

LYXOR EURO STOXX 50 DAILY (X2) LEVERAGED UCITS ETF

information
periodique

FONDS COMMUN DE PLACEMENT - FCP DE DROIT FRANÇAIS

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

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		295,437,090.14
b) Bank assets		0.45
c) Other assets held by the CIU		325,317,109.77
d) Total assets held by the CIU (<i>lines a+b+c</i>)		620,754,200.36
e) Liabilities		-323,710,281.35
f) Net inventory value (<i>lines d+e = CIU net assets</i>)		297,043,919.01

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 ACC / FR0010468983	11,950,823	EUR	24.8555

Tracking error

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

Units or equities	Tracking error
UNIT ACC / FR0010468983	0.00289%

Securities portfolio

Elements of the securities portfolio	Percentage	
	Net assets	Total assets
a) Eligible financial securities and money market instruments accepted for trading on a regulated market within the meaning of article L. 422-1° of the [French] Monetary and Financial Code. and b) Eligible financial securities and money market instruments accepted for trading on another regulated market operating on a regular basis, that is recognised and open to the public and that has its head office in a Member State of the European Union or in another State that is a party to the agreement on the European Economic Area.	84.85	40.60
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.	14.61	6.99
d) Newly issued financial securities as mentioned in 4° of I of article R. 214-11 / 4° of I of article R. 214-32-18 of the [French] Monetary and Financial Code.	-	-
e) Other assets	-	-

Assets allocation by currency

Currencies (10 main currencies)	Amount <i>In the accounting currency of the CIU</i>	Percentage	
	EUR	Net assets	Total assets
EUR	228,581,816.39	76.95	36.82
USD	38,248,261.49	12.88	6.16
DKK	13,986,329.39	4.71	2.25
JPY	5,150,272.29	1.73	0.83
SEK	4,311,798.33	1.45	0.69
NOK	4,190,517.99	1.41	0.68
CZK	968,094.26	0.33	0.16
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	295,437,090.14	99.46	47.59

Assets allocation by country of residence of the issuer

Countries (10 main countries)	Percentage	
	Net assets	Total assets
Spain	31.79	15.21
Finland	15.20	7.27
Netherlands	15.08	7.22
United States of America	12.55	6.01
Germany	8.92	4.27
Denmark	4.71	2.25
France	2.99	1.43
Belgium	2.41	1.15
Japan	1.73	0.83
Sweden	1.45	0.69
Other countries	2.63	1.26
Total	99.46	47.59

Assets allocation by economic sector

Economic sector (10 main sectors)	Percentage	
	Net assets	Total assets
Banks	17.86	8.54
Complete insurance services	10.01	4.79
Telecommunication equipment	7.99	3.82
Aerospace and defence	7.39	3.54
Internet	7.13	3.41
Wired telecommunications	6.23	2.98
Brewers	4.27	2.05
Diversified industries	3.14	1.50
Conventional electricity	2.95	1.41
Heavy construction	2.82	1.35
Other sectors	29.67	14.20
Total	99.46	47.59

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.	1,045,352,403.61	1,040,636,346.89
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.	163,263,688.41	142,060,551.67
d) Newly issued financial securities as mentioned in 4° of I of article R. 214-11 / 4° of I of article R. 214-32-18 of the [French] Monetary and Financial Code.	-	-
e) Other assets	-	-
Total over the period	1,208,616,092.02	1,182,696,898.56

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

Date	Category of units / equities	Currency of units / equities	Nature	Unit net amount	Unit tax credit	Unit gross amount
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-

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

(Accounting currency of the CIU)

1. General information.

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

	Securities lending
% of assets that can be loaned	-

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

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Absolute value	-	-	-	-	699,481,670.19
% of assets under management	-	-	-	-	235.48

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	EAGLE MATERIALS
	Amount	2 351 643,24
2	Name	BP PLC
	Amount	925 726,60
3	Name	DASSAULT AVIATION
	Amount	916 134,00
4	Name	ELECTRICITE DE FRANCE
	Amount	755 944,28
5	Name	SONY
	Amount	509 690,42
6	Name	GROUPE M6
	Amount	197 373,96
7	Name	ALSTOM
	Amount	185 412,15
8	Name	CASINO GUICHARD PERRACHON
	Amount	176 115,14
9	Name	ENGIE
	Amount	160 808,75

10	Name	SHOWA SHELL SEKIYU
	Amount	108 995,03

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	-	-	-	-	699,481,670.19

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	-	-	-	-	6,646,740.11
Rating or literary	Not applicable				

3.2. Guarantee maturity.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Under 1 day	-	-	-	-	-
1 day to 1 week	-	-	-	-	-
1 week to 1 month	-	-	-	-	-
1 to 3 months	-	-	-	-	-
3 months to 1 year	-	-	-	-	-
More than 1 year	-	-	-	-	-
Open	-	-	-	-	6,646,740.11

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	EUR
	Amount	-	-	-	-	2,640,390.47
2	Currency	-	-	-	-	USD
	Amount	-	-	-	-	2,461,937.59
3	Currency	-	-	-	-	GBP
	Amount	-	-	-	-	925,726.60
4	Currency	-	-	-	-	JPY
	Amount	-	-	-	-	618,685.45

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

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Under 1 day	-	-	-	-	-
1 day to 1 week	-	-	-	-	-
1 week to 1 month	-	-	-	-	-
1 to 3 months	-	-	-	-	-
3 months to 1 year	-	-	-	-	699,481,670.19
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	-	-	-	-	699,481,670.19

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	699,481,670.19

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	6,646,740.11

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

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

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

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

The CIU 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: 28-Feb.

