T-NOTE 5.125 05/16	UST-15/05/16		36,000.	M USD	115.9102	% 30/04/13	114.50391		41,727.66	-506.25	856.24	42,077.65	0.10
US912828KJ86 TRESU NOTE 1.75 14	UST-31/03/14		71,000.	M USD	101.5742	% 30/04/13	101.47656		72,117.70	-69.34	122.21	72,170.57	0.17
US912828KW97 T-NOTE 3.25 05/16	UST-31/05/16		42,000.	M USD	109.6719	% 30/04/13	108.94922		46,062.19	-303.52	588.75	46,347.42	0.11
US912828LZ10 T-NOTE 2.125% 11/14	UST-30/11/14		31,000.	M USD	103.6563	% 30/04/13	103.06641		32,133.44	-182.85	284.13	32,234.72	0.08
US912828NH93 TREASURY 1.125% 13	UST-15/06/13		151,900.	M USD	100.2422	% 30/04/13	100.13281		152,267.88	-166.14	666.65	152,768.39	0.37
US912828PU86 TREASURY 0.50% 1113	UST-15/11/13		115,900.	M USD	100.2793	% 30/04/13	100.22656		116,223.71	-61.12	275.34	116,437.93	0.28
US912828QH66 TREASURY 1.25% 02/14	UST-15/02/14		116,000.	M USD	101.0371	% 30/04/13	100.89063		117,203.05	-169.92	320.44	117,353.57	0.28
US912828RV42 US TREASURY 0.25% 14	UST-15/12/14		173,000.	M USD	100.0039	% 30/04/13	100.09375		173,006.76	155.43	168.72	173,330.91	0.41
Fixed-rate bonds not NMR or ass.													
						TOTAL (USD)			3,613,503.33	63,231.74	38,695.92	3,715,430.99	8.88
Bonds & Securities ass. not NMR or ass.													
						TOTAL (USD)			3,613,503.33	63,231.74	38,695.92	3,715,430.99	8.88
Bonds & Securities ass.													
						TOTAL (USD)			27,443,687.14	157,393.66	218,519.18	27,819,599.98	66.52
Debt instruments													
NMR or similar debt instruments													
NMR or similar debt instruments													
Treasury Bonds													
US912796AH21 US T-BILL 23/05/13	NOL	999-23/05/13	10,387,200.	USD	99.9803	30/04/13	99.99893		10,385,142.15	1,946.71	0.00	10,387,088.86	24.84
US912796AS85 US T BILL 11/07/13	NOL	999-11/07/13	2,000.	USD	99.9861	30/04/13	99.9926		1,999.72	0.13	0.00	1,999.85	0.00
US912796AY53 US T BILL 29/08/13	NOL	999-29/08/13	2,034,300.	USD	99.9597	29/04/13	99.98572		2,033,479.18	530.32	0.00	2,034,009.50	4.86
US912796BB42 US T BILL 12/09/13	NOL	999-12/09/13	2,050,000.	USD	99.9533	30/04/13	99.97506		2,049,042.19	446.54	0.00	2,049,488.73	4.90

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935958 LYXOR ETF IBOXX $ TREASURIES 10Y+ VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
NMR or similar debt instruments													
						TOTAL (USD)			14,469,663.24	2,923.70	0.00	14,472,586.94	34.60
NMR or similar debt instruments													
						TOTAL (USD)			14,469,663.24	2,923.70	0.00	14,472,586.94	34.60
Debt instruments													
						TOTAL (USD)			14,469,663.24	2,923.70	0.00	14,472,586.94	34.60
Forward financial instruments													
Rate swap contracts													
Swaps													
Performance swaps													
SWAP00114151 ELS Lyxor ETF iBoxx PRC			31,800,100.	USD	0.	30/04/13	98.55246	F	0.00	-460,318.38	0.00	-460,318.38	-1.10
Swaps													
						TOTAL (USD)			0.00	-460,318.38	0.00	-460,318.38	-1.10
Rate swap contracts													
						TOTAL (USD)			0.00	-460,318.38	0.00	-460,318.38	-1.10
Forward financial instruments													
						TOTAL (USD)			0.00	-460,318.38	0.00	-460,318.38	-1.10
Cash													
Liquidities													
Adjustment accounts													
Provisioned expenses													
F120USD PrComGestAdm			-7,532.21	USD	1.		1.		-7,532.21	0.00	0.00	-7,532.21	-0.02
Account receivable													
DRS065USD Receivable on swap			239,936.28	USD	1.		1.		239,936.28	0.00	0.00	239,936.28	0.57
Adjustment accounts													
						TOTAL (USD)			232,404.07	0.00	0.00	232,404.07	0.56
Liquidities													
						TOTAL (USD)			232,404.07	0.00	0.00	232,404.07	0.56
Other availabilities													
Financial accounts													
Demand operations													
BK065USD USD SGP bank			-239,936.28	USD	1.		1.		-239,936.28	0.00	0.00	-239,936.28	-0.57
Financial accounts													
						TOTAL (USD)			-239,936.28	0.00	0.00	-239,936.28	-0.57

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935958 LYXOR ETF IBOXX $ TREASURIES 10Y+ VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< ---------- PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	----------→ STOCK MARKET VALUE	PRCT NET SHARE
Other availabilities													
						TOTAL (USD)			-239,936.28	0.00	0.00	-239,936.28	-0.57
Cash													
						TOTAL (USD)			-7,532.21	0.00	0.00	-7,532.21	-0.02
US DOLLAR													
						TOTAL (USD)			41,905,818.17	-300,001.02	218,519.18	41,824,336.33	100.00
PORTFOLIO: LYXOR ETF IBOXX $ TREASURIES 10Y+ (935958)													
						(USD)			41,905,818.17	-300,001.02	218,519.18	41,824,336.33	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935958 LYXOR ETF IBOXX $ TREASURIES 10Y+ VALIDATED NAV

Fixing currency: WMC WM Closing (EUR)
Portfolio currency: USD (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Securities portfolio: 41,831,868.54

The day's management fees
PrComGestAdm : 189.07 USD

Unit	Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
C FR0010961003 C Unit	USD	41,824,336.33	318,001.	131.5226	100.		131.5226	131.5226

Total net assets in USD: 41,824,336.33

C	EUR	31,723,556.07		99.75		0.7584951456	99.75	99.75

Taxation on savings : weightings and status of the portfolio units

Type of Reporting : TSIF TIS France

Official weightings and status dated 30/04/13:
Weighting DD: 100. Status DD: I
Weighting DI: 100. Status DI: M

Unofficial weightings dated 30/04/13:
Weighting DD: 100.
Weighting DI: 100.

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935959 LYXOR ETF IBOXX $ TREASURIES 5-7Y VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
US DOLLAR													
Bonds & Securities ass.													
Bonds & Securities ass. NMR or ass.													
Fixed-rate bonds NMR or ass.													
US912810FM54 T-BOND 6.25 05/30	UST-15/05/30		28,100.	M USD	157.4766	% 30/04/13	154.96094		44,250.91	-706.88	834.46	44,378.49	0.89
US912810PU60 T-BOND 5% 15/05/2037	UST-15/05/37		158,700.	M USD	140.6406	% 30/04/13	141.35156		223,196.67	1,128.26	3,770.22	228,095.15	4.60
US912810QL52 USA T-BOND 4.25% 40	UST-15/11/40		53,200.	M USD	132.4766	% 30/04/13	128.21875		70,477.53	-2,265.16	1,074.29	69,286.66	1.40
US912810QQ40 USA T-NOTE 4.375% 41	UST-15/05/41		37,300.	M USD	133.5547	% 30/04/13	130.82813		49,815.90	-1,017.01	775.37	49,574.26	1.00
US912828BA78 T-NOTE 3.625 05/13	UST-15/05/13		11,000.	M USD	100.2274	% 30/04/13	100.13672		11,025.01	-9.98	185.06	11,200.09	0.23
US912828JD36 T-NOTE 3.375% 06/13	UST-30/06/13		100,000.	M USD	100.8184	% 30/04/13	100.55469		100,818.36	-263.67	1,174.72	101,729.41	2.05
US912828JK78 T-NOTE 3.125 08/13	UST-31/08/13		964,200.	M USD	101.1914	% 30/04/13	101.01563		975,687.55	-1,694.85	5,243.84	979,236.54	19.73
US912828JM35 T-NOTE 3.125 09/13	UST-30/09/13		1,200,000.	M USD	101.4746	% 30/04/13	101.26563		1,217,695.32	-2,507.76	3,688.52	1,218,876.08	24.56
US912828SU59 US TREASURY 0.25% 15	UST-15/05/15		20,000.	M USD	99.8985	% 30/04/13	100.06641		19,979.69	33.59	23.76	20,037.04	0.40
Fixed-rate bonds NMR or ass.													
						TOTAL (USD)			2,712,946.94	-7,303.46	16,770.24	2,722,413.72	54.85
Revisable, floating-rate bonds NMR or ass.													
XS0524560454 ARBEJ LANDS TV 07/13	FRN-09/07/13		180,000.	M USD	99.998	% 30/04/13	100.085		179,996.40	156.60	111.97	180,264.97	3.63
Revisable, floating-rate bonds NMR or ass													
						TOTAL (USD)			179,996.40	156.60	111.97	180,264.97	3.63
Bonds & Securities ass. NMR or ass.													
						TOTAL (USD)			2,892,943.34	-7,146.86	16,882.21	2,902,678.69	58.48
Bonds & Securities ass.													
						TOTAL (USD)			2,892,943.34	-7,146.86	16,882.21	2,902,678.69	58.48
Debt instruments													
NMR or similar debt instruments													
NMR or similar debt instruments													
Treasury Bonds													
US912796AH21 US T-BILL 23/05/13 NOL	999-23/05/13		897,900.	USD	99.9801	30/04/13	99.99893		897,720.91	169.48	0.00	897,890.39	18.09
US912796AS85 US T BILL 11/07/13 NOL	999-11/07/13		2,000.	USD	99.9861	30/04/13	99.9926		1,999.72	0.13	0.00	1,999.85	0.04
US912796AY53 US T BILL 29/08/13 NOL	999-29/08/13		602,000.	USD	99.95	29/04/13	99.98572		601,699.21	214.82	0.00	601,914.03	12.13
US912796BB42 US T BILL 12/09/13 NOL	999-12/09/13		600,000.	USD	99.95	30/04/13	99.97506		599,700.00	150.36	0.00	599,850.36	12.08
NMR or similar debt instruments													
						TOTAL (USD)			2,101,119.84	534.79	0.00	2,101,654.63	42.34
NMR or similar debt instruments													
						TOTAL (USD)			2,101,119.84	534.79	0.00	2,101,654.63	42.34
Debt instruments													
						TOTAL (USD)			2,101,119.84	534.79	0.00	2,101,654.63	42.34

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935959 LYXOR ETF IBOXX $ TREASURIES 5-7Y VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Forward financial instruments													
Rate swap contracts													
Swaps													
Performance swaps													
SWAP00114608 ELS ETF IBOXX $ TREA PRC			4,500,100.	USD	0.	30/04/13	99.12377	F	0.00	-39,431.06	0.00	-39,431.06	-0.79
Swaps													
						TOTAL (USD)			0.00	-39,431.06	0.00	-39,431.06	-0.79
Rate swap contracts													
						TOTAL (USD)			0.00	-39,431.06	0.00	-39,431.06	-0.79
Forward financial instruments													
						TOTAL (USD)			0.00	-39,431.06	0.00	-39,431.06	-0.79
Cash													
Liquidities													
Adjustment accounts													
Provisioned expenses													
F120USD PrComGestAdm			-1,110.72	USD	1.		1.		-1,110.72	0.00	0.00	-1,110.72	-0.02
Account receivable													
DRS065USD Receivable on swap			9,166.09	USD	1.		1.		9,166.09	0.00	0.00	9,166.09	0.18
Adjustment accounts													
						TOTAL (USD)			8,055.37	0.00	0.00	8,055.37	0.16
Liquidities													
						TOTAL (USD)			8,055.37	0.00	0.00	8,055.37	0.16
Other availabilities													
Financial accounts													
Demand operations													
BK065USD USD SGP bank			-9,166.09	USD	1.		1.		-9,166.09	0.00	0.00	-9,166.09	-0.18
Financial accounts													
						TOTAL (USD)			-9,166.09	0.00	0.00	-9,166.09	-0.18
Other availabilities													
						TOTAL (USD)			-9,166.09	0.00	0.00	-9,166.09	-0.18
Cash													
						TOTAL (USD)			-1,110.72	0.00	0.00	-1,110.72	-0.02
US DOLLAR													
						TOTAL (USD)			4,992,952.46	-46,043.13	16,882.21	4,963,791.54	100.00
PORTFOLIO: LYXOR ETF IBOXX $ TREASURIES 5-7Y (935959)													
						(USD)			4,992,952.46	-46,043.13	16,882.21	4,963,791.54	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935959 LYXOR ETF IBOXX $ TREASURIES 5-7Y VALIDATED NAV

Fixing currency: WMC WM Closing (EUR)
Portfolio currency: USD (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Securities portfolio: 4,964,902.26

The day's management fees
PrComGestAdm : 22.44 USD

Unit	Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
C FR0010961011 C Unit	USD	4,963,791.54	45,001.	110.3040	100.		110.3040	110.3040

Total net assets in USD: 4,963,791.54

C	EUR	3,765,011.79	83.66		0.7584951456	83.66	83.66

Taxation on savings : weightings and status of the portfolio units

Type of Reporting : TSIF TIS France

Official weightings and status dated 30/04/13:
Weighting DD: 100. Status DD: I
Weighting DI: 100. Status DI: M

Unofficial weightings dated 30/04/13:
Weighting DD: 100.
Weighting DI: 100.

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935960 LYX ETF IBOXX $ LIQUIDE EMERGING MARKETS SOVEREIGN VALIDATED NAV Portfolio currency: USD (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
US DOLLAR													
Bonds & Securities ass.													
Bonds & Securities ass. NMR or ass.													
Fixed-rate bonds NMR or ass.													
US105756BM14 BRAZIL 6 17/01/17	EUR-17/01/17		500,000.	M USD	118.5588	% 30/04/13	117.13		592,793.75	-7,143.75	9,083.33	594,733.33	0.93
US105756BR01 FED BRAZIL 5.625% 41	USA-07/01/41		1,475,000.	M USD	125.2963	% 30/04/13	125.583		1,848,119.83	4,229.42	27,425.78	1,879,775.03	2.94
US105756BS83 BRAZIL 4.875% 01/21	USA-22/01/21		2,000,000.	M USD	120.0475	% 30/04/13	119.025		2,400,950.00	-20,450.00	28,166.67	2,408,666.67	3.76
US195325BM66 COLOMBIA 6.125 01/41	USA-18/01/41		1,450,000.	M USD	135.0934	% 30/04/13	134.8		1,958,854.37	-4,254.37	26,643.75	1,981,243.75	3.09
US195325BN40 COLOMBIA 4.375% 2021	USA-12/07/21		800,000.	M USD	115.5088	% 30/04/13	114.653		924,070.00	-6,846.00	11,083.33	928,307.33	1.45
US298785EN26 EIB 3.25% 15/05/2013	USA-15/05/13		6,733,000.	M USD	100.1813	% 30/04/13	100.113		6,745,209.73	-4,601.44	103,940.69	6,844,548.98	10.69
US445545AD87 HUNGARY 6.25% 20	USA-29/01/20		1,100,000.	M USD	106.3193	% 30/04/13	111.482		1,169,511.75	56,790.25	18,524.31	1,244,826.31	1.94
US445545AE60 HUNGARY 6.375% 03/21	USA-29/03/21		72,000.	M USD	103.1765	% 30/04/13	111.915		74,287.10	6,291.70	471.75	81,050.55	0.13
US715638AW21 PERU 7.125% 30/03/19	USA-30/03/19		1,000.	M USD	127.975	% 30/04/13	129.678		1,279.75	17.03	7.13	1,303.91	0.00
US715638BM30 PEROU 5.625% 2050	USA-18/11/50		329,000.	M USD	121.9334	% 30/04/13	127.962		401,160.82	19,834.16	8,636.25	429,631.23	0.67
US718286BG11 REP OF PHIL 6.375%34	USA-23/10/34		1,651,000.	M USD	139.086	% 30/04/13	139.13		2,296,310.52	725.78	3,800.74	2,300,837.04	3.59
US718286BK23 REPUBLIC 4% 01/21	USA-15/01/21		1,293,000.	M USD	112.1455	% 30/04/13	112.699		1,450,041.32	7,156.75	15,947.00	1,473,145.07	2.30
US731011AR30 POLAND 6.375 07/19	EUR-15/07/19		763,000.	M USD	125.0807	% 30/04/13	124.218		954,365.39	-6,582.05	14,997.72	962,781.06	1.50
US900123BJ84 REP TURKEY 6% 140141	USA-14/01/41		6,000,000.	M USD	116.64	% 30/04/13	120.435		6,998,400.00	227,700.00	112,000.00	7,338,100.00	11.46
US900123BZ27 TURKEY 6.25% 09/2022	USA-26/09/22		2,840,000.	M USD	119.63	% 30/04/13	123.528		3,397,490.82	110,704.38	19,722.22	3,527,917.42	5.51
US91086QAY44 MEXICO 5.125 01/20	EUR-15/01/20		24,000.	M USD	118.595	% 30/04/13	119.4		28,462.80	193.20	379.25	29,035.25	0.05
US91086QBB32 UNITED MEXI 4.75% 44	USA-08/03/44		2,984,000.	M USD	109.3248	% 30/04/13	110.826		3,262,250.70	44,797.14	22,835.89	3,329,883.73	5.20
US912810EL80 T-BOND 8 11/21	UST-15/11/21		50,000.	M USD	156.1719	% 30/04/13	153.72656		78,085.94	-1,222.66	1,900.55	78,763.83	0.12
US912810FB99 T-BOND 6.125 11/27	UST-15/11/27		50,000.	M USD	151.0781	% 30/04/13	149.14844		75,539.06	-964.84	1,455.11	76,029.33	0.12
US912810FM54 T-BOND 6.25 05/30	UST-15/05/30		50,000.	M USD	157.5547	% 30/04/13	154.96094		78,777.34	-1,296.87	1,484.81	78,965.28	0.12
US912810PU60 T-BOND 5% 15/05/2037	UST-15/05/37		111,500.	M USD	140.6406	% 30/04/13	141.35156		156,814.30	792.68	2,648.90	160,255.88	0.25
US912810QW18 USA T-BOND 3% 05/42	UST-15/05/42		50,000.	M USD	104.4375	% 30/04/13	102.5625		52,218.75	-937.50	712.71	51,993.96	0.08
US912828BA78 T-NOTE 3.625 05/13	UST-15/05/13		2,000.	M USD	100.222	% 30/04/13	100.13672		2,004.44	-1.71	33.65	2,036.38	0.00
USP17625AE71 VENEZUELA 11.75% 26	USA-21/10/26		3,604,800.	M USD	107.238	% 30/04/13	109.245		3,865,715.98	72,347.78	17,648.50	3,955,712.26	6.18
USP97475AN08 VENEZUELA 7.75%2019	USA-13/10/19		500,000.	M USD	95.8525	% 30/04/13	93.645		479,262.50	-11,037.50	2,475.69	470,700.69	0.74
USP97475AP55 VENEZUELA 8.25%2024	USA-13/10/24		1,000,000.	M USD	93.86	% 30/04/13	90.283		938,600.00	-35,770.00	5,270.83	908,100.83	1.42
USY20721AU39 INDONESIA 4.875 2021	USA-05/05/21		2,300,000.	M USD	113.4955	% 30/04/13	113.372		2,610,396.50	-2,840.50	311.47	2,607,867.47	4.07
USY20721BB49 INDONESIA 5.25 01/42	USA-17/01/42		2,600,000.	M USD	110.033	% 30/04/13	113.108		2,860,858.00	79,950.00	41,329.17	2,982,137.17	4.66
XS0418193917 LEBANON 9 20/03/17	EUR-20/03/17		815,000.	M USD	115.625	% 30/04/13	114.402		942,343.75	-9,967.45	9,576.25	941,952.55	1.47
XS0501195480 ARGENTINA 8.75% 2017	USA-02/06/17		1,824,000.	M USD	83.5743	% 30/04/13	79.004		1,524,395.65	-83,362.69	68,273.33	1,509,306.29	2.36
XS0504954347 RUS 5 29/04/20	EUR-29/04/20		2,700,000.	M USD	113.3941	% 30/04/13	115.664		3,061,640.21	61,287.79	2,625.00	3,125,553.00	4.88
XS0543783194 UKRAINE 7.75 09/20	EUR-23/09/20		1,000,000.	M USD	107.7845	% 30/04/13	101.54		1,077,845.00	-62,445.00	9,256.94	1,024,656.94	1.60
XS0559237796 LEBANESE REP 6.1% 22	USA-04/10/22		1,578,000.	M USD	101.875	% 30/04/13	100.441		1,607,587.50	-22,628.52	46,524.70	1,631,483.68	2.55
XS0680231908 SERBIE 7.25 28/09/21	USA-28/09/21		200,000.	M USD	110.1903	% 30/04/13	117.357		220,380.50	14,333.50	1,530.56	236,244.56	0.37
XS0686701953 NAMIBIA BOND 5.5% 21	USA-03/11/21		200,000.	M USD	112.204	% 30/04/13	112.289		224,408.00	170.00	91.67	224,669.67	0.35
XS0739988086 LITHUANIA 6.625% 22	USA-01/02/22		1,000,000.	M USD	125.7475	% 30/04/13	127.782		1,257,475.00	20,345.00	17,482.64	1,295,302.64	2.02
XS0767473852 RUSSIA EUR 5.625 42	USA-04/04/42		1,400,000.	M USD	115.8913	% 30/04/13	119.252		1,622,477.50	47,050.50	7,000.00	1,676,528.00	2.62
XS0776179656 CROATIA 6.25% 04/17	USA-27/04/17		800,000.	M USD	110.6338	% 30/04/13	110.171		885,070.00	-3,702.00	1,250.00	882,618.00	1.38
XS0808758196 UKRAINE 9.25% 07/17	EUR-24/07/17		3,000,000.	M USD	110.4585	% 30/04/13	107.181		3,313,755.00	-98,325.00	78,625.00	3,294,055.00	5.14

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935960 LYX ETF IBOXX $ LIQUIDE EMERGING MARKETS SOVEREIGN VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Fixed-rate bonds NMR or ass.													
						TOTAL (USD)			61,439,209.57	390,337.21	741,173.29	62,570,720.07	97.71
Bonds & Securities ass. NMR or ass.													
						TOTAL (USD)			61,439,209.57	390,337.21	741,173.29	62,570,720.07	97.71
Bonds & Securities ass. not NMR or ass.													
Fixed-rate bonds not NMR or ass.													
US698299AX28 PANAMA 5.2 01/20	USA-30/01/20		1,000,000.	M USD	119.9313	% 30/04/13	119.069		1,199,312.50	-8,622.50	13,866.67	1,204,556.67	1.88
USY64268AA63 1MALAYSIA 3.928 15	USA-04/06/15		1,000,000.	M USD	106.423	% 30/04/13	105.591		1,064,230.00	-8,320.00	16,584.89	1,072,494.89	1.67
Fixed-rate bonds not NMR or ass.													
						TOTAL (USD)			2,263,542.50	-16,942.50	30,451.56	2,277,051.56	3.56
Bonds & Securities ass. not NMR or ass.													
						TOTAL (USD)			2,263,542.50	-16,942.50	30,451.56	2,277,051.56	3.56
Bonds & Securities ass.													
						TOTAL (USD)			63,702,752.07	373,394.71	771,624.85	64,847,771.63	101.27
Forward financial instruments													
Rate swap contracts													
Swaps													
Performance swaps													
SWAP00114743 ELS Lq EM Sovereigns PRC			51,100,000.	USD	0.	30/04/13	98.4467	F	0.00	-793,738.17	0.00	-793,738.17	-1.24
Swaps													
						TOTAL (USD)			0.00	-793,738.17	0.00	-793,738.17	-1.24
Rate swap contracts													
						TOTAL (USD)			0.00	-793,738.17	0.00	-793,738.17	-1.24
Forward financial instruments													
						TOTAL (USD)			0.00	-793,738.17	0.00	-793,738.17	-1.24
Cash													
Liquidities													
Debts and related accounts													
Deferred settlements purchases													
BDS065USD Def. purchases USD securities			-2,832,822.91	USD	1.		1.		-2,832,822.91	0.00	0.00	-2,832,822.91	-4.42
Redemptions to be paid													
RP065USD Def. purchases cap. op.			-4,251,553.8	USD	1.		1.		-4,251,553.80	0.00	0.00	-4,251,553.80	-6.64
Debts and related accounts													
						TOTAL (USD)			-7,084,376.71	0.00	0.00	-7,084,376.71	-11.06

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935960 LYX ETF IBOXX $ LIQUIDE EMERGING MARKETS SOVEREIGN VALIDATED NAV Portfolio currency: USD (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Receivables and related accounts													
Coupons receivable													
XS0686701953 NAMIBIA BOND 5.5% 21	ACHLIG		200.	P USD	27.5	30/04/13			5,500.00	0.00	0.00	5,500.00	0.01
Deferred settlements sales													
SDS065USD Def. sales USD securities			6,046,428.42	USD	1.		1.		6,046,428.42	0.00	0.00	6,046,428.42	9.44
Receivables and related accounts													
							TOTAL (USD)		6,051,928.42	0.00	0.00	6,051,928.42	9.45
Adjustment accounts													
Provisioned expenses													
F120USD PrComGestAdm			-17,837.77	USD	1.		1.		-17,837.77	0.00	0.00	-17,837.77	-0.03
Account payable													
DVS065USD Payable on swap			-6,903,065.9	GBP	1.		1.		-6,903,065.90	0.00	0.00	-6,903,065.90	-10.78
Account receivable													
DRS065USD Receivable on swap			6,866,095.71	GBP	1.		1.		6,866,095.71	0.00	0.00	6,866,095.71	10.72
Adjustment accounts													
							TOTAL (USD)		-54,807.96	0.00	0.00	-54,807.96	-0.09
Liquidities													
							TOTAL (USD)		-1,087,256.25	0.00	0.00	-1,087,256.25	-1.70
Other availabilities													
Financial accounts													
Demand operations													
BK065USD USD SGP bank			1,069,418.48	USD	1.		1.		1,069,418.48	0.00	0.00	1,069,418.48	1.67
Financial accounts													
							TOTAL (USD)		1,069,418.48	0.00	0.00	1,069,418.48	1.67
Other availabilities													
							TOTAL (USD)		1,069,418.48	0.00	0.00	1,069,418.48	1.67
Cash													
							TOTAL (USD)		-17,837.77	0.00	0.00	-17,837.77	-0.03
US DOLLAR													
							TOTAL (USD)		63,684,914.30	-420,343.46	771,624.85	64,036,195.69	100.00
PORTFOLIO: LYX ETF IBOXX $ LIQUIDE EMERGING MARKETS SOVEREIGN (935960)													
							(USD)		63,684,914.30	-420,343.46	771,624.85	64,036,195.69	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935960 LYX ETF IBOXX $ LIQUIDE EMERGING MARKETS SOVEREIGN VALIDATED NAV Portfolio currency: USD (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Securities portfolio: 64,054,033.46 Coupons and dividends receivable: 5,500.

The day's management fees
PrComGestAdm : 526.33 USD

Unit	Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
D FR0010967323 D UNITS	USD	64,036,195.69	511,000.	125.3154	100.		125.3154	125.3154

Total net assets in USD: 64,036,195.69

D	EUR	48,571,143.57	95.05		0.7584951456	95.05	95.05

Taxation on savings : weightings and status of the portfolio units

Type of Reporting : TSIF TIS France

Official weightings and status dated 30/04/13:
Weighting DD: 100. Status DD: I
Weighting DI: 100. Status DI: M

Unofficial weightings dated 30/04/13:
Weighting DD: 100.
Weighting DI: 100.

