

# LYXOR DOW JONES INDUSTRIAL AVERAGE UCITS ETF

information  
periodique

FONDS COMMUN DE PLACEMENT - FCP DE DROIT FRANCAIS

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

**Statement of net assets**

<b>Elements of statement of net assets</b>	<i>Accounting currency of the CIU: EUR</i>	<b>Amount at the periodic closing</b>
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		230,285,532.17
b) Bank assets		2.09
c) Other assets held by the CIU		246,108,323.64
d) Total assets held by the CIU ( <i>lines a+b+c</i> )		<b>476,393,857.90</b>
e) Liabilities		-245,028,992.85
f) Net inventory value ( <i>lines d+e = CIU net assets</i> )		<b>231,364,865.05</b>

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

<b>Units or equities</b>	<b>Number of outstanding units or equities</b>	<i>Currency of units or equities</i>	<b>Net inventory value per unit or equity (Net Asset Value)</b>
UNIT DIST / FR0007056841	955,391	EUR	242.1677

## Tracking error

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

Units or equities	Tracking error
UNIT DIST / FR0007056841	0.0036%

## Securities portfolio

Elements of the securities portfolio	Percentage	
	Net assets	Total assets
a) Eligible financial securities and money market instruments accepted for trading on a regulated market within the meaning of article L. 422-1° of the [French] Monetary and Financial Code. and b) Eligible financial securities and money market instruments accepted for trading on another regulated market operating on a regular basis, that is recognised and open to the public and that has its head office in a Member State of the European Union or in another State that is a party to the agreement on the European Economic Area.	28.39	13.79
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.	71.14	34.55
d) Newly issued financial securities as mentioned in 4° of I of article R. 214-11 / 4° of I of article R. 214-32-18 of the [French] Monetary and Financial Code.	-	-
e) Other assets	-	-

**Assets allocation by currency**

<b>Currencies (10 main currencies)</b>	<b>Amount</b> <i>In the accounting currency of the CIU</i>	<b>Percentage</b>	
	<i>EUR</i>	<b>Net assets</b>	<b>Total assets</b>
USD	164,983,203.05	71.31	34.63
EUR	65,302,329.12	28.22	13.71
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
<b>Total</b>	<b>230,285,532.17</b>	<b>99.53</b>	<b>48.34</b>

**Assets allocation by country of residence of the issuer**

<b>Countries (10 main countries)</b>	<b>Percentage</b>	
	<b>Net assets</b>	<b>Total assets</b>
United States of America	71.15	34.55
France	28.22	13.71
Russia	0.16	0.08
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
Other countries	-	-
<b>Total</b>	<b>99.53</b>	<b>48.34</b>

## Assets allocation by economic sector

Economic sector (10 main sectors)	Percentage	
	Net assets	Total assets
Internet	22.61	11.00
Pharmacy	9.62	4.67
Diversified distributors	7.20	3.50
Wired telecommunications	6.39	3.11
Medical supplies	5.36	2.60
Investment Securities	5.18	2.51
Personal care products	4.61	2.24
Reinsurance	4.57	2.22
Soft drinks	4.42	2.15
Banks	4.00	1.94
Other sectors	25.57	12.40
Total	<b>99.53</b>	<b>48.34</b>

## 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.	31,137,184.43	24,300,509.84
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.	576,306,565.06	588,549,311.29
d) Newly issued financial securities as mentioned in 4° of I of article R. 214-11 / 4° of I of article R. 214-32-18 of the [French] Monetary and Financial Code.	-	-
e) Other assets	-	-
<b>Total over the period</b>	<b>607,443,749.49</b>	<b>612,849,821.13</b>

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

<b>Date</b>	<b>Category of units / equities</b>	<b>Currency of units / equities</b>	<b>Nature</b>	<b>Unit net amount</b>	<b>Unit tax credit</b>	<b>Unit gross amount</b>
11/072019	UNIT DIST / FR0007056841	EUR	Interim dividend paid	1.8804	-	1.8804
-	UNIT DIST / FR0007056841	EUR	Paid dividend	0.3696	-	0.3696