Fund management commission 0.40 % tax included

Average assets of the fund for the period
from 01/03/17 to 28/02/18:

265,246,408.88

Excerpt from the income statement

Expenses in euros	Half-yearly closing	Annual report	Half-yearly closing
	28/02/2017	31/08/2017	28/02/2018
Fund management commission	439,813.55	967,757.20	533,543.71
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	439,813.55	967,757.20	533,543.71

Calculation of the TER for 12 months, from 01/03/17 to 28/02/18:

TER, including performance fee

$$((967,757.20 - 439,813.55) + 533,543.71) / 265,246,408.88$$

0.40 %

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

0.00

BALANCE SHEET assets

	28.02.2018	28.02.2017
Currency	EUR	EUR
Net fixed assets	-	-
Deposits	-	-
Financial instruments	592,553,978.69	429,435,917.79
• EQUITIES AND SIMILAR SECURITIES		
Traded on a regulated or similar market	295,437,090.14	210,284,215.77
Not traded on a regulated or similar market	-	2,537,831.69
• 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 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 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	-	-
• FINANCIAL CONTRACTS		
Operations on a regulated or similar market	-	-
Other operations	297,116,888.55	216,613,870.33
• OTHER FINANCIAL INSTRUMENTS	-	-
Receivables	21,553,481.11	6,427,131.51
Future foreign exchange operations	-	-
Other	21,553,481.11	6,427,131.51
Financial accounts	0.45	0.25
Liquidity	0.45	0.25
Other assets	-	-
Total assets	614,107,460.25	435,863,049.55

BALANCE SHEET liabilities

	28.02.2018	28.02.2017
Currency	EUR	EUR
Shareholders' equities		
• Capital	290,299,986.47	114,178,499.23
• Non-distributed prior net capital gains and losses	-	72,448,803.47
• Carried forward	-	-
• Net capital gains and losses of the fiscal year	7,373,920.52	30,305,728.45
• Profit and loss during the fiscal year	-629,987.98	-385,210.37
Total shareholders' equity <i>(amount representing the net assets)</i>	297,043,919.01	216,547,820.78
Financial instruments	295,437,090.10	212,822,047.44
• SALE OPERATIONS ON FINANCIAL INSTRUMENTS	-	-
• TEMPORARY SECURITIES TRANSACTIONS		
Debts representing securities under repurchase agreements	-	-
Debts representing borrowed securities	-	-
Other temporary transactions	-	-
• FINANCIAL CONTRACTS	-	-
Operations on a regulated or similar market	-	-
Other operations	295,437,090.10	212,822,047.44
Debts	21,626,451.14	6,493,181.33
Future foreign exchange operations	-	-
Other	21,626,451.14	6,493,181.33
Financial accounts	-	-
Bank loans and overdrafts	-	-
Loans	-	-
Total liabilities	614,107,460.25	435,863,049.55

Profit and loss account

	28.02.2018	28.02.2017
Currency	EUR	EUR
Earnings on financial transactions		
• Earnings on deposits and financial accounts	-	-
• Earnings on equities and similar securities	-	-
• Earnings on bonds and similar securities	-	-
• Earnings on debt securities	-	-
• Earnings on temporary securities acquisitions and sales	-	-
• Earnings on financial contracts	-	-
• Other financial products	-	-
Total (I)	-	-
Charges on financial operations		
• Charges on temporary securities acquisitions and sales	-	-
• Charges on financial contracts	-	-
• Charges on financial debts	-	-
• Other financial charges	-	-
Total (II)	-	-
Profit and loss on financial operations (I - II)	-	-
Other earnings (III)	-	-
Management fees and depreciation charges (IV)	-533,543.71	-439,813.55
Net profit and loss of the fiscal year (L.214-17-1) (I - II + III - IV)	-533,543.71	-439,813.55
Adjustment of the fiscal year's incomes (V)	-96,444.27	54,603.18
Advances on profit and loss paid for the fiscal year (VI)	-	-
Profit and loss (I - II + III - IV +/- V - VI):	-629,987.98	-385,210.37

Shareholders' equity

	Subscriptions		Redemptions	
	Number of units	Amount	Number of units	Amount
Number of units issued/redeemed during the fiscal year	26,182,812	684,215,893.04	23,907,000	643,202,262.74



AUDITOR'S DECLARATION

Composition of assets as of 28 February 2018

LYXOR EURO STOXX 50 DAILY (2X) LEVERAGE 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 EURO STOXX 50 DAILY (2X) LEVERAGE 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 28 February 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

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.

Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 28/02/18
FUND: 935881 LYXOR EURO STOXX 50 DAILY (2X) LEVERAGED UCITS ETF VALIDATED
Fixing currency: WMC WM Closing (EUR)
Fund currency: EUR
(Simple report code: QuotationCrcy/AcctSorting (4) --> GLOBAL, sort: BVAL)