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935961 LYXOR ETF IBOXX EURO LIQUID HIGH YIELD 30 VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
EURO													
Bonds & Securities ass.													
Bonds & Securities ass. NMR or ass.													
Fixed-rate bonds NMR or ass.													
DE0001142222 ALLEMAGNE 0% 13	EXA-04/07/13		100,000.03	M EUR	100.022	% 30/04/13	99.994		100,022.03	-28.00	0.00	99,994.03	0.06
DE000A1A0U37 CONTI 7.50% 09/17	DEM-15/09/17		7,001,000.	M EUR	106.405	% 30/04/13	105.844		7,449,413.51	-39,275.07	74,385.63	7,484,524.07	4.50
DE000A1MA9H4 THYSSEN 4.375% 02/17	EXA-28/02/17		8,044,000.	M EUR	105.656	% 30/04/13	105.667		8,498,968.64	884.84	64,599.93	8,564,453.41	5.15
ES0000105694 GENERAL VAL 4.75% 13	EXA-27/05/13		25,000.	M EUR	98.7995	% 30/04/13	100.		24,699.88	300.12	1,119.18	26,119.18	0.02
ES0314843329 CAJA D AHARROS 3% 14	EXA-03/11/14		250,000.	M EUR	98.398	% 30/04/13	101.748		245,995.00	8,375.00	3,780.82	258,150.82	0.16
ES0314977358 CJ VALENCI 3 14	EXA-27/10/14		600,000.	M EUR	99.1375	% 30/04/13	101.489		594,825.00	14,109.00	9,419.18	618,353.18	0.37
FR0010957282 PEUGEOT 5% 10/16	EXA-28/10/16		2,590,000.	M EUR	100.2679	% 30/04/13	102.694		2,596,939.23	62,835.37	67,410.96	2,727,185.56	1.64
XS0289333048 CEMEX 4.75% 2014	EXA-05/03/14		100,000.	M EUR	101.4075	% 30/04/13	102.31		101,407.50	902.50	806.85	103,116.85	0.06
XS0415624120 ROCHE HLD 5.625% 16	EXA-04/03/16		5,826,000.	M EUR	114.5125	% 30/04/13	114.429		6,671,498.26	-4,864.72	56,564.08	6,723,197.62	4.04
XS0432810116 NOVARTIS FIN 4.25 16	EXA-15/06/16		576,000.	M EUR	110.7485	% 30/04/13	111.374		637,911.36	3,602.88	21,797.26	663,311.50	0.40
XS0433028254 HSBC 6% 10/06/19	EXA-10/06/19		3,069,000.	M EUR	121.1653	% 30/04/13	123.001		3,718,562.06	56,338.63	166,482.74	3,941,383.43	2.37
XS0438140526 GLAXOSMITH 3.875% 15	EXA-06/07/15		2,063,000.	M EUR	107.4025	% 30/04/13	107.237		2,215,713.58	-3,414.27	66,581.21	2,278,880.52	1.37
XS0440350816 GENERAL VAL 4.375 15	EXA-16/07/15		2,800,000.	M EUR	99.3152	% 30/04/13	99.366		2,780,826.72	1,421.28	98,671.23	2,880,919.23	1.73
XS0458230322 HEIDELBERG 8 01/17	EUR-31/01/17		6,603,000.	M EUR	116.7741	% 30/04/13	119.495		7,710,592.57	179,662.28	140,864.00	8,031,118.85	4.83
XS0465889912 FIAT FIN 6.875% 15	EXA-13/02/15		8,160,000.	M EUR	105.972	% 30/04/13	107.055		8,647,315.20	88,372.80	126,032.88	8,861,720.88	5.33
XS0469028582 NATL AUSTRAL 3.50%15	EXA-23/01/15		3,267,000.	M EUR	105.3509	% 30/04/13	105.334		3,441,814.38	-552.60	32,267.22	3,473,529.00	2.09
XS0471612076 AGROKOR 10% 12/2016	EUR-07/12/16		3,610,000.	M EUR	109.8776	% 30/04/13	109.242		3,966,580.58	-22,944.38	149,413.89	4,093,050.09	2.46
XS0480857415 KERLING 10.625% 17	EUR-01/02/17		1,955,000.	M EUR	97.0631	% 30/04/13	103.826		1,897,583.36	132,214.94	54,814.67	2,084,612.97	1.25
XS0489825223 NORDEA BANK 3.75% 17	EXA-24/02/17		2,500,000.	M EUR	109.701	% 30/04/13	110.287		2,742,525.00	14,650.00	18,236.30	2,775,411.30	1.67
XS0495010133 EDP FINANC 3.25%2015	EXA-16/03/15		6,344,000.	M EUR	101.373	% 30/04/13	101.884		6,431,103.12	32,417.84	28,808.71	6,492,329.67	3.91
XS0496716282 ITALCEMENTI MLTCP 20	EXA-19/03/20		5,000,000.	M EUR	104.977	% 30/04/13	107.481		5,248,850.00	125,200.00	43,561.64	5,417,611.64	3.26
XS0497187640 LLYODS TBS 6.5% 2020	EXA-24/03/20		1,719,000.	M EUR	113.9977	% 30/04/13	117.819		1,959,619.73	65,688.88	13,163.30	2,038,471.91	1.23
XS0498817542 ABENGOA 8.5%2016	UST-31/03/16		3,200,000.	M EUR	101.797	% 30/04/13	100.048		3,257,504.00	-55,968.00	26,754.10	3,228,290.10	1.94
XS0503993627 OBRASCON 7.375%15	UST-28/04/15		3,350,000.	M EUR	108.5996	% 30/04/13	108.796		3,638,087.25	6,578.75	5,400.27	3,650,066.27	2.20
XS0506591519 CIRSA LUX 8.75% 18	EUR-15/05/18		4,488,000.	M EUR	94.643	% 30/04/13	104.691		4,247,579.34	450,952.74	186,532.50	4,885,064.58	2.94
XS0526073290 UBS 3.50% 07/11	EXA-15/07/15		3,502,000.	M EUR	106.147	% 30/04/13	105.945		3,717,267.94	-7,074.04	99,063.42	3,809,257.32	2.29
XS0548102531 SUNRIS 8.5% 311218	EUR-31/12/18		3,700,000.	M EUR	109.3655	% 30/04/13	108.784		4,046,523.50	-21,515.50	110,075.00	4,135,083.00	2.49
XS0560905506 WIND ACQUI 7.375% 18	EUR-15/02/18		7,904,000.	M EUR	98.6188	% 30/04/13	106.05		7,794,831.00	587,361.00	276,887.00	8,659,079.00	5.21
XS0594299066 BANQUE PSA 4.25% 16	EXA-25/02/16		6,367,000.	M EUR	101.2685	% 30/04/13	102.367		6,447,765.40	69,941.49	51,895.41	6,569,602.30	3.95
XS0604641034 FIAT IND 6.25% 03/18	EXA-09/03/18		6,902,000.	M EUR	110.8845	% 30/04/13	114.165		7,653,246.69	226,421.61	68,547.26	7,948,215.56	4.78
XS0673715859 RBS 2.5% 07/09/2014	EXA-07/09/14		90,000.	M EUR	103.7714	% 30/04/13	102.959		93,394.27	-731.17	1,485.62	94,148.72	0.06
XS0731679907 VOLKSW INT 2.125 15	EXA-19/01/15		4,044,000.	M EUR	102.5028	% 30/04/13	102.614		4,145,214.48	4,495.68	25,191.90	4,174,902.06	2.51
XS0741938624 SCHAEFFLER 7.75% 17	EUR-15/02/17		5,483,000.	M EUR	114.3936	% 30/04/13	114.759		6,272,202.15	20,033.82	95,609.81	6,387,845.78	3.84
XS0759200321 FRESENIUS 4.25% 2019	EUR-15/04/19		1,950,000.	M EUR	108.0312	% 30/04/13	109.566		2,106,608.74	29,928.26	4,834.38	2,141,371.38	1.29
XS0830688411 STORA ENSO 5% 03/18	EXA-19/03/18		3,285,000.	M EUR	102.99	% 30/04/13	105.417		3,383,221.50	79,726.95	21,600.00	3,484,548.45	2.10
XS0885718782 OTE PLC 7.875% 02/18	UST-07/02/18		1,500,000.	M EUR	101.158	% 30/04/13	106.816		1,517,370.00	84,870.00	28,715.47	1,630,955.47	0.98
Fixed-rate bonds NMR or ass.													
						TOTAL (EUR)			136,003,582.97	2,190,918.91	2,241,373.82	140,435,875.70	84.47

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935961 LYXOR ETF IBOXX EURO LIQUID HIGH YIELD 30 VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Revisable, floating-rate bonds NMR or ass.													
XS0482703286 FRANZ HAN STP CP 17	EXA-01/02/17		1,705,000.	M EUR	116.0568	% 30/04/13	116.083		1,978,768.46	446.69	31,285.58	2,010,500.73	1.21
XS0562783034 LAFARGE MULTCP 11/18	EXA-29/11/18		6,761,000.	M EUR	110.528	% 30/04/13	114.4		7,472,794.98	261,789.02	193,892.51	7,928,476.51	4.77
XS0744132936 INEOS FIN E3R+6% 19	FRN-15/02/19		3,435,000.	M EUR	106.045	% 30/04/13	106.646		3,642,645.75	20,644.35	55,341.67	3,718,631.77	2.24
Revisable, floating-rate bonds NMR or ass						TOTAL (EUR)			13,094,209.19	282,880.06	280,519.76	13,657,609.01	8.22
Bonds zero coupons NMR or ass.													
DE0001142248 ALLEMAGNE 0% 14 STRI	EXA-04/07/14		110,000.01	M EUR	100.094	% 30/04/13	99.991		110,103.41	-113.30	0.00	109,990.11	0.07
ES0000011900 BON Y OBL ESTAD 0%16	EXA-31/01/16		500,000.	M EUR	91.045	% 30/04/13	93.911		455,225.17	14,329.83	0.00	469,555.00	0.28
ES0000011918 SPGB 0% 31/01/2017	EXA-31/01/17		800,000.	M EUR	86.3185	% 30/04/13	90.182		690,548.00	30,908.00	0.00	721,456.00	0.43
ES0000011934 SPGB 0% 31/01/2019	EXA-31/01/19		700,000.	M EUR	77.1482	% 30/04/13	82.862		540,037.50	39,996.50	0.00	580,034.00	0.35
ES0000011942 SPGB 0% 31/01/2020	EXA-31/01/20		400,000.	M EUR	72.2464	% 30/04/13	78.556		288,985.50	25,238.50	0.00	314,224.00	0.19
ES0000011967 SPGB 0% 31/01/2022	EXA-31/01/22		100,000.	M EUR	61.3486	% 30/04/13	69.524		61,348.58	8,175.42	0.00	69,524.00	0.04
ES0000011975 SPGB 0% 31/01/2023	EXA-31/01/23		1,300,000.	M EUR	59.135	% 30/04/13	65.652		768,755.00	84,721.00	0.00	853,476.00	0.51
ES0000011983 SPGB 0% 31/01/2024	EXA-31/01/24		100,000.	M EUR	53.7415	% 30/04/13	62.157		53,741.50	8,415.50	0.00	62,157.00	0.04
ES00000120I0 SPAIN STRIPS 0% 16	EXA-31/01/16		900,000.	M EUR	92.2245	% 30/04/13	94.4		830,020.50	19,579.50	0.00	849,600.00	0.51
ES00000120M2 SPGB 0% 3.8 31/01/17	EXA-31/01/17		1,300,000.	M EUR	87.4946	% 30/04/13	90.704		1,137,430.35	41,721.65	0.00	1,179,152.00	0.71
ES00000121K4 SPGB 0% 31/01/2024	EXA-31/01/24		600,000.	M EUR	57.575	% 30/04/13	63.03		345,450.00	32,730.00	0.00	378,180.00	0.23
ES00000121X7 SPGB 0% 31/10/2014	EXA-31/10/14		100,000.	M EUR	95.74	% 30/04/13	97.83		95,740.00	2,090.00	0.00	97,830.00	0.06
ES00000121Y5 SPGB 0% 31/10/2015	EXA-31/10/15		100,000.	M EUR	91.644	% 30/04/13	94.951		91,644.00	3,307.00	0.00	94,951.00	0.06
ES00000122A3 SPGB 0% 31/10/17	EXA-31/10/17		100,000.	M EUR	82.3595	% 30/04/13	87.436		82,359.50	5,076.50	0.00	87,436.00	0.05
ES00000122C9 SPGB 0% 31/10/19	EXA-31/10/19		100,000.	M EUR	73.202	% 30/04/13	79.772		73,202.00	6,570.00	0.00	79,772.00	0.05
ES00000122N6 SPGBS 0% 30/04/2017	EXA-30/04/17		500,000.	M EUR	85.0475	% 30/04/13	89.191		425,237.50	20,717.50	0.00	445,955.00	0.27
ES0000012204 SPGBS 0% 30/04/2018	EXA-30/04/18		300,000.	M EUR	80.4975	% 30/04/13	85.569		241,492.50	15,214.50	0.00	256,707.00	0.15
ES0000012304 SPAIN STRIPS 0% 14	EXA-30/07/14		300,000.	M EUR	97.0277	% 30/04/13	98.61		291,083.09	4,746.91	0.00	295,830.00	0.18
ES0000012346 SPAIN STRIPS 0% 13	EXA-30/07/13		200,000.	M EUR	99.6738	% 30/04/13	99.904		199,347.66	460.34	0.00	199,808.00	0.12
ES0000012353 SPAIN STRIPS 0% 14	EXA-30/07/14		800,000.	M EUR	97.536	% 30/04/13	98.419		780,288.00	7,064.00	0.00	787,352.00	0.47
ES00000123A1 BON Y OBLIG 0% 10/20	EXA-31/10/20		100,000.	M EUR	69.456	% 30/04/13	75.213		69,456.00	5,757.00	0.00	75,213.00	0.05
ES00000123N4 SPANISH GVT 0% 01/22	EXA-31/01/22		800,000.	M EUR	63.0446	% 30/04/13	70.166		504,356.89	56,971.11	0.00	561,328.00	0.34
ES0000012601 SPAIN 0% STRIP 07/15	EXA-30/07/15		200,000.	M EUR	94.002	% 30/04/13	95.554		188,004.00	3,104.00	0.00	191,108.00	0.11
ES0000012619 SPAIN 0% STRIP 07/16	EXA-30/07/16		400,000.	M EUR	89.7995	% 30/04/13	92.119		359,198.00	9,278.00	0.00	368,476.00	0.22
ES0000012627 SPAIN 0% STRIP 07/17	EXA-30/07/17		200,000.	M EUR	85.709	% 30/04/13	88.423		171,418.00	5,428.00	0.00	176,846.00	0.11
ES0000012635 SPAIN 0% STRIP 07/18	EXA-30/07/18		100,000.	M EUR	81.1675	% 30/04/13	84.951		81,167.50	3,783.50	0.00	84,951.00	0.05
ES0000012643 SPAIN 0% STRIP 07/19	EXA-30/07/19		700,000.	M EUR	75.4868	% 30/04/13	80.83		528,407.56	37,402.44	0.00	565,810.00	0.34
ES0000012668 SPAIN 0% 30/07/2021	EXA-30/07/21		1,800,000.	M EUR	65.372	% 30/04/13	71.749		1,176,696.00	114,786.00	0.00	1,291,482.00	0.78
ES0000012676 SPAIN 0% STRIP 07/22	EXA-30/07/22		1,000,000.	M EUR	60.9775	% 30/04/13	67.619		609,775.00	66,415.00	0.00	676,190.00	0.41
ES0000012684 SPGB 0% 30/07/2023	EXA-30/07/23		200,000.	M EUR	56.96	% 30/04/13	64.216		113,920.00	14,512.00	0.00	128,432.00	0.08
ES0000012734 BON Y OBLIG 0% 2028	EXA-30/07/28		100,000.	M EUR	40.7498	% 30/04/13	49.189		40,749.75	8,439.25	0.00	49,189.00	0.03
ES0000012742 BON Y OBLIG 0% 2029	EXA-30/07/29		1,000,000.	M EUR	40.009	% 30/04/13	46.635		400,090.00	66,260.00	0.00	466,350.00	0.28
ES0000012775 SPAIN 0% STRIP 0732	EXA-30/07/32		300,000.	M EUR	33.3625	% 30/04/13	39.638		100,087.50	18,826.50	0.00	118,914.00	0.07
ES0000012940 SPAIN 0% 31/01/2030	EXA-31/01/30		200,000.	M EUR	36.432	% 30/04/13	45.332		72,864.00	17,800.00	0.00	90,664.00	0.05
ES0000012957 SPAIN 0% 31/01/2031	EXA-31/01/31		200,000.	M EUR	34.2465	% 30/04/13	43.002		68,493.00	17,511.00	0.00	86,004.00	0.05
ES0000012965 SPAIN 0% 31/01/2032	EXA-31/01/32		200,000.	M EUR	32.1795	% 30/04/13	40.523		64,359.00	16,687.00	0.00	81,046.00	0.05
ES0000012973 SPAIN 0% 31/01/2033	EXA-31/01/33		200,000.	M EUR	30.2775	% 30/04/13	38.613		60,555.00	16,671.00	0.00	77,226.00	0.05
FR0010809541 FRANCE OAT 0% 04/14	EXA-25/04/14		100,000.02	M EUR	100.0015	% 30/04/13	99.957		100,001.47	-44.45	0.00	99,957.02	0.06
FR0010809616 FRANCE OAT 0% 04/15	EXA-25/04/15		2,000.	M EUR	99.5325	% 30/04/13	99.774		1,990.65	4.83	0.00	1,995.48	0.00
FR0010809756 OAT 0% 25/10/2015	EXA-25/10/15		28,892.42	M EUR	99.5594	% 30/04/13	99.581		28,765.11	6.25	0.00	28,771.36	0.02

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935961 LYXOR ETF IBOXX EURO LIQUID HIGH YIELD 30 VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
FR0010809970 OAT 0% 25/10/19	EXA-25/10/19		544,042.25	M EUR	91.621	% 30/04/13	93.75		498,456.73	11,582.88	0.00	510,039.61	0.31
FR0010810036 OAT 0% 25/10/2024	EXA-25/10/24		777,213.84	M EUR	75.449	% 30/04/13	77.933		586,400.06	19,306.00	0.00	605,706.06	0.36
FR0010810093 OAT 0% 25/10/2025	EXA-25/10/25		15,078.58	M EUR	72.3103	% 30/04/13	74.941		10,903.37	396.67	0.00	11,300.04	0.01
FR0010810127 OAT 0% 25/04/2026	EXA-25/04/26		301,014.2	M EUR	68.7125	% 30/04/13	73.954		206,834.46	15,777.58	0.00	222,612.04	0.13
IT0001247284 ITALY BTPS STRIP 21	EXA-01/11/21		52,000.	M EUR	68.059	% 30/04/13	73.39		35,390.68	2,772.12	0.00	38,162.80	0.02
Bonds zero coupons NMR or ass.													
						TOTAL (EUR)			13,640,379.49	900,383.03	0.00	14,540,762.52	8.75
Bonds & Securities ass. NMR or ass.													
						TOTAL (EUR)			162,738,171.65	3,374,182.00	2,521,893.58	168,634,247.23	101.43
Bonds & Securities ass.													
						TOTAL (EUR)			162,738,171.65	3,374,182.00	2,521,893.58	168,634,247.23	101.43
Forward financial instruments													
Rate swap contracts													
Swaps													
Performance swaps													
SWAP00116352 ELS Lyxor ETF iBoxx PRC			136,100,000.	EUR	0.	30/04/13	98.29916	F	0.00	-2,314,846.27	0.00	-2,314,846.27	-1.39
Swaps													
						TOTAL (EUR)			0.00	-2,314,846.27	0.00	-2,314,846.27	-1.39
Rate swap contracts													
						TOTAL (EUR)			0.00	-2,314,846.27	0.00	-2,314,846.27	-1.39
Forward financial instruments													
						TOTAL (EUR)			0.00	-2,314,846.27	0.00	-2,314,846.27	-1.39
Cash													
Liquidities													
Debts and related accounts													
Deferred settlements purchases													
BDS065EUR Def. purchases EUR securities			-7,177,650.15	EUR	1.		1.		-7,177,650.15	0.00	0.00	-7,177,650.15	-4.32
Debts and related accounts													
						TOTAL (EUR)			-7,177,650.15	0.00	0.00	-7,177,650.15	-4.32
Receivables and related accounts													
Deferred settlements sales													
SDS065EUR Def. sales EUR securities			7,089,556.08	EUR	1.		1.		7,089,556.08	0.00	0.00	7,089,556.08	4.26
Receivables and related accounts													
						TOTAL (EUR)			7,089,556.08	0.00	0.00	7,089,556.08	4.26

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935961 LYXOR ETF IBOXX EURO LIQUID HIGH YIELD 30 VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

	SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
	Adjustment accounts													
	Provisioned expenses													
F120EUR	PrComGestAdm			-68,022.95	EUR	1.		1.		-68,022.95	0.00	0.00	-68,022.95	-0.04
	Account payable													
DVS065EUR	Payable on swap			-631,104.27	EUR	1.		1.		-631,104.27	0.00	0.00	-631,104.27	-0.38
	Account receivable													
DRS065EUR	Receivable on swap			719,198.34	EUR	1.		1.		719,198.34	0.00	0.00	719,198.34	0.43
	Adjustment accounts													
							TOTAL (EUR)			20,071.12	0.00	0.00	20,071.12	0.01
	Liquidities													
							TOTAL (EUR)			-68,022.95	0.00	0.00	-68,022.95	-0.04
	Other availabilities													
	Financial accounts													
	Demand operations													
BK065EUR	EUR SGP bank			0.29	EUR	1.		1.		0.29	0.00	0.00	0.29	0.00
	Financial accounts													
							TOTAL (GBP)			0.29	0.00	0.00	0.29	
	Other availabilities													
							TOTAL (GBP)			0.29	0.00	0.00	0.29	
	Cash													
							TOTAL (EUR)			-68,022.66	0.00	0.00	-68,022.66	-0.04
	EURO													
							TOTAL (EUR)			162,670,148.99	1,059,335.73	2,521,893.58	166,251,378.30	100.00
	PORTFOLIO: LYXOR ETF IBOXX EURO LIQUID HIGH YIELD 30 (935961)													
							(EUR)			162,670,148.99	1,059,335.73	2,521,893.58	166,251,378.30	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935961 LYXOR ETF IBOXX EURO LIQUID HIGH YIELD 30 VALIDATED NAV

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

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

Securities portfolio: 166,319,400.96

The day's management fees
PrComGestAdm : 2,049.7 EUR

Unit	Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
D FR0010975771 D UNIT	EUR	166,251,378.3	1,361,000.	122,1538	100.		122.1538	122.1538

Total net assets in EUR: 166,251,378.3

Taxation on savings : weightings and status of the portfolio units

Type of Reporting : TSIF TIS France

Official weightings and status dated 30/04/13:
Weighting DD: 100. Status DD: I
Weighting DI: 100. Status DI: M

Unofficial weightings dated 30/04/13:
Weighting DD: 100.
Weighting DI: 100.

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935963 LYXOR ETF S&P500 VIX FUTURES

VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
AUSTRALIAN DOLLAR													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
AU000000GNC9 GRAINCORP			178,741.	P AUD	11.7414	M 30/04/13	12.82		1,702,637.34	101,519.51	0.00	1,804,156.85	4.00
Shares & Securities ass. NMR or ass.						TOTAL (EUR)			1,702,637.34	101,219.51	0.00	1,804,156.85	4.00
Shares & Securities ass. NMR or ass.						TOTAL (EUR)			1,702,637.34	101,219.51	0.00	1,804,156.85	4.00
Shares & Securities ass.						TOTAL (EUR)			1,702,637.34	101,219.51	0.00	1,804,156.85	4.00
AUSTRALIAN DOLLAR						TOTAL (EUR)			1,702,637.34	101,219.51	0.00	1,804,156.85	4.00
SWISS FRANC													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
CH0012005267 NOVARTIS AG-NOM			39,159.	P CHF	66.6172	M 30/04/13	69.05		2,140,178.23	67,561.27	0.00	2,207,739.50	4.89
CH0012032048 ROCHE H - BJ DIV			8,770.	P CHF	227.4067	M 30/04/13	232.4		1,632,642.77	31,491.13	0.00	1,664,133.90	3.69
CH0012453913 TEMENOS GROUP AG-NOM			103,694.	P CHF	19.4668	M 30/04/13	22.		1,658,183.26	204,456.46	0.00	1,862,639.72	4.13
CH0038863350 NESTLE SA			31,005.	P CHF	65.4651	M 30/04/13	66.4		1,656,057.18	24,883.42	0.00	1,680,940.60	3.72
Shares & Securities ass. NMR or ass.						TOTAL (EUR)			7,087,061.44	328,392.28	0.00	7,415,453.72	16.43
Shares & Securities ass. NMR or ass.						TOTAL (EUR)			7,087,061.44	328,392.28	0.00	7,415,453.72	16.43
Shares & Securities ass.						TOTAL (EUR)			7,087,061.44	328,392.28	0.00	7,415,453.72	16.43
SWISS FRANC						TOTAL (EUR)			7,087,061.44	328,392.28	0.00	7,415,453.72	16.43
EURO													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
DE0005140008 DEUTSCHE BANK AG-NOM			62,154.	P EUR	33.8473	M 30/04/13	34.91		2,103,747.66	66,048.48	0.00	2,169,796.14	4.81
DE0005190003 BMW			33,839.	P EUR	68.3269	M 30/04/13	70.05		2,312,112.60	58,309.35	0.00	2,370,421.95	5.25
DE0005557508 DEUTSCHE TEL AG-NOM			171,056.	P EUR	8.9746	M 30/04/13	8.982		1,535,155.12	1,269.87	0.00	1,536,424.99	3.40
DE0007037129 RWE AG			18,542.	P EUR	26.945	M 30/04/13	27.335		499,614.19	7,231.38	0.00	506,845.57	1.12
DE0007100000 DAIMLER			38,206.	P EUR	40.9	M 30/04/13	42.015		1,562,625.40	42,599.69	0.00	1,605,225.09	3.56
DE0007164600 SAP AG			28,877.	P EUR	59.9941	M 30/04/13	60.31		1,732,450.64	9,121.23	0.00	1,741,571.87	3.86
DE0007236101 SIEMENS AG-NOM			40,596.	P EUR	80.1189	M 30/04/13	79.3		3,252,506.40	-33,243.60	0.00	3,219,262.80	7.13

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935963 LYXOR ETF S&P500 VIX FUTURES VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
ES0113211835 BCO BILBAO VIZCAYA			183,097.	P EUR	6.992	M 30/04/13	7.37		1,280,214.22	69,210.67	0.00	1,349,424.89	2.99
ES0113900J37 BANCO SANTANDER SA			305,640.	P EUR	5.49	M 30/04/13	5.491		1,677,963.60	305.64	0.00	1,678,269.24	3.72
ES0118900010 FERROVIAL			159,358.	P EUR	11.975	M 30/04/13	12.565		1,908,312.05	94,021.22	0.00	2,002,333.27	4.44
ES0144580Y14 IBERDROLA SA			574,821.	P EUR	3.9789	M 30/04/13	4.09		2,287,149.59	63,868.30	0.00	2,351,017.89	5.21
ES0173516115 REPSOL			97,813.	P EUR	16.4905	M 30/04/13	17.8		1,612,981.82	128,089.58	0.00	1,741,071.40	3.86
ES0178430E18 TELEFONICA SA			208,443.	P EUR	11.2	M 30/04/13	11.14		2,334,561.60	-12,506.58	0.00	2,322,055.02	5.15
GB00B03MLX29 ROYAL DUTCH SHELL			66,957.	P EUR	25.21	M 30/04/13	25.835		1,687,985.97	41,848.13	0.00	1,729,834.10	3.83
NL0000226223 STMICROELECTRONICS			12,492.	P EUR	5.539	M 30/04/13	6.601		69,193.19	13,266.50	0.00	82,459.69	0.18
NL0000235190 EADS			37,920.	P EUR	37.195	M 30/04/13	40.105		1,410,434.40	110,347.20	0.00	1,520,781.60	3.37
NL0010157558 DE MASTER BLENDERS			41,490.	P EUR	12.14	M 30/04/13	12.04		503,688.60	-4,149.00	0.00	499,539.60	1.11
PTGAL0AM0009 GALP ENERGIA SGPS			55,629.	P EUR	11.8	M 30/04/13	12.17		656,422.20	20,582.73	0.00	677,004.93	1.50
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			28,427,119.25	676,220.79	0.00	29,103,340.04	64.49
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			28,427,119.25	676,220.79	0.00	29,103,340.04	64.49
Shares & Securities ass.													
						TOTAL (EUR)			28,427,119.25	676,220.79	0.00	29,103,340.04	64.49
UCI shares													
UCITS under French law – general purpose													
FR0010989699 EUROP COVER EQTY HLD			2,300.	P EUR	1009.2179	M 30/04/13	1010.31		2,321,201.14	2,511.86	0.00	2,323,713.00	5.15
UCITS under French law – general purpose													
						TOTAL (EUR)			2,321,201.14	2,511.86	0.00	2,323,713.00	5.15
UCI shares													
						TOTAL (EUR)			2,321,201.14	2,511.86	0.00	2,323,713.00	5.15
Forward financial instruments													
Rate swap contracts													
Swaps													
Performance swaps													
SWAP00101105 LYXOR ETF S&P 500 VI PRC			2,520,041.14	EUR	0.	30/04/13	133.03891	F	0.00	832,594.12	0.00	832,594.12	1.84
SWAP00115767 LYXOR ETF S&P 500 VI PRC			160,022,438.4	EUR	0.	30/04/13	127.70638	F	0.00	44,336,418.46	0.00	44,336,418.46	98.24
SWAP00115854 ELS S&P 500 VIX PRC			162,542,479.54	EUR	0.	30/04/13	70.47472	F	0.00	-47,991,121.01	0.00	-47,991,121.01	-106.34
Swaps													
						TOTAL (EUR)			0.00	-2,822,108.43	0.00	-2,822,108.43	-6.25
Rate swap contracts													
						TOTAL (EUR)			0.00	-2,822,108.43	0.00	-2,822,108.43	-6.25

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935963 LYXOR ETF S&P500 VIX FUTURES VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Forward financial instruments													
						TOTAL (EUR)			0.00	-2,822,108.43	0.00	-2,822,108.43	-6.25
Cash													
Liquidities													
Debts and related accounts													
Deferred settlements purchases													
BDS065EUR Def. purchases EUR securities			-1,739,439.51	EUR	1.		1.		-1,739,439.51	0.00	0.00	-1,739,439.51	-3.85
Debts and related accounts													
						TOTAL (EUR)			-1,739,439.51	0.00	0.00	-1,739,439.51	-3.85
Receivables and related accounts													
Deferred settlements sales													
SDS065EUR Def. sales EUR securities			3,201,695.66	EUR	1.		1.		3,201,695.66	0.00	0.00	3,201,695.66	7.09
Receivables and related accounts													
						TOTAL (EUR)			3,201,695.66	0.00	0.00	3,201,695.66	7.09
Adjustment accounts													
Provisioned expenses													
F120EURD PrComGestAdm			-36,769.28	EUR	1.		1.		-36,769.28	0.00	0.00	-36,769.28	-0.08
F120EURDD PrComGestAdm			-467.42	EUR	1.		1.		-467.42	0.00	0.00	-467.42	0.00
Account payable													
DVS065EUR Payable on swap			-2,977,641.78	EUR	1.		1.		-2,977,641.78	0.00	0.00	-2,977,641.78	-6.60
Account receivable													
DRS065EUR Receivable on swap			1,515,385.63	EUR	1.		1.		1,515,385.63	0.00	0.00	1,515,385.63	3.36
Adjustment accounts													
						TOTAL (EUR)			-1,499,492.85	0.00	0.00	-1,499,492.85	-3.32
Liquidities													
						TOTAL (EUR)			-37,236.70	0.00	0.00	-37,236.70	-0.08
Cash													
						TOTAL (EUR)			-37,236.70	0.00	0.00	-37,236.70	-0.08
EURO													
						TOTAL (EUR)			30,711,083.69	-2,143,375.78	0.00	28,567,707.91	63.30
YEN													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
JP3160400002 EISAI			34,221.	P JPY	4402.8602	M 30/04/13	4445.		1,165,123.51	19,318.23	0.00	1,184,441.74	2.62
JP3436100006 SOFTBANK CORP			29,670.	P JPY	4780.6033	M 30/04/13	4825.		1,097,193.41	17,522.26	0.00	1,114,715.67	2.47
JP3802300008 FAST RETAILING			6,435.	P JPY	31558.7173	M 30/04/13	35700.		1,623,404.44	165,412.95	0.00	1,788,817.39	3.96
JP3802400006 FANUC LTD			12,514.	P JPY	15551.6964	M 30/04/13	14700.		1,515,385.63	-82,990.86	0.00	1,432,394.77	3.17

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935963 LYXOR ETF S&P500 VIX FUTURES VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			5,401,106.99	119,262.58	0.00	5,520,369.57	12.23
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			5,401,106.99	119,262.58	0.00	5,520,369.57	12.23
Shares & Securities ass.													
						TOTAL (EUR)			5,401,106.99	119,262.58	0.00	5,520,369.57	12.23
YEN													
						TOTAL (EUR)			5,401,106.99	119,262.58	0.00	5,520,369.57	12.23
SWEDISH KRONA													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
SE0000427361 NORDEA BANK AB			200,477.	P SEK	73.4724	M 30/04/13	77.65		1,764,956.27	59,131.55	0.00	1,824,087.82	4.04
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			1,764,956.27	59,131.55	0.00	1,824,087.82	4.04
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			1,764,956.27	59,131.55	0.00	1,824,087.82	4.04
Shares & Securities ass.													
						TOTAL (EUR)			1,764,956.27	59,131.55	0.00	1,824,087.82	4.04
SWEDISH KRONA													
						TOTAL (EUR)			1,764,956.27	59,131.55	0.00	1,824,087.82	4.04
PORTFOLIO: LYXOR ETF S&P500 VIX FUTURES (935963)													
						(EUR)			46,666,845.73	-1,535,069.86	0.00	45,131,775.87	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935963 LYXOR ETF S&P500 VIX FUTURES VALIDATED NAV
Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR
(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Securities portfolio: 45,169,012.57

The day's management fees
PrComGestAdm : 852.14 EUR
PrComGestAdm : 13.42 EUR

Unit	Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
D FR0011026897 D UNIT	EUR	44,432,058.45	1,206,500.	36.8272	98.449612491438		36.8272	36.8272
DD FR0011160290 DD UNIT	EUR	699,717.42	19,000.	36.8272	1.550387508562		36.8272	36.8272

Total net assets in EUR: 45,131,775.87

DD	USD	922,507.4465		48.553		1.3184	48.553	48.553

Taxation on savings : weightings and status of the portfolio units

Type of Reporting : TSIF TIS France

Official weightings and status dated 30/04/13:
Weighting DD: 0. Status DD: 0
Weighting DI: 0. Status DI: 0

Unofficial weightings dated 30/04/13:
Weighting DD: 0.
Weighting DI: 0.

