



AUDITOR'S DECLARATION
Composition of assets as of 28 April 2017

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

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

In our capacity as auditor of the UCITS incorporated in the form of a fund of funds, SICAV MULTI UNITS FRANCE, and in accordance with the provisions set out by Article L.214-17 of the [French] monetary and financial code and by Article 411-125 of the General Rules of the AMF (Financial Markets Authority) relative to the auditing of the composition of the assets, we have verified the consistency of the information on the composition of the assets as of 28 April 2017, as attached hereto.

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

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

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

Neuilly sur Seine, date of the electronic signature

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Document authenticated via electronic signature

The auditor
PricewaterhouseCoopers Audit
Marie-Christine Jetil

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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 Anonyme 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 admitted stock on 28/04/17

PORTFOLIO: 935804 LYXOR UCITS ETF BEL 20

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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
AUSTRALIAN DOLLAR													
<i>Equities</i>													
<i>Equities DRM</i>													
<i>Equities DRM</i>													
AU000000AGL7	AUSTRAL . GAS LIGHT		62,811.	P	AUD	25.1878	M 28/04/17	26.76	1,121,240.11	33,091.57	0.00	1,154,331.68	2.50
<i>Equities DRM</i>													
							SUM	(EUR)	1,121,240.11	33,091.57	0.00	1,154,331.68	2.50
<i>Equities DRM</i>													
							SUM	(EUR)	1,121,240.11	33,091.57	0.00	1,154,331.68	2.50
<i>Equities</i>													
							SUM	(EUR)	1,121,240.11	33,091.57	0.00	1,154,331.68	2.50
AUSTRALIAN DOLLAR													
							SUM	(EUR)	1,121,240.11	33,091.57	0.00	1,154,331.68	2.50
SWISS FRANC													
<i>Equities</i>													
<i>Equities DRM</i>													
<i>Equities DRM</i>													
CH0011075394	ZURICH INSURANCE		2,316.	P	CHF	272.1322	M 28/04/17	275.4	582,574.40	5,826.34	0.00	588,400.74	1.27
CH0011795959	DORMA KABA HLD		644.	P	CHF	814.7555	M 28/04/17	852.5	488,458.89	18,007.90	0.00	506,466.79	1.10
CH0012005267	NOVARTIS AG-NOM		13,906.	P	CHF	74.2076	M 28/04/17	76.55	965,775.63	16,239.41	0.00	982,015.04	2.13
CH0025751329	LOGITECH INTL NOM		68,548.	P	CHF	31.5992	M 28/04/17	33.25	2,002,185.20	100,417.20	0.00	2,102,602.40	4.56
CH0038863350	NESTLE SA		23,689.	P	CHF	77.4783	M 28/04/17	76.65	1,698,093.04	-23,035.98	0.00	1,675,057.06	3.63
CH0210483332	CIE FIN RICHEMONT SA		27,712.	P	CHF	82.0882	M 28/04/17	83.15	2,102,721.09	22,973.37	0.00	2,125,694.46	4.61
<i>Equities DRM</i>													
							SUM	(EUR)	7,839,808.25	140,428.24	0.00	7,980,236.49	17.29
<i>Equities DRM</i>													
							SUM	(EUR)	7,839,808.25	140,428.24	0.00	7,980,236.49	17.29
<i>Equities</i>													
							SUM	(EUR)	7,839,808.25	140,428.24	0.00	7,980,236.49	17.29
SWISS FRANC													
							SUM	(EUR)	7,839,808.25	140,428.24	0.00	7,980,236.49	17.29
DANISH KRONE													
<i>Equities</i>													
<i>Equities DRM</i>													

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Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935804 LYXOR UCITS ETF BEL 20

PARTIAL VALIDATION

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Portfolio currency: EUR

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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	
Equities DRM														
DK0060336014	NOVOZYMES AS-B		12,425.	P	DKK	270.9255	M	28/04/17	295.	452,802.83	40,033.95	0.00	492,836.78	1.07
Equities DRM														
							SUM	(EUR)		452,802.83	40,033.95	0.00	492,836.78	1.07
Equities DRM														
							SUM	(EUR)		452,802.83	40,033.95	0.00	492,836.78	1.07
Equities														
							SUM	(EUR)		452,802.83	40,033.95	0.00	492,836.78	1.07
DANISH KRONE														
							SUM	(EUR)		452,802.83	40,033.95	0.00	492,836.78	1.07
EURO														
Equities														
Equities DRM														
Equities DRM														
DE0005557508	DEUTSCHE TEL AG-NOM		67,742.	P	EUR	15.96	M	28/04/17	16.1	1,081,162.32	9,483.88	0.00	1,090,646.20	2.36
DE0006483001	LINDE AG		3,742.	P	EUR	152.1	M	28/04/17	164.95	569,158.20	48,084.70	0.00	617,242.90	1.34
DE0007100000	DAIMLER		11,938.	P	EUR	68.29	M	28/04/17	68.4	815,246.02	1,313.18	0.00	816,559.20	1.77
DE0007164600	SAP		5,409.	P	EUR	85.1278	M	28/04/17	92.07	460,456.05	37,550.58	0.00	498,006.63	1.08
DE0007236101	SIEMENS AG-NOM		16,285.	P	EUR	123.656	M	28/04/17	131.6	2,013,737.59	129,368.41	0.00	2,143,106.00	4.64
DE000BASF111	BASF SE		22,942.	P	EUR	79.2057	M	28/04/17	89.46	1,817,136.73	235,254.59	0.00	2,052,391.32	4.45
DE000ENAG999	E.ON SE		97,860.	P	EUR	7.305	M	28/04/17	7.157	714,867.30	-14,483.28	0.00	700,384.02	1.52
ES0178430E18	TELEFONICA SA		400,265.	P	EUR	8.9	M	28/04/17	10.155	3,562,358.50	502,332.58	0.00	4,064,691.08	8.81
FI000900068E	NOKIA OYJ		83,709.	P	EUR	5.204	M	28/04/17	5.245	435,621.64	3,432.07	0.00	439,053.71	0.95
FR0010307819	LEGRAND	PGARANPDC-01736962	11,242.	P	EUR	59.43	M		59.43	668,112.06	0.00	0.00	668,112.06	1.45
NL0000009538	KONINKLIJKE PHILIPS		68,033.	P	EUR	31.6	M	28/04/17	31.82	2,149,842.80	14,967.26	0.00	2,164,810.06	4.69
NL0000334118	ASM INTERNATIONAL		15,484.	P	EUR	51.91	M	28/04/17	55.25	803,774.44	51,716.56	0.00	855,491.00	1.85
NL0011794037	KONINKLIJKE AHOLD DE		35,679.	P	EUR	18.75	M	28/04/17	19.02	668,981.25	9,633.33	0.00	678,614.58	1.47
Equities DRM														
							SUM	(EUR)		15,760,454.90	1,028,653.86	0.00	16,789,108.76	36.37
Equities DRM														
							SUM	(EUR)		15,760,454.90	1,028,653.86	0.00	16,789,108.76	36.37
Equities														
							SUM	(EUR)		15,760,454.90	1,028,653.86	0.00	16,789,108.76	36.37
Lending / Borrowing														

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

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	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION	PRCT NA						
A/P on Collateral sec (rcvd)																			
PDC-01736962	PDC	LYX0FR0010307819	PGAR1	FIX	0.000	-668,112.06	EUR	100.	%	28/04/17		-668,112.06	0.00	0.00	-668,112.06	-1.45			
A/P on Collateral sec (rcvd)																			
							SUM	(EUR)		-668,112.06	0.00	0.00	-668,112.06	-1.45					
							SUM	(EUR)		-668,112.06	0.00	0.00	-668,112.06	-1.45					
Lending / Borrowing																			
							SUM	(EUR)		-668,112.06	0.00	0.00	-668,112.06	-1.45					
Forward Instruments																			
Interest Rate Swaps																			
Swaps																			
<i>Performance Swaps</i>																			
SWAP03547710	FEES	LEG	EUR	LYX	ETF	PRC		1.	EUR	0.	28/04/17	1739054.7875	V	0.00	17,389.55	0.00	17,389.55	0.04	
SWAP03547751	INDEX	LEG	EUR	LYX	ET	PRC		17,804,832.5	EUR	0.	28/04/17	359.23666	V	0.00	46,156,652.78	0.00	46,156,652.78	100.00	
SWAP03547764	VRAC	LEG	EUR	LYX	ETF	BEL	PRC		17,804,832.5	EUR	0.	28/04/17	157.94527	V	0.00	-45,926,722.99	0.00	-45,926,722.99	-99.50
Swaps																			
							SUM	(EUR)		0.00	247,319.34	0.00	247,319.34	0.54					
Interest Rate Swaps																			
							SUM	(EUR)		0.00	247,319.34	0.00	247,319.34	0.54					
Forward Instruments																			
							SUM	(EUR)		0.00	247,319.34	0.00	247,319.34	0.54					
Cash																			
Cash at Banks																			
A/P + associated accounts																			
<i>Deferred settlement Purchases</i>																			
BDS065EUR	DsPur	-Sec			-1,250,867.66	EUR	1.			1.		-1,250,867.66	0.00	0.00	-1,250,867.66	-2.71			
A/P + associated accounts																			
							SUM	(EUR)		-1,250,867.66	0.00	0.00	-1,250,867.66	-2.71					
A/R + associated accounts																			
<i>Deferred settlement Sales</i>																			
SDS065EUR	DsSaI	-Sec			318,234.58	EUR	1.			1.		318,234.58	0.00	0.00	318,234.58	0.69			
A/R + associated accounts																			
							SUM	(EUR)		318,234.58	0.00	0.00	318,234.58	0.69					
Adjustment accounts																			