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	<-----	Fund currency	----->	PRCT	
ASST/LINE			QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION	PRCT NA
CZECH KORUNA													
Equities													
Equities DRM													
Equities DRM													
AT000065201C ERSTE GROUP BK CZK			23,394.	P CZK	959.8913	M 28/02/18	1051.5		879,125.06	88,969.20	0.00	968,094.26	0.33
Equities DRM													
SUM (EUR)									879,125.06	88,969.20	0.00	968,094.26	0.33
Equities DRM													
SUM (EUR)									879,125.06	88,969.20	0.00	968,094.26	0.33
Equities													
SUM (EUR)									879,125.06	88,969.20	0.00	968,094.26	0.33
CZECH KORUNA													
SUM (EUR)									879,125.06	88,969.20	0.00	968,094.26	0.33
DANISH KRONE													
Equities													
Equities DRM													
Equities DRM													
DK0010268606 VESTAS WIND SYSTEM			56,947.	P DKK	435.8276	M 28/02/18	443.6		3,334,891.56	57,897.46	0.00	3,392,789.02	1.14
DK0010274414 DANSKE BANK A/S			91,580.	P DKK	244.8457	M 28/02/18	246.2		3,012,949.21	15,241.02	0.00	3,028,190.23	1.02
DK0010287234 H. LUNDBECK			75,331.	P DKK	350.111	M 28/02/18	320.7		3,544,879.65	-300,234.86	0.00	3,244,644.79	1.09
DK0060534915 NOVO NORDISK			101,613.	P DKK	307.8942	M 28/02/18	316.6		4,203,722.78	116,982.57	0.00	4,320,705.35	1.45
Equities DRM													
SUM (EUR)									14,096,443.20	-110,113.81	0.00	13,986,329.39	4.71
Equities DRM													
SUM (EUR)									14,096,443.20	-110,113.81	0.00	13,986,329.39	4.71
Equities													
SUM (EUR)									14,096,443.20	-110,113.81	0.00	13,986,329.39	4.71
DANISH KRONE													
SUM (EUR)									14,096,443.20	-110,113.81	0.00	13,986,329.39	4.71
EURO													
Equities													
Equities DRM													
Equities DRM													
AT0000606306 RAIFFEISEN INTL BK			11,425.	P EUR	25.64	M 28/02/18	31.99		292,937.00	72,548.75	0.00	365,485.75	0.12
AT0000652011 ERSTE GROUP BANK			15,911.	P EUR	38.06	M 28/02/18	41.91		605,572.66	61,257.35	0.00	666,830.01	0.22
BE0003565737 KBC GROUPE			3,543.	P EUR	72.94	M 28/02/18	77.3		258,426.42	15,447.48	0.00	273,873.90	0.09
BE0003818359 GALAPAGOS GENOMICS			7,243.	P EUR	90.98	M 28/02/18	86.58		658,968.14	-31,869.20	0.00	627,098.94	0.21
BE0974293251 ANHEUSER-BUSCH INBEX			71,571.	P EUR	87.09	M 28/02/18	87.48		6,233,118.39	27,912.69	0.00	6,261,031.08	2.11
DE0007236101 SIEMENS AG-NOM			49,152.	P EUR	110.86	M 28/02/18	108.44		5,448,990.72	-118,947.84	0.00	5,330,042.88	1.79
DE0008404005 ALLIANZ SE-NOM			77,624.	P EUR	192.2077	M 28/02/18	192.02		14,919,929.19	-14,568.71	0.00	14,905,360.48	5.02

Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 28/02/18

FUND: 935881 LYXOR EURO STOXX 50 DAILY (2X) LEVERAGED UCITS ETF

VALIDATED

Fixing currency: WMC WM Closing (EUR)

Fund currency: EUR

(Simple report code: QuotationCrcy/AcctSorting (4) --> GLOBAL, sort: BVAL)