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935963 LYXOR ETF S&P500 VIX FUTURES VALIDATED NAV

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

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

PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation	variation
EUR price in AUD:	1.2701	quotation: 30/04/13	0.	1.2661	quotation: 29/04/13	0.31593
EUR price in CHF:	1.22475	quotation: 30/04/13	0.	1.2272	quotation: 29/04/13	-0.19964
EUR price in JPY:	128.42535	quotation: 30/04/13	0.	128.5765	quotation: 29/04/13	-0.11756
EUR price in SEK:	8.53415	quotation: 30/04/13	0.	8.57245	quotation: 29/04/13	-0.44678

INVERSE PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation
AUD price in EUR:	0.7873395795	quotation: 30/04/13	0.	0.7898270278	quotation: 29/04/13
CHF price in EUR:	0.8164931618	quotation: 30/04/13	0.	0.8148631029	quotation: 29/04/13
JPY price in EUR:	0.0077866246	quotation: 30/04/13	0.	0.0077774709	quotation: 29/04/13
SEK price in EUR:	0.1171762858	quotation: 30/04/13	0.	0.1166527655	quotation: 29/04/13

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935964 LYXOR ETF DAILY DOUBLE SHORT BTP VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
EURO													
Bonds & Securities ass.													
Bonds & Securities ass. NMR or ass.													
Fixed-rate bonds NMR or ass.													
AT000B048988 UNICRED BK AU 4.125%	EXA-24/02/21		755,000.	M EUR	116.8485	% 30/04/13	118.825		882,206.18	14,922.57	6,058.10	903,186.85	0.69
BE0000329384 BELGIUM 1.25% 06/18	EXA-22/06/18		0.61	M EUR	100.	% 30/04/13	102.098		0.61	0.01	0.00	0.62	0.00
DE0001143287 STRIP INT 04/07/25	EXA-04/07/25		466,295.55	M EUR	76.8575	% 30/04/13	82.031		358,383.10	24,123.80	0.00	382,506.90	0.29
DE000A0KAA75 WL BANK 3.75 11/2013	EXA-04/11/13		50,000.	M EUR	101.8775	% 30/04/13	101.82		50,938.75	-28.75	934.93	51,844.93	0.04
DE000A1H36W1 KFM 1.875% 16/05/13	EXA-16/05/13		4,000.	M EUR	100.0865	% 30/04/13	100.054		4,003.46	-1.30	72.95	4,075.11	0.00
DE000EH095Q4 EUROHYPO 4.5% 08/13	EXA-28/08/13		17,000.	M EUR	101.4375	% 30/04/13	101.375		17,244.38	-10.63	526.07	17,759.82	0.01
DE000LB0HFM2 LB BADEN-WU 3.125 17	EXA-11/07/17		628,000.	M EUR	110.4155	% 30/04/13	110.804		693,409.34	2,439.78	16,076.37	711,925.49	0.54
DE000MHB09J5 MUNCHEN HYP 1.375 21	EXA-16/04/21		1,744,000.	M EUR	100.365	% 30/04/13	101.061		1,750,365.60	12,138.24	1,248.27	1,763,752.11	1.35
ES0213469580 EIB 8.5% 06/21	EUR-17/06/21		399,671.65	M EUR	150.498	% 30/04/13	154.69		601,497.84	16,754.23	30,103.05	648,355.12	0.49
ES0314843329 CAJA D AHARROS 3% 14	EXA-03/11/14		100,000.	M EUR	97.4975	% 30/04/13	101.748		97,497.50	4,250.50	1,512.33	103,260.33	0.08
ES0413211469 BANCO BILBAO 4.25 15	EXA-30/03/15		1,900,000.	M EUR	104.4125	% 30/04/13	105.121		1,983,837.50	13,461.50	8,185.62	2,005,484.62	1.53
ES0413440217 BANESTO 4.625% 03/15	EXA-30/03/15		2,100,000.	M EUR	104.7746	% 30/04/13	105.659		2,200,266.50	18,572.50	9,845.55	2,228,684.55	1.70
ES0413440308 BANCO 4.75% 24/01/17	UST-24/01/17		2,000,000.	M EUR	107.7515	% 30/04/13	109.287		2,155,030.00	30,710.00	26,547.95	2,212,287.95	1.69
ES0413679202 BANKINTER 3.875 15	EXA-30/10/15		200,000.	M EUR	103.8695	% 30/04/13	104.599		207,739.00	1,459.00	3,991.78	213,189.78	0.16
ES0413860323 BANCO SAB 3.375% 18	EXA-23/01/18		500,000.	M EUR	98.674	% 30/04/13	102.725		493,370.00	20,255.00	4,761.99	518,386.99	0.40
ES0413900244 BANCO SANT 4.375% 15	EXA-16/03/15		1,700,000.	M EUR	104.722	% 30/04/13	105.261		1,780,274.00	9,163.00	10,392.12	1,799,829.12	1.37
ES0413900285 BCO SANT 3.25% 02/15	EXA-17/02/15		1,100,000.	M EUR	101.966	% 30/04/13	103.134		1,121,626.00	12,848.00	7,639.73	1,142,113.73	0.87
ES0413900327 BANCO SANT 2.875% 18	EXA-30/01/18		1,300,000.	M EUR	100.552	% 30/04/13	102.828		1,307,175.43	29,588.57	9,830.14	1,346,594.14	1.03
ES0414970238 CAIXA 3.375 06/14	EXA-30/06/14		2,300,000.	M EUR	102.2575	% 30/04/13	102.518		2,351,922.50	5,991.50	65,928.08	2,423,842.08	1.85
ES0440609206 CAIXABANK 3% 03/2018	EXA-22/03/18		2,300,000.	M EUR	100.3914	% 30/04/13	102.433		2,309,001.50	46,957.50	8,506.85	2,364,465.85	1.80
FR0000488132 DEXMA 5.25% 06/02/17	EXA-06/02/17		1,147,000.	M EUR	116.245	% 30/04/13	116.63		1,333,330.15	4,415.95	14,683.17	1,352,429.27	1.03
FR0000488702 CRH 5 10/13	EXA-25/10/13		1,423,416.	M EUR	102.3625	% 30/04/13	102.285		1,457,044.20	-1,103.15	37,632.78	1,493,573.83	1.14
FR0010018275 CRH 4.25 10/14	EXA-25/10/14		846,000.	M EUR	106.0925	% 30/04/13	105.92		897,542.55	-1,459.35	19,011.82	915,095.02	0.70
FR0010192997 OAT 3.75 25/04/21	EXA-25/04/21		2,899,933.	M EUR	118.35	% 30/04/13	118.23		3,432,070.71	-3,479.92	3,277.32	3,431,868.11	2.62
FR0010231357 DEXMA 3.125 09/15	EXA-15/09/15		2,000.	M EUR	106.0525	% 30/04/13	106.095		2,121.05	0.85	39.90	2,161.80	0.00
FR0010242685 CIF EUROMO 3.25 15	EXA-20/10/15		2,200,000.	M EUR	106.3325	% 30/04/13	106.575		2,339,315.00	5,335.00	38,786.30	2,383,436.30	1.82
FR0010814319 CIF EUROMTG 3.75 19	EXA-23/10/19		150,000.	M EUR	109.9185	% 30/04/13	114.8		164,877.75	7,322.25	3,005.14	175,205.14	0.13
FR0010906651 GCE 2.125% 06/14	EXA-03/06/14		50,000.	M EUR	102.4845	% 30/04/13	102.012		51,242.25	-236.25	980.99	51,986.99	0.04
FR0010945956 DEXIA 2.75% 01/16	EXA-25/01/16		2,236,000.	M EUR	105.6034	% 30/04/13	105.856		2,361,290.90	5,649.26	17,015.04	2,383,955.20	1.82
FR0010945964 DEXIA 3.50 09/20	EXA-24/09/20		71,000.	M EUR	107.3186	% 30/04/13	114.667		76,196.18	5,217.39	1,525.04	82,938.61	0.06
FR0011049782 DEXIA M 3.75% 180516	EXA-18/05/16		2,000.	M EUR	109.377	% 30/04/13	109.403		2,187.54	0.52	72.53	2,260.59	0.00
FR0011059930 BNP 3.125% 09/06/16	EXA-09/06/16		2,000.	M EUR	108.095	% 30/04/13	108.095		2,161.90	0.00	56.68	2,218.58	0.00
FR0011133008 CRH 3.9% 20/10/2023	EXA-20/10/23		52,637.	M EUR	114.8852	% 30/04/13	120.024		60,472.13	2,704.90	1,113.60	64,290.63	0.05
FR0011462746 UNEDIC 2.25% 04/2023	EXA-05/04/23		13,700,000.	M EUR	99.9675	% 30/04/13	103.412		13,695,547.50	471,896.50	26,180.14	14,193,624.14	10.83
FR0011470764 HSBC 2% 16/10/2023	EXA-16/10/23		2,100,000.	M EUR	100.605	% 30/04/13	102.24		2,112,705.00	34,335.00	2,301.37	2,149,341.37	1.64
IT0003268809 ITALY 0% 2024	EXA-01/02/24		20,000.	M EUR	58.9905	% 30/04/13	63.592		11,798.10	920.30	0.00	12,718.40	0.01
IT0003472336 ITALY 4.25 08/13	UST-01/08/13		298,000.	M EUR	101.679	% 30/04/13	100.95		303,003.42	-2,172.42	3,288.70	304,119.70	0.23
IT0003618383 ITALY 4.25% 08/2014	UST-01/08/14		2,000.	M EUR	103.395	% 30/04/13	104.028		2,067.90	12.66	22.07	2,102.63	0.00
IT0003719918 ITALY 4.25 02/15	UST-01/02/15		2,000.	M EUR	104.795	% 30/04/13	105.14		2,095.90	6.90	22.07	2,124.87	0.00
IT0003844534 ITALY 3.75 08/15	UST-01/08/15		18,375,000.	M EUR	103.1351	% 30/04/13	104.558		18,951,067.69	261,464.81	178,927.83	19,391,460.33	14.79
IT0004019581 ITALY 3.75 08/16	UST-01/08/16		134,000.	M EUR	104.66	% 30/04/13	105.37		140,244.40	951.40	1,304.83	142,500.63	0.11
IT0004423957 BUONI POL 4.50% 2019	UST-01/03/19		6,354,000.	M EUR	104.25	% 30/04/13	107.938		6,624,044.91	234,335.61	51,280.92	6,909,661.44	5.27
IT0004513641 BTPS 5% 01/03/25	UST-01/03/25		2,000.	M EUR	104.73	% 30/04/13	108.878		2,094.60	82.96	17.93	2,195.49	0.00
IT0004587363 BANCO POP 3.625% 17	EXA-31/03/17		166,000.	M EUR	101.2325	% 30/04/13	102.43		168,045.95	1,987.85	593.51	170,627.31	0.13

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935964 LYXOR ETF DAILY DOUBLE SHORT BTP VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
IT0004594930 ITALIE 4%010920	UST-01/09/20		643,000.	M EUR	102.16	% 30/04/13	104.56		656,888.80	15,432.00	4,612.83	676,933.63	0.52
IT0004750409 BTP 4.25% 01/07/2014	UST-01/07/14		2,000.	M EUR	103.125	% 30/04/13	103.865		2,062.50	14.80	29.35	2,106.65	0.00
IT0004805070 BTPS 2.5% 01/03/2015	UST-01/03/15		15,000.	M EUR	101.74	% 30/04/13	102.095		15,261.00	53.25	67.26	15,381.51	0.01
IT0004820426 BTPS 4.75% 01/06/17	UST-01/06/17		2,238,000.	M EUR	106.7069	% 30/04/13	108.498		2,388,100.30	40,084.94	45,559.29	2,473,744.53	1.89
IT0004848658 ITALY BTPS 0% STR 21	EXA-01/08/21		83,000.	M EUR	71.771	% 30/04/13	75.137		59,569.93	2,793.78	0.00	62,363.71	0.05
IT0004848708 ITALY BTPS 0% 08/23	EXA-01/08/23		20,000.	M EUR	62.179	% 30/04/13	66.488		12,435.80	861.80	0.00	13,297.60	0.01
IT0004889033 BTP 4.75% 01/09/2028	UST-01/09/28		3,847,000.	M EUR	101.785	% 30/04/13	104.923		3,915,668.95	120,718.86	32,772.68	4,069,160.49	3.10
IT0004907843 ITALY BTP 3.5 06/18	UST-01/06/18		5,855,000.	M EUR	101.	% 30/04/13	103.253		5,913,550.00	131,913.15	19,141.35	6,064,604.50	4.63
XS0135547908 RATP 5.25% 18/09/13	EXA-18/09/13		2,877,000.	M EUR	101.972	% 30/04/13	101.839		2,933,734.44	-3,826.41	95,177.47	3,025,085.50	2.31
XS0170558877 EIB 3.625 10/13	EXA-15/10/13		5,515,000.	M EUR	101.795	% 30/04/13	101.6		5,613,994.25	-10,754.25	111,187.69	5,714,427.69	4.36
XS0176120268 KOMMUNAL 4.5 100913	EXA-10/09/13		2,000.	M EUR	101.5825	% 30/04/13	101.503		2,031.65	-1.59	58.68	2,088.74	0.00
XS0294901045 BA COV BD 4.25 17	EXA-05/04/17		2,066,000.	M EUR	111.6911	% 30/04/13	112.15		2,307,537.84	9,481.16	7,457.41	2,324,476.41	1.77
XS0299989813 SLOVAKIA 4.375 17	EXA-15/05/17		106,000.	M EUR	113.5825	% 30/04/13	113.885		120,397.45	320.65	4,523.15	125,241.25	0.10
XS0369059216 DANSKE BK 4.875% 13	EXA-11/06/13		235,000.	M EUR	100.7522	% 30/04/13	100.47		236,767.57	-663.07	10,326.32	246,430.82	0.19
XS0386753031 SPAREBANK 5% 09/2013	EXA-10/09/13		1,053,000.	M EUR	102.3035	% 30/04/13	101.709		1,077,255.86	-6,260.09	34,330.68	1,105,326.45	0.84
XS0415072098 ING 3.375 03/14	EXA-03/03/14		1,845,000.	M EUR	102.7375	% 30/04/13	102.697		1,895,506.88	-747.23	10,918.36	1,905,678.01	1.45
XS0417728325 DANEMARK 3.125% 14	EXA-17/03/14		1,900,000.	M EUR	102.9105	% 30/04/13	102.671		1,955,299.50	-4,550.50	8,133.56	1,958,882.56	1.49
XS0455624170 UBS AGLDN 3% 061014	EXA-06/10/14		926,000.	M EUR	103.9975	% 30/04/13	103.83		963,017.01	-1,551.21	16,135.23	977,601.03	0.75
XS0500331557 UBS AGLDN 4 04/22	EXA-08/04/22		1,600,000.	M EUR	119.465	% 30/04/13	120.845		1,911,440.00	22,080.00	4,909.59	1,938,429.59	1.48
XS0518184667 EUR INV BK 2.625 18	EXA-15/03/18		3,010,000.	M EUR	109.3215	% 30/04/13	109.836		3,290,577.15	15,486.45	11,256.58	3,317,320.18	2.53
XS0544664989 SNS BANK 3.5 09/2020	EXA-28/09/20		202,000.	M EUR	107.9027	% 30/04/13	111.999		217,963.54	8,274.44	4,261.37	230,499.35	0.18
XS0613543957 INST CRED 5% 07/2016	EXA-05/07/16		20,000.	M EUR	101.2225	% 30/04/13	107.485		20,244.50	1,252.50	835.62	22,332.62	0.02
XS0632934583 UBS AG LONDON 3% 16	EXA-06/06/16		293,000.	M EUR	107.4335	% 30/04/13	107.768		314,780.16	980.08	8,043.45	323,803.69	0.25
XS0672219580 UBS AG LONDON 2% 15	EXA-10/04/15		2,349,000.	M EUR	103.209	% 30/04/13	103.271		2,424,379.44	1,456.35	3,346.52	2,429,182.31	1.85
XS0692723553 CREDIT SUI 2.875% 18	EXA-18/10/18		240,000.	M EUR	110.1135	% 30/04/13	110.809		264,272.40	1,669.20	3,780.82	269,722.42	0.21
XS0728789578 UBS 2.25% 10/01/2017	EXA-10/01/17		385,000.	M EUR	105.83	% 30/04/13	106.198		407,445.50	1,416.80	2,753.01	411,615.31	0.31
XS0731129234 AUST&NZ BK 3.625% 22	EXA-18/07/22		841,000.	M EUR	113.1785	% 30/04/13	117.208		951,831.19	33,888.09	24,389.00	1,010,108.28	0.77
XS0906516256 STADSHYPOTEK 1% 18	EXA-19/06/18		763,000.	M EUR	99.642	% 30/04/13	100.87		760,268.46	9,369.64	1,003.40	770,641.50	0.59
Fixed-rate bonds NMR or ass.													
						TOTAL (EUR)			115,190,638.94	1,680,977.63	1,078,312.23	117,949,928.80	89.96
Other bonds (indexed, equity interests) NMR or ass.													
Indexed bonds NMR or ass.													
IT0004085210 BTPei 2.10 15/09/17	UST-15/09/17		4,000.	M EUR	117.3355	% 30/04/13	103.102		4,693.42	39.42	13.62	4,746.46	0.00
IT0004243512 BTPei 2.6 15/09/23	UST-15/09/23		41,000.	M EUR	110.9991	% 30/04/13	99.98		45,509.64	701.65	169.81	46,381.10	0.04
Other bonds (indexed, equity interests) NMR or ass.													
						TOTAL (EUR)			50,203.06	741.07	183.43	51,127.56	0.04
Bonds zero coupons NMR or ass.													
DE0001142164 BUNDESREPUB 0% 2031	EXA-04/01/31		1,740,851.7	M EUR	64.968	% 30/04/13	68.611		1,130,996.52	63,419.24	0.00	1,194,415.76	0.91
DE0001142594 DBR 0% 04/01/26	EXA-04/01/26		2,841,146.76	M EUR	75.9075	% 30/04/13	80.377		2,156,643.48	126,985.05	0.00	2,283,628.53	1.74
ES0000011876 SPGB 0% 31/01/2029	EXA-31/01/29		43,000.01	M EUR	34.2197	% 30/04/13	48.653		14,714.48	6,206.31	0.00	20,920.79	0.02
ES0000012767 SPGB 0% 30/07/2031	EXA-30/07/31		300,000.	M EUR	28.1345	% 30/04/13	42.118		84,403.50	41,950.50	0.00	126,354.00	0.10
FR0010809616 FRANCE OAT 0% 04/15	EXA-25/04/15		474,979.02	M EUR	99.5325	% 30/04/13	99.774		472,758.45	1,147.12	0.00	473,905.57	0.36
FR0010809749 FRANCE OAT 0% 250439	EXA-25/04/39		120,814.81	M EUR	40.9965	% 30/04/13	45.456		49,529.84	5,387.74	0.00	54,917.58	0.04
FR0010810093 OAT 0% 25/10/2025	EXA-25/10/25		8,325,135.05	M EUR	69.847	% 30/04/13	74.941		5,814,853.49	424,085.97	0.00	6,238,939.46	4.76
IT0001247219 ITALY 0% 01/05/2018	EXA-01/05/18		1,325,000.	M EUR	73.679	% 30/04/13	86.457		976,246.75	169,308.50	0.00	1,145,555.25	0.87
IT0001247227 ITALY BTPS STRIP 18	EXA-01/11/18		692,000.	M EUR	82.136	% 30/04/13	84.683		568,381.12	17,625.24	0.00	586,006.36	0.45

Inventory of the history of the valuation (HISINV)

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PORTFOLIO: 935964 LYXOR ETF DAILY DOUBLE SHORT BTP VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< ---------- TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	----------→ STOCK MARKET VALUE	PRCT NET SHARE
IT0001247235 ITALY 0% 01/05/2019	EXA-01/05/19		778,000.	M EUR	79.989	% 30/04/13	82.546		622,314.42	19,893.46	0.00	642,207.88	0.49
IT0001247284 ITALY BTPS STRIP 21	EXA-01/11/21		47,000.	M EUR	57.633	% 30/04/13	73.39		27,087.51	7,405.79	0.00	34,493.30	0.03
IT0001247367 ITALY 0% 01/11/25	EXA-01/11/25		437,000.	M EUR	42.2975	% 30/04/13	57.565		184,840.08	66,718.97	0.00	251,559.05	0.19
IT0003268585 BUONI POLIENNA 0% 19	EXA-01/08/19		20,000.	M EUR	78.719	% 30/04/13	81.932		15,743.80	642.60	0.00	16,386.40	0.01
IT0003268635 BUONI POLIENNA 0% 20	EXA-01/08/20		20,000.	M EUR	74.321	% 30/04/13	77.663		14,864.20	668.40	0.00	15,532.60	0.01
IT0003268676 ITALY BTPS STRIP 21	EXA-01/02/21		67,000.	M EUR	72.8215	% 30/04/13	76.449		48,790.41	2,430.42	0.00	51,220.83	0.04
IT0003268726 ITALY BTPS STRIP 22	EXA-01/02/22		20,000.	M EUR	67.984	% 30/04/13	71.402		13,596.80	683.60	0.00	14,280.40	0.01
IT0003268742 BUONI POLIENNA 0% 22	EXA-01/08/22		20,000.	M EUR	65.5485	% 30/04/13	68.773		13,109.70	644.90	0.00	13,754.60	0.01
IT0003268775 BUONI POLIENNA 0% 23	EXA-01/02/23		20,000.	M EUR	62.4705	% 30/04/13	66.617		12,494.10	829.30	0.00	13,323.40	0.01
IT0003268825 ITALY 0% 2025 STRIPS	EXA-01/02/25		20,000.	M EUR	55.0605	% 30/04/13	60.659		11,012.10	1,119.70	0.00	12,131.80	0.01
IT0003268833 ITALY 0% 01/08/25	EXA-01/08/25		20,000.	M EUR	53.75	% 30/04/13	59.248		10,750.00	1,099.60	0.00	11,849.60	0.01
IT0003268841 ITALY 0% 01/02/26	EXA-01/02/26		2,000.	M EUR	52.432	% 30/04/13	57.726		1,048.64	105.88	0.00	1,154.52	0.00
IT0004848617 ITALY BTPS 0% 02/20	EXA-01/02/20		20,000.	M EUR	76.8325	% 30/04/13	80.048		15,366.50	643.10	0.00	16,009.60	0.01
IT0004848682 ITALY BTPS 0% 02/18	EXA-01/02/18		18,000.	M EUR	85.2275	% 30/04/13	88.084		15,340.95	514.17	0.00	15,855.12	0.01
IT0004848807 ITALY BTPS STRIP 17	EXA-01/05/17		2,000.	M EUR	89.0115	% 30/04/13	90.45		1,780.23	28.77	0.00	1,809.00	0.00
IT0004869316 ITALY BTPS HYB 0% 17	EXA-01/11/17		41,000.	M EUR	86.1435	% 30/04/13	89.074		35,318.84	1,201.50	0.00	36,520.34	0.03
NL0000103265 NETHER 0% 15/01/19	EXA-15/01/19		48,090.	M EUR	93.533	% 30/04/13	95.468		44,980.02	930.54	0.00	45,910.56	0.04
NL0000103281 NETHER 0% 15/01/21	EXA-15/01/21		103,285.	M EUR	88.45	% 30/04/13	91.217		91,355.58	2,857.90	0.00	94,213.48	0.07
NL0000103299 NETHER 0% STRIPS 22	EXA-15/01/22		180,844.99	M EUR	85.6545	% 30/04/13	88.596		154,901.88	5,319.55	0.00	160,221.43	0.12
Bonds zero coupons NMR or ass.													
						TOTAL (EUR)			12,603,223.39	969,853.82	0.00	13,573,077.21	10.35
Bonds & Securities ass. NMR or ass.													
						TOTAL (EUR)			127,844,065.39	2,651,572.52	1,078,495.66	131,574,133.57	100.36
Bonds & Securities ass. not NMR or ass.													
Fixed-rate bonds not NMR or ass.													
ES0414970246 CAIXA 3.625 01/21	EXA-18/01/21		250,000.	M EUR	97.385	% 30/04/13	103.358		243,462.50	14,932.50	2,681.51	261,076.51	0.20
Fixed-rate bonds not NMR or ass.													
						TOTAL (EUR)			243,462.50	14,932.50	2,681.51	261,076.51	0.20
Bonds & Securities ass. not NMR or ass.													
						TOTAL (EUR)			243,462.50	14,932.50	2,681.51	261,076.51	0.20
Bonds & Securities ass.													
						TOTAL (EUR)			128,087,527.89	2,666,505.02	1,081,177.17	131,835,210.08	100.56
Debt instruments													
NMR or similar debt instruments													
NMR or similar debt instruments													
Treasury Bonds													
FR0114683842 BTAN 4.5% 12/07/13 NOL	366-12/07/13		216,366.	EUR	4.5	30/04/13	100.82411		218,608.95	-459.86	7,815.85	225,964.94	0.17
FR0118462128 BTAN 2% 12/07/15 NOL	366-12/07/15		2,000.	EUR	104.06	30/04/13	104.04375		2,081.54	-0.66	32.11	2,112.99	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935964 LYXOR ETF DAILY DOUBLE SHORT BTP VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
NMR or similar debt instruments													
						TOTAL (EUR)			220,690.49	-460.52	7,847.96	228,077.93	0.17
NMR or similar debt instruments													
						TOTAL (EUR)			220,690.49	-460.52	7,847.96	228,077.93	0.17
Debt instruments													
						TOTAL (EUR)			220,690.49	-460.52	7,847.96	228,077.93	0.17
Forward financial instruments													
Rate swap contracts													
Swaps													
Performance swaps													
SWAP00115569 LYXOR ETF DAILY DOUB PRC			234,900,000.	EUR	0.	30/04/13	99.61312	F	0.00	-908,782.51	0.00	-908,782.51	-0.69
Swaps													
						TOTAL (EUR)			0.00	-908,782.51	0.00	-908,782.51	-0.69
Rate swap contracts													
						TOTAL (EUR)			0.00	-908,782.51	0.00	-908,782.51	-0.69
Forward financial instruments													
						TOTAL (EUR)			0.00	-908,782.51	0.00	-908,782.51	-0.69
Cash													
Liquidities													
Debts and related accounts													
Deferred settlements purchases													
BDS065EUR Def. purchases EUR securities			-3,437,385.59	EUR	1.		1.		-3,437,385.59	0.00	0.00	-3,437,385.59	-2.62
Debts and related accounts													
						TOTAL (EUR)			-3,437,385.59	0.00	0.00	-3,437,385.59	-2.62
Receivables and related accounts													
Deferred settlements sales													
SDS065EUR Def. sales EUR securities			3,722,419.62	EUR	1.		1.		3,722,419.62	0.00	0.00	3,722,419.62	2.84
Subscriptions to be received													
SR065EUR Under eligibility EUR SGP			2,802,815.	EUR	1.		1.		2,802,815.00	0.00	0.00	2,802,815.00	2.14
Receivables and related accounts													
						TOTAL (EUR)			6,525,234.62	0.00	0.00	6,525,234.62	4.98
Adjustment accounts													
Provisioned expenses													
F120EUR PrComGestAdm			-47,615.87	EUR	1.		1.		-47,615.87	0.00	0.00	-47,615.87	-0.04

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935964 LYXOR ETF DAILY DOUBLE SHORT BTP VALIDATED NAV
Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR
(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< ---------- TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	----------→ STOCK MARKET VALUE	PRCT NET SHARE
Account payable													
DVS065EUR Payable on swap			-8,145,999.75	EUR	1.		1.		-8,145,999.75	0.00	0.00	-8,145,999.75	-6.21
Account receivable													
DRS065EUR Receivable on swap			2,109,261.31	EUR	1.		1.		2,109,261.31	0.00	0.00	2,109,261.31	1.61
Adjustment accounts													
						TOTAL (EUR)			-6,084,354.31	0.00	0.00	-6,084,354.31	-4.64
Liquidities													
						TOTAL (EUR)			-2,996,505.28	0.00	0.00	-2,996,505.28	-2.29
Other availabilities													
Financial accounts													
Demand operations													
BK065EUR EUR SGP bank			2,948,889.41	EUR	1.		1.		2,948,889.41	0.00	0.00	2,948,889.41	2.25
Financial accounts													
						TOTAL (EUR)			2,948,889.41	0.00	0.00	2,948,889.41	2.25
Other availabilities													
						TOTAL (EUR)			2,948,889.41	0.00	0.00	2,948,889.41	2.25
Cash													
						TOTAL (EUR)			-47,615.87	0.00	0.00	-47,615.87	-0.04
EURO													
						TOTAL (EUR)			128,260,602.51	1,757,261.99	1,089,025.13	131,106,889.63	100.00
PORTFOLIO: LYXOR ETF DAILY DOUBLE SHORT BTP (935964)													
						(EUR)			128,260,602.51	1,757,261.99	1,089,025.13	131,106,889.63	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935964 LYXOR ETF DAILY DOUBLE SHORT BTP VALIDATED NAV

Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Securities portfolio: 131,154,505.5

The day's management fees
PrComGestAdm : 1,436.8 EUR

Unit	Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
D FR0011023621 D UNIT	EUR	131,106,889.63	2,349,000.	55.8139	100.		55.8139	55.8139

Total net assets in EUR: 131,106,889.63

Taxation on savings : weightings and status of the portfolio units

Type of Reporting : TSIF TIS France

Official weightings and status dated 30/04/13:
Weighting DD: 100. Status DD: 0
Weighting DI: 100. Status DI: 0

Unofficial weightings dated 30/04/13:
Weighting DD: 100.
Weighting DI: 100.