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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
<i>Accrued charges</i>													
F120EUR	PnAdmFee		-17,389.53	EUR	1.		1.		-17,389.53	0.00	0.00	-17,389.53	-0.04
<i>Amount payable</i>													
F120EUR-	PnA/pAdmFee		-0.02	EUR	1.		1.		-0.02	0.00	0.00	-0.02	0.00
<i>Amount receivable</i>													
DRS065EUR	SwapsSettIToReceive		932,633.08	EUR	1.		1.		932,633.08	0.00	0.00	932,633.08	2.02
<i>Adjustment accounts</i>													
						SUM	(EUR)		915,243.53	0.00	0.00	915,243.53	1.98
Cash at Banks													
						SUM	(EUR)		-17,389.55	0.00	0.00	-17,389.55	-0.04
Other availabilities													
<i>Financial accounts</i>													
<i>Spot transactions</i>													
BK065EUR	BkDep EUR SGP		0.48	EUR	1.		1.		0.48	0.00	0.00	0.48	0.00
<i>Financial accounts</i>													
						SUM	(EUR)		0.48	0.00	0.00	0.48	
Other availabilities													
						SUM	(EUR)		0.48	0.00	0.00	0.48	
Cash													
						SUM	(EUR)		-17,389.07	0.00	0.00	-17,389.07	-0.04
EURO													
						SUM	(EUR)		15,074,953.77	1,275,973.20	0.00	16,350,926.97	35.42
JAPAN YEN													
<i>Equities</i>													
<i>Equities DRM</i>													
<i>Equities DRM</i>													
JP3200450009	ORIX CORP		28,320.	P JPY	1685.6512	M 28/04/17	1701.		410,571.15	-13,716.51	0.00	396,854.64	0.86
JP3205800000	KAO CORP		9,846.	P JPY	5980.5689	M 28/04/17	6148.		480,684.21	18,002.27	0.00	498,686.48	1.08
JP3351600006	SHISEIDO CO LTD		14,277.	P JPY	2884.8721	M 28/04/17	3016.		339,803.15	14,930.35	0.00	354,733.50	0.77
JP3386450005	JXTG HOLDINGS INC		18,342.	P JPY	498.0115	M 28/04/17	503.1		76,517.16	-495.93	0.00	76,021.23	0.16
JP3481800005	DAIKIN INDUSTRIES		3,132.	P JPY	10530.1513	M 28/04/17	10825.		282,434.44	-3,126.32	0.00	279,308.12	0.61
JP3726800000	JAPAN TOBACCO		65,123.	P JPY	3768.0743	M 28/04/17	3706.		2,028,970.06	-40,707.58	0.00	1,988,262.48	4.31
JP3780200006	PIONEER CORP		814,356.	P JPY	235.1414	M 28/04/17	201.		1,595,821.91	-247,342.68	0.00	1,348,479.23	2.92
JP3802300008	FAST RETAILING		13,859.	P JPY	35929.0364	M 28/04/17	36360.		4,105,922.84	45,430.25	0.00	4,151,353.09	8.99
JP3830800003	BRIDGESTONE CORP		108,872.	P JPY	4589.5309	M 28/04/17	4648.		4,133,548.28	35,301.29	0.00	4,168,849.57	9.03
JP3854600008	HONDA MOTOR CO LTD		156,543.	P JPY	3111.3409	M 28/04/17	3232.		4,171,022.55	-2,915.08	0.00	4,168,107.47	9.03
JP3902900004	mitsubishi UFJ FIN		56,863.	P JPY	704.4908	M 28/04/17	709.2		330,014.03	2,211.04	0.00	332,225.07	0.72

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Portfolio currency: EUR

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	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION	PRCT NA		
Equities DRM															
						SUM	(EUR)		17,955,309.78	-192,428.90	0.00	17,762,880.88	38.48		
Equities DRM															
						SUM	(EUR)		17,955,309.78	-192,428.90	0.00	17,762,880.88	38.48		
Equities															
						SUM	(EUR)		17,955,309.78	-192,428.90	0.00	17,762,880.88	38.48		
JAPAN YEN															
						SUM	(EUR)		17,955,309.78	-192,428.90	0.00	17,762,880.88	38.48		
NORWEGIAN KRONE															
Equities															
Equities DRM															
Equities DRM															
N00003096208	LERØY SEAFODD GRP SA	PGARANPDC-01736965	8,289.		P NOK	431.6	M		431.6	A	383,505.64	0.00	0.00	383,505.64	0.83
Equities DRM															
						SUM	(EUR)		383,505.64	0.00	0.00	383,505.64	0.83		
Equities DRM															
						SUM	(EUR)		383,505.64	0.00	0.00	383,505.64	0.83		
Equities															
						SUM	(EUR)		383,505.64	0.00	0.00	383,505.64	0.83		
Lending / Borrowing															
A/P on Collateral sec (rcvd)															
PDC-01736965	PDC LYXON00003096208	PGAR1 FIX	0.000	-3,577,532.4	NOK	100.	%	28/04/17			-383,505.64	0.00	0.00	-383,505.64	-0.83
A/P on Collateral sec (rcvd)															
						SUM	(EUR)		-383,505.64	0.00	0.00	-383,505.64	-0.83		
Lending / Borrowing															
						SUM	(EUR)		-383,505.64	0.00	0.00	-383,505.64	-0.83		
Lending / Borrowing															
						SUM	(EUR)		-383,505.64	0.00	0.00	-383,505.64	-0.83		
NORWEGIAN KRONE															
						SUM	(EUR)		0.00	0.00	0.00	0.00	0.00		
RUSSIAN RUBLE															

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	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION	PRCT NA		
Equities															
Equities DRM															
Equities DRM															
RU000728841R	MMC	NORILSK	1,825.	P	RUB	8899.7239	M	28/04/17	8747.	270,429.28	-13,217.22	0.00	257,212.06	0.56	
RU000902954R	SBERBANK	RUB	810,808.	P	RUB	162.1009	M	28/04/17	165.2	2,136,445.12	21,783.28	0.00	2,158,228.40	4.68	
Equities DRM															
									SUM	(EUR)	2,406,874.40	8,566.06	0.00	2,415,440.46	5.23
Equities DRM															
									SUM	(EUR)	2,406,874.40	8,566.06	0.00	2,415,440.46	5.23
Equities															
									SUM	(EUR)	2,406,874.40	8,566.06	0.00	2,415,440.46	5.23
RUSSIAN RUBLE															
									SUM	(EUR)	2,406,874.40	8,566.06	0.00	2,415,440.46	5.23
FUND : LYXOR UCITS ETF BEL 20 (935804)															
									(EUR)	44,850,989.14	1,305,664.12	0.00	46,156,653.26	100.00	

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Portfolio currency: EUR

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Fund portfolio		:	46,174,042.33						
<u>Day's management fees</u>									
PnAdmFee		:	632.29	EUR					
Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price	
D FR0000021842 PARTS DISTRIBUTABLE	EUR	46,156,653.26	782,630.	58.9763	100.		58.9763	58.9763	
Net Asset Value		EUR :	46,156,653.26						

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935804 LYXOR UCITS ETF BEL 20

PARTIAL VALIDATION

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

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

FOREX RATE USED IN FUND NAV

for VNI calculation		for the report		for previous VNI calculation		variation
Rate	EUR in AUD : 1.4561	quoted : 28/04/17	0.	1.4586	quotation: 27/04/17	-0.1714
Rate	EUR in CHF : 1.084	quoted : 28/04/17	0.	1.08085	quotation: 27/04/17	0.29144
Rate	EUR in DKK : 7.4373	quoted : 28/04/17	0.	7.4378	quotation: 27/04/17	-0.00672
Rate	EUR in EUR : 1.	quoted : 28/04/17	0.	1.	quotation: 27/04/17	0.
Rate	EUR in JPY : 121.3853	quoted : 28/04/17	0.	120.8192	quotation: 27/04/17	0.46855
Rate	EUR in NOK : 9.3285	quoted : 28/04/17	0.	9.3455	quotation: 27/04/17	-0.18191
Rate	EUR in RUB : 62.0627	quoted : 28/04/17	0.	62.19985	quotation: 27/04/17	-0.2205

FX RATES IN REVERSE NOTATION

for VNI calculation		for the report		for previous VNI calculation	
Rate	AUD in EUR : 0.6867660188	quoted : 28/04/17	0.	0.6855889208	quotation: 27/04/17
Rate	CHF in EUR : 0.922509225	quoted : 28/04/17	0.	0.925197761	quotation: 27/04/17
Rate	DKK in EUR : 0.1344573971	quoted : 28/04/17	0.	0.1344483583	quotation: 27/04/17
Rate	EUR in EUR : 1.	quoted : 28/04/17	0.	1.	quotation: 27/04/17
Rate	JPY in EUR : 0.0082382298	quoted : 28/04/17	0.	0.0082768301	quotation: 27/04/17
Rate	NOK in EUR : 0.1071983705	quoted : 28/04/17	0.	0.1070033706	quotation: 27/04/17
Rate	RUB in EUR : 0.0161127376	quoted : 28/04/17	0.	0.0160772091	quotation: 27/04/17