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	<-----	Fund currency	----->	PRCT		
	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION	PRCT NA	
DE000BASF111 BASF SE			72,598.	P	EUR	87.1591	M 28/02/18	86.41		6,327,575.24	-54,382.06	0.00	6,273,193.18	2.11
ES0105046009 AENA			12,192.	P	EUR	167.3703	M 28/02/18	167.65		2,040,578.50	3,410.30	0.00	2,043,988.80	0.69
ES0105066007 CELLNEX TELECOM			30,639.	P	EUR	21.21	M 28/02/18	21.16		649,853.19	-1,531.95	0.00	648,321.24	0.22
ES0109067019 AMADEUS IT GROUP			11,010.	P	EUR	58.2	M 28/02/18	60.56		640,782.00	25,983.60	0.00	666,765.60	0.22
ES0111845014 ABERTIS INFRAES A			81,179.	P	EUR	19.0371	M 28/02/18	19.6		1,545,416.34	45,692.06	0.00	1,591,108.40	0.54
ES0113211835 BCO BILBAO VIZCAYA			2,911,913.	P	EUR	7.2202	M 28/02/18	6.89		21,024,534.52	-961,453.95	0.00	20,063,080.57	6.75
ES0113679137 BANKINTER			449,855.	P	EUR	8.508	M 28/02/18	9.068		3,827,366.34	251,918.80	0.00	4,079,285.14	1.37
ES0113900J37 BANCO SANTANDER SA			2,219,627.	P	EUR	5.6396	M 28/02/18	5.667		12,517,826.88	60,799.33	0.00	12,578,626.21	4.23
ES0118594417 INDRA SISTEMAS SA			38,260.	P	EUR	11.64	M 28/02/18	11.37		445,346.40	-10,330.20	0.00	435,016.20	0.15
ES0118900010 FERROVIAL			21,110.	P	EUR	18.225	M 28/02/18	17.765		384,729.75	-9,710.60	0.00	375,019.15	0.13
ES0124244E34 MAPFRE SA			2,802,739.	P	EUR	2.8427	M 28/02/18	2.77		7,967,470.27	-203,883.24	0.00	7,763,587.03	2.61
ES0130670112 ENDESA			5,566.	P	EUR	18.76	M 28/02/18	17.3		104,418.16	-8,126.36	0.00	96,291.80	0.03
ES0130960018 ENAGAS			258,313.	P	EUR	23.7382	M 28/02/18	21.42		6,131,892.69	-598,828.23	0.00	5,533,064.46	1.86
ES0140609019 CAIXABANK			141,764.	P	EUR	3.961	M 28/02/18	4.012		561,527.20	7,229.97	0.00	568,757.17	0.19
ES0144580Y14 IBERDROLA SA			676,157.	P	EUR	6.6362	M 28/02/18	6.076		4,487,097.10	-378,767.17	0.00	4,108,329.93	1.38
ES0148396007 INDITEX			65,259.	P	EUR	27.2029	M 28/02/18	24.96		1,775,231.33	-146,366.69	0.00	1,628,864.64	0.55
ES0152503035 MEDIASET ESPANA COM			48,100.	P	EUR	9.556	M 28/02/18	9.522		459,643.60	-1,635.40	0.00	458,008.20	0.15
ES0167050915 ACS			282,293.	P	EUR	29.69	M 28/02/18	28.33		8,381,279.17	-383,918.48	0.00	7,997,360.69	2.69
ES0177542018 INT C AIRLINES GROUP			563,700.	P	EUR	7.358	M 28/02/18	6.952		4,147,704.60	-228,862.20	0.00	3,918,842.40	1.32
ES0178430E18 TELEFONICA SA			2,004,615.	P	EUR	8.0836	M 28/02/18	7.993		16,204,455.10	-181,567.40	0.00	16,022,887.70	5.39
ES0184262212 VSCOFAN			72,711.	P	EUR	56.6776	M 28/02/18	52.3		4,121,088.34	-318,785.30	0.00	3,802,785.30	1.28
FI0009000202 KESKO B			15,341.	P	EUR	45.39	M 28/02/18	47.77		696,327.99	36,511.58	0.00	732,839.57	0.25
FI0009000681 NOKIA OYJ			3,890,610.	P	EUR	4.3845	M 28/02/18	4.803		17,058,218.93	1,628,380.90	0.00	18,686,599.83	6.29
FI0009003305 SAMPO A			90,785.	P	EUR	45.7046	M 28/02/18	46.64		4,149,293.41	84,918.99	0.00	4,234,212.40	1.43
FI0009005318 NOKIAN RENKAAT OYJ			21,974.	P	EUR	39.1546	M 28/02/18	37.77		860,383.70	-30,425.72	0.00	829,957.98	0.28
FI0009005961 STORA ENSO OYJ-R			258,200.	P	EUR	13.415	M 28/02/18	14.575		3,463,753.00	299,512.00	0.00	3,763,265.00	1.27
FI0009005987 UPM KYMMENE OYJ			24,035.	P	EUR	27.0465	M 28/02/18	28.23		650,063.28	28,444.77	0.00	678,508.05	0.23
FI0009007132 FORTUM OYJ			258,090.	P	EUR	17.594	M 28/02/18	18.05		4,540,846.97	117,677.53	0.00	4,658,524.50	1.57
FI0009013296 NESTE			102,996.	P	EUR	43.5947	M 28/02/18	60.24		4,490,076.63	1,714,402.41	0.00	6,204,479.04	2.09
FI4000074984 VALMET CORPORATION			304,965.	P	EUR	18.3	M 28/02/18	17.59		5,580,859.50	-216,525.15	0.00	5,364,334.35	1.81
FR0000053225 M6		PGARANPDC-02286278	8,442.	P	EUR	23.38	M	23.44	A	197,373.96	0.00	0.00	197,373.96	0.07
FR0000120222 CNP ASSURANCES		PGARANPDC-02286235	2,461.	P	EUR	20.	M	20.	A	49,220.00	0.00	0.00	49,220.00	0.02
FR0000120628 AXA			109,649.	P	EUR	22.79	M 28/02/18	25.86		2,498,900.71	336,622.43	0.00	2,835,523.14	0.95
FR0000121725 DASSAULT AVIATION		PGARANPDC-02286241	642.	P	EUR	1427.	M	1427.	A	916,134.00	0.00	0.00	916,134.00	0.31
FR0000125585 CASINO GUICHARD		PGARANPDC-02286229	3,947.	P	EUR	44.62	M	44.62	A	176,115.14	0.00	0.00	176,115.14	0.06
FR0000127771 VIVENDI			284,091.	P	EUR	17.655	M 28/02/18	21.25		5,015,626.61	1,021,307.14	0.00	6,036,933.75	2.03
FR0000130452 EIFFAGE		PGARANPDC-02286259	618.	P	EUR	89.1	M	89.1	A	55,063.80	0.00	0.00	55,063.80	0.02
FR0010208488 ENGIE SA		PGARANPDC-02286266	12,490.	P	EUR	12.875	M	12.875	A	160,808.75	0.00	0.00	160,808.75	0.05
FR0010220475 ALSTOM		PGARANPDC-02286218	5,351.	P	EUR	34.65	M	34.65	A	185,412.15	0.00	0.00	185,412.15	0.06
FR0010242511 EDF		PGARANPDC-02286253	70,616.	P	EUR	10.705	M	10.705	A	755,944.28	0.00	0.00	755,944.28	0.25
FR0013153541 MAISON DU MONDE		PGARANPDC-02286284	1,497.	P	EUR	34.82	M	35.62	A	52,125.54	0.00	0.00	52,125.54	0.02
FR0013154002 SARTORIUS STEDIM		PGARANPDC-02286296	496.	P	EUR	72.8	M	73.9	A	36,108.80	0.00	0.00	36,108.80	0.01
FR0013269123 RUBIS SCA		PGARANPDC-02286290	953.	P	EUR	58.85	M	58.85	A	56,084.05	0.00	0.00	56,084.05	0.02
LU159875768M ARCELORMITTAL MADRID			33,070.	P	EUR	26.804	M 28/02/18	28.285		886,408.25	48,976.70	0.00	935,384.95	0.31
NL0000009082 KONINKLIJKE KPN NV			962,549.	P	EUR	2.589	M 28/02/18	2.57		2,492,039.36	-18,288.43	0.00	2,473,750.93	0.83
NL0000009132 AKZO NOBEL NV-CVA			8,381.	P	EUR	79.78	M 28/02/18	79.76		668,636.18	-167.62	0.00	668,468.56	0.23
NL0000009165 HEINEKEN NV			50,202.	P	EUR	84.56	M 28/02/18	85.54		4,245,081.12	49,197.96	0.00	4,294,279.08	1.45
NL0000009538 KONINKLIJKE PHILIPS			119,535.	P	EUR	31.4536	M 28/02/18	31.53		3,759,809.98	9,128.57	0.00	3,768,938.55	1.27

Stock: Main adm stock on 28/02/18
FUND: 935881 LYXOR EURO STOXX 50 DAILY (2X) LEVERAGED UCITS ETF

VALIDATED

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

(Simple report code: QuotationCrcy/AcctSorting (4) --> GLOBAL, sort: BVAL)