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935983 LYXOR ETF EUROMTS HIGHEST RA MACR WEIG GOVNMT 5-7Y VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
EURO													
Bonds & Securities ass.													
Bonds & Securities ass. NMR or ass.													
Fixed-rate bonds NMR or ass.													
AT0000A08968 AUSTRIA 4.35% 03/19	EXA-15/03/19		3,354,000.	M EUR	119.6977	% 30/04/13	120.44		4,014,662.14	24,895.46	20,785.61	4,060,343.21	3.63
AT0000A0VRF9 AUTRICHE 1.95% 06/19	EXA-18/06/19		1,783,000.	M EUR	105.1919	% 30/04/13	106.66		1,875,571.33	26,176.47	29,243.64	1,930,991.44	1.72
DE0001135358 BUNDESREPUB 4.25 18	EXA-04/07/18		10,284,670.	M EUR	120.0567	% 30/04/13	119.88		12,347,432.27	-18,169.87	366,444.19	12,695,706.59	11.34
DE0001135374 BUNDESREPUB 3.75 19	EXA-04/01/19		11,753,590.	M EUR	118.153	% 30/04/13	118.54		13,887,218.30	45,487.28	147,322.39	14,080,027.97	12.58
DE0001135382 BUNDESREPUB 3.5% 19	EXA-04/07/19		11,754,090.	M EUR	117.3609	% 30/04/13	118.16		13,794,702.34	93,930.41	344,893.97	14,233,526.72	12.71
DE0001135390 BUNDESREPUB 3.25% 20	EXA-04/01/20		10,774,090.	M EUR	116.1202	% 30/04/13	117.34		12,510,889.31	131,427.90	117,039.08	12,759,356.29	11.40
FI0001006306 FINLAND 4.375% 07/19	EXA-04/07/19		1,407,000.	M EUR	121.0443	% 30/04/13	121.76		1,703,093.28	10,069.92	51,606.06	1,764,769.26	1.58
FI4000010848 FINNISH GVT 3.375 20	EXA-15/04/20		1,829,000.	M EUR	115.3273	% 30/04/13	116.56		2,109,336.05	22,546.35	3,551.52	2,135,433.92	1.91
FR0000189151 OAT 4.25 25/04/19	EXA-25/04/19		6,809,460.	M EUR	118.5964	% 30/04/13	119.75		8,075,773.53	78,554.82	8,721.70	8,163,050.05	7.29
FR0000570921 OAT 8.50 25/10/19	EXA-25/10/19		1,913,170.	M EUR	147.2287	% 30/04/13	147.46		2,816,736.06	4,424.42	85,987.82	2,907,148.30	2.60
FR0010670737 FRANCE OAT 4.25% 18	EXA-25/10/18		6,067,020.	M EUR	118.0409	% 30/04/13	118.7		7,161,563.51	39,989.23	136,341.73	7,337,894.47	6.55
FR0010776161 OAT 3.75% 25/10/19	EXA-25/10/19		6,892,090.	M EUR	115.7812	% 30/04/13	117.42		7,979,743.83	112,948.24	136,661.65	8,229,353.72	7.35
FR0010854182 OAT 3.50% 25/04/2020	EXA-25/04/20		6,461,560.	M EUR	114.4464	% 30/04/13	116.15		7,395,023.32	110,078.62	6,815.61	7,511,917.55	6.71
FR0011394345 FRANCE OAT 1% 18	EXA-25/05/18		2,085,940.	M EUR	100.3493	% 30/04/13	101.48		2,093,226.81	23,585.10	19,773.57	2,136,585.48	1.91
NL0006227316 PAYS-BAS 4% 18	EXA-15/07/18		5,124,610.	M EUR	117.168	% 30/04/13	117.18		6,004,403.32	614.68	165,672.32	6,170,690.32	5.51
NL0009086115 NEDERLAND 4 07/19	EXA-15/07/19		4,776,470.	M EUR	118.5974	% 30/04/13	119.26		5,664,771.10	31,647.02	154,417.39	5,850,835.51	5.23
Fixed-rate bonds NMR or ass.													
						TOTAL (EUR)			109,434,146.50	738,206.05	1,795,278.25	111,967,630.80	100.01
Bonds & Securities ass. NMR or ass.													
						TOTAL (EUR)			109,434,146.50	738,206.05	1,795,278.25	111,967,630.80	100.01
Bonds & Securities ass.													
						TOTAL (EUR)			109,434,146.50	738,206.05	1,795,278.25	111,967,630.80	100.01
Cash													
Liquidities													
Adjustment accounts													
Provisioned expenses													
F120EUR PrComGestAdm			-16,692.21	EUR	1.		1.		-16,692.21	0.00	0.00	-16,692.21	-0.01
Adjustment accounts													
						TOTAL (EUR)			-16,692.21	0.00	0.00	-16,692.21	-0.01
Liquidities													
						TOTAL (EUR)			-16,692.21	0.00	0.00	-16,692.21	-0.01
Other availabilities													
Financial accounts													

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935983 LYXOR ETF EUROMTS HIGHEST RA MACR WEIG GOVNMT 5-7Y VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< ---------- PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	----------→ STOCK MARKET VALUE	PRCT NET SHARE
Demand operations													
BK065EUR EUR SGP bank			10,285.05	EUR	1.		1.		10,285.05	0.00	0.00	10,285.05	0.01
Financial accounts													
						TOTAL (EUR)			10,285.05	0.00	0.00	10,285.05	0.01
Other availabilities													
						TOTAL (EUR)			10,285.05	0.00	0.00	10,285.05	0.01
Cash													
						TOTAL (EUR)			-6,407.16	0.00	0.00	-6,407.16	-0.01
EURO													
						TOTAL (EUR)			109,427,739.34	738,206.05	1,795,278.25	111,961,223.64	100.00
PORTFOLIO: LYXOR ETF EUROMTS HIGHEST RA MACR WEIG GOVNMT 5-7Y (935983)													
						(EUR)			109,427,739.34	738,206.05	1,795,278.25	111,961,223.64	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935983 LYXOR ETF EUROMTS HIGHEST RA MACR WEIG GOVNMT 5-7Y VALIDATED NAV

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

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

Securities portfolio: 111,967,630.8

The day's management fees
PrComGestAdm : 506.13 EUR

Unit	Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
C FR0011146356 C UNIT	EUR	111,961,223.64	994,000.	112.6370	100.		112.6370	112.6370

Total net assets in EUR: 111,961,223.64

Taxation on savings : weightings and status of the portfolio units

Type of Reporting : TSIF TIS France

Official weightings and status dated 30/04/13:
Weighting DD: 100. Status DD: I
Weighting DI: 100. Status DI: M

Unofficial weightings dated 30/04/13:
Weighting DD: 100.
Weighting DI: 100.

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935965 LYXOR ETF DAILY LEVERAGED BTP VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
EURO													
Bonds & Securities ass.													
Bonds & Securities ass. NMR or ass.													
Fixed-rate bonds NMR or ass.													
DE0001142131 ALLEMAGNE 0% 30	EXA-04/01/30		996,128.1	M EUR	66.5336	% 30/04/13	70.559		662,759.77	40,098.26	0.00	702,858.03	6.72
DE0001143287 STRIP INT 04/07/25	EXA-04/07/25		65,637.	M EUR	76.8575	% 30/04/13	82.031		50,446.96	3,395.73	0.00	53,842.69	0.51
DE0001143295 STRIP INT 04/07/26	EXA-04/07/26		278,029.05	M EUR	73.157	% 30/04/13	79.297		203,397.71	17,070.99	0.00	220,468.70	2.11
DE000DXA1NB5 DEXIA KOMBK 1.625%13	EXA-21/10/13		20,000.	M EUR	100.8875	% 30/04/13	100.604		20,177.50	-56.70	175.41	20,296.21	0.19
DE000MHB09J5 MUNCHEN HYP 1.375 21	EXA-16/04/21		11,000.	M EUR	100.365	% 30/04/13	101.061		11,040.15	76.56	7.87	11,124.58	0.11
ES0413440159 BANCO ESP 3.625% 13	EXA-04/06/13		100,000.	M EUR	100.3225	% 30/04/13	100.24		100,322.50	-82.50	3,336.99	103,576.99	0.99
ES0413440217 BANESTO 4.625% 03/15	EXA-30/03/15		100,000.	M EUR	104.756	% 30/04/13	105.659		104,756.00	903.00	468.84	106,127.84	1.01
ES0413440308 BANCO 4.75% 24/01/17	UST-24/01/17		100,000.	M EUR	107.7515	% 30/04/13	109.287		107,751.50	1,535.50	1,327.40	110,614.40	1.06
ES0413770019 BANCO PAST 3.875 13	EXA-20/09/13		100,000.	M EUR	100.225	% 30/04/13	101.042		100,225.00	817.00	2,420.55	103,462.55	0.99
ES0413900244 BANCO SANT 4.375% 15	EXA-16/03/15		100,000.	M EUR	104.722	% 30/04/13	105.261		104,722.00	539.00	611.30	105,872.30	1.01
ES0413900285 BCO SANT 3.25% 02/15	EXA-17/02/15		100,000.	M EUR	101.966	% 30/04/13	103.134		101,966.00	1,168.00	694.52	103,828.52	0.99
ES0413900327 BANCO SANT 2.875% 18	EXA-30/01/18		100,000.	M EUR	101.541	% 30/04/13	102.828		101,541.00	1,287.00	756.16	103,584.16	0.99
ES0414970238 CAIXA 3.375 06/14	EXA-30/06/14		50,000.	M EUR	102.2575	% 30/04/13	102.518		51,128.75	130.25	1,433.22	52,692.22	0.50
FR0010192997 OAT 3.75 25/04/21	EXA-25/04/21		93,684.	M EUR	118.35	% 30/04/13	118.23		110,875.01	-112.42	105.88	110,868.47	1.06
FR0010231357 DEXMA 3.125 09/15	EXA-15/09/15		88,000.	M EUR	105.515	% 30/04/13	106.095		92,853.20	510.40	1,755.48	95,119.08	0.91
FR0010242685 CIF EUROMO 3.25 15	EXA-20/10/15		150,000.	M EUR	106.3325	% 30/04/13	106.575		159,498.75	363.75	2,644.52	162,507.02	1.55
FR0010801068 DEXIA 3.50% 09/16	EXA-16/09/16		2,000.	M EUR	108.8975	% 30/04/13	109.44		2,177.95	10.85	44.49	2,233.29	0.02
FR0010809400 OAT 0% 25/04/2031	EXA-25/04/31		218,948.88	M EUR	56.4925	% 30/04/13	61.099		123,689.70	10,085.88	0.00	133,775.58	1.28
FR0010814319 CIF EUROMTG 3.75 19	EXA-23/10/19		150,000.	M EUR	109.9775	% 30/04/13	114.8		164,966.25	7,233.75	3,005.14	175,205.14	1.67
FR0010945956 DEXIA 2.75% 01/16	EXA-25/01/16		167,000.	M EUR	105.2232	% 30/04/13	105.856		175,722.81	1,056.71	1,270.80	178,050.32	1.70
FR0010945964 DEXIA 3.50 09/20	EXA-24/09/20		149,000.	M EUR	105.9429	% 30/04/13	114.667		157,854.90	12,998.93	3,200.44	174,054.27	1.66
FR0011049782 DEXIA M 3.75% 180516	EXA-18/05/16		2,000.	M EUR	109.377	% 30/04/13	109.403		2,187.54	0.52	72.53	2,260.59	0.02
FR0011470764 HSBC 2% 16/10/2023	EXA-16/10/23		100,000.	M EUR	100.605	% 30/04/13	102.24		100,605.00	1,635.00	109.59	102,349.59	0.98
IT0003493258 ITALY 4.25 02/19	UST-01/02/19		4,000.	M EUR	104.035	% 30/04/13	106.75		4,161.40	108.60	44.14	4,314.14	0.04
IT0003618383 ITALY 4.25% 08/2014	UST-01/08/14		193,000.	M EUR	103.4903	% 30/04/13	104.028		199,736.26	1,037.78	2,129.93	202,903.97	1.94
IT0003844534 ITALY 3.75 08/15	UST-01/08/15		408,000.	M EUR	103.135	% 30/04/13	104.558		420,790.80	5,805.84	3,972.93	430,569.57	4.11
IT0004423957 BUONI POL 4.50% 2019	UST-01/03/19		2,000.	M EUR	107.63	% 30/04/13	107.938		2,152.60	6.16	16.14	2,174.90	0.02
IT0004505076 ITALY BTP 3.5 06/14	UST-01/06/14		1,451,000.	M EUR	102.8105	% 30/04/13	102.84		1,491,780.35	428.05	21,765.00	1,513,973.40	14.47
IT0004548464 BANCA CARIG 3.75% 16	EXA-25/11/16		166,000.	M EUR	104.095	% 30/04/13	104.123		172,797.70	46.48	2,762.88	175,607.06	1.68
IT0004594930 ITALIE 4%010920	UST-01/09/20		209,000.	M EUR	104.48	% 30/04/13	104.56		218,363.20	167.20	1,499.35	220,029.75	2.10
IT0004634132 BTPS 3.75% 01/03/21	UST-01/03/21		2,000.	M EUR	102.46	% 30/04/13	102.705		2,049.20	4.90	13.45	2,067.55	0.02
IT0004735152 BTPei 3.1% 26	UST-15/09/26		4,000.	M EUR	107.6963	% 30/04/13	103.868		4,307.85	42.80	18.35	4,369.00	0.04
IT0004820426 BTPS 4.75% 01/06/17	UST-01/06/17		566,000.	M EUR	106.8342	% 30/04/13	108.498		604,681.65	9,417.03	11,522.14	625,620.82	5.98
XS0230182338 ABN AMR GR 3.25 15	EXA-21/09/15		50,000.	M EUR	107.755	% 30/04/13	106.713		53,877.50	-521.00	1,010.62	54,367.12	0.52
XS0294901045 BA COV BD 4.25 17	EXA-05/04/17		101,000.	M EUR	111.6776	% 30/04/13	112.15		112,794.33	477.17	364.57	113,636.07	1.09
XS0543208689 YORKSHIRE 3.25% 0915	EXA-22/09/15		174,000.	M EUR	106.3195	% 30/04/13	106.394		184,995.93	129.63	3,501.45	188,627.01	1.80
XS0544664989 SNS BANK 3.5 09/2020	EXA-28/09/20		152,000.	M EUR	108.521	% 30/04/13	111.999		164,951.87	5,286.61	3,206.58	173,445.06	1.66
XS0672219580 UBS AG LONDON 2% 15	EXA-10/04/15		167,000.	M EUR	103.1915	% 30/04/13	103.271		172,329.80	132.77	237.92	172,700.49	1.65
XS0906516256 STADSHYPOTEK 1% 18	EXA-19/06/18		171,000.	M EUR	99.681	% 30/04/13	100.87		170,454.51	2,033.19	224.88	172,712.58	1.65

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935965 LYXOR ETF DAILY LEVERAGED BTP VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Fixed-rate bonds NMR or ass.													
						TOTAL (EUR)			6,790,890.90	125,268.67	75,731.46	6,991,891.03	66.82
Bonds zero coupons NMR or ass.													
BE0008055049 BELGIQUE 0% STRIP 21		EXA-28/03/21	497,644.65	M EUR	84.278	% 30/04/13	88.762		419,404.95	22,314.39	0.00	441,719.34	4.22
DE0001142594 DBR 0% 04/01/26		EXA-04/01/26	550,294.08	M EUR	74.2681	% 30/04/13	80.377		408,692.68	33,617.19	0.00	442,309.87	4.23
DE0001143311 BUNDESREPUB 0% 2028		EXA-04/07/28	85,071.57	M EUR	69.049	% 30/04/13	74.221		58,741.07	4,399.90	0.00	63,140.97	0.60
ES0000011876 SPGB 0% 31/01/2029		EXA-31/01/29	35,000.	M EUR	34.5451	% 30/04/13	48.653		12,090.80	4,937.75	0.00	17,028.55	0.16
ES0000012353 SPAIN STRIPS 0% 14		EXA-30/07/14	235,000.	M EUR	93.89	% 30/04/13	98.419		220,641.50	10,643.15	0.00	231,284.65	2.21
FR0010809749 FRANCE OAT 0% 250439		EXA-25/04/39	37,274.33	M EUR	40.9965	% 30/04/13	45.456		15,281.17	1,662.25	0.00	16,943.42	0.16
FR0010809780 OAT 0% 25/04/2040		EXA-25/04/40	71,594.34	M EUR	39.3695	% 30/04/13	43.865		28,186.33	3,218.53	0.00	31,404.86	0.30
FR0010809822 FRANCE OAT 0% 04/17		EXA-25/04/17	331,896.7	M EUR	98.0844	% 30/04/13	98.135		325,538.92	167.91	0.00	325,706.83	3.11
FR0010810093 OAT 0% 25/10/2025		EXA-25/10/25	201,774.79	M EUR	72.3103	% 30/04/13	74.941		145,903.94	5,308.11	0.00	151,212.05	1.45
IT0001247177 ITALY 0% 01/05/2016		EXA-01/05/16	2,000.	M EUR	91.288	% 30/04/13	94.127		1,825.76	56.78	0.00	1,882.54	0.02
IT0003246318 ITALY BTPS 0% 02/16		EXA-01/02/16	2,000.	M EUR	95.18	% 30/04/13	95.048		1,903.60	-2.64	0.00	1,900.96	0.02
IT0004848609 ITALY BTPS 0% 08/14		EXA-01/08/14	82,000.	M EUR	91.5925	% 30/04/13	98.799		75,105.85	5,909.33	0.00	81,015.18	0.77
IT0004848617 ITALY BTPS 0% 02/20		EXA-01/02/20	2,000.	M EUR	76.133	% 30/04/13	80.048		1,522.66	78.30	0.00	1,600.96	0.02
IT0004848625 ITALY BTPS 0% 02/15		EXA-01/02/15	6,000.	M EUR	97.78	% 30/04/13	97.843		5,866.80	3.78	0.00	5,870.58	0.06
IT0004848633 ITALY BTPS HYB 0% 15		EXA-01/08/15	3,000.	M EUR	96.2507	% 30/04/13	96.308		2,887.52	1.72	0.00	2,889.24	0.03
IT0004871353 ITALY BTPS 0% 11/15		EXA-01/11/15	137,000.	M EUR	80.1563	% 30/04/13	96.02		109,814.11	21,733.29	0.00	131,547.40	1.26
NL0000103265 NETHER 0% 15/01/19		EXA-15/01/19	209,930.	M EUR	93.533	% 30/04/13	95.468		196,353.83	4,062.14	0.00	200,415.97	1.92
NL0000103349 NETHER 0% STRIPS 27		EXA-15/01/27	211,190.	M EUR	71.633	% 30/04/13	74.955		151,281.73	7,015.73	0.00	158,297.46	1.51
Bonds zero coupons NMR or ass.													
						TOTAL (EUR)			2,181,043.22	125,127.61	0.00	2,306,170.83	22.04
Bonds & Securities ass. NMR or ass.													
						TOTAL (EUR)			8,971,934.12	250,396.28	75,731.46	9,298,061.86	88.86
Bonds & Securities ass.													
						TOTAL (EUR)			8,971,934.12	250,396.28	75,731.46	9,298,061.86	88.86
Debt instruments													
NMR or similar debt instruments													
NMR or similar debt instruments													
Treasury Bonds													
FR0114683842 BTAN 4.5% 12/07/13	NOL	366-12/07/13	1,053,636.	EUR	100.975	30/04/13	100.82411		1,064,558.45	-2,239.33	38,060.80	1,100,379.92	10.52
FR0118462128 BTAN 2% 12/07/15	NOL	366-12/07/15	124,124.	EUR	104.055	30/04/13	104.04375		129,184.44	-41.18	1,992.79	131,136.05	1.25
NMR or similar debt instruments													
						TOTAL (GBP)			1,193,742.89	-2,280.51	40,053.59	1,231,515.97	11.77
NMR or similar debt instruments													
						TOTAL (GBP)			1,193,742.89	-2,280.51	40,053.59	1,231,515.97	11.77

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935965 LYXOR ETF DAILY LEVERAGED BTP VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Debt instruments													
						TOTAL (GBP)			1,193,742.89	-2,280.51	40,053.59	1,231,515.97	11.77
Forward financial instruments													
Rate swap contracts													
Swaps													
Performance swaps													
SWAP00105701 LYXOR ETF DAILY LEVE PRC			6,900,000.	EUR	0.	30/04/13	99.13498	F	0.00	-59,686.40	0.00	-59,686.40	-0.57
Swaps													
						TOTAL (EUR)			0.00	-59,686.40	0.00	-59,686.40	-0.57
Rate swap contracts													
						TOTAL (EUR)			0.00	-59,686.40	0.00	-59,686.40	-0.57
Forward financial instruments													
						TOTAL (EUR)			0.00	-59,686.40	0.00	-59,686.40	-0.57
Cash													
Liquidities													
Debts and related accounts													
Deferred settlements purchases													
BDS065EUR Def. purchases EUR securities			-191,973.84	EUR	1.		1.		-191,973.84	0.00	0.00	-191,973.84	-1.83
Debts and related accounts													
						TOTAL (EUR)			-191,973.84	0.00	0.00	-191,973.84	-1.83
Receivables and related accounts													
Deferred settlements sales													
SDS065EUR Def. sales EUR securities			104,877.84	EUR	1.		1.		104,877.84	0.00	0.00	104,877.84	1.00
Receivables and related accounts													
						TOTAL (EUR)			104,877.84	0.00	0.00	104,877.84	1.00
Adjustment accounts													
Provisioned expenses													
F120EUR PrComGestAdm			-5,889.32	EUR	1.		1.		-5,889.32	0.00	0.00	-5,889.32	-0.06
Account receivable													
DRS065EUR Receivable on swap			218,259.62	EUR	1.		1.		218,259.62	0.00	0.00	218,259.62	2.09
Adjustment accounts													
						TOTAL (EUR)			212,370.30	0.00	0.00	212,370.30	2.03
Liquidities													
						TOTAL (EUR)			125,274.30	0.00	0.00	125,274.30	1.20

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935965 LYXOR ETF DAILY LEVERAGED BTP VALIDATED NAV
Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR
(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< ---------- TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	----------→ STOCK MARKET VALUE	PRCT NET SHARE
Other availabilities													
Financial accounts													
Demand operations													
BK065EUR EUR SGP bank			-131,163.62	EUR	1.		1.		-131,163.62	0.00	0.00	-131,163.62	-1.25
Financial accounts													
						TOTAL (EUR)			-131,163.62	0.00	0.00	-131,163.62	-1.25
Other availabilities													
						TOTAL (EUR)			-131,163.62	0.00	0.00	-131,163.62	-1.25
Cash													
						TOTAL (EUR)			-5,889.32	0.00	0.00	-5,889.32	-0.06
EURO													
						TOTAL (EUR)			10,159,787.69	188,429.37	115,785.05	10,464,002.11	100.00
PORTFOLIO: LYXOR ETF DAILY LEVERAGED BTP (935965)													
						(EUR)			10,159,787.69	188,429.37	115,785.05	10,464,002.11	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935965 LYXOR ETF DAILY LEVERAGED BTP VALIDATED NAV

Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Securities portfolio: 10,469,891.43

The day's management fees
PrComGestAdm : 114.68 EUR

Unit	Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
D FR0011023639 D UNIT	EUR	10,464,002.11	69,000.	151.6522	100.		151.6522	151.6522

Total net assets in EUR: 10,464,002.11

Taxation on savings : weightings and status of the portfolio units

Type of Reporting : TSIF TIS France

Official weightings and status dated 30/04/13:
Weighting DD: 99.37 Status DD: I
Weighting DI: 99.37 Status DI: M

Unofficial weightings dated 30/04/13:
Weighting DD: 99.37
Weighting DI: 99.37

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935966 LYXOR ETF DAILY LEVERAGED BUND VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
EURO													
Bonds & Securities ass.													
Bonds & Securities ass. NMR or ass.													
Fixed-rate bonds NMR or ass.													
BE0000329384 BELGIUM 1.25% 06/18	EXA-22/06/18		75,854.5	M EUR	99.99	% 30/04/13	102.098		75,846.91	1,599.01	179.25	77,625.17	0.80
DE000DXA1NP5 DEXIA KOM 2.75% 14	EXA-30/05/14		97,000.	M EUR	102.441	% 30/04/13	102.465		99,367.77	23.28	2,492.10	101,883.15	1.05
DE000MHB09J5 MUNCHEN HYP 1.375 21	EXA-16/04/21		8,000.	M EUR	100.365	% 30/04/13	101.061		8,029.20	55.68	5.73	8,090.61	0.08
ES0413440217 BANESTO 4.625% 03/15	EXA-30/03/15		100,000.	M EUR	104.756	% 30/04/13	105.659		104,756.00	903.00	468.84	106,127.84	1.09
ES0413860323 BANCO SAB 3.375% 18	EXA-23/01/18		100,000.	M EUR	102.5175	% 30/04/13	102.725		102,517.50	207.50	952.40	103,677.40	1.06
ES0413900244 BANCO SANT 4.375% 15	EXA-16/03/15		100,000.	M EUR	104.722	% 30/04/13	105.261		104,722.00	539.00	611.30	105,872.30	1.09
ES0413900285 BCO SANT 3.25% 02/15	EXA-17/02/15		100,000.	M EUR	101.966	% 30/04/13	103.134		101,966.00	1,168.00	694.52	103,828.52	1.07
ES0414970238 CAIXA 3.375 06/14	EXA-30/06/14		50,000.	M EUR	102.2575	% 30/04/13	102.518		51,128.75	130.25	1,433.22	52,692.22	0.54
ES0440609206 CAIXABANK 3% 03/2018	EXA-22/03/18		100,000.	M EUR	100.348	% 30/04/13	102.433		100,348.00	2,085.00	369.86	102,802.86	1.05
FR0010231357 DEXMA 3.125 09/15	EXA-15/09/15		157,000.	M EUR	105.7243	% 30/04/13	106.095		165,987.19	581.96	3,131.93	169,701.08	1.74
FR0010762039 DEXIA MUN 4.875 6/21	EXA-02/06/21		105,000.	M EUR	115.545	% 30/04/13	125.213		121,322.25	10,151.40	4,740.10	136,213.75	1.40
FR0010775486 DEXIA 5.375 08/07/24	EXA-08/07/24		62,000.	M EUR	121.385	% 30/04/13	134.103		75,258.70	7,885.16	2,757.30	85,901.16	0.88
FR0010809426 OAT 0% 25/04/32	EXA-25/04/32		307,799.88	M EUR	54.5466	% 30/04/13	58.889		167,894.25	13,366.02	0.00	181,260.27	1.86
FR0010814319 CIF EUROMTG 3.75 19	EXA-23/10/19		50,000.	M EUR	109.9868	% 30/04/13	114.8		54,993.39	2,406.61	1,001.71	58,401.71	0.60
FR0010915918 BPCE 2.625%30/0615	EXA-30/06/15		50,000.	M EUR	104.7555	% 30/04/13	104.673		52,377.75	-41.25	1,114.73	53,451.23	0.55
FR0010945956 DEXIA 2.75% 01/16	EXA-25/01/16		159,000.	M EUR	105.5394	% 30/04/13	105.856		167,807.59	503.45	1,209.92	169,520.96	1.74
FR0010945964 DEXIA 3.50 09/20	EXA-24/09/20		146,000.	M EUR	105.9965	% 30/04/13	114.667		154,754.89	12,658.93	3,136.00	170,549.82	1.75
FR0011049782 DEXIA M 3.75% 180516	EXA-18/05/16		46,000.	M EUR	108.6477	% 30/04/13	109.403		49,977.92	347.46	1,668.29	51,993.67	0.53
IT0004019581 ITALY 3.75 08/16	UST-01/08/16		596,000.	M EUR	104.66	% 30/04/13	105.37		623,773.60	4,231.60	5,803.59	633,808.79	6.50
IT0004448863 ITALY 3.75% 2013	UST-15/12/13		21,000.	M EUR	102.2525	% 30/04/13	101.977		21,473.03	-57.86	307.21	21,722.38	0.22
IT0004505076 ITALY BTP 3.5 06/14	UST-01/06/14		71,000.	M EUR	102.8105	% 30/04/13	102.84		72,995.46	20.94	1,065.00	74,081.40	0.76
IT0004548464 BANCA CARIG 3.75% 16	EXA-25/11/16		156,000.	M EUR	103.9275	% 30/04/13	104.123		162,126.90	304.98	2,596.44	165,028.32	1.69
IT0004587363 BANCO POP 3.625% 17	EXA-31/03/17		129,000.	M EUR	101.2325	% 30/04/13	102.43		130,589.93	1,544.77	461.22	132,595.92	1.36
IT0004701568 BANCO POP 4.75 03/16	EXA-31/03/16		155,000.	M EUR	105.5535	% 30/04/13	105.924		163,607.93	574.27	726.16	164,908.36	1.69
IT0004820426 BTPS 4.75% 01/06/17	UST-01/06/17		142,000.	M EUR	106.7697	% 30/04/13	108.498		151,612.90	2,454.26	2,890.71	156,957.87	1.61
IT0004848658 ITALY BTPS 0% STR 21	EXA-01/08/21		269,000.	M EUR	60.97	% 30/04/13	75.137		164,009.30	38,109.23	0.00	202,118.53	2.07
XS0230182338 ABN AMR GR 3.25 15	EXA-21/09/15		100,000.	M EUR	107.2463	% 30/04/13	106.713		107,246.25	-533.25	2,021.23	108,734.23	1.12
XS0386753031 SPAREBANK 5% 09/2013	EXA-10/09/13		162,000.	M EUR	102.3035	% 30/04/13	101.709		165,731.67	-963.09	5,281.64	170,050.22	1.74
XS0429114530 BIRD 3.875 20/05/19	EXA-20/05/19		1,000.	M EUR	117.121	% 30/04/13	118.303		1,171.21	11.82	37.26	1,220.29	0.01
XS0455624170 UBS AGLDN 3% 061014	EXA-06/10/14		161,000.	M EUR	103.9497	% 30/04/13	103.83		167,358.95	-192.65	2,805.37	169,971.67	1.74
XS0598250115 ING 3.25 03/03/16	EXA-03/03/16		25,000.	M EUR	107.665	% 30/04/13	107.78		26,916.25	28.75	142.47	27,087.47	0.28
XS0632934583 UBS AG LONDON 3% 16	EXA-06/06/16		154,000.	M EUR	107.4335	% 30/04/13	107.768		165,447.59	515.13	4,227.62	170,190.34	1.75
XS0801654558 WESTPAC 2.125% 19	EXA-09/07/19		133,000.	M EUR	104.9665	% 30/04/13	106.358		139,605.45	1,850.69	2,330.69	143,786.83	1.48
XS0906516256 STADSHYPOTEK 1% 18	EXA-19/06/18		182,000.	M EUR	99.681	% 30/04/13	100.87		181,419.42	2,163.98	239.34	183,822.74	1.89
Fixed-rate bonds NMR or ass.						TOTAL (EUR)			4,204,141.90	104,634.03	56,903.15	4,365,679.08	44.80
Other bonds (indexed, equity interests) NMR or ass.													