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935813 LYXOR UCITS ETF EUROMTS ALL-MATURITY INVESTMENT G PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T		STATUS	FILE	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
NL0010418810	NETHER 1.75	07/15/23	EXA-15/07/23	3,523,490.	M	EUR	110.5829	% 28/04/17	111.6395	3,896,376.55	37,230.07	49,328.86	3,982,935.48	0.48
NL0010721999	NETHERLANDS 2.75	47	EXA-15/01/47	1,814,450.	M	EUR	137.4484	% 28/04/17	139.9195	2,493,932.51	44,836.86	14,764.15	2,553,533.52	0.31
NL0010733424	NETHER 2	07/15/24	EXA-15/07/24	3,350,630.	M	EUR	112.5606	% 28/04/17	114.062	3,771,487.71	50,307.88	53,610.08	3,875,405.67	0.46
NL0011220108	NETHERLANDS 0.25%	25	EXA-15/07/25	3,327,130.	M	EUR	101.3741	% 28/04/17	100.1275	3,372,848.83	-41,476.74	6,654.26	3,338,026.35	0.40
NL0012171458	NETHE 0.75%	2027	EXA-15/07/27	848,530.	M	EUR	102.9353	% 28/04/17	102.0575	873,436.62	-7,448.12	1,447.15	867,435.65	0.10
Fixed-rate Bonds DRM														
							SUM	(EUR)		839,281,241.17	-12,394,154.61	8,821,757.34	835,708,843.90	100.01
Bonds DRM														
							SUM	(EUR)		839,281,241.17	-12,394,154.61	8,821,757.34	835,708,843.90	100.01
Bonds														
							SUM	(EUR)		839,281,241.17	-12,394,154.61	8,821,757.34	835,708,843.90	100.01
Cash														
Cash at Banks														
A/P + associated accounts														
<i>Redemptions Payable</i>														
RP065EUR	RedemPyb I-Hedge			-2,635,332.		EUR	1.		1.	-2,635,332.00	0.00	0.00	-2,635,332.00	-0.32
A/P + associated accounts														
							SUM	(EUR)		-2,635,332.00	0.00	0.00	-2,635,332.00	-0.32
A/R + associated accounts														
<i>Coupons receivable</i>														
ES00000123B9	SPGB 5.5	04/30/21	ACHLIG	8,235.	P	EUR	55.	28/04/17		452,925.00	0.00	0.00	452,925.00	0.05
IT0001174611	BTP 6.50	11/27	ACHLIG	1019793999.9999898P7	EUR		0.000325	28/04/17		331,433.05	0.00	0.00	331,433.05	0.04
IT0001278511	BTP 5.25	11/29	ACHLIG	1103863999.9999899P6	EUR		0.0002625	28/04/17		289,764.30	0.00	0.00	289,764.30	0.03
IT0004848831	BTPS 5.5	11/01/22	ACHLIG	12,449.	P	EUR	27.5	28/04/17		342,347.50	0.00	0.00	342,347.50	0.04
<i>Deferred settlement Sales</i>														
SDS065EUR	DsSaI-Sec			2,656,465.48		EUR	1.		1.	2,656,465.48	0.00	0.00	2,656,465.48	0.32
A/R + associated accounts														
							SUM	(EUR)		4,072,935.33	0.00	0.00	4,072,935.33	0.49
Sundry debit or credit accounts														
MCEUR	SundryCrAcc			-8,813.55		EUR	1.		1.	-8,813.55	0.00	0.00	-8,813.55	0.00
Sundry debit or credit accounts														
							SUM	(EUR)		-8,813.55	0.00	0.00	-8,813.55	
Adjustment accounts														
<i>Accrued charges</i>														
F120EUR	PnAdmFee			-107,087.01		EUR	1.		1.	-107,087.01	0.00	0.00	-107,087.01	-0.01
Adjustment accounts														
							SUM	(EUR)		-107,087.01	0.00	0.00	-107,087.01	-0.01

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935813 LYXOR UCITS ETF EUROMTS ALL-MATURITY INVESTMENT G PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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)		1,321,702.77	0.00	0.00	1,321,702.77	0.16
Other availabilities													
<i>Financial accounts</i>													
<i>Spot transactions</i>													
BK065EUR	BkDep	EUR_SGP	-1,366,208.92	EUR	1.		1.		-1,366,208.92	0.00	0.00	-1,366,208.92	-0.16
<i>Financial accounts</i>													
						SUM	(EUR)		-1,366,208.92	0.00	0.00	-1,366,208.92	-0.16
Other availabilities													
						SUM	(EUR)		-1,366,208.92	0.00	0.00	-1,366,208.92	-0.16
Cash													
						SUM	(EUR)		-44,506.15	0.00	0.00	-44,506.15	-0.01
EURO													
						SUM	(EUR)		839,236,735.02	-12,394,154.61	8,821,757.34	835,664,337.75	100.00
FUND : LYXOR UCITS ETF EUROMTS ALL-MATURITY INVESTMENT G (935813)													
							(EUR)		839,236,735.02	-12,394,154.61	8,821,757.34	835,664,337.75	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
 PORTFOLIO: 935813 LYXOR UCITS ETF EUROMTS ALL-MATURITY INVESTMENT G PARTIAL VALIDATION

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

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

Fund portfolio	:	835,708,843.9	Coupons and dividends due	:	1,416,469.85				
<u>Day's management fees</u>									
PnAdmFee	:	3,777.68	EUR						
Unit		Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
D FR0010028860 PARTS D		EUR	835,664,337.75	4,761,700.	175.4970	100.		175.4970	175.4970
Net Asset Value	EUR :	835,664,337.75							

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935813 LYXOR UCITS ETF EUROMTS ALL-MATURITY INVESTMENT G PARTIAL VALIDATION

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

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

FOREX RATE USED IN FUND NAV						
for VNI calculation		for the report		for previous VNI calculation		variation
Rate	EUR in EUR : 1.	quoted : 28/04/17	0.	1.	quotation: 27/04/17	0.

FX RATES IN REVERSE NOTATION						
for VNI calculation		for the report		for previous VNI calculation		
Rate	EUR in EUR : 1.	quoted : 28/04/17	0.	1.	quotation: 27/04/17	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935814 LYXOR UCITS ETF EUROMTS 3-5Y INVESTMENT GRADE

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	Fund currency		PRCT			
									ASST/LINE	QUANTITY TYPE		QTD	AND PRICE TYPE	Quotati
EURO														
Bonds														
Bonds DRM														
Fixed-rate Bonds DRM														
AT0000386115	BUND (AUT) 3.90 20	EXA-15/07/20	18,952,000.	M EUR	116.8283	% 28/04/17	114.18		22,141,308.05	-501,914.45	591,302.40	22,230,696.00	2.07	
AT0000A001X2	BUND (AUT) 3.50 9/21	EXA-15/09/21	21,290,000.	M EUR	119.3484	% 28/04/17	116.95		25,409,281.68	-510,626.68	469,546.59	25,368,201.59	2.36	
BE0000318270	BELGIUM KIN 3.75% 20	EXA-28/09/20	28,821,920.	M EUR	117.3592	% 28/04/17	114.615		33,825,184.72	-790,941.11	642,570.90	33,676,814.51	3.13	
BE0000321308	BELGIUM 4.25% 09/21	EXA-28/09/21	25,066,760.	M EUR	123.2449	% 28/04/17	120.465		30,893,495.85	-696,823.42	633,364.91	30,830,037.34	2.87	
DE0001135424	BUNDESREPUB 2.5% 21	EXA-04/01/21	89,627,790.	M EUR	113.114	% 28/04/17	111.51		101,381,571.28	-1,437,622.65	730,527.88	100,674,476.51	9.37	
DE0001135465	DEUTSCHLAND 2% 01/22	EXA-04/01/22	94,344,510.	M EUR	112.886	% 28/04/17	111.615		106,501,718.38	-1,199,093.55	615,177.91	105,917,802.74	9.85	
ES00000122T3	BONOS Y OBL 4.85% 20	EXA-31/10/20	43,666,000.	M EUR	119.3709	% 28/04/17	116.9725		52,124,510.30	-1,047,298.45	1,067,603.79	52,144,815.64	4.85	
ES00000123B9	SPGB 5.5 04/30/21	EXA-30/04/21	57,887,000.	M EUR	124.9619	% 28/04/17	121.6375		72,336,702.63	-1,924,403.01	26,168.11	70,438,467.73	6.55	
FI4000020961	FINNISH GVT 3.5%2021	EXA-15/04/21	10,164,000.	M EUR	118.261	% 28/04/17	115.55		12,020,051.13	-275,549.13	17,543.34	11,762,045.34	1.09	
FI4000242862	FINNISH GOV 0% 2022	EXA-15/04/22	5,078,000.	M EUR	100.8938	% 28/04/17	101.105		5,123,387.45	10,724.45	0.00	5,134,111.90	0.48	
FR0010192997	FRTR 3.75 04/25/21	EXA-25/04/21	108,560,060.	M EUR	119.5515	% 28/04/17	116.335		129,785,190.06	-3,491,844.26	89,227.47	126,382,573.27	11.76	
FR0011196856	OAT 3% 25/04/22	EXA-25/04/22	117,810,750.	M EUR	114.7793	% 28/04/17	115.725		135,222,411.36	1,114,079.08	77,464.57	136,413,955.01	12.69	
IE00B60Z6194	IRISH GOV 5% 10/2020	EXA-18/10/20	8,508,580.	M EUR	121.4743	% 28/04/17	118.495		10,335,736.44	-253,494.57	229,615.10	10,311,856.97	0.96	
IE00BJ38CQ36	IRISH TSY 0.8% 2022	EXA-15/03/22	6,669,890.	M EUR	104.0665	% 28/04/17	104.17		6,941,119.75	6,904.66	7,163.28	6,955,187.69	0.65	
IT0004594930	ITALIE 4%010920	UST-01/09/20	126,315,000.	M EUR	115.4277	% 28/04/17	111.79		145,802,481.82	-4,594,943.32	864,983.14	142,072,521.64	13.22	
IT0004634132	BTPS 3.75% 01/03/21	UST-01/03/21	123,006,000.	M EUR	115.4378	% 28/04/17	112.235		141,995,387.51	-3,939,603.41	789,678.47	138,845,462.57	12.92	
NL0009348242	NETHERLAND 3.5% 20	EXA-15/07/20	21,412,220.	M EUR	115.9715	% 28/04/17	113.2215		24,832,077.98	-588,841.31	599,542.16	24,842,778.83	2.31	
NL0009712470	NETHERLAND 3.25 0721	EXA-15/07/21	23,436,040.	M EUR	118.4123	% 28/04/17	115.807		27,751,165.41	-610,590.57	609,337.04	27,749,911.88	2.58	
Fixed-rate Bonds DRM														
									SUM (EUR)	1,084,422,781.80	-20,731,881.70	8,060,817.06	1,071,751,717.16	99.71
Bonds DRM														
									SUM (EUR)	1,084,422,781.80	-20,731,881.70	8,060,817.06	1,071,751,717.16	99.71
Bonds														
									SUM (EUR)	1,084,422,781.80	-20,731,881.70	8,060,817.06	1,071,751,717.16	99.71
Cash														
Cash at Banks														
A/R + associated accounts														
Coupons receivable														
ES00000123B9	SPGB 5.5 04/30/21	ACHLIG	57,887.	P EUR	55.	28/04/17			3,183,785.00	0.00	0.00	3,183,785.00	0.30	
A/R + associated accounts														
									SUM (EUR)	3,183,785.00	0.00	0.00	3,183,785.00	0.30
Sundry debit or credit accounts														
MCEUR	SundryCrAcc		-19,790.8	EUR	1.				-19,790.80	0.00	0.00	-19,790.80	0.00	
Sundry debit or credit accounts														
									SUM (EUR)	-19,790.80	0.00	0.00	-19,790.80	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935814 LYXOR UCITS ETF EUROMTS 3-5Y INVESTMENT GRADE