A S S E T			STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	<-----	Fund currency	----->	PRCT	
			ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION	PRCT NA
NL0000009827 KONINKLIJKE DSM NV					4,665.	P	EUR	M 28/02/18	85.14		394,099.20	3,078.90	0.00	397,178.10	0.13
NL0000235190 AIRBUS SHS					218,491.	P	EUR	M 28/02/18	98.34		19,545,525.43	1,940,879.51	0.00	21,486,404.94	7.23
NL000023519E EADS					4,680.	P	EUR	M 28/02/18	98.31	V	457,282.80	2,808.00	0.00	460,090.80	0.15
NL0000339760 BE SEMICONDUCTOR					5,670.	P	EUR	M 28/02/18	81.3		430,920.00	30,051.00	0.00	460,971.00	0.16
NL0000379121 RANDSTAD HOLDING NV					12,448.	P	EUR	M 28/02/18	58.86		730,448.64	2,240.64	0.00	732,689.28	0.25
NL0000395317 WESSANEN					32,616.	P	EUR	M 28/02/18	16.08		504,569.52	19,895.76	0.00	524,465.28	0.18
NL0006144495 RELX					25,602.	P	EUR	M 28/02/18	16.85		439,330.32	-7,936.62	0.00	431,393.70	0.15
NL0010273215 ASML HOLDING N.V.					26,094.	P	EUR	M 28/02/18	161.3		4,111,109.70	97,852.50	0.00	4,208,962.20	1.42
NL0010773842 NN GROUP NV					13,865.	P	EUR	M 28/02/18	36.76		507,874.95	1,802.45	0.00	509,677.40	0.17
NL0011540547 ABN AMRO GRP DR					7,404.	P	EUR	M 28/02/18	25.6		188,950.08	592.32	0.00	189,542.40	0.06
NL0011821202 ING GROUP					230,790.	P	EUR	M 28/02/18	14.478		3,397,228.80	-55,851.18	0.00	3,341,377.62	1.12
NL0011872643 ASR NEDERLAND N.V					3,964.	P	EUR	M 28/02/18	36.94		142,783.28	3,646.88	0.00	146,430.16	0.05
PTSONOAM0001 SONAE SGPS SA					368,544.	P	EUR	M 28/02/18	1.204		444,464.06	-737.08	0.00	443,726.98	0.15
Equities DRM															
SUM (EUR)											227,155,062.11	4,067,144.75	0.00	231,222,206.86	77.84
Equities DRM															
SUM (EUR)											227,155,062.11	4,067,144.75	0.00	231,222,206.86	77.84
Equities															
SUM (EUR)											227,155,062.11	4,067,144.75	0.00	231,222,206.86	77.84
Lending / Borrowing															
A/P on Collateral sec (rcvd)															
PDC-02286218	PDC	LYX0FR0010220475	PGAR1	FIX	0.000	-185,412.15	EUR	100.	% 28/02/18		-185,412.15	0.00	0.00	-185,412.15	-0.06
PDC-02286229	PDC	LYX0FR00000125585	PGAR1	FIX	0.000	-176,115.14	EUR	100.	% 28/02/18		-176,115.14	0.00	0.00	-176,115.14	-0.06
PDC-02286235	PDC	LYX0FR00000120222	PGAR1	FIX	0.000	-49,220.	EUR	100.	% 28/02/18		-49,220.00	0.00	0.00	-49,220.00	-0.02
PDC-02286241	PDC	LYX0FR00000121725	PGAR1	FIX	0.000	-916,134.	EUR	100.	% 28/02/18		-916,134.00	0.00	0.00	-916,134.00	-0.31
PDC-02286253	PDC	LYX0FR0010242511	PGAR1	FIX	0.000	-755,944.28	EUR	100.	% 28/02/18		-755,944.28	0.00	0.00	-755,944.28	-0.25
PDC-02286259	PDC	LYX0FR00000130452	PGAR1	FIX	0.000	-55,063.8	EUR	100.	% 28/02/18		-55,063.80	0.00	0.00	-55,063.80	-0.02
PDC-02286266	PDC	LYX0FR0010208488	PGAR1	FIX	0.000	-160,808.75	EUR	100.	% 28/02/18		-160,808.75	0.00	0.00	-160,808.75	-0.05
PDC-02286278	PDC	LYX0FR00000053225	PGAR1	FIX	0.000	-197,373.96	EUR	100.	% 28/02/18		-197,373.96	0.00	0.00	-197,373.96	-0.07
PDC-02286284	PDC	LYX0FR0013153541	PGAR1	FIX	0.000	-52,125.54	EUR	100.	% 28/02/18		-52,125.54	0.00	0.00	-52,125.54	-0.02
PDC-02286290	PDC	LYX0FR0013269123	PGAR1	FIX	0.000	-56,084.05	EUR	100.	% 28/02/18		-56,084.05	0.00	0.00	-56,084.05	-0.02
PDC-02286296	PDC	LYX0FR0013154002	PGAR1	FIX	0.000	-36,108.8	EUR	100.	% 28/02/18		-36,108.80	0.00	0.00	-36,108.80	-0.01
A/P on Collateral sec (rcvd)															
SUM (EUR)											-2,640,390.47	0.00	0.00	-2,640,390.47	-0.89
SUM (EUR)											-2,640,390.47	0.00	0.00	-2,640,390.47	-0.89

Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 28/02/18

FUND: 935881 LYXOR EURO STOXX 50 DAILY (2X) LEVERAGED UCITS ETF

VALIDATED

Fixing currency: WMC WM Closing (EUR)

Fund currency: EUR

(Simple report code: QuotationCrcy/AcctSorting (4) --> GLOBAL, sort: BVAL)