## 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 <sup>(1)</sup>	Securities borrowing <sup>(2)</sup>	Repo operations <sup>(3)</sup>	Reverse repo operations <sup>(4)</sup>	TRS <sup>(5)</sup>
Absolute value	-	-	-	-	231,364,865.05
% of assets under management	-	-	-	-	100.00

<sup>(1)</sup> The amount of assets engaged in securities lending transactions corresponds to the market value of the securities lent at the balance sheet date.

<sup>(2)</sup> The amount of assets engaged in securities borrowing transactions corresponds to the market value of the guarantees (cash or securities) delivered by the fund as part of the securities borrowing on the balance sheet date.

<sup>(3)</sup> The amount of assets engaged in repurchase transactions corresponds to the market value of the securities repurchased on the balance sheet date.

<sup>(4)</sup> The amount of assets engaged in reverse repurchase transactions corresponds to the market value of securities purchased under repurchase agreements at the balance sheet date.

<sup>(5)</sup> The amount of assets committed to the TRS corresponds to the market value of the basket of securities committed to the TRS at the balance sheet date, increased by the market value of the TRS at the balance sheet date.

#### 2. Concentration data

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

1	Name	-
	Amount	-

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	-	-	-	SOCIÉTÉ GENERALE
	Amount	-	-	-	231,364,865.05

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.

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



**3.2. Guarantee maturity.**

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

**3.3. Guarantee currency.**

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	-
	Amount	-	-	-	-	-

**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	-	-	-	-	231,364,865.05
3 months to 1 year	-	-	-	-	-
More than 1 year	-	-	-	-	-
Open	-	-	-	-	-

**3.5. Countries where the counterparties are established.**

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Country	-	-	-	-	FRANCE
	Amount	-	-	-	-	231,364,865.05

**3.6. Settlement and clearing.**

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	231,364,865.05

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

This fund is not collateralised.

**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	Name	-
	Amount	-

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

Not applicable.

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

The CIU will use over-the-counter Total Return Swaps.

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 01/11/18 to 31/10/19: 231,104,184.38

Management commission of the UCITS:

<b>Unit USD</b>	0.50	% including tax
<b>Unit Dist</b>	0.50	% including tax

**Unit USD**

Management commission of the unit: 0.50 % including tax

Average assets of the fund for the period  
from 01/05/18 to 30/04/19: N/A

Excerpt of the profit and loss statement

Expenses in euros	Half-yearly report 30/04/2018	Annual report 31/10/2018	Half-yearly report 30/04/2019
Fund management commission	20,759.30	1,071.24	N/A
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	20,759.30	1,071.24	N/A

**Calculation of the TER for 12 months (from 01/05/18 to 30/04/19):**

TER, including performance fee

N/A %

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

-

LYXOR DOW JONES INDUSTRIAL AVERAGE UCITS ETF  
semi-annual report dated 31.10.2019

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**Unit Dist**

Management commission of the unit: 0.50 % including tax

Average assets of the unit Dist for the period from 01/11/18 to 31/10/19 231,104,184.38

Excerpt of the profit and loss statement

Expenses in euros	Half-yearly report 31/10/2018	Annual report 30/04/2018	Half-yearly report 31/10/2019
Fund management commission	576,042.86	1,160,054.99	568,979.29
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	576,042.86	1,160,054.99	568,979.29