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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
Adjustment accounts													
<i>Accrued charges</i>													
F120EUR	PnAdmFee		-135,504.62	EUR	1.		1.		-135,504.62	0.00	0.00	-135,504.62	-0.01
Adjustment accounts													
						SUM	(EUR)		-135,504.62	0.00	0.00	-135,504.62	-0.01
Cash at Banks													
						SUM	(EUR)		3,028,489.58	0.00	0.00	3,028,489.58	0.28
Other availabilities													
<i>Financial accounts</i>													
<i>Spot transactions</i>													
BK065EUR	BkDep EUR SGP		98,360.28	EUR	1.		1.		98,360.28	0.00	0.00	98,360.28	0.01
Financial accounts													
						SUM	(EUR)		98,360.28	0.00	0.00	98,360.28	0.01
Other availabilities													
						SUM	(EUR)		98,360.28	0.00	0.00	98,360.28	0.01
Cash													
						SUM	(EUR)		3,126,849.86	0.00	0.00	3,126,849.86	0.29
EURO													
						SUM	(EUR)		1,087,549,631.66	-20,731,881.70	8,060,817.06	1,074,878,567.02	100.00
FUND : LYXOR UCITS ETF EUROMTS 3-5Y INVESTMENT GRADE (935814)													
							(EUR)		1,087,549,631.66	-20,731,881.70	8,060,817.06	1,074,878,567.02	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935814 LYXOR UCITS ETF EUROMTS 3-5Y INVESTMENT GRADE

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

Fund portfolio	:	1,071,751,717.16	Coupons and dividends due	:	3,183,785.				
<u>Day's management fees</u>									
PnAdmFee	:	4,859.06	EUR						
Unit		Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
D FR0010037234 PARTS D		EUR	1,074,878,567.02	7,028,400.	152.9336	100.		152.9336	152.9336
Net Asset Value	EUR :	1,074,878,567.02							

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935814 LYXOR UCITS ETF EUROMTS 3-5Y INVESTMENT GRADE

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

FOREX RATE USED IN FUND NAV							
for VNI calculation		for the report		for previous VNI calculation		variation	
Rate	EUR in EUR :	1.	quoted : 28/04/17	0.	1.	quotation: 27/04/17	0.

FX RATES IN REVERSE NOTATION							
for VNI calculation		for the report		for previous VNI calculation			
Rate	EUR in EUR :	1.	quoted : 28/04/17	0.	1.	quotation: 27/04/17	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935815 LYXOR UCITS ETF EUROMTS 10-15Y INVESTMENT GRADE PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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	
EURO														
Bonds														
Bonds DRM														
Fixed-rate Bonds DRM														
AT0000383864	AUSTRIA	6.25% 27	EXA-15/07/27	919,290.0000001	M EUR	162.6126	% 28/04/17	157.855	1,494,881.30	-43,736.07	45,964.50	1,497,109.73	2.04	
BE0000291972	BELGIUM	5.5% 03/28	EXA-28/03/28	3,310,840.	M EUR	153.4946	% 28/04/17	150.06	5,081,961.58	-113,715.07	17,960.17	4,986,206.68	6.79	
BE0000335449	BELGIUM	KING 1% 31	EXA-22/06/31	1,744,610.	M EUR	101.6027	% 28/04/17	98.345	1,772,570.33	-56,833.62	15,056.22	1,730,792.93	2.36	
DE0001135069	BUND	5.625 01/28	EXA-04/01/28	3,639,190.0000001	M EUR	160.1286	% 28/04/17	155.34	5,827,382.26	-174,264.51	66,739.25	5,719,857.00	7.79	
DE0001135085	BUND	4.75 07/28	EXA-04/07/28	2,823,440.	M EUR	151.1976	% 28/04/17	147.58	4,268,973.61	-102,140.85	111,332.49	4,278,165.25	5.83	
ES0000011868	SPGB	6 01/31/29	EXA-31/01/29	3,128,369.9999999	M EUR	146.8937	% 28/04/17	143.725	4,595,378.76	-99,128.98	47,311.24	4,543,561.02	6.19	
ES0000012405	ESPAGNE	5.15% 10/28	EXA-31/10/28	2,599,000.	M EUR	133.117	% 28/04/17	134.43	3,459,711.53	34,124.17	67,474.31	3,561,310.01	4.85	
FI4000037635	FINLAND	2.75 07/28	FXA-04/07/28	594,000.	M EUR	123.5182	% 28/04/17	123.225	733,698.25	-1,741.75	13,560.29	745,516.79	1.02	
FI4000148630	FINNISH	GOV 0.75% 31	UST-15/04/31	535,000.	M EUR	99.9728	% 28/04/17	98.69	534,854.67	-6,863.17	197.88	528,189.38	0.72	
FR0011317783	FRTR	2.75 10/25/27	EXA-25/10/27	8,197,170.	M EUR	120.9032	% 28/04/17	118.625	9,910,642.97	-186,750.06	117,343.05	9,841,235.96	13.40	
FR0011883966	FRTR	2.5 05/25/30	EXA-25/05/30	7,259,780.	M EUR	122.6962	% 28/04/17	117.	8,907,475.41	-413,532.81	170,555.11	8,664,497.71	11.80	
IE00BJ38CR43	IRISH	GOVT 2.4% 30	EXA-15/05/30	1,054,050.	M EUR	113.0006	% 28/04/17	113.09	1,191,083.23	941.92	24,465.51	1,216,490.66	1.66	
IT0001174611	BTP	6.50 11/27	UST-01/11/27	8,077,240.	M EUR	148.6503	% 28/04/17	139.075	12,006,840.04	-773,418.51	2,853.37	11,236,274.90	15.30	
IT0001278511	BTP	5.25 11/29	UST-01/11/29	8,740,239.9999998	M EUR	141.363	% 28/04/17	129.605	12,355,468.37	-1,027,680.32	2,493.82	11,330,281.87	15.43	
NL0000102317	NEDERLAND	5.50 01/28	EXA-15/01/28	1,545,700.	M EUR	156.7807	% 28/04/17	152.134	2,423,359.76	-71,824.52	25,154.68	2,376,689.92	3.24	
NL0012171458	NETHE	0.75% 2027	EXA-15/07/27	675,890.	M EUR	102.9462	% 28/04/17	102.0575	695,802.83	-6,006.40	1,152.72	690,949.15	0.94	
Fixed-rate Bonds DRM														
									SUM (EUR)	75,260,084.90	-3,042,570.55	729,614.61	72,947,128.96	99.34
Bonds DRM														
									SUM (EUR)	75,260,084.90	-3,042,570.55	729,614.61	72,947,128.96	99.34
Bonds														
									SUM (EUR)	75,260,084.90	-3,042,570.55	729,614.61	72,947,128.96	99.34
Cash														
Cash at Banks														
A/R + associated accounts														
Coupons receivable														
IT0001174611	BTP	6.50 11/27	ACHLIG	807,724,000.	P EUR	0.000325	28/04/17		262,510.30	0.00	0.00	262,510.30	0.36	
IT0001278511	BTP	5.25 11/29	ACHLIG	874023999.99998009P	EUR	0.0002625	28/04/17		229,431.30	0.00	0.00	229,431.30	0.31	
A/R + associated accounts														
									SUM (EUR)	491,941.60	0.00	0.00	491,941.60	0.67
Sundry debit or credit accounts														
MCEUR	SundryCrAcc			-242.85	EUR	1.		1.	-242.85	0.00	0.00	-242.85	0.00	
Sundry debit or credit accounts														
									SUM (EUR)	-242.85	0.00	0.00	-242.85	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935815 LYXOR UCITS ETF EUROMTS 10-15Y INVESTMENT GRADE PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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
Adjustment accounts													
<i>Accrued charges</i>													
F120EUR	PnAdmFee		-9,365.2	EUR	1.		1.		-9,365.20	0.00	0.00	-9,365.20	-0.01
Adjustment accounts													
						SUM	(EUR)		-9,365.20	0.00	0.00	-9,365.20	-0.01
Cash at Banks													
						SUM	(EUR)		482,333.55	0.00	0.00	482,333.55	0.66
Other availabilities													
<i>Financial accounts</i>													
<i>Spot transactions</i>													
BK065EUR	BkDep EUR SGP		-1,182.29	EUR	1.		1.		-1,182.29	0.00	0.00	-1,182.29	0.00
Financial accounts													
						SUM	(EUR)		-1,182.29	0.00	0.00	-1,182.29	
Other availabilities													
						SUM	(EUR)		-1,182.29	0.00	0.00	-1,182.29	
Cash													
						SUM	(EUR)		481,151.26	0.00	0.00	481,151.26	0.66
EURO													
						SUM	(EUR)		75,741,236.16	-3,042,570.55	729,614.61	73,428,280.22	100.00
FUND : LYXOR UCITS ETF EUROMTS 10-15Y INVESTMENT GRADE (935815)													
							(EUR)		75,741,236.16	-3,042,570.55	729,614.61	73,428,280.22	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935815 LYXOR UCITS ETF EUROMTS 10-15Y INVESTMENT GRADE PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

Fund portfolio : 72,947,128.96 Coupons and dividends due : 491,941.6

Day's management fees

PnAdmFee : 331.94 EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
D FR0010037242 PARTS D	EUR	73,428,280.22	357,300.	205.5087	100.		205.5087	205.5087

Net Asset Value EUR : 73,428,280.22

UE Savings tax : weight and status of funds class

Reporting type: TISF Taxable income per share France

Official weight and status in date of 31/10/16:

Weight DD: 99.35	Status DD: I
Weight DI: 99.35	Status DI: M

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935815 LYXOR UCITS ETF EUROMTS 10-15Y INVESTMENT GRADE PARTIAL VALIDATION

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

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

FOREX RATE USED IN FUND NAV						
for VNI calculation		for the report		for previous VNI calculation		variation
Rate	EUR in EUR : 1.	quoted : 28/04/17	0.	1.	quotation: 27/04/17	0.