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	<-----	Fund currency	----->	PRCT	
	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION	PRCT NA
Lending / Borrowing													
						SUM	(EUR)		-2,640,390.47	0.00	0.00	-2,640,390.47	-0.89
Forward Instruments													
Interest Rate Swaps													
Swaps													
Performance Swaps													
SWAP03552977	INDEX	LEG	EUR LYX ET PRC	699,481,670.19	EUR	0.	28/02/18	142.46629056	V	0.00	297,043,918.51	0.00	297,043,918.51 100.00
SWAP03552986	FEES	LEG	EUR LYX ETF PRC	1.	EUR	0.	28/02/18	7297103.628879	V	0.00	72,970.04	0.00	72,970.04 0.02
SWAP03553038	VRAC	LEG	EUR LYX ETF PRC	699,481,670.19	EUR	0.	28/02/18	57.76342645	V	0.00	-295,437,090.10	0.00	-295,437,090.10 -99.46
Swaps													
						SUM	(EUR)		0.00	1,679,798.45	0.00	1,679,798.45	0.57
Interest Rate Swaps													
						SUM	(EUR)		0.00	1,679,798.45	0.00	1,679,798.45	0.57
Forward Instruments													
						SUM	(EUR)		0.00	1,679,798.45	0.00	1,679,798.45	0.57
Cash													
Cash at Banks													
A/P + associated accounts													
Deferred settlement Purchases													
BDS065EUR	DsPur	-Sec		-17,002,587.53	EUR	1.		1.		-17,002,587.53	0.00	0.00	-17,002,587.53 -5.72
A/P + associated accounts													
						SUM	(EUR)		-17,002,587.53	0.00	0.00	-17,002,587.53	-5.72
A/R + associated accounts													
Deferred settlement Sales													
SDS065EUR	DsSa l	-Sec		17,766,109.75	EUR	1.		1.		17,766,109.75	0.00	0.00	17,766,109.75 5.98
A/R + associated accounts													
						SUM	(EUR)		17,766,109.75	0.00	0.00	17,766,109.75	5.98
Adjustment accounts													
Accrued charges													
F120EUR	PnAdm	Fee		-72,970.03	EUR	1.		1.		-72,970.03	0.00	0.00	-72,970.03 -0.02
Amount payable													
DVS065EUR	SwapsSett	ItToPay		-4,550,893.58	EUR	1.		1.		-4,550,893.58	0.00	0.00	-4,550,893.58 -1.53
Amount receivable													
DRS065EUR	SwapsSett	IToReceive		3,787,371.36	EUR	1.		1.		3,787,371.36	0.00	0.00	3,787,371.36 1.28
Adjustment accounts													
						SUM	(EUR)		-836,492.25	0.00	0.00	-836,492.25	-0.28

Stock: Main adm stock on 28/02/18

FUND: 935881 LYXOR EURO STOXX 50 DAILY (2X) LEVERAGED UCITS ETF

VALIDATED

Fixing currency: WMC WM Closing (EUR)

Fund currency: EUR

(Simple report code: QuotationCrcy/AcctSorting (4) --> GLOBAL, sort: BVAL)

A S S E T			STATUS	FILE	QUANTITY +		CUR	CURRENCY U.C.P		DATE	PRICE	I	<-----		Fund currency	----->		PRCT	
			ASST/LINE		QUANTITY TYPE		QTD	AND PRICE TYPE		Quotati	ASSET	F	BOOK	COST	NET P&L	ACCRUED INTEREST	EVALUATION	PRCT NA	
Cash at Banks																			
										SUM	(EUR)				-72,970.03	0.00	0.00	-72,970.03	-0.02
Other availabilities																			
Financial accounts																			
Spot transactions																			
BK065EUR	BkDep	EUR	SGP		0.45		EUR	1.			1.			0.45	0.00	0.00	0.45	0.00	
Financial accounts																			
										SUM	(EUR)				0.45	0.00	0.00	0.45	
Other availabilities																			
										SUM	(EUR)				0.45	0.00	0.00	0.45	
Cash																			
										SUM	(EUR)				-72,969.58	0.00	0.00	-72,969.58	-0.02
EURO																			
										SUM	(EUR)				224,441,702.06	5,746,943.20	0.00	230,188,645.26	77.49
POUND STERLING																			
Equities																			
Equities DRM																			
Equities DRM																			
GB0007980591	BP	PLC		PGARANPDC-02286224	172,462.		P	GBP	4.7515	M		4.782	A	925,726.60	0.00	0.00	925,726.60	0.31	
Equities DRM																			
										SUM	(EUR)				925,726.60	0.00	0.00	925,726.60	0.31
Equities DRM																			
										SUM	(EUR)				925,726.60	0.00	0.00	925,726.60	0.31
Equities																			
										SUM	(EUR)				925,726.60	0.00	0.00	925,726.60	0.31
Lending / Borrowing																			
A/P on Collateral sec (rcvd)																			
PDC-02286224	PDC	LYX0GB0007980591	PGAR1	FIX	0.000	-819,453.19		GBP	100.	%	28/02/18			-925,726.60	0.00	0.00	-925,726.60	-0.31	
A/P on Collateral sec (rcvd)																			
										SUM	(EUR)				-925,726.60	0.00	0.00	-925,726.60	-0.31
										SUM	(EUR)				-925,726.60	0.00	0.00	-925,726.60	-0.31

Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 28/02/18
FUND: 935881 LYXOR EURO STOXX 50 DAILY (2X) LEVERAGED UCITS ETF
VALIDATED
Fixing currency: WMC WM Closing (EUR)
Fund currency: EUR
(Simple report code: QuotationCrcy/AcctSorting (4) --> GLOBAL, sort: BVAL)