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935966 LYXOR ETF DAILY LEVERAGED BUND VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Indexed bonds NMR or ass.													
IT0004604671 BTPei 2.1 15/09/21	UST-15/09/21		250,000.	M EUR	102.5471	% 30/04/13	98.61		256,367.78	7,362.20	793.62	264,523.60	2.71
Other bonds (indexed, equity interests) NMR or ass.													
						TOTAL (EUR)			256,367.78	7,362.20	793.62	264,523.60	2.71
Bonds zero coupons NMR or ass.													
BE0008047939 BELGIUM 0% 28/03/14	EXA-28/03/14		488,750.	M EUR	93.3612	% 30/04/13	99.956		456,302.84	32,232.11	0.00	488,534.95	5.01
BE0008055049 BELGIQUE 0% STRIP 21	EXA-28/03/21		381,754.8	M EUR	84.278	% 30/04/13	88.762		321,735.31	17,117.89	0.00	338,853.20	3.48
BE0008057060 BELGIQUE 0% STRIP 23	EXA-28/03/23		660,867.81	M EUR	66.813	% 30/04/13	82.209		441,545.61	101,747.21	0.00	543,292.82	5.57
BE0008058076 BELGIUM 0% 28/03/24	EXA-28/03/24		19,087.74	M EUR	74.001	% 30/04/13	79.116		14,125.12	976.34	0.00	15,101.46	0.15
DE0001142164 BUNDESREPUB 0% 2031	EXA-04/01/31		24,000.	M EUR	61.911	% 30/04/13	68.611		14,858.64	1,608.00	0.00	16,466.64	0.17
DE0001142263 BUNDESREPUB 0% 2037	EXA-04/01/37		20,560.33	M EUR	55.7115	% 30/04/13	59.714		11,454.47	822.93	0.00	12,277.40	0.13
DE0001142594 DBR 0% 04/01/26	EXA-04/01/26		72,736.2	M EUR	77.863	% 30/04/13	80.377		56,634.59	1,828.59	0.00	58,463.18	0.60
DE0001142602 DBR 0% 04/01/27	EXA-04/01/27		1,494,127.11	M EUR	71.5911	% 30/04/13	77.743		1,069,662.36	91,916.88	0.00	1,161,579.24	11.92
DE0001143311 BUNDESREPUB 0% 2028	EXA-04/07/28		31,780.14	M EUR	69.049	% 30/04/13	74.221		21,943.87	1,643.67	0.00	23,587.54	0.24
ES0000012668 SPAIN 0% 30/07/2021	EXA-30/07/21		658,000.	M EUR	58.6254	% 30/04/13	71.749		385,754.97	86,353.45	0.00	472,108.42	4.84
FR0010809459 OAT 0% 25/04/2033	EXA-25/04/33		156,175.34	M EUR	52.462	% 30/04/13	56.75		81,932.71	6,696.80	0.00	88,629.51	0.91
FR0010809616 FRANCE OAT 0% 04/15	EXA-25/04/15		2,000.	M EUR	99.5325	% 30/04/13	99.774		1,990.65	4.83	0.00	1,995.48	0.02
FR0010809715 OAT 0% 25/04/2038	EXA-25/04/38		19,825.67	M EUR	42.5955	% 30/04/13	47.144		8,444.84	901.77	0.00	9,346.61	0.10
FR0010810002 OAT 0% 25/04/2024	EXA-25/04/24		416,317.1	M EUR	67.092	% 30/04/13	79.388		279,315.47	51,190.35	0.00	330,505.82	3.39
FR0010810093 OAT 0% 25/10/2025	EXA-25/10/25		354,280.13	M EUR	72.3103	% 30/04/13	74.941		256,181.00	9,320.07	0.00	265,501.07	2.72
FR0010810184 OAT 0% 25/04/2028	EXA-25/04/28		113,908.03	M EUR	65.3325	% 30/04/13	68.358		74,418.96	3,446.29	0.00	77,865.25	0.80
IT0003246318 ITALY BTPS 0% 02/16	EXA-01/02/16		142,000.	M EUR	83.7605	% 30/04/13	95.048		118,939.85	16,028.31	0.00	134,968.16	1.38
IT0003246375 ITALY BTPS 0% 02/14	EXA-01/02/14		52,000.	M EUR	99.505	% 30/04/13	99.504		51,742.60	-0.52	0.00	51,742.08	0.53
IT0003268676 ITALY BTPS STRIP 21	EXA-01/02/21		269,000.	M EUR	62.764	% 30/04/13	76.449		168,835.16	36,812.65	0.00	205,647.81	2.11
IT0003268726 ITALY BTPS STRIP 22	EXA-01/02/22		269,000.	M EUR	59.39	% 30/04/13	71.402		159,759.10	32,312.28	0.00	192,071.38	1.97
IT0003268775 BUONI POLIENNA 0% 23	EXA-01/02/23		269,000.	M EUR	55.427	% 30/04/13	66.617		149,098.63	30,101.10	0.00	179,199.73	1.84
IT0003268841 ITALY 0% 01/02/26	EXA-01/02/26		269,000.	M EUR	44.353	% 30/04/13	57.726		119,309.57	35,973.37	0.00	155,282.94	1.59
IT0003268924 BUONI PIOLENNALI ST	EXA-01/02/29		269,000.	M EUR	36.037	% 30/04/13	47.918		96,939.53	31,959.89	0.00	128,899.42	1.32
IT0004848534 ITALY BTPS HYB 0% 33	EXA-01/02/33		9,000.	M EUR	37.641	% 30/04/13	38.494		3,387.69	76.77	0.00	3,464.46	0.04
IT0004848609 ITALY BTPS 0% 08/14	EXA-01/08/14		12,000.	M EUR	98.8125	% 30/04/13	98.799		11,857.50	-1.62	0.00	11,855.88	0.12
IT0004848617 ITALY BTPS 0% 02/20	EXA-01/02/20		2,000.	M EUR	76.133	% 30/04/13	80.048		1,522.66	78.30	0.00	1,600.96	0.02
IT0004848625 ITALY BTPS 0% 02/15	EXA-01/02/15		7,000.	M EUR	97.78	% 30/04/13	97.843		6,844.60	4.41	0.00	6,849.01	0.07
NL0000103232 NETHERLAND GOV 0% 16	EXA-15/01/16		61,810.	M EUR	98.3245	% 30/04/13	99.449		60,774.37	695.06	0.00	61,469.43	0.63
Bonds zero coupons NMR or ass.													
						TOTAL (EUR)			4,445,312.67	591,847.18	0.00	5,037,159.85	51.69
Bonds & Securities ass. NMR or ass.													
						TOTAL (EUR)			8,905,822.35	703,843.41	57,696.77	9,667,362.53	99.20
Bonds & Securities ass. not NMR or ass.													
Fixed-rate bonds not NMR or ass.													
ES0414970246 CAIXA 3.625 01/21	EXA-18/01/21		150,000.	M EUR	97.385	% 30/04/13	103.358		146,077.50	8,959.50	1,608.90	156,645.90	1.61

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935966 LYXOR ETF DAILY LEVERAGED BUND VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Fixed-rate bonds not NMR or ass.													
						TOTAL (EUR)			146,077.50	8,959.50	1,608.90	156,645.90	1.61
Bonds & Securities ass. not NMR or ass.													
						TOTAL (EUR)			146,077.50	8,959.50	1,608.90	156,645.90	1.61
Bonds & Securities ass.													
						TOTAL (EUR)			9,051,899.85	712,802.91	59,305.67	9,824,008.43	100.80
Forward financial instruments													
Rate swap contracts													
Swaps													
Performance swaps													
SWAP00115480 LYXOR ETF DAILY LEVE PRC			6,200,000.	EUR	0.	30/04/13	98.784	F	0.00	-75,392.23	0.00	-75,392.23	-0.77
Swaps													
						TOTAL (EUR)			0.00	-75,392.23	0.00	-75,392.23	-0.77
Rate swap contracts													
						TOTAL (EUR)			0.00	-75,392.23	0.00	-75,392.23	-0.77
Forward financial instruments													
						TOTAL (EUR)			0.00	-75,392.23	0.00	-75,392.23	-0.77
Cash													
Liquidities													
Debts and related accounts													
Deferred settlements purchases													
BDS065EUR Def. purchases EUR securities			-232,655.88	EUR	1.		1.		-232,655.88	0.00	0.00	-232,655.88	-2.39
Debts and related accounts													
						TOTAL (EUR)			-232,655.88	0.00	0.00	-232,655.88	-2.39
Receivables and related accounts													
Deferred settlements sales													
SDS065EUR Def. sales EUR securities			259,901.72	EUR	1.		1.		259,901.72	0.00	0.00	259,901.72	2.67
Receivables and related accounts													
						TOTAL (EUR)			259,901.72	0.00	0.00	259,901.72	2.67
Adjustment accounts													
Provisioned expenses													
F120EUR PrComGestAdm			-2,909.18	EUR	1.		1.		-2,909.18	0.00	0.00	-2,909.18	-0.03
Account payable													
DVS065EUR Payable on swap			-130,678.75	EUR	1.		1.		-130,678.75	0.00	0.00	-130,678.75	-1.34

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935966 LYXOR ETF DAILY LEVERAGED BUND VALIDATED NAV
Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR
(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY		STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< ---------- TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	----------→ STOCK MARKET VALUE	PRCT NET SHARE
Account receivable														
DRS065EUR	Receivable on swap			103,432.91	EUR	1.		1.		103,432.91	0.00	0.00	103,432.91	1.06
Adjustment accounts														
							TOTAL (EUR)			-30,155.02	0.00	0.00	-30,155.02	-0.31
Liquidities														
							TOTAL (EUR)			-2,909.18	0.00	0.00	-2,909.18	-0.03
Cash														
							TOTAL (EUR)			-2,909.18	0.00	0.00	-2,909.18	-0.03
EURO														
							TOTAL (EUR)			9,048,990.67	637,410.67	59,305.67	9,745,707.02	100.00
PORTFOLIO: LYXOR ETF DAILY LEVERAGED BUND (935966)														
							(EUR)			9,048,990.67	637,410.67	59,305.67	9,745,707.02	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935966 LYXOR ETF DAILY LEVERAGED BUND VALIDATED NAV

Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Securities portfolio: 9,748,616.2

The day's management fees
PrComGestAdm : 53.4 EUR

Unit	Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
D FR0011023654 D UNIT	EUR	9,745,707.02	62,000.	157.1888	100.		157.18888	157.1888

Total net assets in EUR: 9,745,707.02

Taxation on savings : weightings and status of the portfolio units

Type of Reporting : TSIF TIS France

Official weightings and status dated 30/04/13:
Weighting DD: 100. Status DD: I
Weighting DI: 100. Status DI: M

Unofficial weightings dated 30/04/13:
Weighting DD: 100.
Weighting DI: 100.

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935972 LYXOR ETF THAILAND VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
AUSTRALIAN DOLLAR													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
AU000000AIX8 AUST INFRASTRUCTUR			391,847.	P AUD	3.009	M 30/04/13	3.15		956,571.39	15,256.06	0.00	971,827.45	3.92
AU000000GNC9 GRAINCORP			61,990.	P AUD	11.7679	M 30/04/13	12.82		591,831.70	33,876.35	0.00	625,708.05	2.53
Shares & Securities ass. NMR or ass.						TOTAL (EUR)			1,548,403.09	49,132.41	0.00	1,597,535.50	6.45
Shares & Securities ass. NMR or ass.						TOTAL (EUR)			1,548,403.09	49,132.41	0.00	1,597,535.50	6.45
Shares & Securities ass.						TOTAL (EUR)			1,548,403.09	49,132.41	0.00	1,597,535.50	6.45
AUSTRALIAN DOLLAR						TOTAL (EUR)			1,548,403.09	49,132.41	0.00	1,597,535.50	6.45
SWISS FRANC													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
CH0012005267 NOVARTIS AG-NOM			17,508.	P CHF	66.5899	M 30/04/13	69.05		956,482.13	30,598.83	0.00	987,080.96	3.98
CH0012032048 ROCHE H - BJ DIV			944.	P CHF	227.9017	M 30/04/13	232.4		176,379.76	2,747.08	0.00	179,126.84	0.72
CH0038863350 NESTLE SA			19,466.	P CHF	65.995	M 30/04/13	66.4		1,047,161.59	8,190.44	0.00	1,055,352.03	4.26
Shares & Securities ass. NMR or ass.						TOTAL (EUR)			2,180,023.48	41,536.35	0.00	2,221,559.83	8.97
Shares & Securities ass. NMR or ass.						TOTAL (EUR)			2,180,023.48	41,536.35	0.00	2,221,559.83	8.97
Shares & Securities ass.						TOTAL (EUR)			2,180,023.48	41,536.35	0.00	2,221,559.83	8.97
SWISS FRANC						TOTAL (EUR)			2,180,023.48	41,536.35	0.00	2,221,559.83	8.97
EURO													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
BE0003470755 SOLVAY			6,612.	P EUR	114.7	M 30/04/13	111.3		758,396.40	-22,480.80	0.00	735,915.60	2.97
DE0005140008 DEUTSCHE BANK AG-NOM			26,423.	P EUR	34.261	M 30/04/13	34.91		905,278.30	17,148.63	0.00	922,426.93	3.72
DE0005190003 BMW			5,399.	P EUR	61.66	M 30/04/13	70.05		332,902.34	45,297.61	0.00	378,199.95	1.53
DE0005557508 DEUTSCHE TEL AG-NOM			56,604.	P EUR	8.766	M 30/04/13	8.982		496,190.09	12,227.04	0.00	508,417.13	2.05
DE0005810055 DEUTSCHE BOERSE AG			3,816.	P EUR	43.43	M 30/04/13	47.4		165,728.88	15,149.52	0.00	180,878.40	0.73
DE0007100000 DAIMLER			56,667.	P EUR	40.1775	M 30/04/13	42.015		2,276,737.15	104,126.86	0.00	2,380,864.01	9.61
DE0007164600 SAP AG			15,462.	P EUR	59.6507	M 30/04/13	60.31		922,318.41	10,194.81	0.00	932,513.22	3.76

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935972 LYXOR ETF THAILAND VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
DE0007236101 SIEMENS AG-NOM			30,035.	P EUR	81.1941	M 30/04/13	79.3		2,438,665.49	-56,889.99	0.00	2,381,775.50	9.61
ES0113211835 BCO BILBAO VIZCAYA			72,273.	P EUR	7.115	M 30/04/13	7.37		514,222.74	18,429.27	0.00	532,652.01	2.15
ES0113900J37 BANCO SANTANDER SA			146,244.	P EUR	5.414	M 30/04/13	5.491		791,765.02	11,260.78	0.00	803,025.80	3.24
ES0118900010 FERROVIAL			99,185.	P EUR	11.975	M 30/04/13	12.565		1,187,740.38	58,519.15	0.00	1,246,259.53	5.03
ES0130960018 ENAGAS			43,818.	P EUR	17.315	M 30/04/13	20.23		758,708.67	127,729.47	0.00	886,438.14	3.58
ES0142090317 OBRASCON HUAR.LAIN			6,526.	P EUR	18.55	M 30/04/13	28.08		121,057.30	62,192.78	0.00	183,250.08	0.74
ES0144580Y14 IBERDROLA SA			168,903.	P EUR	3.7756	M 30/04/13	4.09		637,714.30	53,098.97	0.00	690,813.27	2.79
ES0173093115 RED ELECTRICA			18,143.	P EUR	41.25	M 30/04/13	40.39		748,398.75	-15,602.98	0.00	732,795.77	2.96
ES0173516115 REPSOL			45,761.	P EUR	16.42	M 30/04/13	17.8		751,395.62	63,150.18	0.00	814,545.80	3.29
ES0178430E18 TELEFONICA SA			178,313.	P EUR	10.6004	M 30/04/13	11.14		1,890,193.39	96,213.43	0.00	1,986,406.82	8.02
GB00B03MLX29 ROYAL DUTCH SHELL			31,457.	P EUR	24.43	M 30/04/13	25.835		768,494.51	44,197.09	0.00	812,691.60	3.28
NL0000235190 EADS			9,603.	P EUR	38.3092	M 30/04/13	40.105		367,882.74	17,245.58	0.00	385,128.32	1.55
NL0000303600 ING GROEP NV-CVA			199,904.	P EUR	6.9137	M 30/04/13	6.232		1,382,074.03	-136,272.30	0.00	1,245,801.73	5.03
NL0000303709 AEGON NV			33,228.	P EUR	4.939	M 30/04/13	5.011		164,113.09	2,392.42	0.00	166,505.51	0.67
NL0010157558 DE MASTER BLENDERS			79,379.	P EUR	12.14	M 30/04/13	12.04		963,661.06	-7,937.90	0.00	955,723.16	3.86
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			19,343,638.66	519,389.62	0.00	19,863,028.28	80.16
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			19,343,638.66	519,389.62	0.00	19,863,028.28	80.16
Shares & Securities ass.													
						TOTAL (EUR)			19,343,638.66	519,389.62	0.00	19,863,028.28	80.16
UCI shares													
UCITS under French law – general purpose													
FR0010989699 EUROP COVER EQTY HLD			1,100.	P EUR	1010.2	M 30/04/13	1010.31		1,111,220.00	121.00	0.00	1,111,341.00	4.48
UCITS under French law – general purpose													
						TOTAL (EUR)			1,111,220.00	121.00	0.00	1,111,341.00	4.48
UCI shares													
						TOTAL (EUR)			1,111,220.00	121.00	0.00	1,111,341.00	4.48
Forward financial instruments													
Rate swap contracts													
Swaps													
Performance swaps													
SWAP00094984 ELS-LYXOR ETF THAILA PRC			826,901.88	EUR	0.	30/04/13	266.07194	F	0.00	1,373,251.96	0.00	1,373,251.96	5.54
SWAP00109379 ELS-LYXOR ETF THAILA PRC			14,100,000.	EUR	0.	30/04/13	266.07766	F	0.00	23,416,950.65	0.00	23,416,950.65	94.50
SWAP00109445 LYXOR ETF THAILAND (PRC			14,926,901.87	EUR	0.	30/04/13	69.51123	F	0.00	-25,302,775.32	0.00	-25,302,775.32	-102.11
Swaps													
						TOTAL (EUR)			0.00	-512,572.71	0.00	-512,572.71	-2.07

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935972 LYXOR ETF THAILAND
VALIDATED NAV
Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR
(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY		STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Rate swap contracts														
							TOTAL (EUR)			0.00	-512,572.71	0.00	-512,572.71	-2.07
Forward financial instruments														
							TOTAL (EUR)			0.00	-512,572.71	0.00	-512,572.71	-2.07
Cash														
Liquidities														
Debts and related accounts														
Deferred settlements purchases														
BDS065EUR	Def. purchases EUR securities			-2,454,985.22	EUR	1.		1.		-2,454,985.22	0.00	0.00	-2,454,985.22	-9.91
Debts and related accounts														
							TOTAL (EUR)			-2,454,985.22	0.00	0.00	-2,454,985.22	-9.91
Receivables and related accounts														
Deferred settlements sales														
SDS065EUR	Def. sales EUR securities			2,743,151.2	EUR	1.		1.		2,743,151.20	0.00	0.00	2,743,151.20	11.07
Receivables and related accounts														
							TOTAL (EUR)			2,743,151.20	0.00	0.00	2,743,151.20	11.07
Adjustment accounts														
Provisioned expenses														
F120EUR	PrComGestAdm			-10,684.97	EUR	1.		1.		-10,684.97	0.00	0.00	-10,684.97	-0.04
Account payable														
DVS065EUR	Payable on swap			-335,009.02	EUR	1.		1.		-335,009.02	0.00	0.00	-335,009.02	-1.35
Account receivable														
DRS065EUR	Receivable on swap			46,843.04	EUR	1.		1.		46,843.04	0.00	0.00	46,843.04	0.19
Adjustment accounts														
							TOTAL (EUR)			-298,850.95	0.00	0.00	-298,850.95	-1.21
Liquidities														
							TOTAL (EUR)			-10,684.97	0.00	0.00	-10,684.97	-0.04
Cash														
							TOTAL (EUR)			-10,684.97	0.00	0.00	-10,684.97	-0.04
EURO														
							TOTAL (EUR)			20,444,173.69	6,937.91	0.00	20,451,111.60	82.53

YEN
Shares & Securities ass.
Shares & Securities ass. NMR or ass.

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935972 LYXOR ETF THAILAND VALIDATED NAV
Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR
(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Shares & Securities ass. NMR or ass.													
JP3436100006 SOFTBANK CORP			7,171.	P JPY	4790.227	M 30/04/13	4825.		265,716.64	3,701.16	0.00	269,417.80	1.09
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			265,716.64	3,701.16	0.00	269,417.80	1.09
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			265,716.64	3,701.16	0.00	269,417.80	1.09
Shares & Securities ass.													
						TOTAL (EUR)			265,716.64	3,701.16	0.00	269,417.80	1.09
YEN													
						TOTAL (EUR)			265,716.64	3,701.16	0.00	269,417.80	1.09
SWEDISH KRONA													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
GB0009895292 ASTRAZENECA PLC			6,002.	P SEK	31.3801	M 30/04/13	341.1		220,840.07	19,052.85	0.00	239,892.92	0.97
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			220,840.07	19,052.85	0.00	239,892.92	0.97
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			220,840.07	19,052.85	0.00	239,892.92	0.97
Shares & Securities ass.													
						TOTAL (EUR)			220,840.07	19,052.85	0.00	239,892.92	0.97
SWEDISH KRONA													
						TOTAL (EUR)			220,840.07	19,052.85	0.00	239,892.92	0.97
PORTFOLIO: LYXOR ETF THAILAND (935972)													
						(EUR)			24,659,156.97	120,360.68	0.00	24,779,517.65	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935972 LYXOR ETF THAILAND VALIDATED NAV

Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Securities portfolio: 24,790,202.62

The day's management fees
PrComGestAdm : 288.58 EUR
PrComGestAdm : 16.92 EUR

Unit	Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
CE FR0011067529 C-EUR UNIT	EUR	23,406,812.87	141,000.	166.0057	94.460324838166		166.0057	166.0057
CU FR0011070440 C-USD UNIT	EUR	1,372,704.78	12,000.	114.3920	5.539675161834		114.3920	114.3920

Total net assets in EUR: 24,779,517.65

CU	USD	1,809,773.982	150.8144	1.3184	150.8144	150.8144	

Taxation on savings : weightings and status of the portfolio units

Type of Reporting : TSIF TIS France

Official weightings and status dated 30/04/13:
Weighting DD: 0. Status DD: 0
Weighting DI: 0. Status DI: 0

Unofficial weightings dated 30/04/13:
Weighting DD: 0.
Weighting DI: 0.

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935972 LYXOR ETF THAILAND VALIDATED NAV

Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation		variation
EUR price in AUD:	1.2701	quotation: 30/04/13	0.	1.2661	quotation: 29/04/13		0.31593
EUR price in CHF:	1.22475	quotation: 30/04/13	0.	1.2272	quotation: 29/04/13		-0.19964
EUR price in GBP:	0.84705	quotation: 30/04/13	0.	0.84555	quotation: 29/04/13		0.1774
EUR price in JPY:	128.42535	quotation: 30/04/13	0.	128.5765	quotation: 29/04/13		-0.11756
EUR price in SEK:	8.53415	quotation: 30/04/13	0.	8.57245	quotation: 29/04/13		-0.44678
SEK price in GBP:	0.099254173	quotation: 30/04/13	0.	0.0986357459	quotation: 29/04/13		0.62698

INVERSE PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation
AUD price in EUR:	0.7873395795	quotation: 30/04/13	0.	0.7898270278	quotation: 29/04/13
CHF price in EUR:	0.8164931618	quotation: 30/04/13	0.	0.8148631029	quotation: 29/04/13
GBP price in EUR:	1.1805678531	quotation: 30/04/13	0.	1.1826621725	quotation: 29/04/13
JPY price in EUR:	0.0077866246	quotation: 30/04/13	0.	0.0077774709	quotation: 29/04/13
SEK price in EUR:	0.1171762858	quotation: 30/04/13	0.	0.1166527655	quotation: 29/04/13
GBP price in SEK:	10.0751431378	quotation: 30/04/13	0.	10.1383123417	quotation: 29/04/13

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935973 LYXOR ETF INDONESIA VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
AUSTRALIAN DOLLAR													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
AU000000AIX8 AUST INFRASTRUCTUR			350,416.	P AUD	3.009	M 30/04/13	3.15		855,430.62	13,643.00	0.00	869,073.62	3.71
AU000000GNC9 GRAINCORP			85,189.	P AUD	11.7679	M 30/04/13	12.82		813,317.48	46,554.17	0.00	859,871.65	3.67
Shares & Securities ass. NMR or ass.						TOTAL (EUR)			1,668,748.10	60,197.17	0.00	1,728,945.27	7.38
Shares & Securities ass. NMR or ass.						TOTAL (EUR)			1,668,748.10	60,197.17	0.00	1,728,945.27	7.38
Shares & Securities ass.						TOTAL (EUR)			1,668,748.10	60,197.17	0.00	1,728,945.27	7.38
AUSTRALIAN DOLLAR						TOTAL (EUR)			1,668,748.10	60,197.17	0.00	1,728,945.27	7.38
SWISS FRANC													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
CH0012005267 NOVARTIS AG-NOM			15,605.	P CHF	66.5899	M 30/04/13	69.05		852,519.06	27,272.94	0.00	879,792.00	3.76
CH0012032048 ROCHE H - BJ DIV			2,705.	P CHF	231.8164	M 30/04/13	232.4		509,166.05	4,115.84	0.00	513,281.89	2.19
CH0038863350 NESTLE SA			17,460.	P CHF	65.995	M 30/04/13	66.4		939,250.04	7,346.41	0.00	946,596.45	4.04
Shares & Securities ass. NMR or ass.						TOTAL (EUR)			2,300,935.15	38,735.19	0.00	2,339,670.34	9.99
Shares & Securities ass. NMR or ass.						TOTAL (EUR)			2,300,935.15	38,735.19	0.00	2,339,670.34	9.99
Shares & Securities ass.						TOTAL (EUR)			2,300,935.15	38,735.19	0.00	2,339,670.34	9.99
SWISS FRANC						TOTAL (EUR)			2,300,935.15	38,735.19	0.00	2,339,670.34	9.99
EURO													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
DE0005140008 DEUTSCHE BANK AG-NOM			26,587.	P EUR	33.673	M 30/04/13	34.91		895,263.85	32,888.32	0.00	928,152.17	3.96
DE0005190003 BMW			4,505.	P EUR	59.38	M 30/04/13	70.05		267,506.90	48,068.35	0.00	315,575.25	1.35
DE0005557508 DEUTSCHE TEL AG-NOM			160,332.	P EUR	8.6241	M 30/04/13	8.982		1,382,715.17	57,386.85	0.00	1,440,102.02	6.15
DE0007100000 DAIMLER			52,571.	P EUR	39.8509	M 30/04/13	42.015		2,095,003.30	113,767.27	0.00	2,208,770.57	9.43
DE0007164600 SAP AG			29,309.	P EUR	59.3793	M 30/04/13	60.31		1,740,347.99	27,277.80	0.00	1,767,625.79	7.55
DE0007236101 SIEMENS AG-NOM			28,378.	P EUR	80.699	M 30/04/13	79.3		2,290,076.90	-39,701.50	0.00	2,250,375.40	9.61
ES0109067019 AMADEUS IT HOLDING			14,420.	P EUR	19.25	M 30/04/13	22.415		277,585.00	45,639.30	0.00	323,224.30	1.38