FX RATES IN REVERSE NOTATION					
for VNI calculation		for the report		for previous VNI calculation	
Rate	EUR in EUR : 1.	quoted : 28/04/17	0.	1.	quotation: 27/04/17

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935816 LYXOR UCITS ETF MTS INFLATION LINKED INV GRADE

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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
EURO													
Bonds													
Bonds DRM													
Other Bonds (indexed, hybrid secs) DRM													
<i>Indexed bonds DRM</i>													
DE0001030526	GERMANY i	1.75% 20	EXA-15/04/20	25,647,350.	M EUR	121.6034	% 28/04/17	110.245	31,188,049.77	-17,494.10	24,400.77	31,194,956.44	4.11
DE0001030542	GERMANY i	0.1% 23	EXA-15/04/23	25,647,350.	M EUR	110.8488	% 28/04/17	108.89	28,429,789.63	669,164.19	1,317.86	29,100,271.68	3.83
DE0001030559	GERMANY i	0.5% 30	EXA-15/04/30	13,625,160.	M EUR	118.4298	% 28/04/17	116.72	16,136,254.89	34,366.11	3,416.10	16,174,037.10	2.13
DE0001030567	GERMANY i	0.1% i26	EXA-15/04/26	15,228,120.	M EUR	111.0274	% 28/04/17	110.91	16,907,386.28	220,601.46	761.58	17,128,749.32	2.26
DE0001030575	GERMANY i	0.1% i 46	EXA-15/04/46	8,816,280.	M EUR	121.198	% 28/04/17	117.7	10,685,156.09	-82,803.74	444.23	10,602,796.58	1.40
ES00000126A4	ESPAGNE i	1.8% 11/24	EXA-30/11/24	18,966,000.	M EUR	111.8559	% 28/04/17	112.53	21,214,595.98	290,900.06	145,138.13	21,650,634.17	2.85
ES00000126W8	SPAIN i	0.55% 11/19	EXA-30/11/19	15,414,000.	M EUR	103.1794	% 28/04/17	104.98	15,904,074.39	401,170.37	36,042.20	16,341,286.96	2.15
ES00000127C8	SPAIN i	1% 30/11/30	EXA-30/11/30	8,881,000.	M EUR	103.1401	% 28/04/17	101.46	9,159,873.66	-105,239.03	37,653.38	9,092,288.01	1.20
ES00000128D4	SPAIN i	0.3% 2021	EXA-30/11/21	6,289,000.	M EUR	104.5795	% 28/04/17	105.515	6,577,003.27	102,100.75	8,012.22	6,687,116.24	0.88
FR0000186413	FRANCE i	3.40% 2029	EXA-25/07/29	14,000,480.	M EUR	193.6568	% 28/04/17	149.665	27,112,879.15	-725,735.65	463,134.66	26,850,278.16	3.54
FR0000188799	FRANCE OAT	i 3.15 32	EXA-25/07/32	16,286,070.	M EUR	196.2808	% 28/04/17	153.62	31,966,425.87	-839,709.31	493,119.69	31,619,836.25	4.16
FR0010050559	FRANCE OAT	i 2.25% 20	EXA-25/07/20	32,556,110.	M EUR	139.7581	% 28/04/17	113.1	45,499,787.68	-286,593.98	694,930.47	45,908,124.17	6.04
FR0010447367	FRANCE OAT	i 1.8% 40	EXA-25/07/40	17,610,120.	M EUR	170.6497	% 28/04/17	143.55	30,051,624.83	-917,958.54	282,241.38	29,415,907.67	3.87
FR0010585901	FRANCE OAT	i 2.10% 23	EXA-25/07/23	23,823,190.	M EUR	134.2807	% 28/04/17	121.095	31,989,949.72	-122,530.67	426,968.89	32,294,387.94	4.25
FR0010850032	FRANCE i	1.30% 2019	EXA-25/07/19	18,818,750.	M EUR	115.1928	% 28/04/17	106.695	21,677,849.34	-146,693.38	202,685.60	21,733,841.56	2.86
FR0010899765	FRANCE i	1.10% 07/22	EXA-25/07/22	28,739,460.	M EUR	122.2419	% 28/04/17	113.105	35,131,666.30	351,303.06	266,616.53	35,749,585.89	4.71
FR0011008705	FRANCE OAT	i 1.85% 27	EXA-25/07/27	23,305,430.	M EUR	136.365	% 28/04/17	125.265	31,780,442.36	-376,360.10	358,330.97	31,762,413.23	4.18
FR0011237643	FRANCE i	0.25% 2018	EXA-25/07/18	18,044,520.	M EUR	107.1223	% 28/04/17	102.805	19,329,698.04	83,762.35	36,474.14	19,449,934.53	2.56
FR0011347046	FRANCE OAT	i 0.1% 21	EXA-25/07/21	12,503,090.	M EUR	106.9082	% 28/04/17	106.715	13,366,830.62	183,320.43	9,810.14	13,559,961.19	1.79
FR0011427848	FRANCE OAT	i 0.25% 24	EXA-25/07/24	21,829,110.	M EUR	109.9818	% 28/04/17	109.145	24,008,052.08	346,730.02	43,099.94	24,397,882.04	3.21
FR0011982776	FRANCE OAT	i 0.7% 30	EXA-25/07/30	12,866,960.	M EUR	116.2888	% 28/04/17	113.855	14,962,838.57	-179,995.70	70,219.89	14,853,062.76	1.96
FR0012558310	FRANCE GOV	i 0.1% 25	EXA-01/03/25	10,945,010.	M EUR	107.6556	% 28/04/17	107.365	11,782,916.67	49,040.95	1,902.14	11,833,859.76	1.56
FR0013140035	FRANCE i	0.1% 2021	EXA-01/03/21	6,543,290.	M EUR	105.6319	% 28/04/17	106.21	6,911,803.60	83,831.25	1,136.87	6,996,771.72	0.92
FR0013209871	FRANCE GOV	i 0.1% 47	EXA-25/07/47	7,775,960.	M EUR	106.2552	% 28/04/17	100.15	8,262,363.94	-441,019.58	6,033.74	7,827,378.10	1.03
FR0013238268	FRANCE i	0.1% 28	EXA-01/03/28	4,143,650.	M EUR	104.6873	% 28/04/17	105.68	4,337,877.17	63,902.99	718.93	4,402,499.09	0.58
IT0003745541	BTPe	i 2.35 09/35	UST-15/09/35	20,963,000.	M EUR	148.7439	% 28/04/17	114.96	31,181,187.17	-2,190,976.17	78,907.94	29,069,118.94	3.83
IT0004243512	ITALY i	2.6% /23	UST-15/09/23	28,293,000.	M EUR	133.5302	% 28/04/17	113.945	37,779,697.58	-742,221.75	112,529.86	37,150,005.69	4.89
IT0004380546	BTPe	i 2.35% 09/19	UST-15/09/19	27,765,000.	M EUR	120.5773	% 28/04/17	107.5	33,478,281.65	-229,798.26	96,778.63	33,345,262.02	4.39
IT0004545890	BTPe	i 2.55% 09/41	UST-15/09/41	13,156,000.	M EUR	138.8121	% 28/04/17	113.8	18,262,116.25	-1,893,445.26	48,838.19	16,417,509.18	2.16
IT0004604671	ITALY i	2.1%21	UST-15/09/21	27,751,000.	M EUR	120.3336	% 28/04/17	109.9	33,393,785.27	-143,875.23	84,598.06	33,334,508.10	4.39
IT0004735152	ITALY i	3.1%/09/26	UST-15/09/26	19,410,000.	M EUR	131.3479	% 28/04/17	117.925	25,494,626.75	-1,067,913.83	85,500.58	24,512,213.50	3.23
IT0004890882	BTP	i 1.7% 15/09/18	UST-15/09/18	17,256,000.	M EUR	106.1013	% 28/04/17	104.02	18,308,832.19	-48,431.83	39,736.59	18,300,136.95	2.41
IT0005004426	BTP	i 2.35% 15/09/24	UST-15/09/24	21,221,000.	M EUR	115.6244	% 28/04/17	111.19	24,536,647.72	-675,095.07	67,150.47	23,928,703.12	3.15
IT0005138828	ITALY i	1.25% 32	UST-15/09/32	12,355,000.	M EUR	104.9632	% 28/04/17	97.84	12,968,203.48	-817,334.07	20,670.41	12,171,539.82	1.60
IT0005188120	BTPS	i 0.1% 2022	UST-15/05/22	9,249,000.	M EUR	101.1206	% 28/04/17	99.75	9,352,641.89	6,272.76	4,380.17	9,363,294.82	1.23
IT0005246134	BUONI CLN	i 1.3% 28	UST-15/05/28	4,809,000.	M EUR	100.4413	% 28/04/17	99.78	4,830,224.20	-8,051.82	29,330.59	4,851,502.97	0.64
Other Bonds (indexed, hybrid secs) DRM													
							SUM	(EUR)	763,961,434.05	-9,172,810.32	4,283,031.94	759,071,655.67	99.94