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	<-----	Fund currency	----->	PRCT	
ASST/LINE			QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION	PRCT NA
Lending / Borrowing													
						SUM	(EUR)		-925,726.60	0.00	0.00	-925,726.60	-0.31
POUND STERLING													
						SUM	(EUR)		0.00	0.00	0.00	0.00	
JAPAN YEN													
Equities													
Equities DRM													
Equities DRM													
JP3142500002 IDEMITSU KOSAN			13,058.	P	JPY	3221.5402	M 28/02/18		4125.	316,219.51	97,666.24	0.00	413,885.75 0.14
JP3258000003 KIRIN HLDGS CO LTD			100,267.	P	JPY	2709.3734	M 28/02/18		2778.5	2,057,878.47	82,784.40	0.00	2,140,662.87 0.72
JP3366800005 SHOWA SHELL SEKIYU		PGARANPDC-02286303	10,183.	P	JPY	1393.	M	A	1393.	108,995.03	0.00	0.00	108,995.03 0.04
JP3435000009 SONY CORP		PGARANPDC-02286309	12,189.	P	JPY	5442.	M	A	5442.	509,690.42	0.00	0.00	509,690.42 0.17
JP3436120004 SBI HOLDINGS			28,924.	P	JPY	1726.8256	M 28/02/18		2479.	375,452.74	175,500.49	0.00	550,953.23 0.19
JP3481800005 DAIKIN INDUSTRIES			1,846.	P	JPY	12588.8467	M 28/02/18		12650.	177,240.15	2,192.75	0.00	179,432.90 0.06
JP3544000007 TEIJIN LTD			24,088.	P	JPY	2263.0819	M 28/02/18		2117.	409,778.79	-17,945.39	0.00	391,833.40 0.13
JP3762600009 NOMURA HLDGS INC			68,393.	P	JPY	666.9917	M 28/02/18		659.6	345,982.49	652.31	0.00	346,634.80 0.12
JP3830000000 BROTHER INDUS LTD			17,751.	P	JPY	2609.2475	M 28/02/18		2686.	348,166.15	18,194.39	0.00	366,360.54 0.12
JP3902900004 MITSUBISHI UFJ FIN			129,837.	P	JPY	761.2046	M 28/02/18		762.3	753,779.55	6,729.25	0.00	760,508.80 0.26
Equities DRM													
						SUM	(EUR)		5,403,183.30	365,774.44	0.00	5,768,957.74	1.94
Equities DRM													
						SUM	(EUR)		5,403,183.30	365,774.44	0.00	5,768,957.74	1.94
Equities													
						SUM	(EUR)		5,403,183.30	365,774.44	0.00	5,768,957.74	1.94
Lending / Borrowing													
A/P on Collateral sec (rcvd)													
PDC-02286303 PDC LYX0JP3366800005	PGAR1	FIX	0.000	-14,184,919.	JPY	100.	% 28/02/18			-108,995.03	0.00	0.00	-108,995.03 -0.04
PDC-02286309 PDC LYX0JP3435000009	PGAR1	FIX	0.000	-66,332,538.	JPY	100.	% 28/02/18			-509,690.42	0.00	0.00	-509,690.42 -0.17
A/P on Collateral sec (rcvd)													
						SUM	(EUR)		-618,685.45	0.00	0.00	-618,685.45	-0.21
						SUM	(EUR)		-618,685.45	0.00	0.00	-618,685.45	-0.21
Lending / Borrowing													
						SUM	(EUR)		-618,685.45	0.00	0.00	-618,685.45	-0.21

Stock: Main adm stock on 28/02/18
FUND: 935881 LYXOR EURO STOXX 50 DAILY (2X) LEVERAGED UCITS ETF

VALIDATED

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

(Simple report code: QuotationCrcy/AcctSorting (4) --> GLOBAL, sort: BVAL)

