

LYXOR DOW JONES INDUSTRIAL AVERAGE UCITS ETF

information
periodique

FONDS COMMUN DE PLACEMENT - FCP DE DROIT FRANÇAIS

The periodic information document is not certified by the CIU statutory auditor.

Periodic information as at 31.10.2018

Statement of net assets

Elements of statement of net assets	Accounting currency of the CIU: EUR	Amount at the periodic closing
a) Eligible financial securities mentioned in 1° of I of article L.214-20 / 1° of I of article L.214-24-55 of the [French] Monetary and Financial Code		238,059,564.06
b) Bank assets		1.96
c) Other assets held by the CIU		264,454,783.37
d) Total assets held by the CIU (<i>lines a+b+c</i>)		502,514,349.39
e) Liabilities		-259,116,735.22
f) Net inventory value (<i>lines d+e = CIU net assets</i>)		243,397,614.17

Number of outstanding units or equities and net inventory value per unit or equity

Units or equities	Number of outstanding units or equities	Currency of units or equities	Net inventory value per unit or equity (Net Asset Value)
UNIT DIST / FR0007056841	1,097,398	EUR	221.7952

Tracking error

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

Units or equities	Tracking error
UNIT DIST / FR0007056841	0.0043%
UNIT USD / FR0010736389	*-%

* Dissolution on 11/06/2018.

Securities portfolio

Elements of the securities portfolio	Percentage	
	Net assets	Total assets
a) Eligible financial securities and money market instruments accepted for trading on a regulated market within the meaning of article L. 422-1° of the [French] Monetary and Financial Code. and b) Eligible financial securities and money market instruments accepted for trading on another regulated market operating on a regular basis, that is recognised and open to the public and that has its head office in a Member State of the European Union or in another State that is a party to the agreement on the European Economic Area.	25.03	12.12
c) Eligible financial securities and money market instruments officially listed on a stock exchange of a third party country or that are traded on another market of a third party country that is regulated, operating on a regular basis, recognised and open to the public, provided that this stock exchange or market is not included in a list issued by the [French] Financial Markets Authority or that the selection of this stock exchange or market is stipulated by the law or by the regulations or the articles of association of the CIU / of the general purpose investment fund.	72.78	35.25
d) Newly issued financial securities as mentioned in 4° of I of article R. 214-11 / 4° of I of article R. 214-32-18 of the [French] Monetary and Financial Code.	-	-
e) Other assets	-	-

Assets allocation by currency

Currencies (10 main currencies)	Amount In the accounting currency of the CIU	Percentage	
	EUR	Net assets	Total assets
USD	96,767,591.61	39.76	19.25
JPY	75,757,182.84	31.12	15.08
EUR	57,422,422.77	23.59	11.43
CHF	5,692,284.27	2.34	1.13
AUD	1,254,198.89	0.52	0.25
DKK	911,401.50	0.37	0.18
CZK	183,466.26	0.08	0.04
SEK	71,015.92	0.03	0.01
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	238,059,564.06	97.81	47.37

Assets allocation by country of residence of the issuer

Countries (10 main countries)	Percentage	
	Net assets	Total assets
United States of America	38.80	18.79
Japan	31.12	15.08
France	23.14	11.21
Switzerland	2.34	1.13
Russia	0.96	0.46
Australia	0.52	0.25
Belgium	0.45	0.22
Denmark	0.37	0.18
Czech Republic	0.08	0.04
Sweden	0.03	0.01
Other countries	-	-
Total	97.81	47.37

Assets allocation by economic sector

Economic sector (10 main sectors)	Percentage	
	Net assets	Total assets
Telecommunications filaires	11.04	5.36
Internet	10.44	5.06
Distributeurs Habillement	9.44	4.57
Distributeurs Diversifies	8.66	4.19
Banks	6.82	3.30
Pharmacy	5.62	2.72
Automobiles	5.46	2.64
Distributeurs Bricolage	4.53	2.19
Fournitures medicales	4.49	2.18
Biotechnology	3.88	1.88
Other sectors	27.43	13.28
Total	97.81	47.37

Breakdown of the other assets by type

Type of assets	Percentage	
	Net assets	Total assets
UNITS OR EQUITIES OF UCITS:	-	-
- general professional funds	-	-
- Feeder UCITS	-	-
- Specialised professional funds	-	-
- Investment capital funds (FCPR (venture capital mutual fund), FCPI (innovation investment mutual fund), FIP (local investment fund))	-	-
- OPCI (real estate collective investment fund) and OPPCI (professional real estate collective investment fund)	-	-
- Other	-	-
OTHER TYPES OF ASSETS:	-	-
- Warrants	-	-
- Cash certificates	-	-
- Promissory notes	-	-
- Mortgage notes	-	-
- Other	-	-
TOTAL	-	-

List of movements occurring in the composition of the securities portfolio, during the reference period

Elements of the securities portfolio	Movements (in amount)	
	Acquisitions	Sales / Redemptions
<i>Accounting currency of the CIU: EUR</i>		
a) Eligible financial securities and money market instruments accepted for trading on a regulated market within the meaning of article L. 422-1° of the [French] Monetary and Financial Code. and b) Eligible financial securities and money market instruments accepted for trading on another regulated market operating on a regular basis, that is recognised and open to the public and that has its head office in a Member State of the European Union or in another State that is a party to the agreement on the European Economic Area.	94,371,931.06	108,553,719.82
c) Eligible financial securities and money market instruments officially listed on a stock exchange of a third party country or that are traded on another market of a third party country that is regulated, operating on a regular basis, recognised and open to the public, provided that this stock exchange or market is not included in a list issued by the [French] Financial Markets Authority or that the selection of this stock exchange or market is stipulated by the law or by the regulations or the articles of association of the CIU / of the general purpose investment fund.	441,714,745.07	395,876,865.61
d) Newly issued financial securities as mentioned in 4° of I of article R. 214-11 / 4° of I of article R. 214-32-18 of the [French] Monetary and Financial Code.	-	-
e) Other assets	-	-
Total over the period	536,086,676.13	504,430,585.43

Indication of the quantified data relative to unit dividend distributions and/or net capital gains or losses (NCG) paid during the period or yet to be paid, after deduction of taxes

Date	Category of units / equities	Currency of units / equities	Nature	Unit net amount	Unit tax credit	Unit gross amount
11/072018	UNIT DIST / FR0007056841	EUR	Interim dividend paid	0.71639	-	0.71639
-	UNIT DIST / FR0007056841	EUR	Paid dividend	1.13361	-	1.13361

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

(Accounting currency of the CIU)

1. General information.

1.1. Amount of securities and raw materials loaned in proportion with the total assets that can be loaned, defined as excluding the cash and cash equivalents.