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935816 LYXOR UCITS ETF MTS INFLATION LINKED INV GRADE

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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
Bonds DRM													
						SUM	(EUR)		763,961,434.05	-9,172,810.32	4,283,031.94	759,071,655.67	99.94
Bonds													
						SUM	(EUR)		763,961,434.05	-9,172,810.32	4,283,031.94	759,071,655.67	99.94
Cash													
Cash at Banks													
Sundry debit or credit accounts													
MCEUR	SundryCrAcc		-7,375.86	EUR	1.		1.		-7,375.86	0.00	0.00	-7,375.86	0.00
Sundry debit or credit accounts													
						SUM	(EUR)		-7,375.86	0.00	0.00	-7,375.86	
Adjustment accounts													
Accrued charges													
F120EUR	PnAdmFee		-116,107.47	EUR	1.		1.		-116,107.47	0.00	0.00	-116,107.47	-0.02
Adjustment accounts													
						SUM	(EUR)		-116,107.47	0.00	0.00	-116,107.47	-0.02
Cash at Banks													
						SUM	(EUR)		-123,483.33	0.00	0.00	-123,483.33	-0.02
Other availabilities													
Financial accounts													
Spot transactions													
BK065EUR	BkDep EUR SGP		546,245.	EUR	1.		1.		546,245.00	0.00	0.00	546,245.00	0.07
Financial accounts													
						SUM	(EUR)		546,245.00	0.00	0.00	546,245.00	0.07
Other availabilities													
						SUM	(EUR)		546,245.00	0.00	0.00	546,245.00	0.07
Cash													
						SUM	(EUR)		422,761.67	0.00	0.00	422,761.67	0.06
EURO													
						SUM	(EUR)		764,384,195.72	-9,172,810.32	4,283,031.94	759,494,417.34	100.00
FUND	: LYXOR UCITS ETF MTS INFLATION LINKED INV GRADE (935816)												
							(EUR)		764,384,195.72	-9,172,810.32	4,283,031.94	759,494,417.34	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935816 LYXOR UCITS ETF MTS INFLATION LINKED INV GRADE

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

Fund portfolio		:	759,071,655.67						
<u>Day's management fees</u>									
PrAdmFee		:	4,161.64		EUR				
Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price	
D FR0010174292 PARTS D	EUR	759,494,417.34	5,174,000.	146.7905	100.		146.7905	146.7905	
Net Asset Value		EUR :	759,494,417.34						

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935816 LYXOR UCITS ETF MTS INFLATION LINKED INV GRADE

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

FOREX RATE USED IN FUND NAV

for VNI calculation

for the report

for previous VNI calculation

variation

Rate EUR in EUR : 1. quoted : 28/04/17 0. 1. quotation: 27/04/17 0.

FX RATES IN REVERSE NOTATION

for VNI calculation

for the report

for previous VNI calculation

Rate EUR in EUR : 1. quoted : 28/04/17 0. 1. quotation: 27/04/17

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935817 LYXOR UCITS ETF EUROMTS 1-3Y INVESTMENT GRADE

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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	EVALUATION	PRCT NA	
EURO													
Bonds													
Bonds DRM													
Fixed-rate Bonds DRM													
AT0000A08968	AUSTRIA 4.35% 03/19	EXA-15/03/19	14,344,000.	M EUR	111.1082	% 28/04/17	109.34		15,937,367.05	-253,637.45	83,765.03	15,767,494.63 1.83	
AT0000A12B06	AUSTRIA 1.15% 10/18	EXA-19/10/18	8,975,000.	M EUR	103.7841	% 28/04/17	102.529		9,314,622.54	-112,644.79	55,423.69	9,257,401.44 1.07	
BE0000315243	BELGIUM 4% 28/03/19	EXA-28/03/19	13,475,250.	M EUR	112.0842	% 28/04/17	108.84		15,103,622.38	-437,160.28	53,162.62	14,719,624.72 1.71	
BE0000329384	BELGIUM 1.25% 06/18	EXA-22/06/18	13,089,780.	M EUR	103.225	% 28/04/17	102.135		13,511,920.90	-142,674.10	141,208.24	13,510,455.04 1.57	
DE0001135382	BUNDESREPUB 3.5% 19	EXA-04/07/19	78,067,230.	M EUR	111.8269	% 28/04/17	109.305		87,300,127.82	-1,968,742.06	2,268,227.36	87,599,613.12 10.17	
DE0001135390	BUNDESREPUB 3.25% 20	EXA-04/01/20	71,564,810.	M EUR	112.0789	% 28/04/17	110.755		80,209,032.40	-947,427.08	758,292.85	80,019,898.17 9.29	
ES00000121A5	SPAIN 4.1%300718	EXA-30/07/18	59,469,000.	M EUR	108.4161	% 28/04/17	105.45		64,473,989.82	-1,763,929.32	1,850,381.98	64,560,442.48 7.49	
ES00000124B7	SPGB 3.75 10/31/18	EXA-31/10/18	59,268,000.	M EUR	108.7104	% 28/04/17	106.175		64,430,485.51	-1,502,686.51	1,120,408.79	64,048,207.79 7.43	
FI0001006306	FINLAND 4.375% 07/19	EXA-04/07/19	6,051,000.	M EUR	112.6602	% 28/04/17	110.93		6,817,070.65	-104,696.35	219,763.20	6,932,137.50 0.80	
FI4000068663	FINNISH GOV 1.125 18	EXA-15/09/18	6,054,000.	M EUR	103.182	% 28/04/17	102.441		6,246,639.16	-44,861.02	42,917.05	6,244,695.19 0.72	
FR0000189151	FRANCE OAT 4.25% 19	EXA-25/04/19	86,324,730.	M EUR	112.7459	% 28/04/17	109.5825		97,327,553.19	-2,730,755.94	80,412.09	94,677,209.34 10.99	
FR0010776161	FRANCE OAT 3.75% 19	EXA-25/10/19	97,107,120.	M EUR	112.8171	% 28/04/17	110.68		109,553,405.23	-2,075,244.82	1,895,584.20	109,373,744.61 12.69	
IE00B28HXX02	IRELAND 4.5 10/18	EXA-18/10/18	14,516,380.	M EUR	110.0596	% 28/04/17	107.3525		15,976,671.07	-392,974.23	352,569.06	15,936,265.90 1.85	
IE00B6089D15	IRELAND 5.9% 10/19	EXA-18/10/19	10,478,810.	M EUR	117.8585	% 28/04/17	115.65		12,350,165.09	-231,421.33	333,685.51	12,452,429.27 1.44	
IT0003493258	ITALY 4.25 02/19	UST-01/02/19	102,624,000.	M EUR	110.2839	% 28/04/17	107.385		113,177,709.48	-2,974,927.08	1,096,404.23	111,299,186.63 12.92	
IT0004423957	BUONI POL 4.50% 2019	UST-01/03/19	100,626,000.	M EUR	110.4404	% 28/04/17	108.155		111,131,786.02	-2,299,735.72	775,202.98	109,607,253.28 12.72	
NL0006227316	PAYS-BAS 4% 18	EXA-15/07/18	20,319,160.	M EUR	109.8083	% 28/04/17	105.648		22,312,118.02	-845,331.86	650,213.12	22,116,999.28 2.57	
NL0009086115	NEDERLAND 4 07/19	EXA-15/07/19	20,841,890.	M EUR	113.0458	% 28/04/17	110.366		23,560,872.35	-558,512.03	666,940.48	23,669,300.80 2.75	
Fixed-rate Bonds DRM													
									SUM (EUR)	868,735,158.68	-19,387,361.97	12,444,562.48	861,792,359.19 100.00
Bonds DRM													
									SUM (EUR)	868,735,158.68	-19,387,361.97	12,444,562.48	861,792,359.19 100.00
Bonds													
									SUM (EUR)	868,735,158.68	-19,387,361.97	12,444,562.48	861,792,359.19 100.00
Cash													
Cash at Banks													
Sundry debit or credit accounts													
MCEUR	SundryCrAcc		-2,654.03	EUR	1.		1.		-2,654.03	0.00	0.00	-2,654.03 0.00	
Sundry debit or credit accounts													
									SUM (EUR)	-2,654.03	0.00	0.00	-2,654.03
Adjustment accounts													
Accrued charges													
F120EUR	PnAdmFee		-109,889.69	EUR	1.		1.		-109,889.69	0.00	0.00	-109,889.69 -0.01	
Adjustment accounts													
									SUM (EUR)	-109,889.69	0.00	0.00	-109,889.69 -0.01

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935817 LYXOR UCITS ETF EUROMTS 1-3Y INVESTMENT GRADE

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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)		-112,543.72	0.00	0.00	-112,543.72	-0.01
Other availabilities													
<i>Financial accounts</i>													
<i>Spot transactions</i>													
BK065EUR	BkDep	EUR SGP	80,065.22	EUR	1.		1.		80,065.22	0.00	0.00	80,065.22	0.01
<i>Financial accounts</i>													
						SUM	(EUR)		80,065.22	0.00	0.00	80,065.22	0.01
Other availabilities													
						SUM	(EUR)		80,065.22	0.00	0.00	80,065.22	0.01
Cash													
						SUM	(EUR)		-32,478.50	0.00	0.00	-32,478.50	
EURO													
						SUM	(EUR)		868,702,680.18	-19,387,361.97	12,444,562.48	861,759,880.69	100.00
FUND : LYXOR UCITS ETF EUROMTS 1-3Y INVESTMENT GRADE (935817)													
							(EUR)		868,702,680.18	-19,387,361.97	12,444,562.48	861,759,880.69	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935817 LYXOR UCITS ETF EUROMTS 1-3Y INVESTMENT GRADE

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

	Fund portfolio	:	861,792,359.19						
	<u>Day's management fees</u>								
	PnAdmFee	:	3,895.64	EUR					
Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price	
D FR0010222224 PARTS D	EUR	861,759,880.69	6,836,700.	126.0490	100.		126.0490	126.0490	
	Net Asset Value	EUR :	861,759,880.69						

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935817 LYXOR UCITS ETF EUROMTS 1-3Y INVESTMENT GRADE

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

FOREX RATE USED IN FUND NAV

	for VNI calculation		for the report		for previous VNI calculation		variation
Rate	EUR in EUR : 1.	quoted	: 28/04/17	0.	1.	quotation: 27/04/17	0.