**Calculation of the TER for 12 months (from 01/11/18 to 31/10/19):**

TER, including performance fee

0.50 %

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

-

## BALANCE SHEET assets

	31.10.2019	31.10.2018
Currency	EUR	EUR
<b>Net fixed assets</b>	-	-
<b>Deposits</b>	-	-
<b>Financial instruments</b>	<b>461,747,539.84</b>	<b>481,567,166.73</b>
• <b>EQUITIES AND SIMILAR SECURITIES</b>		
Traded on a regulated or similar market	230,285,532.17	238,059,564.06
Not traded on a regulated or similar market	-	-
• <b>BONDS AND SIMILAR SECURITIES</b>		
Traded on a regulated or similar market	-	-
Not traded on a regulated or similar market	-	-
• <b>DEBT SECURITIES</b>		
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	-	-
• <b>COLLECTIVE INVESTMENT UNDERTAKINGS</b>		
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	-	-
• <b>TEMPORARY SECURITIES TRANSACTIONS</b>		
Receivables representing securities under reverse repurchase agreements	-	-
Receivables representing loaned securities	-	-
Securities borrowed	-	-
Securities under repurchase agreements	-	-
Other temporary transactions	-	-
• <b>FUTURE FINANCIAL INSTRUMENTS</b>		
Operations on a regulated or similar market	-	-
Other operations	231,462,007.67	243,507,602.67
• <b>OTHER FINANCIAL INSTRUMENTS</b>	-	-
<b>Receivables</b>	<b>14,646,315.97</b>	<b>4,493,244.69</b>
Future foreign exchange operations	-	-
Other	14,646,315.97	4,493,244.69
<b>Financial accounts</b>	<b>2.09</b>	<b>1.96</b>
Liquidities	2.09	1.96
<b>Other assets</b>	-	-
<b>Total assets</b>	<b>476,393,857.90</b>	<b>486,060,413.38</b>

## BALANCE SHEET liabilities

	31.10.2019	31.10.2018
Currency	EUR	EUR
<b>Shareholders' equities</b>		
• Capital	212,092,467.05	128,545,957.90
• Non-distributed prior net capital gains and losses	-	73,872,021.99
• Carried forward	869,807.81	2,453,246.63
• Profit and loss during the fiscal year	15,868,597.28	36,657,781.21
• Result of the fiscal year	2,533,992.91	1,868,606.44
<b>Total shareholders' equity</b> <i>(amount representing the net assets)</i>	<b>231,364,865.05</b>	<b>243,397,614.17</b>
<b>Financial instruments</b>	<b>230,285,532.16</b>	<b>238,059,564.07</b>
• <b>SALE OPERATIONS ON FINANCIAL INSTRUMENTS</b>	-	-
• <b>TEMPORARY SECURITIES TRANSACTIONS</b>		
Debts representing securities under repurchase agreements	-	-
Debts representing borrowed securities	-	-
Other temporary transactions	-	-
• <b>FUTURE FINANCIAL OPERATIONS</b>		
Operations on a regulated or similar market	-	-
Other operations	230,285,532.16	238,059,564.07
<b>Debts</b>	<b>14,743,460.62</b>	<b>4,603,235.07</b>
Future foreign exchange operations	-	-
Other	14,743,460.62	4,603,235.07
<b>Financial accounts</b>	<b>0.07</b>	<b>0.07</b>
Bank loans and overdrafts	0.07	0.07
Loans	-	-
<b>Total liabilities</b>	<b>476,393,857.90</b>	<b>486,060,413.38</b>