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935973 LYXOR ETF INDONESIA

VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
ES0113211835 BCO BILBAO VIZCAYA			130,822.	P EUR	6.726	M 30/04/13	7.37		879,908.77	84,249.37	0.00	964,158.14	4.12
ES0113900J37 BANCO SANTANDER SA			86,368.	P EUR	5.414	M 30/04/13	5.491		467,596.35	6,650.34	0.00	474,246.69	2.03
ES0142090317 OBRASCON HUAR.LAIN			10,453.	P EUR	18.55	M 30/04/13	28.08		193,903.15	99,617.09	0.00	293,520.24	1.25
ES0144580Y14 IBERDROLA SA			132,314.	P EUR	3.978	M 30/04/13	4.09		526,345.09	14,819.17	0.00	541,164.26	2.31
ES0173516115 REPSOL			63,068.	P EUR	16.0018	M 30/04/13	17.8		1,009,198.13	113,412.27	0.00	1,122,610.40	4.79
ES0178430E18 TELEFONICA SA			79,861.	P EUR	10.2349	M 30/04/13	11.14		817,367.14	72,284.40	0.00	889,651.54	3.80
GB00B03MLX29 ROYAL DUTCH SHELL			37,590.	P EUR	25.45	M 30/04/13	25.835		956,665.50	14,472.15	0.00	971,137.65	4.15
NL0000235190 EADS			20,824.	P EUR	32.435	M 30/04/13	40.105		675,426.44	159,720.08	0.00	835,146.52	3.57
NL0000303600 ING GROEP NV-CVA			254,527.	P EUR	6.5315	M 30/04/13	6.232		1,662,452.30	-76,240.04	0.00	1,586,212.26	6.77
NL0000303709 AEGON NV			20,010.	P EUR	4.939	M 30/04/13	5.011		98,829.39	1,440.72	0.00	100,270.11	0.43
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			16,236,191.37	775,751.94	0.00	17,011,943.31	72.65
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			16,236,191.37	775,751.94	0.00	17,011,943.31	72.65
Shares & Securities ass.													
						TOTAL (EUR)			16,236,191.37	775,751.94	0.00	17,011,943.31	72.65
UCI shares													
UCITS under French law – general purpose													
FR0010989699 EUROP COVER EQTY HLD			1,000.	P EUR	1010.16	M 30/04/13	1010.31		1,010,160.00	150.00	0.00	1,010,310.00	4.31
UCITS under French law – general purpose													
						TOTAL (EUR)			1,010,160.00	150.00	0.00	1,010,310.00	4.31
UCI shares													
						TOTAL (EUR)			1,010,160.00	150.00	0.00	1,010,310.00	4.31
Forward financial instruments													
Rate swap contracts													
Swaps													
Performance swaps													
SWAP00094480 ELS-LYXOR ETF MSCI I PRC			1,036,866.04	EUR	0.	30/04/13	220.52768	F	0.00	1,249,710.61	0.00	1,249,710.61	5.34
SWAP00105481 ELS-LYXOR ETF MSCI I PRC			18,400,000.	EUR	0.	30/04/13	220.52769	F	0.00	22,177,094.60	0.00	22,177,094.60	94.71
SWAP00105498 LYXOR ETF MSCI INDON PRC			19,436,866.04	EUR	0.	30/04/13	20.5891	F	0.00	-23,438,742.17	0.00	-23,438,742.17	-100.10
Swaps													
						TOTAL (EUR)			0.00	-11,936,96	0.00	-11,936,96	-0.05
Rate swap contracts													
						TOTAL (EUR)			0.00	-11,936,96	0.00	-11,936,96	-0.05
Forward financial instruments													
						TOTAL (EUR)			0.00	-11,936,96	0.00	-11,936,96	-0.05

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935973 LYXOR ETF INDONESIA

VALIDATED NAV

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

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

SECURITY		STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Cash														
Liquidities														
Debts and related accounts														
Deferred settlements purchases														
BDS065EUR	Def. purchases EUR securities			-2,906,157.	EUR	1.		1.		-2,906,157.00	0.00	0.00	-2,906,157.00	-12.41
Debts and related accounts														
							TOTAL (EUR)			-2,906,157.00	0.00	0.00	-2,906,157.00	-12.41
Receivables and related accounts														
Deferred settlements sales														
SDS065EUR	Def. sales EUR securities			3,029,047.42	EUR	1.		1.		3,029,047.42	0.00	0.00	3,029,047.42	12.94
Receivables and related accounts														
							TOTAL (EUR)			3,029,047.42	0.00	0.00	3,029,047.42	12.94
Adjustment accounts														
Provisioned expenses														
F120EUR	PrComGestAdm			-11,548.6	EUR	1.		1.		-11,548.60	0.00	0.00	-11,548.60	-0.05
Account payable														
DVS065EUR	Payable on swap			-978,210.76	EUR	1.		1.		-978,210.76	0.00	0.00	-978,210.76	-4.18
Account receivable														
DRS065EUR	Receivable on swap			855,320.34	EUR	1.		1.		855,320.34	0.00	0.00	855,320.34	3.65
Adjustment accounts														
							TOTAL (EUR)			-134,439.02	0.00	0.00	-134,439.02	-0.57
Liquidities														
							TOTAL (EUR)			-11,548.60	0.00	0.00	-11,548.60	-0.05
Cash														
							TOTAL (EUR)			-11,548.60	0.00	0.00	-11,548.60	-0.05
EURO														
							TOTAL (EUR)			17,234,802.77	763,964.98	0.00	17,998,767.75	76.87
YEN														
Shares & Securities ass.														
Shares & Securities ass. NMR or ass.														
Shares & Securities ass. NMR or ass.														
JP3633400001	TOYOTA MOTOR CORP			19,214.	P JPY	5716.9155	M 30/04/13	5640.		855,320.34	-11,507.49	0.00	843,812.85	3.60
JP3885780001	MIZUHO FIN GROUP INC			301,089.	P JPY	214.1087	M 30/04/13	215.		495,119.98	8,940.43	0.00	504,060.41	2.15
Shares & Securities ass. NMR or ass.														
							TOTAL (EUR)			1,350,440.32	-2,567.06	0.00	1,347,873.26	5.76

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935973 LYXOR ETF INDONESIA

VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< ---------- PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	----------→ STOCK MARKET VALUE	PRCT NET SHARE
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			1,350,440.32	-2,567.06	0.00	1,347,873.26	5.76
Shares & Securities ass.													
						TOTAL (EUR)			1,350,440.32	-2,567.06	0.00	1,347,873.26	5.76
YEN													
						TOTAL (EUR)			1,350,440.32	-2,567.06	0.00	1,347,873.26	5.76
PORTFOLIO: LYXOR ETF INDONESIA (935973)													
						(EUR)			22,554,926.34	860,330.28	0.00	23,415,256.62	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935973 LYXOR ETF INDONESIA VALIDATED NAV

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

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

Securities portfolio: 23,426,805.22

The day's management fees
PrComGestAdm : 334.02 EUR
PrComGestAdm : 18.82 EUR

Unit	Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
CE FR0011067511 C-EUR UNIT	EUR	22,166,161.99	184,000.	120.4682	94.665466809796		120.4682	120.4682
CU FR0011070374 C-USD UNIT	EUR	1,249,094.63	15,047.	83.0128	5.334533190204		83.0128	83.0128

Total net assets in EUR: 23,415,256.62

CU	USD	1,646,806.3602	109.4441		1.3184	109.4441	109.4441

Taxation on savings : weightings and status of the portfolio units

Type of Reporting : TSIF TIS France

Official weightings and status dated 30/04/13:
Weighting DD: 0. Status DD: 0
Weighting DI: 0. Status DI: 0

Unofficial weightings dated 30/04/13:
Weighting DD: 0.
Weighting DI: 0.

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935973 LYXOR ETF INDONESIA VALIDATED NAV

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

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

PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation	variation
EUR price in AUD:	1.2701	quotation: 30/04/13	0.	1.2661	quotation: 29/04/13	0.31593
EUR price in CHF:	1.22475	quotation: 30/04/13	0.	1.2272	quotation: 29/04/13	-0.19964
EUR price in JPY:	128.42535	quotation: 30/04/13	0.	128.5765	quotation: 29/04/13	-0.11756

INVERSE PRICES OF THE CURRENCIES USED

	by valuation		by inventory		by previous valuation
AUD price in EUR:	0.7873395795	quotation: 30/04/13	0.	0.7898270278	quotation: 29/04/13
CHF price in EUR:	0.8164931618	quotation: 30/04/13	0.	0.8148631029	quotation: 29/04/13
JPY price in EUR:	0.0077866246	quotation: 30/04/13	0.	0.0077774709	quotation: 29/04/13

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935976 LYXOR ETF MSCI ALL COUNTRY WORLD VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
SWISS FRANC													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
CH0012005267 NOVARTIS AG-NOM			15,424.	P CHF	66.5899	M 30/04/13	69.05		842,630.82	26,956.61	0.00	869,587.43	3.83
CH0012032048 ROCHE H - BJ DIV			3,124.	P CHF	221.4362	M 30/04/13	232.4		569,285.07	23,503.34	0.00	592,788.41	2.61
Shares & Securities ass. NMR or ass.						TOTAL (GBP)			1,411,915.89	50,459.95	0.00	1,462,375.84	6.45
Shares & Securities ass. NMR or ass.						TOTAL (GBP)			1,411,915.89	50,459.95	0.00	1,462,375.84	6.45
Shares & Securities ass.						TOTAL (GBP)			1,411,915.89	50,459.95	0.00	1,462,375.84	6.45
SWISS FRANC						TOTAL (GBP)			1,411,915.89	50,459.95	0.00	1,462,375.84	6.45
EURO													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
DE0005140008 DEUTSCHE BANK AG-NOM			61,989.	P EUR	29.6207	M 30/04/13	34.91		1,836,159.71	327,876.28	0.00	2,164,035.99	9.54
DE0005190003 BMW			12,359.	P EUR	63.941	M 30/04/13	70.05		790,246.32	75,501.63	0.00	865,747.95	3.82
DE0005552004 DEUTSCHE POST AG-NOM			50,017.	P EUR	18.07	M 30/04/13	18.02		903,807.19	-2,500.85	0.00	901,306.34	3.97
DE0005557508 DEUTSCHE TEL AG-NOM			47,460.	P EUR	8.694	M 30/04/13	8.982		412,617.24	13,668.48	0.00	426,285.72	1.88
DE0007037129 RWE AG			11,739.	P EUR	26.7892	M 30/04/13	27.335		314,478.26	6,407.31	0.00	320,885.57	1.42
DE0007100000 DAIMLER			51,602.	P EUR	40.0027	M 30/04/13	42.015		2,064,217.91	103,840.12	0.00	2,168,058.03	9.56
DE0007164600 SAP AG			20,027.	P EUR	59.6671	M 30/04/13	60.31		1,194,952.02	12,876.35	0.00	1,207,828.37	5.33
DE0007236101 SIEMENS AG-NOM			27,379.	P EUR	84.0026	M 30/04/13	79.3		2,299,907.47	-128,752.77	0.00	2,171,154.70	9.57
ES0113211835 BCO BILBAO VIZCAYA			131,310.	P EUR	6.726	M 30/04/13	7.37		883,191.06	84,563.64	0.00	967,754.70	4.27
ES0113900J37 BANCO SANTANDER SA			167,858.	P EUR	5.4055	M 30/04/13	5.491		907,348.49	14,359.79	0.00	921,708.28	4.06
ES0116870314 GAS NATURAL SDG			31,780.	P EUR	14.795	M 30/04/13	15.9		470,185.10	35,116.90	0.00	505,302.00	2.23
ES0126775032 DIA SA			131,605.	P EUR	5.55	M 30/04/13	5.89		730,407.75	44,745.70	0.00	775,153.45	3.42
ES0130960018 ENAGAS			5,064.	P EUR	17.315	M 30/04/13	20.23		87,683.16	14,761.56	0.00	102,444.72	0.45
ES0144580Y14 IBERDROLA SA			262,356.	P EUR	4.0258	M 30/04/13	4.09		1,056,192.58	16,843.46	0.00	1,073,036.04	4.73
ES0173516115 REPSOL			58,707.	P EUR	16.42	M 30/04/13	17.8		963,968.94	81,015.66	0.00	1,044,984.60	4.61
ES0178430E18 TELEFONICA SA			109,988.	P EUR	10.8343	M 30/04/13	11.14		1,191,640.99	33,625.33	0.00	1,225,266.32	5.40
GB00B03MLX29 ROYAL DUTCH SHELL			20,223.	P EUR	25.155	M 30/04/13	25.835		508,709.57	13,751.64	0.00	522,461.21	2.30
NL0000235190 EADS			15,855.	P EUR	37.195	M 30/04/13	40.105		589,726.73	46,138.05	0.00	635,864.78	2.80
NL0000303600 ING GROEP NV-CVA			17,379.	P EUR	6.121	M 30/04/13	6.232		106,376.64	1,929.29	0.00	108,305.93	0.48
Shares & Securities ass. NMR or ass.						TOTAL (EUR)			17,311,817.13	795,767.57	0.00	18,107,584.70	79.85

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935976 LYXOR ETF MSCI ALL COUNTRY WORLD VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			17,311,817.13	795,767.57	0.00	18,107,584.70	79.85
Shares & Securities ass.													
						TOTAL (EUR)			17,311,817.13	795,767.57	0.00	18,107,584.70	79.85
UCI shares													
UCITS under French law – general purpose													
FR0010989699 EUROP COVER EQTY HLD			1,000.	P EUR	1009.7567	M 30/04/13	1010.31		1,009,756.67	553.33	0.00	1,010,310.00	4.46
UCITS under French law – general purpose													
						TOTAL (EUR)			1,009,756.67	553.33	0.00	1,010,310.00	4.46
UCI shares													
						TOTAL (EUR)			1,009,756.67	553.33	0.00	1,010,310.00	4.46
Forward financial instruments													
Rate swap contracts													
Swaps													
Performance swaps													
SWAP00092265 ELS-LYXOR ETF MSCI A PRC			1,417,233.56	EUR	0.	30/04/13	238.60371	F	0.00	1,964,338.24	0.00	1,964,338.24	8.66
SWAP00114610 ELS-LYXOR ETF MSCI A PRC			14,950,000.	EUR	0.	30/04/13	238.60371	F	0.00	20,721,254.07	0.00	20,721,254.07	91.38
SWAP00114666 ELS ETF MSCI ALL COU PRC			16,367,233.56	EUR	0.	30/04/13	41.02986	F	0.00	-23,082,686.45	0.00	-23,082,686.45	-101.79
Swaps													
						TOTAL (EUR)			0.00	-397,094.14	0.00	-397,094.14	-1.75
Rate swap contracts													
						TOTAL (EUR)			0.00	-397,094.14	0.00	-397,094.14	-1.75
Forward financial instruments													
						TOTAL (EUR)			0.00	-397,094.14	0.00	-397,094.14	-1.75
Cash													
Liquidities													
Debts and related accounts													
Deferred settlements purchases													
BDS065EUR Def. purchases EUR securities			-2,983,251.1	EUR	1.		1.		-2,983,251.10	0.00	0.00	-2,983,251.10	-13.16
Debts and related accounts													
						TOTAL (EUR)			-2,983,251.10	0.00	0.00	-2,983,251.10	-13.16
Receivables and related accounts													
Deferred settlements sales													
SDS065EUR Def. sales EUR securities			3,399,257.28	EUR	1.		1.		3,399,257.28	0.00	0.00	3,399,257.28	14.99

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935976 LYXOR ETF MSCI ALL COUNTRY WORLD VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Receivables and related accounts													
						TOTAL (EUR)			3,399,257.28	0.00	0.00	3,399,257.28	14.99
Adjustment accounts													
Provisioned expenses													
F120EUR PrComGestAdm			-9,097.79	EUR	1.		1.		-9,097.79	0.00	0.00	-9,097.79	-0.04
Account payable													
DVS065EUR Payable on swap			-416,006.18	EUR	1.		1.		-416,006.18	0.00	0.00	-416,006.18	-1.83
Adjustment accounts													
						TOTAL (EUR)			-425,103.97	0.00	0.00	-425,103.97	-1.87
Liquidities													
						TOTAL (EUR)			-9,097.79	0.00	0.00	-9,097.79	-0.04
Cash													
						TOTAL (EUR)			-9,097.79	0.00	0.00	-9,097.79	-0.04
EURO													
						TOTAL (EUR)			18,312,476.01	399,226.76	0.00	18,711,702.77	82.52
YEN													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
JP3566800003 CENTRAL JPN RAILWA			7,718.	P JPY	11159.9085	M 30/04/13	11750.		661,525.75	44,615.99	0.00	706,141.74	3.11
JP3802300008 FAST RETAILING			2,497.	P JPY	34119.7934	M 30/04/13	35700.		658,823.85	35,298.46	0.00	694,122.31	3.06
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			1,320,349.60	79,914.45	0.00	1,400,264.05	6.17
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			1,320,349.60	79,914.45	0.00	1,400,264.05	6.17
Shares & Securities ass.													
						TOTAL (EUR)			1,320,349.60	79,914.45	0.00	1,400,264.05	6.17
YEN													
						TOTAL (EUR)			1,320,349.60	79,914.45	0.00	1,400,264.05	6.17
US DOLLAR													
Shares & Securities ass.													
Shares & Securities ass. NMR or ass.													
Shares & Securities ass. NMR or ass.													
US80585Y3080 SBERBANK RUS.ADR			6,133.	P USD	12.1512	M 30/04/13	12.86		57,191.45	2,631.35	0.00	59,822.80	0.26
US91688E2063 URALKALI-SPON GDR			37,972.	P USD	36.5327	M 30/04/13	36.19		1,054,027.17	-11,698.07	0.00	1,042,329.10	4.60

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935976 LYXOR ETF MSCI ALL COUNTRY WORLD VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< ---------- TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	----------→ STOCK MARKET VALUE	PRCT NET SHARE
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			1,111,218.62	-9,066.72	0.00	1,102,151.90	4.86
Shares & Securities ass. NMR or ass.													
						TOTAL (EUR)			1,111,218.62	-9,066.72	0.00	1,102,151.90	4.86
Shares & Securities ass.													
						TOTAL (EUR)			1,111,218.62	-9,066.72	0.00	1,102,151.90	4.86
US DOLLAR													
						TOTAL (EUR)			1,111,218.62	-9,066.72	0.00	1,102,151.90	4.86
PORTFOLIO: LYXOR ETF MSCI ALL COUNTRY WORLD (935976)													
						(EUR)			22,155,960.12	520,534.44	0.00	22,676,494.56	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935976 LYXOR ETF MSCI ALL COUNTRY WORLD VALIDATED NAV

Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

Securities portfolio: 22,685,592.35

The day's management fees
PrComGestAdm : 255.37 EUR
PrComGestAdm : 24.21 EUR

Unit	Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
CE FR0011079466 CE UNIT	EUR	20,712,944.1	149,500.	138.5481	91.341031705095		145.4755	131.6206
CU FR0011093418 CU UNIT	EUR	1,963,550.46	20,000.	98.1775	8.658968294905		103.0863	93.2686

Total net assets in EUR: 22,676,494.56

CU	USD	2,588,744.9265		129.4372		1.3184	135.909	122.9653

Taxation on savings : weightings and status of the portfolio units

Type of Reporting : TSIF TIS France

Official weightings and status dated 30/04/13:
Weighting DD: 0. Status DD: 0
Weighting DI: 0. Status DI: 0

Unofficial weightings dated 30/04/13:
Weighting DD: 0.
Weighting DI: 0.

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935976 LYXOR ETF MSCI ALL COUNTRY WORLD VALIDATED NAV

Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

PRICES OF THE CURRENCIES USED

	by valuation	by inventory		by previous valuation	variation
EUR price in CHF:	1.22475	quotation: 30/04/13	0.	1.2272	quotation: 29/04/13	-0.19964
EUR price in JPY:	128.42535	quotation: 30/04/13	0.	128.5765	quotation: 29/04/13	-0.11756
EUR price in USD:	1.3184	quotation: 30/04/13	0.	1.31	quotation: 29/04/13	0.64122

INVERSE PRICES OF THE CURRENCIES USED

	by valuation	by inventory		by previous valuation
CHF price in EUR:	0.8164931618	quotation: 30/04/13	0.	0.8148631029	quotation: 29/04/13
JPY price in EUR:	0.0077866246	quotation: 30/04/13	0.	0.0077774709	quotation: 29/04/13
USD price in EUR:	0.7584951456	quotation: 30/04/13	0.	0.7633587786	quotation: 29/04/13

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935981 LYXOR ETF EUROMTS HIGHEST RA MACR WEIG GOVNMT 1-3Y VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< ---------- TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	----------→ STOCK MARKET VALUE	PRCT NET SHARE
EURO													
Bonds & Securities ass.													
Bonds & Securities ass. NMR or ass.													
Fixed-rate bonds NMR or ass.													
AT0000386073 BUND (AUT) 4.30 14	EXA-15/07/14		1,716,000.	M EUR	106.2679	% 30/04/13	105.013		1,823,557.00	-21,533.92	59,636.88	1,861,659.96	1.46
AT0000386198 BUND (AUT) 3.5 15	EXA-15/07/15		2,354,000.	M EUR	108.3634	% 30/04/13	107.4		2,550,874.50	-22,678.50	66,589.18	2,594,785.18	2.03
AT0000A0CL73 BUND (AUT) 3.4 14	EXA-20/10/14		2,000,000.	M EUR	105.8725	% 30/04/13	104.8		2,117,450.24	-21,450.24	36,887.67	2,132,887.67	1.67
DE0001135259 GERMANY 4.25 07/14	EXA-04/07/14		5,955,840.	M EUR	106.2723	% 30/04/13	104.898		6,329,406.83	-81,849.79	212,207.39	6,459,764.43	5.06
DE0001135267 GERMANY 3.75 01/15	EXA-04/01/15		5,479,470.	M EUR	107.4095	% 30/04/13	106.225		5,885,470.44	-64,903.43	68,681.02	5,889,248.03	4.61
DE0001135283 GERMANY 3.25 07/15	EXA-04/07/15		5,002,880.	M EUR	107.9227	% 30/04/13	106.99		5,399,241.04	-46,659.73	136,311.35	5,488,892.66	4.30
DE0001135291 GERMANY 3.5 04/01/16	EXA-04/01/16		5,478,980.	M EUR	110.0518	% 30/04/13	109.2		6,029,716.54	-46,670.38	64,096.56	6,047,142.72	4.73
DE0001137412 ALLEMAGNE 0.25% 15	EXA-13/03/15		2,381,870.	M EUR	100.4529	% 30/04/13	100.435		2,392,658.03	-426.89	1,305.13	2,393,536.27	1.87
DE0001141554 BUND 2.5% 14	EXA-10/10/14		4,049,470.	M EUR	104.3196	% 30/04/13	103.55		4,224,392.55	-31,166.37	57,691.08	4,250,917.26	3.33
DE0001141562 ALLEMAGNE 2.5% 02/15	EXA-27/02/15		4,050,220.	M EUR	105.2825	% 30/04/13	104.505		4,264,173.59	-31,491.18	18,864.04	4,251,546.45	3.33
DE0001141570 BOBL157 2.25 04/15	EXA-10/04/15		4,525,840.	M EUR	104.9799	% 30/04/13	104.32		4,751,221.11	-29,864.82	7,253.74	4,728,610.03	3.70
DE0001141588 BUNDESOBLIG 1.75% 15	EXA-09/10/15		3,811,760.	M EUR	104.6223	% 30/04/13	104.19		3,987,952.22	-16,479.48	38,195.92	4,009,668.66	3.14
DE0001141596 GERMANY 2 26/02/16	EXA-26/02/16		3,811,730.	M EUR	105.1434	% 30/04/13	105.46		4,007,781.99	12,068.47	14,411.47	4,034,261.93	3.16
DE0001141604 BUNDESREPUB 2.75% 16	EXA-08/04/16		4,287,970.	M EUR	108.0995	% 30/04/13	107.86		4,635,276.01	-10,271.56	9,045.85	4,634,050.30	3.63
FI0001005704 FINLAND 4.25 07/15	EXA-04/07/15		1,119,000.	M EUR	110.2398	% 30/04/13	109.01		1,233,582.75	-13,760.85	39,870.12	1,259,692.02	0.99
FI0001006462 FINLAND 3.125% 0914	EXA-15/09/14		1,454,000.	M EUR	105.1135	% 30/04/13	104.239		1,528,349.85	-12,714.79	29,005.31	1,544,640.37	1.21
FI4000018049 FINNISH GVT 1.75 16	EXA-15/04/16		1,454,000.	M EUR	104.6011	% 30/04/13	104.685		1,520,899.27	1,220.63	1,463.96	1,523,583.86	1.19
FR0010112052 OAT 4 25/10/14	EXA-25/10/14		3,367,120.	M EUR	106.9494	% 30/04/13	105.746		3,601,113.95	-40,519.23	71,216.89	3,631,811.61	2.84
FR0010163543 OAT 3.5 25/04/15	EXA-25/04/15		4,215,030.	M EUR	107.6135	% 30/04/13	106.63		4,535,940.74	-41,454.25	4,445.99	4,498,932.48	3.52
FR0010216481 OAT 3 25/10/15	EXA-25/10/15		5,276,980.	M EUR	107.6665	% 30/04/13	106.95		5,681,539.02	-37,808.91	83,708.80	5,727,438.91	4.48
FR0010288357 OAT 3.25 25/04/16	EXA-25/04/16		4,615,600.	M EUR	108.6726	% 30/04/13	108.82		5,015,891.66	6,804.26	4,520.76	5,027,216.68	3.94
NL0000102242 NEDERLAND 3.25 15	EXA-15/07/15		2,735,190.	M EUR	107.7046	% 30/04/13	106.85		2,945,924.34	-23,373.82	71,845.57	2,994,396.09	2.34
NL0000102325 NEDERLAND 3.75 14	EXA-15/07/14		2,958,930.	M EUR	105.5539	% 30/04/13	104.44		3,123,264.90	-32,958.41	89,679.90	3,179,986.39	2.49
NL0009213651 NETHERL GVT 2.75 15	EXA-15/01/15		2,803,280.	M EUR	105.3465	% 30/04/13	104.505		2,953,158.19	-23,590.43	23,443.87	2,953,011.63	2.31
NL0010055703 NETHERLAND 0.75% 15	UST-15/04/15		2,715,670.	M EUR	101.3631	% 30/04/13	101.195		2,752,686.30	-4,564.05	1,171.83	2,749,294.08	2.15
NL0010364139 NETHERLANDS GVT 0 16	EXA-15/04/16		1,303,520.	M EUR	99.0318	% 30/04/13	99.38		1,290,899.79	4,538.39	0.00	1,295,438.18	1.01
Fixed-rate bonds NMR or ass.													
						TOTAL (EUR)			94,582,422.85	-631,559.28	1,211,550.28	95,162,413.85	74.49
Bonds zero coupons NMR or ass.													
DE0001137396 ALLEMAGNE 0% 09/14	EXA-12/09/14		3,572,850.	M EUR	99.7357	% 30/04/13	99.98		3,563,405.70	8,729.73	0.00	3,572,135.43	2.80
DE0001137404 GERMANY 0% 12/14	EXA-12/12/14		3,335,160.	M EUR	99.6448	% 30/04/13	99.975		3,323,313.56	11,012.65	0.00	3,334,326.21	2.61
Bonds zero coupons NMR or ass.													
						TOTAL (EUR)			6,886,719.26	19,742.38	0.00	6,906,461.64	5.41
Bonds & Securities ass. NMR or ass.													
						TOTAL (EUR)			101,469,142.11	-611,816.90	1,211,550.28	102,068,875.49	79.90

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935981 LYXOR ETF EUROMTS HIGHEST RA MACR WEIG GOVNMT 1-3Y VALIDATED NAV
Fixing currency: WMC WM Closing (EUR)
Portfolio currency: EUR
(Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY		STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Bonds & Securities ass.														
							TOTAL (EUR)			101,469,142.11	-611,816.90	1,211,550.28	102,068,875.49	79.90
Debt instruments														
NMR or similar debt instruments														
NMR or similar debt instruments														
Treasury Bonds														
FR0116843535	BTAN 3% 12/07/14	NOL	366-12/07/14	4,751,190.	EUR	104.3651	30/04/13	103.47	V	4,959,284.25	-43,227.96	116,371.61	5,032,427.90	3.94
FR0117836652	BTAN 2.5% 15/01/15	NOL	366-15/01/15	4,091,000.	EUR	104.7125	30/04/13	104.05	V	4,284,354.38	-27,668.88	31,102.81	4,287,788.31	3.36
FR0118462128	BTAN 2% 12/07/15	NOL	366-12/07/15	5,000,000.	EUR	104.4716	30/04/13	104.04	V	5,223,926.88	-21,926.88	81,643.85	5,283,643.85	4.14
FR0119105809	BTAN 2.25% 25/02/16	NOL	366-25/02/16	3,877,690.	EUR	105.1199	30/04/13	105.6	V	4,076,017.73	18,822.91	16,732.50	4,111,573.14	3.22
FR0120634490	BTAN 0.75% 25/09/14	NOL	366-25/09/14	2,422,280.	EUR	101.0949	30/04/13	100.93	V	2,448,839.12	-4,031.92	11,099.35	2,455,906.55	1.92
NMR or similar debt instruments														
							TOTAL (EUR)			20,992,422.36	-78,032.73	256,950.12	21,171,339.75	16.57
NMR or similar debt instruments														
							TOTAL (EUR)			20,992,422.36	-78,032.73	256,950.12	21,171,339.75	16.57
Debt instruments														
							TOTAL (EUR)			20,992,422.36	-78,032.73	256,950.12	21,171,339.75	16.57
Cash														
Liquidities														
Receivables and related accounts														
Deferred settlements sales														
SDS065EUR	Def. sales EUR securities			3,641,363.82	EUR	1.		1.		3,641,363.82	0.00	0.00	3,641,363.82	2.85
Receivables and related accounts														
							TOTAL (EUR)			3,641,363.82	0.00	0.00	3,641,363.82	2.85
Adjustment accounts														
Provisioned expenses														
F120EUR	PrComGestAdm			-16,875.48	EUR	1.		1.		-16,875.48	0.00	0.00	-16,875.48	-0.01
Adjustment accounts														
							TOTAL (EUR)			-16,875.48	0.00	0.00	-16,875.48	-0.01
Liquidities														
							TOTAL (EUR)			3,624,488.34	0.00	0.00	3,624,488.34	2.84
Other availabilities														
Financial accounts														
Demand operations														
BK065EUR	EUR SGP bank			885,615.92	EUR	1.		1.		885,615.92	0.00	0.00	885,615.92	0.69