FX RATES IN REVERSE NOTATION

	for VNI calculation		for the report		for previous VNI calculation	
Rate	EUR in EUR : 1.	quoted	: 28/04/17	0.	1.	quotation: 27/04/17

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935873 LYXOR UCITS ETF FTSE ALL SHARE

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: GBP

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	<----->	Fund currency	<----->	PRCT				
	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION	PRCT NA			
SWISS FRANC																
<i>Equities</i>																
Equities DRM																
<i>Equities DRM</i>																
CH0011432447		BASILEA PHARMA N	312.	P	CHF	67.8606	M 28/04/17		17,442.22	3,089.36	0.00	20,531.58	0.20			
CH0025751329		LOGITECH INTL NOM	18,405.	P	CHF	31.8177	M 28/04/17		457,966.70	17,210.41	0.00	475,177.11	4.55			
CH0038863350		NESTLE SA	4,600.	P	CHF	77.7909	M 28/04/17		278,977.14	-5,199.46	0.00	273,777.68	2.62			
CH0210483332		CIE FIN RICHEMONT SA	7,440.	P	CHF	82.6558	M 28/04/17		480,922.79	-566.77	0.00	480,356.02	4.60			
<i>Equities DRM</i>																
									SUM	(GBP)		1,235,308.85	14,533.54	0.00	1,249,842.39	11.96
Equities DRM																
									SUM	(GBP)		1,235,308.85	14,533.54	0.00	1,249,842.39	11.96
<i>Equities</i>																
									SUM	(GBP)		1,235,308.85	14,533.54	0.00	1,249,842.39	11.96
SWISS FRANC																
									SUM	(GBP)		1,235,308.85	14,533.54	0.00	1,249,842.39	11.96
CZECH KORUNA																
<i>Equities</i>																
Equities DRM																
<i>Equities DRM</i>																
AT000065201C		ERSTE GROUP BK CZK	1,466.	P	CZK	875.9054	M 28/04/17		40,272.30	464.13	0.00	40,736.43	0.39			
<i>Equities DRM</i>																
									SUM	(GBP)		40,272.30	464.13	0.00	40,736.43	0.39
Equities DRM																
									SUM	(GBP)		40,272.30	464.13	0.00	40,736.43	0.39
<i>Equities</i>																
									SUM	(GBP)		40,272.30	464.13	0.00	40,736.43	0.39
CZECH KORUNA																
									SUM	(GBP)		40,272.30	464.13	0.00	40,736.43	0.39
EURO																
<i>Equities</i>																
Equities DRM																
<i>Equities DRM</i>																
DE0005557508		DEUTSCHE TEL AG-NOM	22,303.	P	EUR	16.1482	M 28/04/17		314,108.05	-11,871.84	0.00	302,236.21	2.89			
DE0006483001		LINDE AG	3,428.	P	EUR	135.7877	M 28/04/17		368,390.67	107,547.42	0.00	475,938.09	4.55			
DE0007236101		SIEMENS AG-NOM	3,880.	P	EUR	124.203	M 28/04/17		404,031.38	25,747.37	0.00	429,778.75	4.11			
DE000A1X3X33		WCM BETEILIGUNG	10,139.	P	EUR	3.1505	M 28/04/17		26,780.66	562.27	0.00	27,342.93	0.26			
DE000BASF111		BASF SE	5,776.	P	EUR	89.7017	M 28/04/17		453,092.09	-18,168.06	0.00	434,924.03	4.16			
DE000ENAG999		E.ON SE	27,616.	P	EUR	7.3796	M 28/04/17		173,449.35	-7,089.27	0.00	166,360.08	1.59			
DE000LEG1110		LEG IMMOBILIEN	1,136.	P	EUR	77.9762	M 28/04/17		72,232.77	3,170.89	0.00	75,403.66	0.72			

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935873 LYXOR UCITS ETF FTSE ALL SHARE

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: GBP

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	Fund currency		PRCT							
									ASST/LINE	QUANTITY TYPE		QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L
DE000PAH0038		PORSCHE AUTOMOBIL	404.	P	EUR	51.7429	M	28/04/17	53.71		18,308.89	-44.98	0.00	18,263.91	0.17			
DE000PSM7770		PROSIEBENSAT1 MED SE	1,455.	P	EUR	40.6201	M	28/04/17	38.99		49,914.75	-2,164.73	0.00	47,750.02	0.46			
ES0109067019		AMADEUS IT GROUP	6,882.	P	EUR	47.2477	M	28/04/17	49.5		278,108.05	8,624.63	0.00	286,732.68	2.74			
ES0113211835		BCO BILBAO VIZCAYA	78,617.	P	EUR	7.4634	M	28/04/17	7.349		493,868.52	-7,571.02	0.00	486,297.50	4.65			
ES0113679137		BANKINTER	32,392.	P	EUR	8.1021	M	28/04/17	8.083		220,899.40	-521.68	0.00	220,377.72	2.11			
ES0130670112		ENDESA	19,876.	P	EUR	19.3091	M	28/04/17	21.635		325,240.81	36,704.72	0.00	361,945.53	3.46			
ES0173516115		REPSOL	71,727.	P	EUR	14.1827	M	28/04/17	14.535		884,780.16	-7,264.18	0.00	877,515.98	8.40			
FI0009000681		NOKIA OYJ	112,991.	P	EUR	4.5833	M	28/04/17	5.25		440,816.75	58,482.00	0.00	499,298.75	4.78			
NL0000009538		KONINKLIJKE PHILIPS	6,340.	P	EUR	27.4248	M	28/04/17	31.82		149,948.31	19,855.24	0.00	169,803.55	1.62			
Equities DRM																		
												SUM	(GBP)	4,673,970.61	205,998.78	0.00	4,879,969.39	46.69
Equities DRM																		
												SUM	(GBP)	4,673,970.61	205,998.78	0.00	4,879,969.39	46.69
Equities																		
												SUM	(GBP)	4,673,970.61	205,998.78	0.00	4,879,969.39	46.69
EURO																		
												SUM	(GBP)	4,673,970.61	205,998.78	0.00	4,879,969.39	46.69
POUND STERLING																		
Equities																		
Equities DRM																		
Equities DRM																		
GB0008706128		LLOYDS BANKING GP	PGARANPDC-01736944	594,504.	P	GBP	0.692	M		0.692	A	411,396.77	0.00	0.00	411,396.77	3.94		
Equities DRM																		
												SUM	(GBP)	411,396.77	0.00	0.00	411,396.77	3.94
Equities DRM																		
												SUM	(GBP)	411,396.77	0.00	0.00	411,396.77	3.94
Equities																		
												SUM	(GBP)	411,396.77	0.00	0.00	411,396.77	3.94
Lending / Borrowing																		
A/P on Collateral sec (rcvd)																		
PDC-01736944		PDC LYXOGB0008706128	PGAR1 FIX	0.000	-411,396.77	GBP	100.	%	28/04/17			-411,396.77	0.00	0.00	-411,396.77	-3.94		
A/P on Collateral sec (rcvd)																		
												SUM	(GBP)	-411,396.77	0.00	0.00	-411,396.77	-3.94

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935873 LYXOR UCITS ETF FTSE ALL SHARE

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: GBP

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	<----->	Fund currency	<----->	PRCT
	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L	EVALUATION	PRCT NA
						SUM	(GBP)		-411,396.77	0.00	0.00	-411,396.77 -3.94
Lending / Borrowing												
						SUM	(GBP)		-411,396.77	0.00	0.00	-411,396.77 -3.94
Forward Instruments												
Interest Rate Swaps												
Swaps												
<i>Performance Swaps</i>												
SWAP03598575	VRAC	LEG LYX ETF FT PRC	6,798,834.35	GBP	0.	28/04/17	50.74956	V	0.00	-10,249,212.64	0.00	-10,249,212.64 -98.07
SWAP03598585	FEES	LEG GBP LYX ETF PRC	1.	GBP	0.	28/04/17	321192.57271	V	0.00	3,210.93	0.00	3,210.93 0.03
SWAP03598612	INDEX	LEG GBP LYX ET PRC	6,798,834.35	GBP	0.	28/04/17	253.72151	V	0.00	10,451,270.56	0.00	10,451,270.56 100.00
Swaps												
						SUM	(GBP)		0.00	205,268.85	0.00	205,268.85 1.96
Interest Rate Swaps												
						SUM	(GBP)		0.00	205,268.85	0.00	205,268.85 1.96
Forward Instruments												
						SUM	(GBP)		0.00	205,268.85	0.00	205,268.85 1.96
Cash												
Cash at Banks												
A/P + associated accounts												
<i>Deferred settlement Purchases</i>												
BDS065GBP	DsPur	-Sec	-766,323.02	GBP	1.		1.		-766,323.02	0.00	0.00	-766,323.02 -7.33
A/P + associated accounts												
						SUM	(GBP)		-766,323.02	0.00	0.00	-766,323.02 -7.33
A/R + associated accounts												
<i>Deferred settlement Sales</i>												
SDS065GBP	DsSaI	-Sec	764,877.44	GBP	1.		1.		764,877.44	0.00	0.00	764,877.44 7.32
A/R + associated accounts												
						SUM	(GBP)		764,877.44	0.00	0.00	764,877.44 7.32
Adjustment accounts												
<i>Accrued charges</i>												
F120GBP	PnAdmFee		-3,210.89	GBP	1.		1.		-3,210.89	0.00	0.00	-3,210.89 -0.03
<i>Amount payable</i>												
DVS065GBP	SwapsSettItToPay		-10,450.	GBP	1.		1.		-10,450.00	0.00	0.00	-10,450.00 -0.10
<i>Amount receivable</i>												
DRS065GBP	SwapsSettIToReceive		11,895.58	GBP	1.		1.		11,895.58	0.00	0.00	11,895.58 0.11

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935873 LYXOR UCITS ETF FTSE ALL SHARE