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	<-----	Fund currency	----->	PRCT
ASST/LINE			QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L	ACCRUED INTEREST	PRCT NA
Equities												
Equities DRM												
Equities DRM												
NL0011031208	MYLAN SHS		21,128.	P	USD	41.2046	M 28/02/18		707,925.19	-9,461.73	0.00	698,463.46 0.24
US02079K1079	ALPHABET INC SHS C		10,364.	P	USD	1099.4901	M 28/02/18		9,199,889.32	187,575.71	0.00	9,387,465.03 3.16
US02079K3059	ALPHABET INC-A	PGARANPDC-02286211	61.	P	USD	1103.92	M	A	55,211.84	0.00	0.00	55,211.84 0.02
			8,831.	P	USD	1113.7952	M 28/02/18		7,983,705.71	9,339.44	0.00	7,993,045.15 2.69
US0304201033	AMERICAN WATER WKS		3,916.	P	USD	78.5962	M 28/02/18		250,280.71	4,524.98	0.00	254,805.69 0.09
US0378331005	APPLE INC		30,313.	P	USD	177.7705	M 28/02/18		4,418,282.60	8,685.43	0.00	4,426,968.03 1.49
US17275R1023	CISCO SYSTEMS INC		52,891.	P	USD	42.3377	M 28/02/18		1,794,367.62	147,549.31	0.00	1,941,916.93 0.65
US2166484020	COOPER COMPANIES INC		1,441.	P	USD	227.5537	M 28/02/18		266,643.48	5,712.79	0.00	272,356.27 0.09
US25960P1093	DOUGLAS EMMET		8,848.	P	USD	35.9343	M 28/02/18		258,545.45	804.36	0.00	259,349.81 0.09
US26969P1084	EAGLE MATERIALS	PGARANPDC-02286247	28,616.	P	USD	100.23	M	A	2,351,643.24	0.00	0.00	2,351,643.24 0.79
US30231G1022	EXXON MOBIL	PGARANPDC-02286272	887.	P	USD	75.74	M	A	55,082.51	0.00	0.00	55,082.51 0.02
US30303M1027	FACEBOOK A		25,989.	P	USD	177.9172	M 28/02/18		3,753,157.99	46,586.59	0.00	3,799,744.58 1.28
US3377381088	FISERV INC		3,551.	P	USD	136.8783	M 28/02/18		405,671.24	11,807.45	0.00	417,478.69 0.14
US34959E1091	FORTINET		6,602.	P	USD	49.1101	M 28/02/18		263,651.30	9,544.24	0.00	273,195.54 0.09
US42809H1077	HESS CORP		1,450.	P	USD	52.6865	M 28/02/18		63,761.11	-9,762.83	0.00	53,998.28 0.02
US4612021034	INTUIT		1,883.	P	USD	171.7857	M 28/02/18		263,039.20	-5,426.46	0.00	257,612.74 0.09
US46625H1005	J.P.MORGAN CHASE		65,374.	P	USD	110.4433	M 28/02/18		5,880,794.06	310,077.91	0.00	6,190,871.97 2.08
US6081901042	MOHAWK INDUSTRIES		541.	P	USD	248.5452	M 28/02/18		109,341.72	-2,938.18	0.00	106,403.54 0.04
US7237871071	PIONEER NATURAL RE		718.	P	USD	178.7182	M 28/02/18		107,098.16	-6,884.87	0.00	100,213.29 0.03
US7433151039	PROGRESSIVE		4,093.	P	USD	56.7462	M 28/02/18		188,869.36	4,362.26	0.00	193,231.62 0.07
US7565771026	RED HAT		3,467.	P	USD	124.6859	M 28/02/18		360,794.68	58,207.33	0.00	419,002.01 0.14
US7607591002	REPUBLIC SERVICES		4,273.	P	USD	65.3205	M 28/02/18		226,968.44	8,394.28	0.00	235,362.72 0.08
US91529Y1064	UNUM GROUP		6,431.	P	USD	51.1664	M 28/02/18		267,575.54	1,127.58	0.00	268,703.12 0.09
US9285634021	VMWARE CLASS A		2,596.	P	USD	125.0013	M 28/02/18		263,877.50	16,549.67	0.00	280,427.17 0.09
US9815581098	WORLDPAY A RG		6,267.	P	USD	77.4228	M 28/02/18		404,964.82	12,681.03	0.00	417,645.85 0.14
Equities DRM												
SUM (EUR)									39,901,142.79	809,056.29	0.00	40,710,199.08 13.71
Equities DRM												
SUM (EUR)									39,901,142.79	809,056.29	0.00	40,710,199.08 13.71
Equities												
SUM (EUR)									39,901,142.79	809,056.29	0.00	40,710,199.08 13.71
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-02286211	PDC LYXOUS02079K3059	PGAR1 FIX	0.000	-67,339.12	USD	100.	% 28/02/18		-55,211.84	0.00	0.00	-55,211.84 -0.02
PDC-02286247	PDC LYXOUS26969P1084	PGAR1 FIX	0.000	-2,868,181.68	USD	100.	% 28/02/18		-2,351,643.24	0.00	0.00	-2,351,643.24 -0.79
PDC-02286272	PDC LYXOUS30231G1022	PGAR1 FIX	0.000	-67,181.38	USD	100.	% 28/02/18		-55,082.51	0.00	0.00	-55,082.51 -0.02

Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 28/02/18
FUND: 935881 LYXOR EURO STOXX 50 DAILY (2X) LEVERAGED UCITS ETF VALIDATED
Fixing currency: WMC WM Closing (EUR)
Fund currency: EUR
(Simple report code: QuotationCrcy/AcctSorting (4) --> GLOBAL, sort: BVAL)

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	<-----	Fund currency	----->	PRCT	
ASST/LINE			QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION	PRCT NA
A/P on Collateral sec (rcvd)													
						SUM	(EUR)		-2,461,937.59	0.00	0.00	-2,461,937.59	-0.83
						SUM	(EUR)		-2,461,937.59	0.00	0.00	-2,461,937.59	-0.83
Lending / Borrowing													
						SUM	(EUR)		-2,461,937.59	0.00	0.00	-2,461,937.59	-0.83
US DOLLAR													
						SUM	(EUR)		37,439,205.20	809,056.29	0.00	38,248,261.49	12.88
FUND : LYXOR EURO STOXX 50 DAILY (2X) LEVERAGED UCITS ETF (935881)													
							(EUR)		290,088,324.17	6,955,594.84	0.00	297,043,919.01	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 28/02/18
FUND: 935881 LYXOR EURO STOXX 50 DAILY (2X) LEVERAGED UCITS ETF VALIDATED Fixing currency: WMC WM Closing (EUR)
Fund currency: EUR (Simple report code: QuotationCrcy/AcctSorting (4) --> GLOBAL, sort: BVAL)

Fund portfolio		:	297,116,888.59						
<u>Day's management fees</u>									
PnAdmFee		:	3,255.31	EUR					
Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price	
AD FR0010468983 PART AD	EUR	297,043,919.01	11,950,823.	24.8555	100.		24.8555	24.8555	
Net Asset Value		EUR :	297,043,919.01						

Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 28/02/18
FUND: 935881 LYXOR EURO STOXX 50 DAILY (2X) LEVERAGED UCITS ETF
VALIDATED

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

(Simple report code: QuotationCrcy/AcctSorting (4) --> GLOBAL, sort: BVAL)

FOREX RATE USED IN FUND NAV								
for VNI calculation				for the report		for previous VNI calculation		variation
Rate	EUR	in CZK :	25.4095	quoted :	28/02/18	0.	25.4275	quotation: 27/02/18 -0.07079
Rate	EUR	in DKK :	7.4457	quoted :	28/02/18	0.	7.44555	quotation: 27/02/18 0.00201
Rate	EUR	in GBP :	0.8852	quoted :	28/02/18	0.	0.8817	quotation: 27/02/18 0.39696
Rate	EUR	in JPY :	130.1428	quoted :	28/02/18	0.	131.63045	quotation: 27/02/18 -1.13017
Rate	EUR	in NOK :	9.6195	quoted :	28/02/18	0.	9.6259	quotation: 27/02/18 -0.06649
Rate	EUR	in SEK :	10.1054	quoted :	28/02/18	0.	10.06675	quotation: 27/02/18 0.38394
Rate	EUR	in USD :	1.21965	quoted :	28/02/18	0.	1.2239	quotation: 27/02/18 -0.34725