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935981 LYXOR ETF EUROMTS HIGHEST RA MACR WEIG GOVNMT 1-3Y VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< ---------- TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	----------→ STOCK MARKET VALUE	PRCT NET SHARE
Financial accounts													
						TOTAL (EUR)			885,615.92	0.00	0.00	885,615.92	0.69
Other availabilities													
						TOTAL (EUR)			885,615.92	0.00	0.00	885,615.92	0.69
Cash													
						TOTAL (EUR)			4,510,104.26	0.00	0.00	4,510,104.26	3.53
EURO													
						TOTAL (EUR)			126,971,668.73	-689,849.63	1,468,500.40	127,750,319.50	100.00
PORTFOLIO: LYXOR ETF EUROMTS HIGHEST RA MACR WEIGH GOVNMT 1-3Y (935981)													
						(EUR)			126,971,668.73	-689849.63	1,468,500.40	127,750,319.50	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935981 LYXOR ETF EUROMTS HIGHEST RA MACR WEIG GOVNMT 1-3Y VALIDATED NAV

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

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

Securities portfolio: 123,240,215.24

The day's management fees
PrComGestAdm : 577.5 EUR

Unit	Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
C FR0011146315 C UNIT	EUR	127,750,319.5	1,245,000.	102.6106	100.		102.6106	102.6106

Total net assets in EUR: 127,750,319.5

Taxation on savings : weightings and status of the portfolio units

Type of Reporting : TSIF TIS France

Official weightings and status dated 30/04/13:
Weighting DD: 97.16 Status DD: I
Weighting DI: 97.16 Status DI: M

Unofficial weightings dated 30/04/13:
Weighting DD: 97.16
Weighting DI: 97.16

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935982 LYXOR ETF EUROMTS HIGHEST RA MACR WEIG GOVNMT 3-5Y VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY		STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
EURO														
Bonds & Securities ass.														
Bonds & Securities ass. NMR or ass.														
Fixed-rate bonds NMR or ass.														
AT0000385745 BUND (AUT) 4.65 18		EXA-15/01/18		476,000.	M EUR	118.9974	% 30/04/13	119.01		566,427.46	60.14	6,731.16	573,218.76	1.57
AT0000A011T9 BUND (AUT) 4 09/16		EXA-15/09/16		489,000.	M EUR	112.8512	% 30/04/13	112.37		551,842.27	-2,352.97	12,486.25	561,975.55	1.54
AT0000A06P24 REPUB AUSTRI 4.3% 17		EXA-15/09/17		307,000.	M EUR	116.5503	% 30/04/13	116.49		357,809.28	-184.98	8,426.94	366,051.24	1.00
AT0000A0GLY4 AUSTRIA REP 3.2% 17		EXA-20/02/17		417,000.	M EUR	110.6469	% 30/04/13	110.66		461,397.55	54.65	2,741.92	464,194.12	1.27
DE0001135309 GERMANY 4 04/07/16		EXA-04/07/16		2,291,070.	M EUR	113.0467	% 30/04/13	112.335		2,589,979.46	-16,305.97	76,829.30	2,650,502.79	7.24
DE0001135317 GERMANY 3.75% 01/17		EXA-04/01/17		1,992,200.	M EUR	113.6716	% 30/04/13	113.22		2,264,566.29	-8,997.45	24,970.72	2,280,539.56	6.23
DE0001135333 GERMANY 4.25 07/17		EXA-04/07/17		1,892,820.	M EUR	117.1405	% 30/04/13	116.75		2,217,257.92	-7,390.57	67,441.43	2,277,308.78	6.22
DE0001135341 BUNDESREPUB 4% 18		EXA-04/01/18		1,992,180.	M EUR	117.2934	% 30/04/13	117.23		2,336,695.39	-1,262.77	26,635.17	2,362,067.79	6.45
DE0001141612 GERMANY 1.25 10/16		EXA-14/10/16		1,593,860.	M EUR	103.7689	% 30/04/13	103.89		1,653,930.67	1,930.48	11,135.19	1,666,996.34	4.56
DE0001141620 BUNDESOBLIG 0.75% 17		UST-24/02/17		1,593,700.	M EUR	101.8052	% 30/04/13	102.2		1,622,470.05	6,291.35	2,325.06	1,631,086.46	4.46
DE0001141638 BUNDESLAND 0.5% 17		EXA-07/04/17		1,793,090.	M EUR	100.7158	% 30/04/13	101.21		1,805,925.39	8,861.00	712.32	1,815,498.71	4.96
DE0001141646 BUNDESOBLIG 0.5% 17		EXA-13/10/17		1,593,890.	M EUR	100.395	% 30/04/13	101.02		1,600,185.04	9,962.64	5,107.45	1,615,255.13	4.41
DE0001141653 BUNDESOBL 0.5% 02/18		EXA-23/02/18		1,295,090.	M EUR	100.1577	% 30/04/13	100.78		1,297,132.32	8,059.38	2,038.13	1,307,229.83	3.57
FI0001006066 FINLAND 3.875 17		EXA-15/09/17		624,000.	M EUR	114.7615	% 30/04/13	114.85		716,111.70	552.30	15,435.45	732,099.45	2.00
FI4000029715 FINLAND 1.875% 2017		EXA-15/04/17		520,000.	M EUR	105.5654	% 30/04/13	105.94		548,939.99	1,948.01	560.96	551,448.96	1.51
FR0000187361 OAT 5 25/10/16		EXA-25/10/16		1,697,030.	M EUR	116.457	% 30/04/13	115.96		1,976,310.64	-8,434.65	44,866.68	2,012,742.67	5.50
FR0010415331 OAT 3.75 25/04/17		EXA-25/04/17		1,875,740.	M EUR	112.713	% 30/04/13	112.88		2,114,203.64	3,131.67	2,119.84	2,119,455.15	5.79
FR0010517417 OAT 4.25% 25/10/2017		EXA-25/10/17		1,668,270.	M EUR	115.8397	% 30/04/13	116.2		1,932,518.97	6,010.77	37,490.37	1,976,020.11	5.40
FR0010604983 OAT 4% 25/04/2018		EXA-25/04/18		1,504,390.	M EUR	115.6431	% 30/04/13	116.38		1,739,723.39	11,085.69	1,813.51	1,752,622.59	4.79
NL0000102283 NEDERLAND 4 07/16		EXA-15/07/16		856,930.	M EUR	112.4891	% 30/04/13	111.895		963,953.21	-5,091.39	27,703.49	986,565.31	2.70
NL0006007239 NEDERLAND 4.5 07/17		EXA-15/07/17		943,270.	M EUR	117.218	% 30/04/13	116.86		1,105,682.45	-3,377.13	34,306.60	1,136,611.92	3.11
NL0009819671 NETHERL GVT 2.5 2017		EXA-15/01/17		977,750.	M EUR	107.8457	% 30/04/13	107.88		1,054,460.95	335.75	7,433.58	1,062,230.28	2.90
NL0010200606 PAYS-BAS 1.25% 01/18		UST-15/01/18		724,140.	M EUR	102.6708	% 30/04/13	103.21		743,480.58	3,904.32	2,752.72	750,137.62	2.05
Fixed-rate bonds NMR or ass.							TOTAL (EUR)			32,221,004.61	8,790.27	422,064.24	32,651,859.12	89.23
Bonds & Securities ass. NMR or ass.							TOTAL (EUR)			32,221,004.61	8,790.27	422,064.24	32,651,859.12	89.23
Bonds & Securities ass.							TOTAL (EUR)			32,221,004.61	8,790.27	422,064.24	32,651,859.12	89.23
Debt instruments														
NMR or similar debt instruments														
NMR or similar debt instruments														
Treasury Bonds														
FR0119580050 BTAN 2.5% 25/07/16	NOL	366-25/07/16		1,539,680.	EUR	106.851	30/04/13	106.91	V	1,645,203.54	868.35	30,055.40	1,676,127.29	4.58
FR0120473253 BTAN 1.75% 25/02/17	NOL	366-25/02/17		1,196,630.	EUR	104.1698	30/04/13	104.86	V	1,246,561.03	8,225.19	4,016.08	1,258,802.30	3.44
FR0120746609 BTAN 1% 25/07/17	NOL	366-25/07/17		1,062,700.	EUR	100.9539	30/04/13	101.89	V	1,072,851.39	9,933.64	8,297.80	1,091,082.83	2.98

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935982 LYXOR ETF EUROMTS HIGHEST RA MACR WEIG GOVNMT 3-5Y VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
NMR or similar debt instruments													
						TOTAL (EUR)			3,964,615.96	19,027.18	42,369.28	4,026,012.42	11.00
NMR or similar debt instruments													
						TOTAL (EUR)			3,964,615.96	19,027.18	42,369.28	4,026,012.42	11.00
Debt instruments													
						TOTAL (EUR)			3,964,615.96	19,027.18	42,369.28	4,026,012.42	11.00
Cash													
Liquidities													
Adjustment accounts													
Provisioned expenses													
F120EUR PrComGestAdm			-5,058.79	EUR	1.		1.		-5,058.79	0.00	0.00	-5,058.79	-0.01
Adjustment accounts													
						TOTAL (EUR)			-5,058.79	0.00	0.00	-5,058.79	-0.01
Liquidities													
						TOTAL (EUR)			-5,058.79	0.00	0.00	-5,058.79	-0.01
Other availabilities													
Financial accounts													
Demand operations													
BK065EUR EUR SGP bank			-78,414.25	EUR	1.		1.		-78,414.25	0.00	0.00	-78,414.25	-0.21
Financial accounts													
						TOTAL (EUR)			-78,414.25	0.00	0.00	-78,414.25	-0.21
Other availabilities													
						TOTAL (EUR)			-78,414.25	0.00	0.00	-78,414.25	-0.21
Cash													
						TOTAL (EUR)			-83,473.04	0.00	0.00	-83,473.04	-0.23
EURO													
						TOTAL (EUR)			36,102,147.53	27,817.45	464,433.52	36,594,398.50	100.00
PORTFOLIO: LYXOR ETF EUROMTS HIGHEST RA MACR WEIG GOVNMT 3-5Y (935982)													
						(EUR)			36,102,147.53	27,817.45	464,433.52	36,594,398.50	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935982 LYXOR ETF EUROMTS HIGHEST RA MACR WEIG GOVNMT 3-5Y VALIDATED NAV

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

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

Securities portfolio: 36,677,871.54

The day's management fees
PrComGestAdm : 165.43 EUR

Unit	Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
C FR0011146349 C UNIT	EUR	36,594,398.5	340,000.	107.6305	100.		107.6305	107.6305

Total net assets in EUR: 36,594,398.5

Taxation on savings : weightings and status of the portfolio units

Type of Reporting : TSIF TIS France

Official weightings and status dated 30/04/13:
Weighting DD: 100. Status DD: I
Weighting DI: 100. Status DI: M

Unofficial weightings dated 30/04/13:
Weighting DD: 100.
Weighting DI: 100.

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935994 LYXOR ETF MTS BTP 1-3Y ITALY GOVERNMENT BOND VALIDATED NAV

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< ---------- PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	----------→ STOCK MARKET VALUE	PRCT NET SHARE
IT0004815814 ITALY B.O.T 14/05/13 NOL		999-14/05/13	1,683,000.	EUR	99.9975	30/04/13	99.99982		1,682,958.45	38.52	0.00	1,682,996.97	1.34
IT0004839319 ITALY B.O.T 12/07/13 NOL		999-12/07/13	3,625,000.	EUR	99.9372	30/04/13	99.95705		3,622,724.19	718.87	0.00	3,623,443.06	2.88
IT0004885965 BOT 0% 14/01/14 NOL		999-14/01/14	3,860,000.	EUR	99.2296	30/04/13	99.64994		3,830,263.07	16,224.61	0.00	3,846,487.68	3.06
TOTAL NEGOTIABLE DEBTS													
TOTAL PORTFOLIO 935994													
						TOTAL (EUR)			9,135,945.71	16,982.00	359,591.58	9,152,927.71	7.28

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935994 LYXOR ETF MTS BTP 1-3Y ITALY GOVERNMENT BOND VALIDATED NAV

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
SWAP00903073 MTS BTP 1-3Y ITALY	PRC		121,600,000.	EUR	0.	30/04/13	4.12425	F	0.00	-126,615,092.96	0.00	-126,615,092.96	-100.72
SWAP00979393 MTS BTP 1-3Y ITALY	PRC		121,600,000.	EUR	0.	30/04/13	203.39582	F	0.00	125,729,321.86	0.00	125,729,321.86	100.01
TOTAL INTEREST RATE SWAP													
TOTAL PORTFOLIO 935994													
						TOTAL (EUR)			0.00	-885,771.10	0.00	-885,771.10	-0.70

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935994 LYXOR ETF MTS BTP 1-3Y ITALY GOVERNMENT BOND VALIDATED NAV

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

SECURITY		STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< ---------- PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	----------→ STOCK MARKET VALUE	PRCT NET SHARE
BDS065EUR	Def. purchases EUR securities			-12,448,128.57	EUR	1.		1.		-12,448,128.57	0.00	0.00	-12,448,128.57	-9.90
BK065EUR	EUR SGP bank			-3,190,272.99	EUR	1.		1.		-3,190,272.99	0.00	0.00	-3,190,272.99	-2.54
DVS065EUR	Payable on swap			-733,282.25	EUR	1.		1.		-733,282.25	0.00	0.00	-733,282.25	-0.58
F120EUR	PrComGestAdm			-18,487.48	EUR	1.		1.		-18,487.48	0.00	0.00	-18,487.48	-0.01
SDS065EUR	Def. sales EUR securities			16,371,683.81	EUR	1.		1.		16,371,683.81	0.00	0.00	16,371,683.81	13.02
TOTAL LIQUIDITIES														
TOTAL PORTFOLIO 935994														
							TOTAL (EUR)			-18,487.48	0.00	0.00	-18,487.48	-0.01

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935994 LYXOR ETF MTS BTP 1-3Y ITALY GOVERNMENT BOND VALIDATED NAV

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
IT0001247185 ITALY BTPS STRIP 16	EXA-01/11/16		40,000.	M EUR	87.087	% 30/04/13	92.308		34,834.80	2,088.40	0.00	36,923.20	0.03
IT0001247250 ITALY BTPS STRIP 20	EXA-01/05/20		40,000.	M EUR	70.546	% 30/04/13	78.563		28,218.40	3,206.80	0.00	31,425.20	0.02
IT0001247268 ITALY BTPS STRIP 20	EXA-01/11/20		515,000.	M EUR	68.0785	% 30/04/13	77.056		350,604.27	46,234.13	0.00	396,838.40	0.32
IT0001247284 ITALY BTPS STRIP 21	EXA-01/11/21		294,000.	M EUR	63.7025	% 30/04/13	73.39		187,285.35	28,481.25	0.00	215,766.60	0.17
IT0003242747 BTP 5.25 08/17	UST-01/08/17		7,572,000.	M EUR	109.1625	% 30/04/13	110.828		8,265,783.98	126,112.18	103,226.02	8,495,122.18	6.76
IT0003268973 BUONI PIOLENNALI ST	EXA-01/08/30		575,000.	M EUR	38.746	% 30/04/13	44.003		222,789.50	30,227.75	0.00	253,017.25	0.20
IT0003493258 ITALY 4.25 02/19	UST-01/02/19		10,334,000.	M EUR	104.4219	% 30/04/13	106.75		10,790,954.80	240,590.20	114,045.11	11,145,590.11	8.87
IT0003625909 BTPei 2.15 09/14	UST-15/09/14		2,456,000.	M EUR	124.2558	% 30/04/13	103.113		3,051,722.42	88.79	8,991.63	3,060,802.84	2.43
IT0003644769 BTP 4.50 02/20	UST-01/02/20		15,667,000.	M EUR	104.2221	% 30/04/13	107.64		16,328,477.23	535,481.57	183,070.19	17,047,028.99	13.56
IT0003844534 ITALY 3.75 08/15	UST-01/08/15		9,254,000.	M EUR	102.8091	% 30/04/13	104.558		9,513,949.70	161,847.62	90,111.46	9,765,908.78	7.77
IT0004019581 ITALY 3.75 08/16	UST-01/08/16		7,385,000.	M EUR	104.66	% 30/04/13	105.37		7,729,141.00	52,433.50	71,911.95	7,853,486.45	6.25
IT0004085210 BTPei 2.10 15/09/17	UST-15/09/17		1,926,000.	M EUR	117.3356	% 30/04/13	103.102		2,259,882.97	18,977.29	6,558.82	2,285,419.08	1.82
IT0004164775 ITALY BUONI PO 4% 17	UST-01/02/17		4,895,000.	M EUR	105.43	% 30/04/13	105.983		5,160,798.50	27,069.35	50,843.09	5,238,710.94	4.17
IT0004243512 BTPei 2.6 15/09/23	UST-15/09/23		1,900,000.	M EUR	110.9991	% 30/04/13	99.98		2,108,983.12	32,515.49	7,869.26	2,149,367.87	1.71
IT0004423957 BUONI POL 4.50% 2019	UST-01/03/19		1,885,000.	M EUR	104.0814	% 30/04/13	107.938		1,961,935.20	72,696.10	15,213.18	2,049,844.48	1.63
IT0004448863 ITALY 3.75% 2013	UST-15/12/13		5,958,000.	M EUR	102.1993	% 30/04/13	101.977		6,089,032.05	-13,242.39	87,160.30	6,162,949.96	4.90
IT0004505076 ITALY BTP 3.5 06/14	UST-01/06/14		6,924,000.	M EUR	102.5344	% 30/04/13	102.84		7,099,484.16	21,157.44	103,860.00	7,224,501.60	5.75
IT0004536949 BTP 4.25 01/03/20	UST-01/03/20		308,000.	M EUR	101.9149	% 30/04/13	106.075		313,897.73	12,813.27	2,347.66	329,058.66	0.26
IT0004568272 ITALY BUONI POL 3 15	UST-15/04/15		77,000.	M EUR	102.395	% 30/04/13	103.05		78,844.15	504.35	132.54	79,481.04	0.06
IT0004594930 ITALIE 4%010920	UST-01/09/20		2,413,000.	M EUR	104.48	% 30/04/13	104.56		2,521,102.40	1,930.40	17,310.65	2,540,343.45	2.02
IT0004604671 BTPei 2.1 15/09/21	UST-15/09/21		2,331,000.	M EUR	102.5471	% 30/04/13	98.61		2,390,373.16	68,645.17	7,399.73	2,466,418.06	1.96
IT0004615917 ITALY BTP 3% 06/15	UST-15/06/15		13,368,000.	M EUR	102.4128	% 30/04/13	102.973		13,690,543.75	74,886.89	156,449.67	13,921,880.31	11.07
IT0004634132 BTPS 3.75% 01/03/21	UST-01/03/21		3,827,000.	M EUR	100.16	% 30/04/13	102.705		3,833,123.20	97,397.15	25,738.65	3,956,259.00	3.15
IT0004653108 BUONI POLIEN 2.25%13	UST-01/11/13		5,944,000.	M EUR	100.88	% 30/04/13	100.865		5,996,307.20	-891.60	1,817.08	5,997,232.68	4.77
IT0004750409 BTP 4.25% 01/07/2014	UST-01/07/14		72,000.	M EUR	103.125	% 30/04/13	103.865		74,250.00	532.80	1,056.63	75,839.43	0.06
IT0004820426 BTPS 4.75% 01/06/17	UST-01/06/17		555,000.	M EUR	108.31	% 30/04/13	108.498		601,120.50	1,043.40	11,298.21	613,462.11	0.49
IT0004840788 BTPS 4.5% 15/07/2015	UST-15/07/15		408,000.	M EUR	104.79	% 30/04/13	106.085		427,543.20	5,283.60	5,629.72	438,456.52	0.35
IT0004848492 ITALY BTPS HYB 0% 31	EXA-01/05/31		788,000.	M EUR	42.5035	% 30/04/13	42.454		334,927.58	-390.06	0.00	334,537.52	0.27
IT0004848534 ITALY BTPS HYB 0% 33	EXA-01/02/33		2,000.	M EUR	37.641	% 30/04/13	38.494		752.82	17.06	0.00	769.88	0.00
IT0004848674 ITALY BTPS HYB 0% 17	EXA-01/02/17		44,000.	M EUR	86.1475	% 30/04/13	91.459		37,904.90	2,337.06	0.00	40,241.96	0.03
IT0004867070 BTP 3.5% 01/11/17	UST-01/11/17		2,351,000.	M EUR	103.83	% 30/04/13	103.703		2,441,043.30	-2,985.77	1,117.90	2,439,175.43	1.94
XS0133144898 ITALY 5.75 25/07/16	EXA-25/07/16		709,000.	M EUR	105.595	% 30/04/13	110.645		748,668.55	35,804.50	31,832.16	816,305.21	0.65
TOTAL INVESTMENT SECURITIES													
TOTAL PORTFOLIO 935994													
						TOTAL (EUR)			114,674,279.89	1,682,893.69	1,104,991.61	117,462,165.19	93.44

PORTFOLIO: LYXOR ETF MTS BTP 1-3Y ITALY GOVERNMENT BOND (935994)													
						(EUR)			123,791,738.12	814,104.59	1,104,991.61	125,710,834.32	100.00

Inventory of the history of the valuation (HISINV)

Stock: on 30/04/13
PORTFOLIO: 935994 LYXOR ETF MTS BTP 1-3Y ITALY GOVERNMENT BOND VALIDATED NAV

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

(Simplified report, framework: ISIN code → OVERALL, Sort: BVAL)

Securities portfolio: 125,729,321.8

The day's management fees
PrComGestAdm : 568.28 EUR

Unit	Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
CE FR0011313741 CE UNIT	EUR	125,710,834.32	1,216,000.	103.3806	100.		103.3806	103.3806

Total net assets in EUR: 125,710,834.32

Taxation on savings : weightings and status of the portfolio units

Type of Reporting : TSIF TIS France

Official weightings and status dated 30/04/13:
Weighting DD: 98.18 Status DD: 0
Weighting DI: 98.18 Status DI: 0