## Profit and loss account

	31.10.2019	31.10.2018
Currency	EUR	EUR
<b>Earnings on financial transactions</b>		
• Earnings on deposits and financial accounts	-	-
• Earnings on equities and similar securities	2,484,143.38	1,681,767.70
• Earnings on bonds and similar securities	-	-
• Earnings on debt securities	2,525,778.67	1,369,970.53
• Earnings on temporary securities acquisitions and sales	-	-
• Earnings on future financial instruments	-	-
• Other financial products	-	-
<b>Total (I)</b>	<b>5,009,922.05</b>	<b>3,051,738.23</b>
<b>Charges on financial operations</b>		
• Charges on temporary securities acquisitions and sales	-	-
• Charges on future financial instruments	-	-
• Charges on financial debts	-4.91	-2.66
• Other financial charges	-	-
<b>Total (II)</b>	<b>-4.91</b>	<b>-2.66</b>
<b>Profit and loss on financial operations (I - II)</b>	<b>5,009,917.14</b>	<b>3,051,735.57</b>
Other earnings (III)	-	-
Management fees and depreciation charges (IV)	-568,979.29	-577,114.10
<b>Net profit and loss of the fiscal year (L.214-17-1) (I - II + III - IV)</b>	<b>4,440,937.85</b>	<b>2,474,621.47</b>
Adjustment of the fiscal year's incomes (V)	-74,399.24	149,005.50
Advances on profit and loss paid for the fiscal year (VI)	-1,832,545.70	-755,020.53
<b>Profit and loss (I - II + III - IV +/- V - VI):</b>	<b>2,533,992.91</b>	<b>1,868,606.44</b>

**Shareholders' equity**

UNIT DIST / FR0007056841	<b>Subscriptions</b>		<b>Redemptions</b>	
	Number of units	Amount	Number of units	Amount
Number of units issued/redeemed during the fiscal year	126,893	29,474,265.47	268,900	61,803,853.52

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## 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 Moise

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*PricewaterhouseCoopers Audit, 63, rue de Villiers, 92208 Neuilly-sur-Seine Cedex  
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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 MM Closing (EUR)  
 Fund currency: EUR  
 (Simple report code: QuotationCry/ActtSorting (4) -> GLOBAL, sort: BVAL)

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CUR AND PRICE TYPE	CURRENCY U.C.P DATE	PRICE ASSET	I F	BOOK COST	Fund currency NET P&L	ACRUED INTEREST	EVALUATION	PRCT PRCT MA
<b>Equities</b>						SUM (EUR)			5,689,088.07	3,186.20	0.00	5,692,284.27	2.34
<b>SWISS FRANC</b>						SUM (EUR)			5,689,088.07	3,186.20	0.00	5,692,284.27	2.34
<b>CZECH KORUNA</b>						SUM (EUR)			199,124.73	-15,658.47	0.00	183,466.26	0.08
<b>Equities DRM</b>						SUM (EUR)			199,124.73	-15,658.47	0.00	183,466.26	0.08
<b>Equities</b>						SUM (EUR)			199,124.73	-15,658.47	0.00	183,466.26	0.08
<b>CZECH KORUNA</b>						SUM (EUR)			199,124.73	-15,658.47	0.00	183,466.26	0.08
<b>Equities</b>						SUM (EUR)			199,124.73	-15,658.47	0.00	183,466.26	0.08
<b>DANISH KRONE</b>						SUM (EUR)			1,178,406.24	-267,004.74	0.00	911,401.50	0.37
<b>Equities DRM</b>						SUM (EUR)			1,178,406.24	-267,004.74	0.00	911,401.50	0.37
<b>Equities</b>						SUM (EUR)			1,178,406.24	-267,004.74	0.00	911,401.50	0.37
<b>DANISH KRONE</b>						SUM (EUR)			1,178,406.24	-267,004.74	0.00	911,401.50	0.37
<b>EURO</b>						SUM (EUR)			1,178,406.24	-267,004.74	0.00	911,401.50	0.37