	Securities lending
% of loaned assets	-

1.2. Amount of the assets committed to each type of securities financing operation and total return swap, expressed in absolute value (in the currency of the collective investment undertaking) and in proportion with the assets under management of the collective investment undertaking.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Absolute value	-	-	-	-	114,974,388.46
% of assets under management	-	-	-	-	47.24

2. Concentration data

2.1. The ten biggest issuers of guarantees for all types of securities financing operations and total return swaps (breakdown of the volumes of guarantees and raw materials received, with the names of the issuers).

1	Name	BNP PARIBAS
	Amount	10,831,047.22
2	Name	NEX GROUP
	Amount	1,316,376.43
3	Name	CARNIVAL
	Amount	1,008,313.08
4	Name	TECHNIPFMC
	Amount	664,015.04
5	Name	JAZZ PHARMACEUTICALS
	Amount	577,081.28
6	Name	BHP BILLITON
	Amount	502,205.66
7	Name	PEUGEOT
	Amount	336,501.03
8	Name	SHIN ETSU CHEMICAL
	Amount	241,630.27
9	Name	EIFFAGE
	Amount	201,445.02

10	Name	SUMITOMO MITSUI FINANCIAL
	Amount	172,596.70

2.2. The ten main counterparties for each type of securities financing operation and total return swap separately (name of the counterparty and gross volume of operations in progress).

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Name	-	-	-	-	SOCIETE GENERALE
	Amount	-	-	-	-	114,974,388.46

3. Aggregated operation data for each type of securities financing operation and total return swap separately, broken down according to the following categories.

3.1. Type and quality of the guarantees.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Cash	-	-	-	-	-
Security	-	-	-	-	16,453,936.01
Rating or literary	Not applicable				

3.2. Guarantee maturity.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Under 1 day	-	-	-	-	-
1 day to 1 week	-	-	-	-	-
1 week to 1 month	-	-	-	-	-
1 to 3 months	-	-	-	-	-
3 months to 1 year	-	-	-	-	-
More than 1 year	-	-	-	-	-
Open	-	-	-	-	16,453,936.01

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	EUR
	Amount	-	-	-	-	11,811,575.85
2	Currency	-	-	-	-	GBP
	Amount	-	-	-	-	2,987,036.87
3	Currency	-	-	-	-	USD
	Amount	-	-	-	-	1,241,096.32
4	Currency	-	-	-	-	JPY
	Amount	-	-	-	-	414,226.97

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

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Under 1 day	-	-	-	-	-
1 day to 1 week	-	-	-	-	-
1 week to 1 month	-	-	-	-	-
1 to 3 months	-	-	-	-	-
3 months to 1 year	-	-	-	-	114,974,388.46
More than 1 year	-	-	-	-	-
Open	-	-	-	-	-

3.5. Countries where the counterparties are established.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1 Country	-	-	-	-	FRANCE
Amount	-	-	-	-	114,974,388.46

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	114,974,388.46

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

Financial guarantees received in a non-cash form shall not be sold, reinvested or pledged.

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

Number of custodians	1				
1 Name	SOCIETE GENERALE				
Amount	16,453,936.01				

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

The custodian, Société Générale S.A., exercises three types of responsibility; respectively, the monitoring of the regularity of the decisions of the management company, the monitoring of cash flows of the CIU and the custody of the assets of the CIU.

Société Générale S.A also works with a limited number of sub-custodians, selected according to the most rigorous quality standards, including the management of possible conflicts of interest which may arise from these appointments. The Custodian has established an effective policy for identification, prevention and management of conflicts of interest, in compliance with national and international regulations as well as international norms.

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

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

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

APPENDIX TO THE REPORT
intended for Swiss subscribers

This appendix makes the annual report compliant with the FINMA requirements for marketing in Switzerland. **It has not been certified by the statutory auditors.**

Country of origin of the Fund
France.

Representative of the Swiss Fund

Société Générale, Paris, Zurich Branch, has been authorised by the FINMA as the Fund's representative in Switzerland while also assuming the payment service. The prospectus, articles of association, annual and semi-annual reports of the Fund, the KIIDs as well as the list of purchases and sales made by the Fund during the fiscal year can be obtained on request and at no cost from the representative's head office in Switzerland, Société Générale, Paris, Zürich Branch, Talacker 50, P.O. Box 5070, 8021 Zürich.

Calculation of the Total Expense Ratio (in compliance with the recommendations of the Swiss Funds & Asset Management Association SFAMA)

Annual closing of the collective investment: 30-Apr.

Average assets of the fund for the period
from 01/11/17 to 31/10/18: 223,344,813.82

Management commission of the UCITS:

Unit USD	0.50	% including tax
Unit Dist	0.50	% including tax

Unit B-USD

Management commission of the unit: 0.50 % including tax

Average assets of the fund for the period
from 01/11/17 to 31/10/18: 2,359,657.03

Excerpt of the profit and loss statement

Expenses in euros	Half-yearly report	Annual report	Half-yearly report
	31/10/2017	30/04/2018	31/10/2018
Fund management commission	10,156.05	20,759.30	1,071.24
Performance fee to be paid to the manager of collective investments of capital	0.00	0.00	0.00
Custodian bank fee	0.00	0.00	0.00
Other expenses	0.00	0.00	0.00
Taxes	0.00	0.00	0.00
Total operating expenses	10,156.05	20,759.30	1,071.24

Calculation of the TER for 12 months (from 01/11/17 to 31/10/18):

TER, including performance fee

$$(((20,759.30 - 10,156.05) + 1,071.24) * 100)$$

0.49 %

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

-

LYXOR DOW JONES INDUSTRIAL AVERAGE UCITS ETF
semi-annual report dated 31.10.2018

Unit Dist

Management commission of the unit: 0.50 % including tax

Average assets of the unit D-EUR for the period from 01/11/17 to 31/10/18:

220,985,156.79

Excerpt of the profit and loss statement

Expenses in euros	Half-yearly report	Annual report	Half-yearly report
	31/10/2017	30/04/2018	31/10/2018
Fund management commission	490,428.83	1,018,921.17	576,042.86
Performance fee to be paid to the manager of collective investments of capital	0.00	0.00	0.00
Custodian bank fee	0.00	0.00	0.00
Other expenses	0.00	0.00	0.00
Taxes	0.00	0.00	0.00
Total operating expenses	490,428.83	1,018,921.17	576,042.86

Calculation of the TER for 12 months (from 01/11/17 to 31/10/18):