Unofficial weightings dated 30/04/13:
Weighting DD: 98.18
Weighting DI: 98.18

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935997 LYXOR ETF MTS SPAIN GOVERNMENT BOND ALL MATURITY VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
EURO													
Bonds & Securities ass.													
Bonds & Securities ass. NMR or ass.													
Fixed-rate bonds NMR or ass.													
DE0001040616 BADEN WUER 3.25 2014	EXA-22/01/14		121,000.	M EUR	102.314	% 30/04/13	102.254		123,799.94	-72.60	1,120.49	124,847.83	0.07
DE0001143287 STRIP INT 04/07/25	EXA-04/07/25		589,466.16	M EUR	76.8575	% 30/04/13	82.031		453,048.95	30,496.04	0.00	483,544.99	0.29
DE0001143295 STRIP INT 04/07/26	EXA-04/07/26		393,750.09	M EUR	74.1715	% 30/04/13	79.297		292,050.35	20,181.66	0.00	312,232.01	0.19
DE0001143303 STRIP INT 04/07/27	EXA-04/07/27		3,493,749.9	M EUR	71.925	% 30/04/13	76.651		2,512,879.62	165,114.62	0.00	2,677,994.24	1.61
DE0001381911 LD HESSEN 3.5 16	EXA-04/01/16		237,000.	M EUR	108.465	% 30/04/13	108.648		257,062.05	433.71	2,772.58	260,268.34	0.16
DE0002760790 KFW 5.125 06/13	EXA-17/06/13		451,469.07	M EUR	101.1177	% 30/04/13	100.588		456,515.21	-2,391.50	20,475.36	474,599.07	0.28
DE000A0E9DM0 KFW 4.375% 11/10/13	EXA-11/10/13		21,593,000.	M EUR	101.8906	% 30/04/13	101.887		22,001,225.49	-765.58	535,757.82	22,536,217.73	13.51
DE000A0EKDD7 BERLIN LAND 3.5% 17	EXA-22/06/17		75,000.	M EUR	110.81	% 30/04/13	111.843		83,107.50	774.75	2,286.99	86,169.24	0.05
DE000A0XYS72 BERLIN 3.5% 13/02/14	EXA-13/02/14		205,000.	M EUR	103.1885	% 30/04/13	102.634		211,536.43	-1,136.73	1,611.92	212,011.62	0.13
DE000A0Z1QA9 GEM LAND 3.25 04/14	EXA-29/04/14		271,000.	M EUR	103.082	% 30/04/13	103.076		279,352.22	-16.26	168.91	279,504.87	0.17
DE000A1H36U5 KFW 2.125% 11/04/14	EXA-11/04/14		92,000.	M EUR	101.9525	% 30/04/13	101.947		93,796.30	-5.06	133.90	93,925.14	0.06
DE000A1H36W1 KFM 1.875% 16/05/13	EXA-16/05/13		3,955,000.	M EUR	100.0517	% 30/04/13	100.054		3,957,042.60	93.10	72,124.57	4,029,260.27	2.42
DE000A1RET49 KFW 1.125% 15/01/20	EXA-15/01/20		2,000.	M EUR	98.725	% 30/04/13	101.628		1,974.50	58.06	6.84	2,039.40	0.00
DE000DUS4S04 DUESSEL HYP 1.875%13	EXA-13/12/13		3,321,000.	M EUR	101.1095	% 30/04/13	101.084		3,357,846.50	-846.86	24,566.30	3,381,565.94	2.03
DE000EH095Q4 EUROHYPO 4.5% 08/13	EXA-28/08/13		149,000.	M EUR	101.4274	% 30/04/13	101.375		151,126.88	-78.13	4,610.84	155,659.59	0.09
DE000MHB04J6 MUNCHEN HYPO 1.5 13	EXA-04/10/13		2,000.	M EUR	100.5785	% 30/04/13	100.576		2,011.57	-0.05	17.59	2,029.11	0.00
DE000NRW1Z70 NORDRHEIN 4 14/02/14	EXA-14/02/14		2,314,000.	M EUR	103.667	% 30/04/13	103.006		2,398,854.38	-15,295.54	20,540.71	2,404,099.55	1.44
DE000NWB0444 NRW.BANK 3.375 14	EXA-18/03/14		400,000.	M EUR	102.825	% 30/04/13	102.82		411,300.00	-20.00	1,812.33	413,092.33	0.25
ES0413440217 BANESTO 4.625% 03/15	EXA-30/03/15		200,000.	M EUR	104.756	% 30/04/13	105.659		209,512.00	1,806.00	937.67	212,255.67	0.13
EU000A0T61X8 EEC 3.125% 03/04/14	EXA-03/04/14		216,000.	M EUR	102.8175	% 30/04/13	102.818		222,085.80	1.08	610.27	222,697.15	0.13
EU000A1G0A32 EFSF 0.125% 12/13	EXA-03/12/13		8,592,000.	M EUR	100.04	% 30/04/13	100.033		8,595,436.80	-601.44	4,501.97	8,599,337.33	5.15
EU000A1G0AU4 EFSF 1.625% 15/09/17	EXA-15/09/17		2,000.	M EUR	102.38	% 30/04/13	104.22		2,047.60	36.80	26.09	2,110.49	0.00
FR0000492290 RFF 4.625 17/03/14	EXA-17/03/14		900,000.	M EUR	103.9019	% 30/04/13	103.842		935,116.80	-538.80	5,702.05	940,280.05	0.56
FR0000571150 OAT 6 25/10/25	EXA-25/10/25		1,639,040.	M EUR	142.83	% 30/04/13	142.745		2,341,040.83	-1,393.18	52,000.23	2,391,647.88	1.43
FR0010192997 OAT 3.75 25/04/21	EXA-25/04/21		6,177,598.	M EUR	118.35	% 30/04/13	118.23		7,311,187.23	-7,413.11	6,981.53	7,310,755.65	4.38
FR0010231357 DEXMA 3.125 09/15	EXA-15/09/15		14,000.	M EUR	106.0525	% 30/04/13	106.095		14,847.35	5.95	279.28	15,132.58	0.01
FR0010745695 SFEF 3% 07/04/2014	EXA-07/04/14		14,000.	M EUR	102.655	% 30/04/13	102.66		14,371.70	0.70	33.37	14,405.77	0.01
FR0010801068 DEXIA 3.50% 09/16	EXA-16/09/16		2,000.	M EUR	108.9475	% 30/04/13	109.44		2,178.95	9.85	44.49	2,233.29	0.00
FR0010945956 DEXIA 2.75% 01/16	EXA-25/01/16		209,000.	M EUR	105.826	% 30/04/13	105.856		221,176.35	62.69	1,590.40	222,829.44	0.13
FR0011049782 DEXIA M 3.75% 180516	EXA-18/05/16		381,000.	M EUR	109.0686	% 30/04/13	109.403		415,551.47	1,273.96	13,817.77	430,643.20	0.26
FR0011459684 CADES 1% 25/05/18	EXA-25/05/18		6,882,000.	M EUR	100.615	% 30/04/13	100.75		6,924,324.30	9,290.70	6,033.53	6,939,648.53	4.16
FR0011462746 UNEDIC 2.25% 04/2023	EXA-05/04/23		3,300,000.	M EUR	99.9675	% 30/04/13	103.412		3,298,927.50	113,668.50	6,306.16	3,418,902.16	2.05
IT0003256820 BTP 5.75 02/33	UST-01/02/33		2,000.	M EUR	113.345	% 30/04/13	115.355		2,266.90	40.20	29.86	2,336.96	0.00
IT0003618383 ITALY 4.25% 08/2014	UST-01/08/14		3,778,000.	M EUR	103.395	% 30/04/13	104.028		3,906,263.10	23,914.74	41,693.67	3,971,871.51	2.38
IT0003644769 BTP 4.50 02/20	UST-01/02/20		266,000.	M EUR	105.84	% 30/04/13	107.64		281,534.40	4,788.00	3,108.23	289,430.63	0.17
IT0003719918 ITALY 4.25 02/15	UST-01/02/15		118,000.	M EUR	104.7976	% 30/04/13	105.14		123,661.20	404.00	1,302.24	125,367.44	0.08
IT0003844534 ITALY 3.75 08/15	UST-01/08/15		1,475,000.	M EUR	103.135	% 30/04/13	104.558		1,521,241.25	20,989.25	14,362.91	1,556,593.41	0.93
IT0004019581 ITALY 3.75 08/16	UST-01/08/16		5,218,000.	M EUR	104.6585	% 30/04/13	105.37		5,461,078.80	37,127.80	50,810.64	5,549,017.24	3.33
IT0004164775 ITALY BUONI PO 4% 17	UST-01/02/17		2,848,000.	M EUR	105.381	% 30/04/13	105.983		3,001,250.95	17,144.89	29,581.44	3,047,977.28	1.83
IT0004423957 BUONI POL 4.50% 2019	UST-01/03/19		480,000.	M EUR	104.25	% 30/04/13	107.938		500,400.00	17,702.40	3,873.91	521,976.31	0.31
IT0004513641 BTPS 5% 01/03/25	UST-01/03/25		131,000.	M EUR	107.4576	% 30/04/13	108.878		140,769.50	1,860.68	1,174.73	143,804.91	0.09
IT0004536949 BTP 4.25 01/03/20	UST-01/03/20		2,167,000.	M EUR	101.347	% 30/04/13	106.075		2,196,188.85	102,456.40	16,517.49	2,315,162.74	1.39
IT0004594930 ITALIE 4%010920	UST-01/09/20		805,000.	M EUR	104.48	% 30/04/13	104.56		841,064.00	644.00	5,775.00	847,483.00	0.51
IT0004615917 ITALY BTP 3% 06/15	UST-15/06/15		3,000.	M EUR	102.45	% 30/04/13	102.973		3,073.50	15.69	35.11	3,124.30	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935997 LYXOR ETF MTS SPAIN GOVERNMENT BOND ALL MATURITY VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
IT0004653108 BUONI POLIEN 2.25%13	UST-01/11/13		5,000.	M EUR	100.88	% 30/04/13	100.865		5,044.00	-0.75	1.53	5,044.78	0.00
IT0004682305 UBI BANCA 5.25% 21	EXA-28/01/21		100,000.	M EUR	113.9575	% 30/04/13	117.893		113,957.50	3,935.50	1,409.59	119,302.59	0.07
IT0004701568 BANCO POP 4.75 03/16	EXA-31/03/16		533,000.	M EUR	105.5535	% 30/04/13	105.924		562,600.16	1,974.76	2,497.07	567,071.99	0.34
IT0004707995 BTP 3 01/04/14	UST-01/04/14		2,000.	M EUR	102.027	% 30/04/13	102.138		2,040.54	2.22	5.74	2,048.50	0.00
IT0004734429 UNITCREDIT 4.25 18	EXA-31/07/18		837,000.	M EUR	112.7095	% 30/04/13	112.564		943,378.52	-1,217.84	27,191.03	969,351.71	0.58
IT0004759673 BTPS 5% 01/03/2022	UST-01/03/22		36,000.	M EUR	108.63	% 30/04/13	110.07		39,106.80	518.40	322.83	39,948.03	0.02
IT0004780380 ITALY 6% 15/11/2014	UST-15/11/14		177,000.	M EUR	107.185	% 30/04/13	107.415		189,717.45	407.10	5,045.97	195,170.52	0.12
IT0004793474 ITALY BTP 4.75 05/17	UST-01/05/17		2,000.	M EUR	108.565	% 30/04/13	108.433		2,171.30	-2.64	1.29	2,169.95	0.00
IT0004805070 BTPS 2.5% 01/03/2015	UST-01/03/15		2,528,000.	M EUR	100.8898	% 30/04/13	102.095		2,550,495.20	30,466.40	11,334.78	2,592,296.38	1.55
IT0004820426 BTPS 4.75% 01/06/17	UST-01/06/17		1,136,000.	M EUR	107.9072	% 30/04/13	108.498		1,225,825.80	6,711.48	23,125.71	1,255,662.99	0.75
IT0004867070 BTP 3.5% 01/11/17	UST-01/11/17		2,000.	M EUR	103.83	% 30/04/13	103.703		2,076.60	-2.54	0.95	2,075.01	0.00
IT0004889033 BTP 4.75% 01/09/2028	UST-01/09/28		1,174,000.	M EUR	103.5168	% 30/04/13	104.923		1,215,287.10	16,508.92	10,001.33	1,241,797.35	0.74
IT0004907843 ITALY BTP 3.5 06/18	UST-01/06/18		504,000.	M EUR	101.1366	% 30/04/13	103.253		509,728.60	10,666.52	1,647.69	522,042.81	0.31
XS0095151196 BNG 4.50 03/14	EXA-10/03/14		88,000.	M EUR	103.7975	% 30/04/13	103.725		91,341.80	-63.80	618.41	91,896.41	0.06
XS0135547908 RATP 5.25% 18/09/13	EXA-18/09/13		1,306,000.	M EUR	101.9939	% 30/04/13	101.839		1,332,040.38	-2,023.04	43,205.34	1,373,222.68	0.82
XS0170558877 EIB 3.625 10/13	EXA-15/10/13		11,864,000.	M EUR	101.7222	% 30/04/13	101.6		12,068,323.68	-14,499.68	239,189.62	12,293,013.62	7.37
XS0176120268 KOMMUNAL 4.5 100913	EXA-10/09/13		141,000.	M EUR	101.5036	% 30/04/13	101.503		143,120.13	-0.90	4,137.28	147,256.51	0.09
XS0399249431 ASFINAG 4.125 14	EXA-14/03/14		715,000.	M EUR	103.518	% 30/04/13	103.454		740,153.70	-457.60	4,282.65	743,978.75	0.45
XS0408966199 EIB 3.125 04/14	EXA-15/04/14		1,234,000.	M EUR	102.9175	% 30/04/13	102.917		1,270,001.95	-6.17	2,218.67	1,272,214.45	0.76
XS0413876532 ERSTE BANK 3.375% 14	EXA-19/02/14		150,000.	M EUR	103.0405	% 30/04/13	102.542		154,560.75	-747.75	1,054.11	154,867.11	0.09
XS0415072098 ING 3.375 03/14	EXA-03/03/14		6,791,000.	M EUR	102.7375	% 30/04/13	102.697		6,976,903.63	-2,750.36	40,187.84	7,014,341.11	4.20
XS0416768686 SNS BANK 3.5% 03/14	EXA-10/03/14		439,000.	M EUR	102.905	% 30/04/13	102.843		451,752.95	-272.18	2,399.47	453,880.24	0.27
XS0422411214 NIBC BK 3.50 04/14	EXA-07/04/14		2,614,000.	M EUR	103.1345	% 30/04/13	103.134		2,695,935.83	-13.07	7,269.07	2,703,191.83	1.62
XS0437341307 KOMMUNAL 3.125 2013	EXA-08/07/13		69,000.	M EUR	101.126	% 30/04/13	100.523		69,776.94	-416.07	1,784.08	71,144.95	0.04
XS0480266484 DEXIA CL 2.625%01/14	EXA-21/01/14		372,000.	M EUR	101.9485	% 30/04/13	101.705		379,248.42	-905.82	2,809.11	381,151.71	0.23
XS0488101527 SNCF 4.625% 19/02/25	EXA-19/02/25		200,000.	M EUR	113.91	% 30/04/13	119.294		227,820.00	10,768.00	1,717.81	240,305.81	0.14
XS0494852717 KOMKR AUST 2.25 14	EXA-24/03/14		2,770,000.	M EUR	101.902	% 30/04/13	101.875		2,822,685.40	-747.90	7,342.40	2,829,279.90	1.70
XS0518184667 EUR INV BK 2.625 18	EXA-15/03/18		408,000.	M EUR	109.3215	% 30/04/13	109.836		446,031.72	2,099.16	1,525.81	449,656.69	0.27
XS0518439756 KA FINAN AG 1.75 13	EXA-17/06/13		399,000.	M EUR	100.4795	% 30/04/13	100.193		400,913.21	-1,143.14	6,179.03	405,949.10	0.24
XS0587030361 EIB 2.125% 15/01/14	EXA-15/01/14		3,837,000.	M EUR	101.4925	% 30/04/13	101.463		3,894,267.23	-1,131.92	24,795.96	3,917,931.27	2.35
Fixed-rate bonds NMR or ass.													
						TOTAL (EUR)			127,057,434.91	597,476.67	1,428,439.36	129,083,350.94	77.38
Other bonds (indexed, equity interests) NMR or ass.													
Indexed bonds NMR or ass.													
FR0010050559 OATei 2.25 07/20	EXA-25/07/20		10,411,651.	M EUR	144.2533	% 30/04/13	120.503		15,019,150.06	98,074.69	220,398.55	15,337,623.30	9.19
IT0003625909 BTPei 2.15 09/14	UST-15/09/14		13,000.	M EUR	124.2558	% 30/04/13	103.113		16,153.25	0.47	47.59	16,201.31	0.01
IT0004085210 BTPei 2.10 15/09/17	UST-15/09/17		1,129,000.	M EUR	117.5333	% 30/04/13	103.102		1,326,950.68	8,892.12	3,844.71	1,339,687.51	0.80
IT0004243512 BTPei 2.6 15/09/23	UST-15/09/23		1,598,000.	M EUR	110.9991	% 30/04/13	99.98		1,773,765.80	27,347.24	6,618.46	1,807,731.50	1.08
IT0004604671 BTPei 2.1 15/09/21	UST-15/09/21		2,477,000.	M EUR	102.5471	% 30/04/13	98.61		2,540,091.95	72,944.69	7,863.20	2,620,899.84	1.57
Other bonds (indexed, equity interests) NMR or ass.													
						TOTAL (EUR)			20,676,111.74	207,259.21	238,772.51	21,122,143.46	12.66

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935997 LYXOR ETF MTS SPAIN GOVERNMENT BOND ALL MATURITY VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Bonds zero coupons NMR or ass.													
BE0008062110 BELGIQUE 0% STRIP 27	EXA-28/03/27		1,160,261.91	M EUR	65.3425	% 30/04/13	70.242		758,144.14	56,847.03	0.00	814,991.17	0.49
DE0001143311 BUNDESREPUB 0% 2028	EXA-04/07/28		3,493,750.41	M EUR	69.1945	% 30/04/13	74.221		2,417,483.13	175,613.36	0.00	2,593,096.49	1.55
DE0001143329 BUNDESREPUB 0% 2029	EXA-04/07/29		2,587,250.	M EUR	66.517	% 30/04/13	71.576		1,720,961.08	130,888.98	0.00	1,851,850.06	1.11
DE0001143337 BUNDESREPUB 0% 2030	EXA-04/07/30		104,978.06	M EUR	64.029	% 30/04/13	69.218		67,216.40	5,447.31	0.00	72,663.71	0.04
IT0001247219 ITALY 0% 01/05/2018	EXA-01/05/18		618,000.	M EUR	85.3175	% 30/04/13	86.457		527,262.15	7,042.11	0.00	534,304.26	0.32
IT0001247227 ITALY BTPS STRIP 18	EXA-01/11/18		980,000.	M EUR	83.2635	% 30/04/13	84.683		815,982.30	13,911.10	0.00	829,893.40	0.50
IT0001247235 ITALY 0% 01/05/2019	EXA-01/05/19		618,000.	M EUR	81.137	% 30/04/13	82.546		501,426.66	8,707.62	0.00	510,134.28	0.31
IT0001247243 ITALY BTPS STRIP 19	EXA-01/11/19		617,000.	M EUR	79.284	% 30/04/13	80.937		489,182.28	10,199.01	0.00	499,381.29	0.30
IT0001247250 ITALY BTPS STRIP 20	EXA-01/05/20		618,000.	M EUR	77.3535	% 30/04/13	78.563		478,044.63	7,474.71	0.00	485,519.34	0.29
IT0001247268 ITALY BTPS STRIP 20	EXA-01/11/20		618,000.	M EUR	75.8095	% 30/04/13	77.056		468,502.71	7,703.37	0.00	476,206.08	0.29
IT0001247276 ITALY BTPS 0% 05/21	EXA-01/05/21		234,000.	M EUR	74.1445	% 30/04/13	74.962		173,498.13	1,912.95	0.00	175,411.08	0.11
IT0001247284 ITALY BTPS STRIP 21	EXA-01/11/21		2,000.	M EUR	72.0015	% 30/04/13	73.39		1,440.03	27.77	0.00	1,467.80	0.00
IT0003246318 ITALY BTPS 0% 02/16	EXA-01/02/16		10,000.	M EUR	95.18	% 30/04/13	95.048		9,518.00	-13.20	0.00	9,504.80	0.01
IT0004848484 ITALY BTPS HYB 0% 29	EXA-01/11/29		173,000.	M EUR	43.0405	% 30/04/13	46.561		74,460.06	6,090.47	0.00	80,550.53	0.05
IT0004848492 ITALY BTPS HYB 0% 31	EXA-01/05/31		114,000.	M EUR	42.5035	% 30/04/13	42.454		48,453.99	-56.43	0.00	48,397.56	0.03
IT0004848500 ITALY BTPS HYD 0% 17	EXA-01/08/17		173,000.	M EUR	89.641	% 30/04/13	89.547		155,078.93	-162.62	0.00	154,916.31	0.09
IT0004848633 ITALY BTPS HYB 0% 15	EXA-01/08/15		109,000.	M EUR	96.2505	% 30/04/13	96.308		104,913.05	62.67	0.00	104,975.72	0.06
IT0004848666 ITALY BTPS HYB 0% 16	EXA-01/08/16		13,000.	M EUR	93.5335	% 30/04/13	93.611		12,159.36	10.07	0.00	12,169.43	0.01
IT0004848674 ITALY BTPS HYB 0% 17	EXA-01/02/17		12,000.	M EUR	91.515	% 30/04/13	91.459		10,981.80	-6.72	0.00	10,975.08	0.01
IT0004848807 ITALY BTPS STRIP 17	EXA-01/05/17		708,000.	M EUR	89.0115	% 30/04/13	90.45		630,201.42	10,184.58	0.00	640,386.00	0.38
IT0004869316 ITALY BTPS HYB 0% 17	EXA-01/11/17		783,000.	M EUR	87.525	% 30/04/13	89.074		685,320.33	12,129.09	0.00	697,449.42	0.42
IT0004871353 ITALY BTPS 0% 11/15	EXA-01/11/15		98,000.	M EUR	95.981	% 30/04/13	96.02		94,061.38	38.22	0.00	94,099.60	0.06
Bonds zero coupons NMR or ass.													
						TOTAL (EUR)			10,244,291.96	454,051.45	0.00	10,698,343.41	6.41
Bonds & Securities ass. NMR or ass.													
						TOTAL (EUR)			157,977,838.61	1,258,787.33	1,667,211.87	160,903,837.81	96.45
Bonds & Securities ass. not NMR or ass.													
Fixed-rate bonds not NMR or ass.													
DE0003290367 BERLIN LD 3.75% 2013	EXA-11/06/13		2,313,000.	M EUR	100.4582	% 30/04/13	100.36		2,323,597.13	-2,270.33	78,182.57	2,399,509.37	1.44
Fixed-rate bonds not NMR or ass.													
						TOTAL (EUR)			2,323,597.13	-2,270.33	78,182.57	2,399,509.37	1.44
Bonds & Securities ass. not NMR or ass.													
						TOTAL (EUR)			2,323,597.13	-2,270.33	78,182.57	2,399,509.37	1.44
Bonds & Securities ass.													
						TOTAL (EUR)			160,301,435.74	1,256,517.00	1,745,394.44	163,303,347.18	97.89
Debt instruments													

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935997 LYXOR ETF MTS SPAIN GOVERNMENT BOND ALL MATURITY VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
NMR or similar debt instruments													
NMR or similar debt instruments													
Treasury Bonds													
FR0114683842 BTAN 4.5% 12/07/13 NOL	366-12/07/13		1,312,062.	EUR	100.975	30/04/13	100.82411		1,325,663.41	-2,788.58	47,395.99	1,370,270.82	0.82
IT0004815814 ITALY B.O.T 14/05/13 NOL	999-14/05/13		637,000.	EUR	99.9975	30/04/13	99.99982		636,984.22	14.63	0.00	636,998.85	0.38
IT0004854888 BOT 0% 14/10/2013 NOL	999-14/10/13		2,000.	EUR	99.3815	30/04/13	99.8222		1,987.63	8.81	0.00	1,996.44	0.00
IT0004874084 BOT 0% 28/06/13 NOL	999-28/06/13		3,175,000.	EUR	99.9735	30/04/13	99.97356		3,174,158.15	2.38	0.00	3,174,160.53	1.90
IT0004885965 BOT 0% 14/01/14 NOL	999-14/01/14		13,000.	EUR	99.5564	30/04/13	99.64994		12,942.33	12.16	0.00	12,954.49	0.01
NMR or similar debt instruments						TOTAL (EUR)			5,151,735.74	-2,750.60	47,395.99	5,196,381.13	3.11
NMR or similar debt instruments						TOTAL (EUR)			5,151,735.74	-2,750.60	47,395.99	5,196,381.13	3.11
Debt instruments						TOTAL (EUR)			5,151,735.74	-2,750.60	47,395.99	5,196,381.13	3.11
Forward financial instruments													
Rate swap contracts													
Swaps													
Performance swaps													
SWAP03158421 LYXOR ETF MTS SPAIN PRC			155,000,000.	EUR	0.	30/04/13	8.7095	F	0.00	-168,499,728.38	0.00	-168,499,728.38	-101.00
SWAP03159959 LYXOR ETF MTS SPAIN PRC			155,000,000.	EUR	0.	30/04/13	207.63506	F	0.00	166,834,345.86	0.00	166,834,345.86	100.01
Swaps						TOTAL (EUR)			0.00	-1,665,382.52	0.00	-1,665,382.52	-1.00
Rate swap contracts						TOTAL (EUR)			0.00	-1,665,382.52	0.00	-1,665,382.52	-1.00
Forward financial instruments						TOTAL (EUR)			0.00	-1,665,382.52	0.00	-1,665,382.52	-1.00
Cash													
Liquidities													
Debts and related accounts													
Deferred settlements purchases													
BDS065EUR Def. purchases EUR securities			-61,121,820.08	EUR	1.		1.		-61,121,820.08	0.00	0.00	-61,121,820.08	-36.64
Debts and related accounts						TOTAL (EUR)			-61,121,820.08	0.00	0.00	-61,121,820.08	-36.64
Receivables and related accounts													
Deferred settlements sales													
SDS065EUR Def. sales EUR securities			9,864,986.78	EUR	1.		1.		9,864,986.78	0.00	0.00	9,864,986.78	5.91

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935997 LYXOR ETF MTS SPAIN GOVERNMENT BOND ALL MATURITY VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
Subscriptions to be received													
SR065EUR Under eligibility EUR SGP			53,762,000.	EUR	1.		1.		53,762,000.00	0.00	0.00	53,762,000.00	32.23
Receivables and related accounts													
						TOTAL (EUR)			63,626,986.78	0.00	0.00	63,626,986.78	38.14
Adjustment accounts													
Provisioned expenses													
F120EUR PrComGestAdm			-11,062.91	EUR	1.		1.		-11,062.91	0.00	0.00	-11,062.91	-0.01
Account payable													
DVS065EUR Payable on swap			-53,762,000.	EUR	1.		1.		-53,762,000.00	0.00	0.00	-53,762,000.00	-32.23
Account receivable													
DRS065EUR Receivable on swap			55,063,975.82	EUR	1.		1.		55,063,975.82	0.00	0.00	55,063,975.82	33.01
Adjustment accounts													
						TOTAL (EUR)			1,290,912.91	0.00	0.00	1,290,912.91	0.77
Liquidities													
						TOTAL (EUR)			3,796,079.61	0.00	0.00	3,796,079.61	2.28
Other availabilities													
Financial accounts													
Demand operations													
BK065EUR EUR SGP bank			-3,807,142.52	EUR	1.		1.		-3,807,142.52	0.00	0.00	-3,807,142.52	-2.28
Financial accounts													
						TOTAL (EUR)			-3,807,142.52	0.00	0.00	-3,807,142.52	-2.28
Other availabilities													
						TOTAL (EUR)			-3,807,142.52	0.00	0.00	-3,807,142.52	-2.28
Cash													
						TOTAL (EUR)			-11,062.91	0.00	0.00	-11,062.91	-0.01
EURO													
						TOTAL (EUR)			165,442,108.57	-411,616.12	1,792,790.43	166,823,282.88	100.00
PORTFOLIO: LYXOR ETF MTS SPAIN GOVERNMENT BOND ALL MATURITY (935997)													
						(EUR)			165,442,108.57	-411,616.12	1,792,790.43	166,823,282.88	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935997 LYXOR ETF MTS SPAIN GOVERNMENT BOND ALL MATURITY VALIDATED NAV

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

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

Securities portfolio: 166,834,345.79

The day's management fees
PrComGestAdm : 754.14 EUR

Unit	Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
CE FR0011384148 C-EUR UNIT	EUR	166,823,282.88	1,550,000.	107.6279	100.		107.6279	107.6279

Total net assets in EUR: 166,823,282.88

Taxation on savings : weightings and status of the portfolio units

Type of Reporting : TSIF TIS France
Official weightings and status dated 28/02/13:
Weighting DD: 100. Status DD: I
Weighting DI: 100. Status DI: M

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13 Fixing currency: WMC WM Closing (EUR)
PORTFOLIO: 935995 LYXOR ETF MTS BTP 1-3Y FRANCE GOVERNMENT BOND VALIDATED NAV Portfolio currency: EUR (Simplified report, framework: Listing currency / Accounting sorting (4) → OVERALL, Sort: BV

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< PORTFOLIO CURRENCY TOTAL COST PRICE	CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
EURO													
Bonds & Securities ass.													
Bonds & Securities ass. NMR or ass.													
Fixed-rate bonds NMR or ass.													
DE0001053445 FREIST BAY 1.875% 19	EXA-07/02/19		2,000.	M EUR	106.08	% 30/04/13	106.18		2,121.60	2.00	9.04	2,132.64	0.21
DE0001143162 STRIP INT 04/07/13	EXA-04/07/13		16,475.55	M EUR	99.9765	% 30/04/13	100.		16,471.68	3.87	0.00	16,475.55	1.64
DE0001143170 STRIP INT 04/07/14	EXA-04/07/14		2,000.22	M EUR	99.757	% 30/04/13	99.963		1,995.36	4.12	0.00	1,999.48	0.20
DE000A0L1CY5 KFW 3.875% 21/01/19	EXA-21/01/19		219,000.	M EUR	117.2303	% 30/04/13	117.865		256,734.25	1,390.10	2,441.25	260,565.60	25.94
DE000A1A6K25 BUNDESLAND 3.5 19	EXA-07/10/19		2,000.	M EUR	112.64	% 30/04/13	115.488		2,252.80	56.96	40.47	2,350.23	0.23
DE000A1H36W1 KFM 1.875% 16/05/13	EXA-16/05/13		2,000.	M EUR	100.36	% 30/04/13	100.054		2,007.20	-6.12	36.47	2,037.55	0.20
DE000A1RET49 KFW 1.125% 15/01/20	EXA-15/01/20		2,000.	M EUR	98.725	% 30/04/13	101.628		1,974.50	58.06	6.84	2,039.40	0.20
DE000DUS4S04 DUESSEL HYP 1.875%13	EXA-13/12/13		36,000.	M EUR	101.6197	% 30/04/13	101.084		36,583.10	-192.86	266.30	36,656.54	3.65
FI0001006066 FINLAND 3.875 17	EXA-15/09/17		185,000.	M EUR	113.72	% 30/04/13	114.883		210,382.00	2,151.55	4,576.22	217,109.77	21.62
FR0000486474 SNCF 5.625 07/13	EXA-09/07/13		2,000.	M EUR	102.673	% 30/04/13	100.969		2,053.46	-34.08	92.77	2,112.15	0.21
XS0135547908 RATP 5.25% 18/09/13	EXA-18/09/13		285,000.	M EUR	102.3062	% 30/04/13	101.839		291,572.75	-1,331.60	9,428.42	299,669.57	29.84
XS0276679023 BNG 3.75 16/12/13	EXA-16/12/13		60,000.	M EUR	102.5748	% 30/04/13	102.27		61,544.86	-182.86	869.18	62,231.18	6.20
XS0415072098 ING 3.375 03/14	EXA-03/03/14		50,000.	M EUR	102.935	% 30/04/13	102.697		51,467.50	-119.00	295.89	51,644.39	5.14
XS0422411214 NIBC BK 3.50 04/14	EXA-07/04/14		8,000.	M EUR	106.8559	% 30/04/13	103.134		8,548.47	-297.75	22.25	8,272.97	0.82
XS0795453769 LANDWIRTS 1.625% 19	UST-01/10/19		2,000.	M EUR	103.7295	% 30/04/13	104.581		2,074.59	17.03	19.32	2,110.94	0.21
XS0873878283 BK NED 1.5% 04/20	EXA-15/04/20		10,000.	M EUR	101.644	% 30/04/13	101.835		10,164.40	19.10	8.63	10,192.13	1.01
Fixed-rate bonds NMR or ass.						TOTAL (EUR)			957,948.52	1,538.52	18,113.05	977,600.09	97.34
Bonds zero coupons NMR or ass.													
DE0001108595 ALLEMAGNE 0% 42 STRI	EXA-04/07/42		2,000.	M EUR	52.0125	% 30/04/13	53.647		1,040.25	32.69	0.00	1,072.94	0.11
FR0010809541 FRANCE OAT 0% 04/14	EXA-25/04/14		2,801.	M EUR	99.7808	% 30/04/13	99.957		2,794.86	4.94	0.00	2,799.80	0.28
FR0010809616 FRANCE OAT 0% 04/15	EXA-25/04/15		4,000.	M EUR	99.3583	% 30/04/13	99.774		3,974.33	16.63	0.00	3,990.96	0.40
FR0010809822 FRANCE OAT 0% 04/17	EXA-25/04/17		2,000.	M EUR	98.0845	% 30/04/13	98.135		1,961.69	1.01	0.00	1,962.70	0.20
NL0000103349 NETHER 0% STRIPS 27	EXA-15/01/27		31,045.	M EUR	71.633	% 30/04/13	74.955		22,238.46	1,031.32	0.00	23,269.78	2.32
Bonds zero coupons NMR or ass.						TOTAL (EUR)			32,009.59	1,086.59	0.00	33,096.18	3.30
Bonds & Securities ass. NMR or ass.						TOTAL (EUR)			989,958.11	2,625.11	18,113.05	1,010,696.27	100.64
Bonds & Securities ass.						TOTAL (EUR)			989,958.11	2,625.11	18,113.05	1,010,696.27	100.64
Debt instruments													
NMR or similar debt instruments													
NMR or similar debt instruments													
Treasury Bonds													
FR0114683842 BTAN 4.5% 12/07/13 NOL	366-12/07/13		2,000.	EUR	100.975	30/04/13	100.82411		2,020.73	-4.25	72.25	2,088.73	0.21

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935995 LYXOR ETF MTS BTP 1-3Y FRANCE GOVERNMENT BOND VALIDATED NAV

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

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

SECURITY	STATUS VAL/LINE	DOSSIER	QUANTITY AND EXPR. QUANTITY	LIST CURR.	Unit cost in foreign currency and expr. price	LIST DATE.	SECURITY PRICE	I F	< TOTAL COST PRICE	PORTFOLIO CURRENCY CAPITAL GAIN / LOSS	ACCRUED COUPON TOTAL	STOCK MARKET VALUE →	PRCT NET SHARE
NMR or similar debt instruments													
						TOTAL (EUR)			2,020.73	-4.25	72.25	2,088.73	0.21
NMR or similar debt instruments													
						TOTAL (EUR)			2,020.73	-4.25	72.25	2,088.73	0.21
Debt instruments													
						TOTAL (EUR)			2,020.73	-4.25	72.25	2,088.73	0.21
Forward financial instruments													
Rate swap contracts													
Swaps													
Performance swaps													
SWAP00903072 LYXOR ETF MTS 1-3Y F PRC			1,000,000.	EUR	0.	30/04/13	1.2785	F	0.00	-1,012,785.01	0.00	-1,012,785.01	-100.84
SWAP00979392 LYXOR ETF MTS 1-3Y F PRC			2,000,000.	EUR	0.	30/04/13	150.22298	F	0.00	1,004,459.61	0.00	1,004,459.61	100.01
Swaps													
						TOTAL (EUR)			0.00	-8,325.40	0.00	-8,325.40	-0.83
Rate swap contracts													
						TOTAL (EUR)			0.00	-8,325.40	0.00	-8,325.40	-0.83
Forward financial instruments													
						TOTAL (EUR)			0.00	-8,325.40	0.00	-8,325.40	-0.83
Cash													
Liquidities													
Adjustment accounts													
Provisioned expenses													
F120EUR PrComGestAdm			-149.7	EUR	1.		1.		-149.70	0.00	0.00	-149.70	-0.01
Adjustment accounts													
						TOTAL (EUR)			-149.70	0.00	0.00	-149.70	-0.01
Liquidities													
						TOTAL (EUR)			-149.70	0.00	0.00	-149.70	-0.01
Cash													
						TOTAL (EUR)			-149.70	0.00	0.00	-149.70	-0.01
EURO													
						TOTAL (EUR)			991,829.14	-5,704.54	18,185.30	1,004,309.90	100.00
PORTFOLIO: LYXOR ETF MTS BTP 1-3Y FRANCE GOVERNMENT BOND (935995)													
						(EUR)			991,829.14	-5,704.54	18,185.30	1,004,309.90	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 30/04/13
PORTFOLIO: 935995 LYXOR ETF MTS BTP 1-3Y FRANCE GOVERNMENT BOND VALIDATED NAV

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

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

Securities portfolio: 1,004,459.6

The day's management fees
PrComGestAdm : 4.54 EUR

Unit		Currency	Net assets	Number of units	Net asset value	Coefficient	Exchange	Std. subscription price	Std. redemption price
CE	FR0011313733 CE UNIT	EUR	1,004,309.9	10,000.	100.4309	100.		100.4309	100.4309

Total net assets in EUR: 1,004,309.9

Taxation on savings : weightings and status of the portfolio units

Type of Reporting : TSIF TIS France

Official weightings and status dated 30/04/13:
Weighting DD: 100. Status DD: I
Weighting DI: 100. Status DI: M

Unofficial weightings dated 30/04/13:
Weighting DD: 100.
Weighting DI: 100.