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

A S E T	STATUS	FILE	QUANTITY + QUANTITY TYPE	QUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quota	PRICE ASSET	I F	BOOK COST	NET P&L	Fund currency	ACCRUED INTEREST	EVALUATION	PRCT PRCT NA
<b>Lending / Borrowing</b>														
SUM (EUR)														
SUM (EUR)														
SUM (EUR)														
<b>Forward Instruments</b>														
<b>Interest Rate Swaps</b>														
Performance Swaps														
SWAP03547680	INDEX	LEG D EUR LYX PRC	114,974,388.46	EUR	0.	31/10/18	311.69724454	V	0.00	243,397,612.29	0.00	0.00	243,397,612.29	100.00
SWAP03547722	FEES	LEG D EUR LYX E PRC	1.	EUR	0.	31/10/18	10899137.954183	V	0.00	109,990.38	0.00	0.00	109,990.38	0.05
SWAP03547790	VRAC	LEG LYX ETF DOW PRC	114,974,388.46	EUR	0.	31/10/18	107.05442947	V	0.00	-238,059,564.07	0.00	0.00	-238,059,564.07	-97.81
SUM (EUR)														
SUM (EUR)														
SUM (EUR)														
<b>Forward Instruments</b>														
<b>Interest Rate Swaps</b>														
SUM (EUR)														
SUM (EUR)														
SUM (EUR)														
<b>Cash</b>														
<b>Cash at Banks</b>														
<b>A/P + associated accounts</b>														
Deferred settlement Purchases														
BDS065EUR	DsPur-Sec		-4,493,244.69	EUR	1.		1.		-4,493,244.69	0.00	0.00	0.00	-4,493,244.69	-1.85
SUM (EUR)														
SUM (EUR)														
<b>A/R + associated accounts</b>														
Deferred settlement Sales														
SUS065EUR	DsSa I-Sec		4,469,890.34	EUR	1.		1.		4,469,890.34	0.00	0.00	0.00	4,469,890.34	1.84
SUM (EUR)														
SUM (EUR)														
<b>Adjustment accounts</b>														
<b>Accrued charges</b>														
F120EUR	PrAdmf fee		-109,990.38	EUR	1.		1.		-109,990.38	0.00	0.00	0.00	-109,990.38	-0.05
<b>Amount receivable</b>														
DRS065EUR	SwapsSett TtoReceive		23,354.35	EUR	1.		1.		23,354.35	0.00	0.00	0.00	23,354.35	0.01
<b>Adjustment accounts</b>														
SUM (EUR)														
SUM (EUR)														
SUM (EUR)														

Inventory of the history of the valuation (HISINV)

Raghavendra RV-RAO, on 06/11/18 18:13:47

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

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	QUR QTD	CUR AND PRICE TYPE	U.C.P DATE	PRICE ASSET	I F	BOOK COST	NET P&L	Fund currency	ACRUED INTEREST	EVALUATION	PRCT PRCT MA
CASH														
Cash at Banks														
						SUM (EUR)			-109,990.38	0.00	0.00	-109,990.38	-0.05	
Other availabilities														
Financial accounts														
Spot transactions														
BK065EUR	BKDep	EUR	1.24	EUR	1.	1.	1.24		1.24	0.00	0.00	0.00	1.24	0.00
Financial accounts														
						SUM (EUR)			1.24	0.00	0.00	0.00	1.24	
Other availabilities														
						SUM (EUR)			1.24	0.00	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	42.63	A	1,008,313.08	0.00	0.00	1,008,313.08	0.41	
GB0001788050	INVESTECH	PGARANPDC-02801361	8,260.	P	GBP	4.84	4.84	A	45,084.18	0.00	0.00	45,084.18	0.02	
GB000202MH16	NEX GROUP PLC	PGARANPDC-02801408	102,755.	P	GBP	11.36	11.36	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	
Equities DRM														
						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 LYX06B0006731235	PGAR1 FIX	0.000											
PDC-02801338	PDC LYX06B000566504	PGAR1 FIX	-51,060.4		GBP	100.		% 31/10/18	-57,581.51	0.00	0.00	-57,581.51	-0.02	
PDC-02801344	PDC LYX06B000566504	PGAR1 FIX	-445,330.87		GBP	100.		% 31/10/18	-502,205.66	0.00	0.00	-502,205.66	-0.21	
PDC-02801361	PDC LYX06B001788050	PGAR1 FIX	-894,121.62		GBP	100.		% 31/10/18	-1,008,313.08	0.00	0.00	-1,008,313.08	-0.41	
PDC-02801402	PDC LYX01E0002424939	PGAR1 FIX	-39,978.4		GBP	100.		% 31/10/18	-45,084.18	0.00	0.00	-45,084.18	-0.02	
PDC-02801408	PDC LYX06B000202MH16	PGAR1 FIX	-50,966.85		GBP	100.		% 31/10/18	-57,476.01	0.00	0.00	-57,476.01	-0.02	
			-1,167,296.8		GBP	100.		% 31/10/18	-1,316,376.43	0.00	0.00	-1,316,376.43	-0.54	