TER, including performance fee

$$(((1,018,921.17 - 490,428.83) + 576,042.86) * 100)$$

0.50

 %

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

-

BALANCE SHEET assets

	31.10.2018	31.10.2017
Currency	EUR	EUR
Net fixed assets	-	-
Deposits	-	-
Financial instruments	481,567,166.73	413,318,772.05
• EQUITIES AND SIMILAR SECURITIES		
Traded on a regulated or similar market	238,059,564.06	202,716,697.97
Not traded on a regulated or similar market	-	-
• BONDS AND SIMILAR SECURITIES		
Traded on a regulated or similar market	-	-
Not traded on a regulated or similar market	-	-
• DEBT SECURITIES		
Traded on a regulated or similar market		
<i>Negotiated debt securities</i>	-	-
<i>Other debt securities</i>	-	-
Not traded on a regulated or similar market	-	-
• COLLECTIVE INVESTMENT UNDERTAKINGS		
General UCITS and general purpose investment funds intended for non-professionals and equivalent, of other countries	-	-
Other Funds intended for non-professionals and equivalent, of other EU member states	-	-
General purpose professional Funds and equivalent, of other EU member states and listed securitisation entities	-	-
Other professional investment Funds and equivalent of other EU member states and non-listed securitisation entities	-	-
Other non-European entities	-	-
• TEMPORARY SECURITIES TRANSACTIONS		
Receivables representing securities under reverse repurchase agreements	-	-
Receivables representing loaned securities	-	-
Securities borrowed	-	-
Securities under repurchase agreements	-	-
Other temporary transactions	-	-
• FUTURE FINANCIAL INSTRUMENTS		
Operations on a regulated or similar market	-	-
Other operations	243,507,602.67	210,602,074.08
• OTHER FINANCIAL INSTRUMENTS	-	-
Receivables	4,493,244.69	1,657,064.34
Future foreign exchange operations	-	-
Other	4,493,244.69	1,657,064.34
Financial accounts	1.96	1.18
Liquidity	1.96	1.18
Other assets	-	-
Total assets	486,060,413.38	414,975,837.57

BALANCE SHEET liabilities

Currency	31.10.2018 EUR	31.10.2017 EUR
Shareholders' equities		
• Capital	128,545,957.90	140,564,063.95
• Non-distributed prior net capital gains and losses	73,872,021.99	62,249,325.18
• Carried forward	2,453,246.63	796,323.55
• Profit and loss during the fiscal year	36,657,781.21	2,544,153.64
• Result of the fiscal year	1,868,606.44	4,360,432.83
Total shareholders' equity <i>(amount representing the net assets)</i>	243,397,614.17	210,514,299.15
Financial instruments	238,059,564.07	202,716,697.97
• SALE OPERATIONS ON FINANCIAL INSTRUMENTS	-	-
• TEMPORARY SECURITIES TRANSACTIONS		
Debts representing securities under repurchase agreements	-	-
Debts representing borrowed securities	-	-
Other temporary transactions	-	-
• FUTURE FINANCIAL OPERATIONS		
Operations on a regulated or similar market	-	-
Other operations	238,059,564.07	202,716,697.97
Debts	4,603,235.07	1,744,840.45
Future foreign exchange operations	-	-
Other	4,603,235.07	1,744,840.45
Financial accounts	0.07	-
Bank loans and overdrafts	0.07	-
Loans	-	-
Total liabilities	486,060,413.38	414,975,837.57

Profit and loss account

	31.10.2018	31.10.2017
Currency	EUR	EUR
Earnings on financial transactions		
• Earnings on deposits and financial accounts	-	-
• Earnings on equities and similar securities	1,681,767.70	2,055,768.92
• Earnings on bonds and similar securities	-	-
• Earnings on debt securities	1,369,970.53	3,092,591.40
• Earnings on temporary securities acquisitions and sales	-	-
• Earnings on future financial instruments	-	-
• Other financial products	-	-
Total (I)	3,051,738.23	5,148,360.32
Charges on financial operations		
• Charges on temporary securities acquisitions and sales	-	-
• Charges on future financial instruments	-	-
• Charges on financial debts	-2.66	-6.01
• Other financial charges	-	-
Total (II)	-2.66	-6.01
Profit and loss on financial operations (I - II)	3,051,735.57	5,148,354.31
Other earnings (III)	-	-
Management fees and depreciation charges (IV)	-577,114.10	-500,584.88
Net profit and loss of the fiscal year (L.214-17-1) (I - II + III - IV)	2,474,621.47	4,647,769.43
Adjustment of the fiscal year's incomes (V)	149,005.50	62,801.89
Advances on profit and loss paid for the fiscal year (VI)	-755,020.53	-350,138.49
Profit and loss (I - II + III - IV +/- V - VI):	1,868,606.44	4,360,432.83

Shareholders' equity

UNIT DIST / FR0007056841		Subscriptions		Redemptions
	Number of units	Amount	Number of units	Amount
Number of units issued/redeemed during the fiscal year	371,797	78,377,041.65	300,800	61,763,424.83

UNIT USD / FR0010736389		Subscriptions		Redemptions
	Number of units	Amount	Number of units	Amount
Number of units issued/redeemed during the fiscal year	-	-	210,159	4,433,850.96

Auditor's declaration



AUDITOR'S DECLARATION

Composition of assets as of 31 October 2018

LYXOR DOW JONES INDUSTRIAL AVERAGE UCITS ETF
UCITS INCORPORATED IN THE FORM OF A MUTUAL FUND
Regulated by the [French] monetary and financial code

Management company

LYXOR INTERNATIONAL ASSET MANAGEMENT
17, cours Valmy
92800 PUTEAUX

In our capacity as auditor of the UCITS incorporated in the form of the mutual fund LYXOR DOW JONES INDUSTRIAL AVERAGE UCITS ETF, and in accordance with the provisions set out by Article L.214-17 of the [French] monetary and financial code and by Article 411-125 of the General Rules of the AMF (Financial Markets Authority) relative to the auditing of the composition of the assets, we have verified the consistency of the information on the composition of the assets as of 31 October 2018, as attached hereto.

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

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

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

Neuilly sur Seine, date of the electronic signature

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Document authenticated via electronic signature

The auditor
PricewaterhouseCoopers Audit
Benjamin Moïse

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Société d'expertise comptable inscrite au tableau de l'ordre de Paris - Ile de France. Société de commissariat aux comptes membre de la compagnie régionale de Versailles. Société par Actions Simplifiée au capital de 2 510 460 €. Siège social : 63, rue de Villiers 92200 Neuilly-sur-Seine. RCS Nanterre 672 006 483. TVA n° FR 76 672 006 483. Siret 672 006 483 00362. Code APE 6920 Z. Bureaux : Bordeaux, Grenoble, Lille, Lyon, Marseille, Metz, Nantes, Nice, Paris, Poitiers, Rennes, Rouen, Strasbourg, Toulouse.

Raghavendra RV-RAO, on 06/11/18 18:13:46

Inventory of the history of the valuation (HISINV)

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Stock: Main adm stock on 31/10/18
 FUND: 935803 LYXOR DOW JONES INDUSTRIAL AVERAGE UCITS ETF
 Fixing currency: WMC WM Closing (EUR)
 Fund currency: EUR
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(Simple report code: QuotationCryt/AccSorting (4) -> GLOBAL, sort: BVAL)																		
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Inventory of the history of the valuation (HISINV)

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Stock: Main adm stock on 31/10/18
 FUND: 935803 LYXOR DOW JONES INDUSTRIAL AVERAGE UCITS ETF
 Fixing currency: WMC WM Closing (EUR)
 Fund currency: EUR
 (Simple report code: QuotationCray/ActSorting (4) --> GLOBAL, sort: BVAL)

A S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	QUR QTD	CURRENCY U.C.P. AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	BOOK COST	NET P&L	Fund currency	ACCURED INTEREST	EVALUATION	PRCT PRCT NA
Equities														
SWISS FRANC														
						SUM	(EUR)		5,689,098.07	3,186.20	0.00	5,692,284.27	2.34	
CZECH KORUNA														
						SUM	(EUR)		5,689,098.07	3,186.20	0.00	5,692,284.27	2.34	
Equities														
			62,632.	P CZK	81.6058	31/10/18	76.		199,124.73	-15,658.47	0.00	183,466.26	0.08	
Equities DRM														
						SUM	(EUR)		199,124.73	-15,658.47	0.00	183,466.26	0.08	
Equities DRM														
						SUM	(EUR)		199,124.73	-15,658.47	0.00	183,466.26	0.08	
Equities														
						SUM	(EUR)		199,124.73	-15,658.47	0.00	183,466.26	0.08	
CZECH KORUNA														
						SUM	(EUR)		199,124.73	-15,658.47	0.00	183,466.26	0.08	
DANISH KRONE														
			43,445.	P DKK	169.9989	31/10/18	126.35		990,099.87	-254,345.99	0.00	735,753.88	0.30	
			4,026.	P DKK	348.8977	31/10/18	325.5		188,306.37	-12,658.75	0.00	175,647.62	0.07	
Equities DRM														
						SUM	(EUR)		1,178,406.24	-267,004.74	0.00	911,401.50	0.37	
Equities DRM														
						SUM	(EUR)		1,178,406.24	-267,004.74	0.00	911,401.50	0.37	
Equities														
						SUM	(EUR)		1,178,406.24	-267,004.74	0.00	911,401.50	0.37	
DANISH KRONE														
						SUM	(EUR)		1,178,406.24	-267,004.74	0.00	911,401.50	0.37	
EURO														
						SUM	(EUR)		1,178,406.24	-267,004.74	0.00	911,401.50	0.37	

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Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 31/10/18
 FUND: 935803 LYXOR DOW JONES INDUSTRIAL AVERAGE UCITS ETF
 Fixing currency: WMC WM Closing (EUR)
 Fund currency: EUR
 (Simple report code: QuotationCray/AssetSorting (4) --> GLOBAL, sort: BVAL)

A S S E T	STATUS	FILE	QUANTITY + QUANTITY TYPE	QUR	CURRENCY U.C.P	DATE	PRICE ASSET	I	F	BOOK COST	NET P&L	Fund currency	ACCURED INTEREST	EVALUATION	PRCT PRCT NA
Equities															
Equities DRM															
BE0003791140 GRP BRUX LAMBERT		PGARANPDC-02801350	13.350.	P EUR	90.54	31/10/18	82.18			1,208,709.00	-111,606.00	0.00	0.00	1,097,103.00	0.45
FR0000120578 CNP ASSURANCES		PGARANPDC-02801350	2.956.	P EUR	19.7	31/10/18	19.7	A		58,233.20	0.00	0.00	0.00	58,233.20	0.02
FR0000120578 CNP ASSURANCES		PGARANPDC-02801350	139.721.	P EUR	63.75	31/10/18	78.84			8,907,596.25	2,108,480.43	0.00	0.00	11,016,076.68	4.53
FR0000120628 AXA		PGARANPDC-02801374	182.020.	P EUR	22.79	31/10/18	22.14			4,148,235.80	-118,313.00	0.00	0.00	4,029,922.80	1.66
FR0000121501 PEUGEOT SA		PGARANPDC-02801374	16.001.	P EUR	21.03	31/10/18	21.03	A		336,501.03	0.00	0.00	0.00	336,501.03	0.14
FR0000121667 ESSILOR LUXOTT		PGARANPDC-02801385	90.551.	P EUR	74.4344	31/10/18	120.75			6,740,104.88	4,193,928.37	0.00	0.00	10,934,033.25	4.49
FR0000124141 VEOLIA ENVIRONNEME		PGARANPDC-02801385	8.220.	P EUR	17.62	31/10/18	17.62	A		144,836.40	0.00	0.00	0.00	144,836.40	0.06
FR0000127771 VIVENDI		PGARANPDC-02801385	288.790.	P EUR	17.0614	31/10/18	21.34			4,927,161.57	1,235,617.03	0.00	0.00	6,162,778.60	2.53
FR0000130452 EIFFAGE		PGARANPDC-02801356	2.331.	P EUR	86.42	31/10/18	86.42	A		201,445.02	0.00	0.00	0.00	201,445.02	0.08
FR0000131104 BNP PARIBAS		PGARANPDC-02801312	234.794.	P EUR	46.13	31/10/18	46.13	A		10,831,047.22	0.00	0.00	0.00	10,831,047.22	4.45
FR0000131906 RENAULT SA		PGARANPDC-02801312	200.966.	P EUR	35.94	31/10/18	66.07			7,222,718.04	6,055,105.58	0.00	0.00	13,277,823.62	5.46
FR0000133308 ORANGE		PGARANPDC-02801390	789.051.	P EUR	10.23	31/10/18	13.82			8,071,991.73	2,832,683.09	0.00	0.00	10,904,674.82	4.48
FR0000184798 ORPEA		PGARANPDC-02801368	468.	P EUR	108.85	31/10/18	108.85	A		50,941.80	0.00	0.00	0.00	50,941.80	0.02
FR0013265123 RUBIS SCA		PGARANPDC-02801368	1.317.	P EUR	45.7	31/10/18	45.7	A		60,186.90	0.00	0.00	0.00	60,186.90	0.02
FR0013326246 UNIBAIL ROUAM REITS		PGARANPDC-02801379	801.	P EUR	160.28	31/10/18	160.28	A		128,384.28	0.00	0.00	0.00	128,384.28	0.05
Equities DRM															
						SUM	(EUR)			53,038,093.12	16,195,905.50	0.00	0.00	69,233,998.62	28.44
Equities DRM															
						SUM	(EUR)			53,038,093.12	16,195,905.50	0.00	0.00	69,233,998.62	28.44
Equities															
						SUM	(EUR)			53,038,093.12	16,195,905.50	0.00	0.00	69,233,998.62	28.44
Lending / Borrowing															
A/P on Collateral sec (rcvd)															
PDC-02801312 PDC LYXOR0000131104	PGAR1	FIX	0.000	EUR	100.	31/10/18	-10,831,047.22			-10,831,047.22	0.00	0.00	0.00	-10,831,047.22	-4.45
PDC-02801350 PDC LYXOR0000120222	PGAR1	FIX	0.000	EUR	100.	31/10/18	-58,233.20			-58,233.20	0.00	0.00	0.00	-58,233.20	-0.02
PDC-02801356 PDC LYXOR0000130452	PGAR1	FIX	0.000	EUR	100.	31/10/18	-201,445.02			-201,445.02	0.00	0.00	0.00	-201,445.02	-0.08
PDC-02801368 PDC LYXOR0013269123	PGAR1	FIX	0.000	EUR	100.	31/10/18	-60,186.90			-60,186.90	0.00	0.00	0.00	-60,186.90	-0.02
PDC-02801374 PDC LYXOR0000121501	PGAR1	FIX	0.000	EUR	100.	31/10/18	-336,501.03			-336,501.03	0.00	0.00	0.00	-336,501.03	-0.14
PDC-02801379 PDC LYXOR0013326246	PGAR1	FIX	0.000	EUR	100.	31/10/18	-128,384.28			-128,384.28	0.00	0.00	0.00	-128,384.28	-0.05
PDC-02801385 PDC LYXOR0000124141	PGAR1	FIX	0.000	EUR	100.	31/10/18	-144,836.40			-144,836.40	0.00	0.00	0.00	-144,836.40	-0.06
PDC-02801390 PDC LYXOR0000184798	PGAR1	FIX	0.000	EUR	100.	31/10/18	-50,941.80			-50,941.80	0.00	0.00	0.00	-50,941.80	-0.02
PDC-02801414 PDC LYXOR000013326246	PGAR1	FIX	0.000	EUR	100.	31/10/18	-664,075.04			-664,075.04	0.00	0.00	0.00	-664,075.04	-0.27
A/P on Collateral sec (rcvd)															
						SUM	(EUR)			-12,475,590.89	0.00	0.00	0.00	-12,475,590.89	-5.13