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  
 (Simple report code: QuotationCry/ActSortng (4) -> GLOBAL, sort: BVAL)

Fixing currency: WMC MM Closing (EUR)  
 Fund currency: EUR

VALIDATED

A S S E T	STATUS	FILE	QUANTITY +	QUANTITY -	QTD	CUR	CURRENCY U.C.P	DATE	PRICE	ASSET	F	BOOK COST	NET P&L	Fund currency	ACCRUED INTEREST	EVALUATION	PRCT
	ASST/LINE						AND PRICE TYPE	Quota ti									PRCT NA
<b>AP on Collateral sec (rcvd)</b>																	
								SUM	(EUR)			-2,987,036.87	0.00	0.00	0.00	-2,987,036.87	-1.23
<b>Lending / Borrowing</b>																	
								SUM	(EUR)			-2,987,036.87	0.00	0.00	0.00	-2,987,036.87	-1.23
<b>POUND STERLING</b>																	
								SUM	(EUR)			-2,987,036.87	0.00	0.00	0.00	-2,987,036.87	-1.23
<b>JAPAN YEN Equities</b>																	
<b>Equities DRM</b>																	
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
JP2580000003	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	SHIMADU		5.727		P	JPY	10115.7941	31/10/18	9490.			447,894.44	-22,860.57	0.00	0.00	425,033.87	0.17
JP3371200001	SHIN-ETSU CHEMICAL	PGARAMPDC-02801318	3.263		P	JPY	9469.		A			241,630.27	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		36.477		P	JPY	14998.3021	31/10/18	15685.			4,226,646.16	247,743.29	0.00	0.00	4,474,389.45	1.84
JP3613400005	TOYO SEIKAN KAISHA		189.952		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	TOYOTO		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	HITAGHI 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	FAMUC 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	PGARAMPDC-02801325	5.000		P	JPY	4414.		A			172,596.70	0.00	0.00	172,596.70	0.07	
JP3891600003	NETSU 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	NETSUBISHI CHEMICA		7.322		P	JPY	1834.8648	31/10/18	1900.			103,868.13	4,828.01	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
								SUM	(EUR)			76,931,479.28	-760,069.47	0.00	0.00	76,171,409.81	31.30

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  
 (Simple report code: QuotationCry/AssetSorting (4) -> GLOBAL, sort: BVAL)

Fixing currency: WMC MM Closing (EUR)  
 Fund currency: EUR

VALIDATED

QUANTITY +  
 QUANTITY TYPE

A S S E T	STATUS ASST/LINE	FILE	QUR	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 MA
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**Equities DRM**

					SUM (EUR)			76,931,479.28	-760,069.47	0.00	76,171,409.81	31.30
<b>Equities</b>												
					SUM (EUR)			76,931,479.28	-760,069.47	0.00	76,171,409.81	31.30

**Lending / Borrowing**

*A/P on Collateral sec (rcvd)*

PDC-02801318	PDC	LYXOJP371200001	PGAR1	FIX	0.000	-30,897,347.	JPY	100.	%	31/10/18			0.00	-241,630.27	-0.10
PDC-02801325	PDC	LYXOJP3890350006	PGAR1	FIX	0.000	-22,070,000.	JPY	100.	%	31/10/18			0.00	-172,586.70	-0.07
							SUM (EUR)						0.00	-414,226.97	-0.17