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Inventory of the history of the valuation (HISINV)

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Stock: Main adm stock on 31/10/18
 FUND: 935803 LYXOR DOW JONES INDUSTRIAL AVERAGE UCITS ETF VALIDATED
 Fixing currency: WMC WM Closing (EUR)
 Fund currency: EUR
 (Simple report code: QuotationCry/ActSorting (4) --> GLOBAL, sort: BVAL)

A S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	QUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	BOOK COST	NET P&L	Fund currency	ACCRUED INTEREST	EVALUATION	PRCT PRCT NA
Lending / Borrowing														
						SUM	(EUR)		-12,475,590.89	0.00	0.00	0.00	-12,475,590.89	-5.13
Forward Instruments														
Interest Rate Swaps														
Swaps														
<i>Performance Swaps</i>														
SWAP03547680	INDEX LEG D	EUR LYX	PRC			31/10/18	311.69724454	V	0.00	0.00	243,397,612.29	0.00	243,397,612.29	100.00
SWAP03547722	FEES LEG D	EUR LYX	E PRC			31/10/18	10899137.954183	V	0.00	0.00	109,990.38	0.00	109,990.38	0.05
SWAP03547790	VRAC LEG	LYX ETF	DOW PRC			31/10/18	107.05442947	V	0.00	0.00	-238,059,564.07	0.00	-238,059,564.07	-97.81
						SUM	(EUR)		0.00	0.00	5,448,038.60	0.00	5,448,038.60	2.24
Interest Rate Swaps														
						SUM	(EUR)		0.00	0.00	5,448,038.60	0.00	5,448,038.60	2.24
Forward Instruments														
						SUM	(EUR)		0.00	0.00	5,448,038.60	0.00	5,448,038.60	2.24
Cash														
Cash at Banks														
<i>A/P + associated accounts</i>														
<i>Deferred settlement Purchases</i>														
BD5065EUR	DsPur - Sec			EUR	1.		1.		-4,493,244.69	0.00	0.00	0.00	-4,493,244.69	-1.85
	<i>A/P + associated accounts</i>					SUM	(EUR)		-4,493,244.69	0.00	0.00	0.00	-4,493,244.69	-1.85
<i>A/R + associated accounts</i>														
<i>Deferred settlement Sales</i>														
SDS065EUR	DsSal - Sec			EUR	1.		1.		4,469,890.34	0.00	0.00	0.00	4,469,890.34	1.84
	<i>A/R + associated accounts</i>					SUM	(EUR)		4,469,890.34	0.00	0.00	0.00	4,469,890.34	1.84
Adjustment accounts														
<i>Accrued charges</i>														
F120EUR	PrAdmFee			EUR	1.		1.		-109,990.38	0.00	0.00	0.00	-109,990.38	-0.05
	<i>Amount receivable</i>								23,354.35	0.00	0.00	0.00	23,354.35	0.01
DRS065EUR	SwapsSett Tol receive			EUR	1.		1.		-86,636.03	0.00	0.00	0.00	-86,636.03	-0.04
	<i>Adjustment accounts</i>					SUM	(EUR)		-86,636.03	0.00	0.00	0.00	-86,636.03	-0.04

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Inventory of the history of the valuation (HISINV)

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Stock: Main adm stock on 31/10/18
 FUND: 935803 LYXOR DOW JONES INDUSTRIAL AVERAGE UCITS ETF
 Fixing currency: WMC WM Closing (EUR)
 Fund currency: EUR
 (Simple report code: QuotationCry/ActSorting (4) --> GLOBAL, sort: BVAL)

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	QUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<----- BOOK COST	-----> NET P&L	Fund currency	ACCURED INTEREST	EVALUATION	PRCT PRCT NA
Cash at Banks														
						SUM	(EUR)		-109,990.38	0.00	0.00		-109,990.38	-0.05
Other availabilities														
Financial accounts														
<i>Spot transactions</i>														
BK06SEUR	BKDep	EUR SGP	1.24	EUR	1.		1.		1.24	0.00	0.00		1.24	0.00
						SUM	(EUR)		1.24	0.00	0.00		1.24	
Other availabilities														
						SUM	(EUR)		1.24	0.00	0.00		1.24	
Cash														
						SUM	(EUR)		-109,989.14	0.00	0.00		-109,989.14	-0.05
EURO														
						SUM	(EUR)		40,452,513.09	21,643,944.10	0.00		62,096,457.19	25.51
POUND STERLING														
Equities														
Equities DRM														
GB0000566504	BHP GROUP PLC	PGARANPDC-02801338	28,503.	P GBP	15.624		15.624	A	502,205.66	0.00	0.00		502,205.66	0.21
GB0006731235	A.B FOODS	PGARANPDC-02801332	2,140.	P GBP	23.86		23.86	A	57,581.51	0.00	0.00		57,581.51	0.02
GB0031215220	CARNIVAL PLC	PGARANPDC-02801344	20,974.	P GBP	42.63		41.66	A	1,008,313.08	0.00	0.00		1,008,313.08	0.41
GB00B17BRQ50	INVESTECH	PGARANPDC-02801361	8,260.	P GBP	4.84		4.84	A	45,084.18	0.00	0.00		45,084.18	0.02
GB00BZ02MH16	NEX GROUP PLC	PGARANPDC-02801408	102,755.	P GBP	11.36		10.97	A	1,316,376.43	0.00	0.00		1,316,376.43	0.54
IE0002424939	DCC PLC	PGARANPDC-02801402	759.	P GBP	67.15		67.15	A	57,476.01	0.00	0.00		57,476.01	0.02
						SUM	(EUR)		2,987,036.87	0.00	0.00		2,987,036.87	1.23
Equities DRM														
						SUM	(EUR)		2,987,036.87	0.00	0.00		2,987,036.87	1.23
Equities														
						SUM	(EUR)		2,987,036.87	0.00	0.00		2,987,036.87	1.23
Lending / Borrowing														
A/P on Collateral sec (rcvd)														
PDC-02801332	PDC LYX0GB0006731235	PGAR1 FIX	0.000	GBP	100.	% 31/10/18			-57,581.51	0.00	0.00		-57,581.51	-0.02
PDC-02801338	PDC LYX0GB000566504	PGAR1 FIX	0.000	GBP	100.	% 31/10/18			-502,205.66	0.00	0.00		-502,205.66	-0.21
PDC-02801344	PDC LYX0GB0031215220	PGAR1 FIX	0.000	GBP	100.	% 31/10/18			-1,008,313.08	0.00	0.00		-1,008,313.08	-0.41
PDC-02801361	PDC LYX0GB00B17BRQ50	PGAR1 FIX	0.000	GBP	100.	% 31/10/18			-45,084.18	0.00	0.00		-45,084.18	-0.02
PDC-02801402	PDC LYX0LE0002424939	PGAR1 FIX	0.000	GBP	100.	% 31/10/18			-57,476.01	0.00	0.00		-57,476.01	-0.02
PDC-02801408	PDC LYX0GB00BZ02MH16	PGAR1 FIX	0.000	GBP	100.	% 31/10/18			-1,316,376.43	0.00	0.00		-1,316,376.43	-0.54

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Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 31/10/18
 FUND: 935803 LYXOR DOW JONES INDUSTRIAL AVERAGE UCITS ETF
 Fixing currency: WMC WM Closing (EUR)
 Fund currency: EUR
 (Simple report code: QuotationCry/ActSorting (4) -> GLOBAL, sort: BVAL)

A S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	BOOK COST	NET P&L	Fund currency	ACCRUED INTEREST	EVALUATION	PRCT PRCT NA
AP on Collateral sec (rcvd)														
						SUM	(EUR)		-2,987,036.87	0.00	0.00	0.00	-2,987,036.87	-1.23
						SUM	(EUR)		-2,987,036.87	0.00	0.00	0.00	-2,987,036.87	-1.23
						SUM	(EUR)		-2,987,036.87	0.00	0.00	0.00	-2,987,036.87	-1.23
						SUM	(EUR)		0.00	0.00	0.00	0.00	0.00	
Lending / Borrowing														
POUND STERLING														
JAPAN YEN														
Equities														
Equities DRM														
JP3158800007	UBE INDUSTRIES LTD		8,300	P JPY	2653.1424	31/10/18	2468.		170,250.02	-10,053.38	0.00	0.00	160,196.64	0.07
JP3258000003	KIRIN HLDGS CO LTD		143,036	P JPY	2587.5038	31/10/18	2698.5		2,961,713.17	56,833.71	0.00	0.00	3,018,546.88	1.24
JP3320800000	SAPPORO HOLDINGS		4,400	P JPY	2231.4841	31/10/18	2101.		75,909.30	-3,614.20	0.00	0.00	72,295.10	0.03
JP3358000002	SHIMANO		59,024	P JPY	17113.46	31/10/18	15440.		7,884,234.52	-757,245.66	0.00	0.00	7,126,988.86	2.93
JP3358200008	SHIMADZU		5,727	P JPY	10115.7941	31/10/18	9490.		447,884.44	-22,860.57	0.00	0.00	425,023.87	0.17
JP3371200001	SHIN-ETSU CHEMICAL	PCARAMPDC-02801318	3,263	P JPY	9469.		9469.	A	241,630.27	0.00	0.00	0.00	241,630.27	0.10
JP3435000009	SONY CORP		61,499	P JPY	6280.4124	31/10/18	6140.		2,979,739.78	-26,718.54	0.00	0.00	2,953,021.24	1.21
JP3436100006	SOFTBANK GROUP CORP		155,576	P JPY	10715.5072	31/10/18	9048.		12,825,928.87	-1,817,500.04	0.00	0.00	11,008,428.83	4.52
JP3494600004	SCREEN HOLDINGS		5,075	P JPY	7271.3529	31/10/18	6150.		285,298.69	-41,213.57	0.00	0.00	244,085.12	0.10
JP3519400000	CHUGAI PHARM		3,022	P JPY	6450.5903	31/10/18	6630.		153,848.33	2,840.53	0.00	0.00	156,688.86	0.06
JP3571400005	TOKYO ELECTRON LTD		36,417	P JPY	14988.3021	31/10/18	15885.		4,226,646.16	247,743.29	0.00	0.00	4,474,389.45	1.84
JP3613400005	TOYO SEIKAN KALSHA		199,932	P JPY	2373.4348	31/10/18	2311.		3,650,842.56	-37,472.83	0.00	0.00	3,613,369.73	1.48
JP3619800000	TOYOBRO		20,200	P JPY	1847.8851	31/10/18	1606.		288,585.73	-34,881.88	0.00	0.00	253,703.85	0.10
JP3780200006	PIONEER CORP		71,000	P JPY	129.2017	31/10/18	101.		70,921.05	-14,840.81	0.00	0.00	56,080.24	0.02
JP3789000001	HITACHI ZOSEN		32,931	P JPY	443.6928	31/10/18	429.		112,962.88	-2,480.67	0.00	0.00	110,482.21	0.05
JP3802300008	FAST RETAILING		50,543	P JPY	54327.4294	31/10/18	57070.		21,287,091.38	1,260,827.72	0.00	0.00	22,557,919.10	9.27
JP3802400006	FANUC LTD		39,322	P JPY	19419.3997	31/10/18	19735.		5,876,153.23	192,647.47	0.00	0.00	6,068,800.70	2.49
JP3814000000	FUJIFILM HOLDINGS		76,119	P JPY	4815.1826	31/10/18	4893.		2,827,665.01	85,052.97	0.00	0.00	2,912,717.98	1.20
JP3890350006	S'TOMO MITSUI FINL	PCARAMPDC-02801325	5,000	P JPY	4414.		4414.	A	172,596.70	0.00	0.00	0.00	172,596.70	0.07
JP3891600003	ITSUMI E AND S HOLDI		109,481	P JPY	4361.4637	31/10/18	4414.		3,674,453.31	104,758.48	0.00	0.00	3,779,211.79	1.55
JP3897700005	MITSUBISHI CHEMICA		7,322	P JPY	1834.8648	31/10/18	1900.		103,868.13	4,928.01	0.00	0.00	108,796.14	0.04
JP3902900004	MITSUBISHI UFJ FIN		50,835	P JPY	853.7138	31/10/18	881.1		342,510.60	7,771.69	0.00	0.00	350,282.29	0.14
JP3942400007	ASTELLAS PHARMA INC		711,271	P JPY	663.0795	31/10/18	684.8		3,682,573.67	126,584.44	0.00	0.00	3,809,158.11	1.56
			182,765	P JPY	1827.0597	31/10/18	1747.		2,578,161.48	-81,175.63	0.00	0.00	2,496,985.85	1.03
Equities DRM														
						SUM	(EUR)		76,931,479.28	-760,069.47	0.00	0.00	76,171,409.81	31.30