*A/P on Collateral sec (rcvd)*

							SUM (EUR)						0.00	-414,226.97	-0.17
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**Lending / Borrowing**

							SUM (EUR)						0.00	-414,226.97	-0.17
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**Cash**

**Other availabilities**

*Financial accounts*

*Spot transactions*

BK065JPY	BkDep	JPY	SGP		92.		JPY	0.00728261		0.67	0.05		0.00	0.72	0.00
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*Financial accounts*

							SUM (EUR)			0.67	0.05		0.00	0.72	
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**Other availabilities**

							SUM (EUR)			0.67	0.05		0.00	0.72	
--	--	--	--	--	--	--	-----------	--	--	------	------	--	------	------	--

**Cash**

							SUM (EUR)			0.67	0.05		0.00	0.72	
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**JAPAN YEN**

							SUM (EUR)			76,517,252.98	-760,069.42		0.00	75,757,183.56	31.12
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**SWEDISH KRONA**

**Equities**

**Equities DRM**

*Equities DRM*

*Equities DRM*

*Equities DRM*

*Equities DRM*

*Equities DRM*

*Equities DRM*

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*Equities DRM*

*Equities DRM*

SE0000379190	CASTELLUM REIT				4,659.		P SEK	161.4509	█	31/10/18	157.85		0.00	71,015.92	0.03
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Stock: Main adm stock on 31/10/18  
 FUND: 935803 LYXOR DOW JONES INDUSTRIAL AVERAGE UCITS ETF  
 Fixing currency: WMC MM Closing (EUR)  
 Fund currency: EUR  
 (Simple report code: QuotationCry/ActtSorting (4) -> GLOBAL, sort: BVAL)