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Inventory of the history of the valuation (HISINV)

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Stock: Main adm stock on 31/10/18
 FUND: 935803 LYXOR DOW JONES INDUSTRIAL AVERAGE UCITS ETF
 Fixing currency: WMC WM Closing (EUR)
 Fund currency: EUR
 (Simple report code: QuotationCry/AssetSorting (4) --> GLOBAL, sort: BVAL)

A S E T	STATUS	FILE	QUANTITY + QUANTITY TYPE	QUR	CURRENCY U.C.P AND PRICE TYPE	DATE	PRICE	I	<----- BOOK COST	NET P&L	Fund currency	ACCURED INTEREST	EVALUATION	PRCT	PRCT NA
Equities DRM															
Equities															
Lending / Borrowing															
A/P on Collateral sec (rcvd)															
PDC-02801318	PDC	LYX0JP371200001	PGAR1	FIX	0.000	-30,897,347.	JPY	100.	% 31/10/18	-241,630.27	0.00	0.00	-241,630.27	-0.10	
PDC-02801325	PDC	LYX0JP3890350006	PGAR1	FIX	0.000	-22,070,000.	JPY	100.	% 31/10/18	-172,596.70	0.00	0.00	-172,596.70	-0.07	
A/P on Collateral sec (rcvd)															
Lending / Borrowing															
Cash															
Other availabilities															
Financial accounts															
Spot transactions															
BK065.JPY	BKDep	JPY	SGP		92.		JPY	0.00728261	0.00782042	0.67	0.05	0.00	0.00	0.72	0.00
Financial accounts															
Other availabilities															
Cash															
JAPAN YEN															
SWEDISH KRONA															
Equities															
Equities DRM															
Equities DRM															
SE0000379190	CASTELLUM	REIT			4,659.		P SEK	161.4509	M 31/10/18	157.85	-1,304.02	0.00	71,015.92	0.03	

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Inventory of the history of the valuation (HISINV)

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Stock: Main adm stock on 31/10/18
 FUND: 935803 LYXOR DOW JONES INDUSTRIAL AVERAGE UCITS ETF
 Fixing currency: WMC WM Closing (EUR)
 Fund currency: EUR
 (Simple report code: QuotationCray/ActSorting (4) -> GLOBAL, sort: BVAL)

A S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	QUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	<----- BOOK COST	NET P&L	Fund currency	ACCRUED INTEREST	EVALUATION	PRCT PRCT NA
Equities DRM														
						SUM	(EUR)		72,319.94	-1,304.02		0.00	71,015.92	0.03
Equities DRM														
						SUM	(EUR)		72,319.94	-1,304.02		0.00	71,015.92	0.03
Equities														
						SUM	(EUR)		72,319.94	-1,304.02		0.00	71,015.92	0.03
SWEDISH KRONA														
						SUM	(EUR)		72,319.94	-1,304.02		0.00	71,015.92	0.03
US DOLLAR														
Equities														
Equities DRM														
G800BDSFQ982	TECHNIP	INC	PLC	P	USD	26.6947	26.3	A	664,015.04	0.00		0.00	664,015.04	0.27
LE00B4Q5ZM47	JAZZ PHARMA			P	USD	158.82	155.53	A	577,081.28	0.00		0.00	577,081.28	0.24
US00206R1023	AT&T INC			P	USD	32.6289	30.68		5,194,040.40	-242,620.64		0.00	4,951,419.76	2.03
US009711T016	AKAMAI TECH INC			P	USD	75.2656	72.25		2,290,585.98	-40,349.67		0.00	2,250,236.31	0.92
US02079K3059	ALPHABET INC			P	USD	1095.4428	1090.58		5,051,493.79	393,465.44		0.00	5,444,959.23	2.24
US023135T067	AMAZON.COM			P	USD	1895.1594	1598.01		24,429,598.24	-3,350,336.55		0.00	21,079,261.69	8.66
US042735T004	ARROW ELECTRONICS			P	USD	73.856	67.71		309,053.08	-19,879.00		0.00	289,174.08	0.12
US098571L089	BOOKING HOLDINGS			P	USD	1911.1799	1874.58		4,124,398.16	16,702.18		0.00	4,141,100.34	1.70
US151020T049	CELGENE CORP			P	USD	87.9452	71.6		10,334,209.03	-1,338,979.16		0.00	8,995,229.87	3.70
US254687T060	WALT DISNEY COMPANY			P	USD	111.4484	114.83		1,309,037.61	45,552.02		0.00	1,354,589.63	0.56
US294429T051	EQUIFAX			P	USD	98.2322	101.44		1,852,421.48	67,243.57		0.00	1,919,665.05	0.79
US30303M1027	FACEBOOK A			P	USD	163.9267	151.79		14,320,042.28	-255,102.24		0.00	14,064,940.04	5.78
US3682872078	GAZPROM PJSC ADR			P	USD	4.9701	4.738		2,238,369.30	-65,283.02		0.00	2,173,086.28	0.89
US369604T033	GENERAL ELECTRIC CO			P	USD	12.3681	10.1		2,361,855.09	-411,339.67		0.00	1,950,515.42	0.80
US37558T036	GILEAD SCIENCES INC			P	USD	78.5509	68.18		514,821.98	-59,787.20		0.00	455,034.78	0.19
US437076T029	HOME DEPOT INC			P	USD	176.7138	175.88		11,031,585.52	-4,566.91		0.00	11,027,018.61	4.53
US46625H005	J.P. MORGAN CHASE			P	USD	104.6106	109.02		7,739,171.87	349,697.43		0.00	8,088,869.30	3.32
US55315J1025	MMC NOR NICKEL ADR			P	USD	16.8614	16.58		110,134.15	608.92		0.00	110,743.07	0.05
US55953Q2021	MAGNIT SP			P	USD	14.1794	13.345		51,082.95	-2,051.36		0.00	49,031.59	0.02
US59511T2038	MICRON TECHNOLOGY			P	USD	36.7509	37.72		201,458.54	6,042.24		0.00	207,500.78	0.09
US68389X1054	ORACLE CORP			P	USD	46.9127	48.84		3,504,815.77	154,617.30		0.00	3,659,433.07	1.50
US755115071	RAYTHEON CO			P	USD	172.6372	175.04		4,493,244.69	62,538.02		0.00	4,555,782.71	1.87
Equities DRM														
						SUM	(EUR)		102,702,516.23	-4,693,828.30		0.00	98,008,687.93	40.27
Equities DRM														
						SUM	(EUR)		102,702,516.23	-4,693,828.30		0.00	98,008,687.93	40.27