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	QUR QTD	CUR AND PRICE TYPE	U.C.P. Quotati	DATE	PRICE ASSET	I F	BOOK COST	NET P&L	Fund currency	ACCRUED INTEREST	EVALUATION	PRCT PRCT MA			
Equities DRM																		
Equities DRM																		
Equities																		
SWEDISH KRONA																		
US DOLLAR Equities																		
Equities DRM																		
Equities DRM																		
Equities DRM																		
Equities DRM																		
GB00BDFG982		TECHNIP/PMC PLC	28,184	P USD	26,6947	M	31/10/18	26.3	A	664,015.04	0.00	0.00	0.00	664,015.04	0.27			
IE00B4Q5ZM47		JAZZ PHARMA	4,117	P USD	158.82	M	31/10/18	155.53	A	577,081.28	0.00	0.00	0.00	577,081.28	0.24			
US00206R1023		ATI&T INC	182,862	P USD	32.6289	M	31/10/18	30.68		5,194,040.40	-242,620.64	0.00	0.00	4,951,419.76	2.03			
US00971T1016		AKAWAI TECH INC	35,289	P USD	75.2656	M	31/10/18	72.25		2,290,585.98	-40,349.67	0.00	0.00	2,250,236.31	0.92			
US02079K3059		ALPHABET INC	5,657	P USD	1085.4428	M	31/10/18	1080.58		5,051,493.79	393,465.44	0.00	0.00	5,444,959.23	2.24			
US0231351067		AMAZON.COM	14,946	P USD	1885.1594	M	31/10/18	1588.01		24,429,598.24	-3,350,336.55	0.00	0.00	21,079,261.69	8.66			
US0427351004		ARROW ELECTRONICS	4,839	P USD	73.856	M	31/10/18	67.71		309,053.08	-19,879.00	0.00	0.00	289,174.08	0.12			
US0895711089		BOOKING HOLDINGS	2,503	P USD	1911.1799	M	31/10/18	1874.58		4,124,398.16	16,702.18	0.00	0.00	4,141,100.34	1.70			
US1510201049		CELGENE CORP	142,347	P USD	87.9452	M	31/10/18	71.6		10,334,209.03	-1,338,979.16	0.00	0.00	8,995,229.87	3.70			
US2546871060		WALT DISNEY COMPANY	13,366	P USD	111.4484	M	31/10/18	114.83		1,309,037.61	45,552.02	0.00	0.00	1,354,589.63	0.56			
US2944291051		EQUIFAX	21,442	P USD	98.2322	M	31/10/18	101.44		1,852,421.48	67,243.57	0.00	0.00	1,919,665.05	0.79			
US3030M1021		FACEBOOK A	104,989	P USD	163.9267	M	31/10/18	151.79		14,320,042.28	-255,102.24	0.00	0.00	14,064,940.04	5.78			
US3682872078		GAZPROM PJSC ADR	519,674	P USD	4.9701	M	31/10/18	4.738		2,238,369.30	-65,283.02	0.00	0.00	2,173,086.28	0.89			
US3696041033		GENERAL ELECTRIC CO	218,815	P USD	12.3681	M	31/10/18	10.1		2,361,855.09	-411,339.67	0.00	0.00	1,950,515.42	0.80			
US3755881036		GILEAD SCIENCES INC	7,562	P USD	78.5509	M	31/10/18	68.18		514,821.98	-59,787.20	0.00	0.00	455,034.78	0.19			
US4370761029		HOME DEPOT INC	71,038	P USD	176.7138	M	31/10/18	175.88		11,031,585.52	-4,566.91	0.00	0.00	11,027,018.61	4.53			
US46625H005		J.P. MORGAN CHASE	84,068	P USD	104.6106	M	31/10/18	109.02		7,739,171.87	349,697.43	0.00	0.00	8,088,869.30	3.32			
US55315J1025		MIC. NOR NICKEL ADR	7,588	P USD	16.8614	M	31/10/18	16.58		110,134.15	608.92	0.00	0.00	110,743.07	0.05			
US5595302021		MAGNIT SP	4,163	P USD	14.1794	M	31/10/18	13.345		51,082.95	-2,051.36	0.00	0.00	49,031.59	0.02			
US5951121038		MICRON TECHNOLOGY	6,233	P USD	36.7509	M	31/10/18	37.72		201,458.54	6,042.24	0.00	0.00	207,500.78	0.09			
US68389X1054		ORACLE CORP	84,896	P USD	46.9127	M	31/10/18	48.84		3,504,815.77	154,617.30	0.00	0.00	3,659,433.07	1.50			
US7551115071		RAYTHEON CO	29,490	P USD	172.6372	M	31/10/18	175.04		4,493,244.69	62,538.02	0.00	0.00	4,555,782.71	1.87			
Equities DRM																		
											SUM	(EUR)	102,702,516.23	-4,693,828.30	0.00	0.00	98,008,667.93	40.27
Equities DRM																		
											SUM	(EUR)	102,702,516.23	-4,693,828.30	0.00	0.00	98,008,667.93	40.27





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/AcctSorting (4) -> GLOBAL, sort: BVAL)

VALIDATED

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

FX RATES IN REVERSE NOTATION		for the report		for previous VNI calculation	
Rate	AUD in EUR :	quoted	: 31/10/18	0.6258018085	quotation: 30/10/18
Rate	CHF in EUR :	quoted	: 31/10/18	0.8758484782	quotation: 30/10/18
Rate	CZK in EUR :	quoted	: 31/10/18	0.0386480898	quotation: 30/10/18
Rate	DKK in EUR :	quoted	: 31/10/18	0.134015921	quotation: 30/10/18
Rate	GBP in EUR :	quoted	: 31/10/18	1.1203854125	quotation: 30/10/18
Rate	JPY in EUR :	quoted	: 31/10/18	0.0078032427	quotation: 30/10/18
Rate	SEK in EUR :	quoted	: 31/10/18	0.0960891707	quotation: 30/10/18
Rate	USD in EUR :	quoted	: 31/10/18	0.8800105601	quotation: 30/10/18

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