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Inventory of the history of the valuation (HISINV)

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Stock: Main adm stock on 31/10/18
 FUND: 935803 LYXOR DOW JONES INDUSTRIAL AVERAGE UCITS ETF
 Fixing currency: WMC WM Closing (EUR)
 Fund currency: EUR
 (Simple report code: QuotationCry/ActSorting (4) --> GLOBAL, sort: BVAL)

A S E T	STATUS	FILE	QUANTITY + QUANTITY TYPE	CUR	CURRENCY U.C.P AND PRICE TYPE	DATE	PRICE ASSET	I F	BOOK COST	NET P&L	Fund currency	ACCRUED INTEREST	EVALUATION	PRCT PRCT NA
Equities														
Lending / Borrowing														
A/P on Collateral sec (rcvd)														
P0C-02801395	P0C	LYX01E0084057M17	PGAR1	FIX	100.	% 31/10/18			-577,081.28	0.00	0.00	0.00	-577,081.28	-0.24
A/P on Collateral sec (rcvd)														
									-577,081.28	0.00	0.00	0.00	-577,081.28	-0.24
Lending / Borrowing														
									-577,081.28	0.00	0.00	0.00	-577,081.28	-0.24
Cash														
Other availabilities														
Financial accounts														
BK065USD	BKDep	USD	SCP		1.		0.88257358		-0.01	0.00	0.00	0.00	-0.01	0.00
Financial accounts														
									-0.01	0.00	0.00	0.00	-0.01	
Other availabilities														
									-0.01	0.00	0.00	0.00	-0.01	
Cash														
									-0.01	0.00	0.00	0.00	-0.01	
US DOLLAR														
									102,125,434.94	-4,693,828.30	0.00	0.00	97,431,606.64	40.03
FUND : LYXOR DOW JONES INDUSTRIAL AVERAGE UCITS ETF (935803)														
									227,506,379.30	15,891,234.87	0.00	0.00	243,397,614.17	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 31/10/18
FUND: 935803 LYXOR DOW JONES INDUSTRIAL AVERAGE UCITS ETF
VALIDATED
Fixing currency: WMC WM Closing (EUR)
Fund currency: EUR
(Simple report code: QuotationCray/ActctSorting (4) --> GLOBAL, sort: BVAL)

Fund portfolio		:	243,507,602.66				
Day's management fees							
PrAdmFee		:	3,334.26	EUR			
Unit D FR0007056841 PARTS D	Currency	EUR	Net Asset Value	Number of shares	NAV per unit	Coefficient	Coefficient P&L
			243,397,614.17	1,097,398.	221.7952	100.	Change
	Net Asset Value	EUR	EUR	243,397,614.17			Std subscr. price
							221.7952
							Std redemp. price
							221.7952

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Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 31/10/18

FUND: 935803 LYXOR DOW JONES INDUSTRIAL AVERAGE UCITS ETF

VALIDATED

Fixing currency: WMC WM Closing (EUR)

Fund currency: EUR

(Simple report code: QuotationCray/ActtSorting (4) --> GLOBAL, sort: BVAL)

FOREX RATE USED IN FUND NAV									
for VNI calculation			for the report			for previous VNI calculation			variation
Rate	EUR in AUD :	1.59865	quoted	: 31/10/18	0.		1.59795	quotation: 30/10/18	0.04381
Rate	EUR in CHF :	1.13975	quoted	: 31/10/18	0.		1.14175	quotation: 30/10/18	-0.17517
Rate	EUR in CZK :	25.945	quoted	: 31/10/18	0.		25.8745	quotation: 30/10/18	0.27247
Rate	EUR in DKK :	7.46075	quoted	: 31/10/18	0.		7.4618	quotation: 30/10/18	-0.01407
Rate	EUR in GBP :	0.88675	quoted	: 31/10/18	0.		0.89255	quotation: 30/10/18	-0.64982
Rate	EUR in JPY :	127.87035	quoted	: 31/10/18	0.		128.15185	quotation: 30/10/18	-0.21966
Rate	EUR in SEK :	10.35575	quoted	: 31/10/18	0.		10.407	quotation: 30/10/18	-0.49246
Rate	EUR in USD :	1.13305	quoted	: 31/10/18	0.		1.13635	quotation: 30/10/18	-0.2904

FX RATES IN REVERSE NOTATION									
for VNI calculation			for the report			for previous VNI calculation			
Rate	AUD in EUR :	0.625527789	quoted	: 31/10/18	0.		0.6258018085	quotation: 30/10/18	
Rate	CHF in EUR :	0.8773853915	quoted	: 31/10/18	0.		0.8758484782	quotation: 30/10/18	
Rate	CZK in EUR :	0.0385430718	quoted	: 31/10/18	0.		0.0386480898	quotation: 30/10/18	
Rate	DKK in EUR :	0.134034782	quoted	: 31/10/18	0.		0.134015921	quotation: 30/10/18	
Rate	GBP in EUR :	1.1277135607	quoted	: 31/10/18	0.		1.1203854125	quotation: 30/10/18	
Rate	JPY in EUR :	0.0078204212	quoted	: 31/10/18	0.		0.0078032427	quotation: 30/10/18	
Rate	SEK in EUR :	0.0965647104	quoted	: 31/10/18	0.		0.0960891707	quotation: 30/10/18	
Rate	USD in EUR :	0.8825735845	quoted	: 31/10/18	0.		0.8800105601	quotation: 30/10/18	

Equity fund - Calc. weight of 96.81 %(threshold of 51. %)									
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