PARTIAL VALIDATION

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

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	<----->	Fund currency	<----->	PRCT
	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L	EVALUATION	PRCT NA
Adjustment accounts												
						SUM	(GBP)		-1,765.31	0.00	0.00	-1,765.31 -0.02
Cash at Banks												
						SUM	(GBP)		-3,210.89	0.00	0.00	-3,210.89 -0.03
Cash												
						SUM	(GBP)		-3,210.89	0.00	0.00	-3,210.89 -0.03
POUND STERLING												
						SUM	(GBP)		-3,210.89	205,268.85	0.00	202,057.96 1.93
JAPAN YEN												
Equities												
Equities DRM												
Equities DRM												
JP3165600002	NTN CORP		252,647.	P	JPY	28/04/17	567.		949,795.18	43,523.11	0.00	993,318.29 9.50
JP3165650007	NTT DOCOMO INC		20,122.	P	JPY	28/04/17	2688.		378,556.92	-3,504.79	0.00	375,052.13 3.59
JP3188220002	OTSUKA HOLDINGS CO		314.	P	JPY	28/04/17	5127.		11,282.80	-119.72	0.00	11,163.08 0.11
JP3351600006	SHISEIDO CO LTD		543.	P	JPY	28/04/17	3016.		11,468.91	-112.99	0.00	11,355.92 0.11
JP3420600003	SEKISUI HOUSE LTD		27,498.	P	JPY	28/04/17	1849.5		354,336.98	-1,684.72	0.00	352,652.26 3.37
JP3435000009	SONY CORP		3,508.	P	JPY	28/04/17	3759.		89,994.96	1,442.29	0.00	91,437.25 0.87
JP3538800008	TDK CORPORATION		771.	P	JPY	28/04/17	6900.		36,704.32	184.49	0.00	36,888.81 0.35
JP3629000005	TOPPAN PRINTING		6,087.	P	JPY	28/04/17	1121.		47,513.47	-198.33	0.00	47,315.14 0.45
JP3663900003	SOJITZ CORP		306,955.	P	JPY	28/04/17	283.		593,005.51	9,349.29	0.00	602,354.80 5.76
JP3735400008	NIPPON TELEGRAPH TEL		2,875.	P	JPY	28/04/17	4769.		99,027.11	-3,954.28	0.00	95,072.83 0.91
JP3854600008	HONDA MOTOR CO LTD		43,809.	P	JPY	28/04/17	3232.		978,349.38	3,457.16	0.00	981,806.54 9.39
JP3890310000	MS AD ASSURANCE		19,069.	P	JPY	28/04/17	3632.		480,333.94	-86.58	0.00	480,247.36 4.60
Equities DRM												
						SUM	(GBP)		4,030,369.48	48,294.93	0.00	4,078,664.41 39.03
Equities DRM												
						SUM	(GBP)		4,030,369.48	48,294.93	0.00	4,078,664.41 39.03
Equities												
						SUM	(GBP)		4,030,369.48	48,294.93	0.00	4,078,664.41 39.03
JAPAN YEN												
						SUM	(GBP)		4,030,369.48	48,294.93	0.00	4,078,664.41 39.03
FUND : LYXOR UCITS ETF FTSE ALL SHARE (935873)												
							(GBP)		9,976,710.35	474,560.23	0.00	10,451,270.58 100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935873 LYXOR UCITS ETF FTSE ALL SHARE

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: GBP

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

	Fund portfolio	:	10,454,481.47						
	<u>Day's management fees</u>								
	PnAdmFee	:	114.54	GBP					
Unit		Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
AD FR0010438150 PART AD		GBP	10,451,270.58	2,066,515.	5.0574	100.		5.1585	4.9562
	Net Asset Value	GBP :	10,451,270.58						
	AD	EUR	12,416,859.43		6.		1.1880717595	6.12	5.88

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935873 LYXOR UCITS ETF FTSE ALL SHARE

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: GBP

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

FOREX RATE USED IN FUND NAV

		for VNI calculation		for the report		for previous VNI calculation		variation	
Rate	CHF in GBP	:	0.7764760148	quoted	: 28/04/17	0.	0.7796178933	quotation: 27/04/17	-0.403
Rate	CZK in GBP	:	0.0313628319	quoted	: 28/04/17	0.	0.	quoted :	0.
Rate	EUR in GBP	:	0.8417	quoted	: 28/04/17	0.	0.84265	quotation: 27/04/17	-0.11274
Rate	JPY in GBP	:	0.006934118	quoted	: 28/04/17	0.	0.006974471	quotation: 27/04/17	-0.57858

FX RATES IN REVERSE NOTATION

		for VNI calculation		for the report		for previous VNI calculation		
Rate	GBP in CHF	:	1.2878697872	quoted	: 28/04/17	0.	1.2826796416	quotation: 27/04/17
Rate	GBP in CZK	:	31.8848758042	quoted	: 28/04/17	0.	0.	quotation:
Rate	GBP in EUR	:	1.1880717595	quoted	: 28/04/17	0.	1.1867323325	quotation: 27/04/17
Rate	GBP in JPY	:	144.2144480379	quoted	: 28/04/17	0.	143.3800498991	quotation: 27/04/17

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935871 LYXOR UCITS ETF FTSE 100

PARTIAL VALIDATION

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

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	<----->	Fund currency	<----->	PRCT		
	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L	EVALUATION	PRCT NA		
SWISS FRANC														
<i>Equities</i>														
<i>Equities DRM</i>														
<i>Equities DRM</i>														
CH0002497458	SGS SA-NOM		6,224.	P	CHF	2177.9132	M 28/04/17	2239.	10,657,109.52	163,499.94	10,820,609.46	1.68		
CH0011075394	ZURICH INSURANCE		120,394.	P	CHF	270.264	M 28/04/17	275.4	25,446,524.11	298,708.78	25,745,232.89	4.00		
CH0012142631	CLARIANT (NAMEN)		223,869.	P	CHF	18.3503	M 28/04/17	20.15	3,229,729.51	272,923.01	3,502,652.52	0.54		
CH0038863350	NESTLE SA		499,465.	P	CHF	77.7909	M 28/04/17	76.65	30,291,155.68	-564,553.95	29,726,601.73	4.62		
<i>Equities DRM</i>														
									SUM (GBP)	69,624,518.82	170,577.78	0.00	69,795,096.60	10.84
<i>Equities DRM</i>														
									SUM (GBP)	69,624,518.82	170,577.78	0.00	69,795,096.60	10.84
<i>Equities</i>														
									SUM (GBP)	69,624,518.82	170,577.78	0.00	69,795,096.60	10.84
SWISS FRANC														
									SUM (GBP)	69,624,518.82	170,577.78	0.00	69,795,096.60	10.84
EURO														
<i>Equities</i>														
<i>Equities DRM</i>														
<i>Equities DRM</i>														
BE0003764785	ACKERMANS V.HAAREN		2,166.	P	EUR	146.094	M 28/04/17	150.2	274,669.49	-836.54	273,832.95	0.04		
DE0003304002	SOFTWARE		17,735.	P	EUR	35.6392	M 28/04/17	40.4	541,675.82	61,397.18	603,073.00	0.09		
DE0005111702	ZOOPLUS		1,663.	P	EUR	134.3676	M 28/04/17	171.65	194,884.86	45,381.73	240,266.59	0.04		
DE0005140008	DEUTSCHE BANK AG-NOM		1,523,717.	P	EUR	15.3698	M 28/04/17	16.53	19,590,222.24	1,609,711.02	21,199,933.26	3.29		
DE0005190037	BAYERISCHE MOTO WER		5,279.	P	EUR	73.9627	M 28/04/17	75.48	333,306.80	2,076.07	335,382.87	0.05		
DE0005557508	DEUTSCHE TEL AG-NOM		2,337,520.	P	EUR	16.2006	M 28/04/17	16.1	32,196,066.96	-519,468.56	31,676,598.40	4.92		
DE0005937007	MAN AG		36,958.	P	EUR	97.2085	M 28/04/17	96.44	3,073,010.20	-72,998.21	3,000,011.99	0.47		
DE0006047004	HEIDELBERGCEMENT AG		27,044.	P	EUR	87.3143	M 28/04/17	85.	2,044,555.85	-109,706.39	1,934,849.46	0.30		
DE0006231004	INFINEON TECHNO AG-N		313,100.	P	EUR	18.396	M 28/04/17	19.	4,991,811.11	15,378.02	5,007,189.13	0.78		
DE0006483001	LINDE AG		77,609.	P	EUR	152.7886	M 28/04/17	164.95	10,184,039.57	591,070.98	10,775,110.55	1.67		
DE0007030009	RHEINMETALL AG		47,430.	P	EUR	69.3002	M 28/04/17	84.25	2,836,101.46	527,312.80	3,363,414.26	0.52		
DE0007037129	RWE AG		115,588.	P	EUR	14.5825	M 28/04/17	15.205	1,451,687.52	27,613.31	1,479,300.83	0.23		
DE0007100000	DAIMLER		1,071,466.	P	EUR	66.864	M 28/04/17	68.4	60,393,156.59	1,293,583.97	61,686,740.56	9.58		
DE0007236101	SIEMENS AG-NOM		558,356.	P	EUR	123.9841	M 28/04/17	131.6	58,528,662.95	3,319,158.12	61,847,821.07	9.60		
DE0008019001	DEUTSCHE PFANDBRIEF		806,240.	P	EUR	9.9487	M 28/04/17	12.3	6,163,360.70	2,183,569.46	8,346,930.16	1.30		
DE0008019001	BASF SE		798,716.	P	EUR	87.2578	M 28/04/17	89.46	59,778,807.64	363,294.71	60,142,102.35	9.34		
DE000ENAG999	E.ON SE		276,285.	P	EUR	7.2687	M 28/04/17	7.157	1,740,349.33	-75,995.53	1,664,353.80	0.26		
DE000EVNK013	EVONIK INDUSTRIES		14,869.	P	EUR	28.7414	M 28/04/17	30.655	366,825.75	16,828.85	383,654.60	0.06		
DE000LED4000	OSRAM LICHT		4,730.	P	EUR	56.6247	M 28/04/17	61.49	234,315.31	10,491.20	244,806.51	0.04		
ES0118594417	INDRA SISTEMAS SA		131,952.	P	EUR	10.6009	M 28/04/17	12.585	1,204,064.55	193,675.87	1,397,740.42	0.22		
ES0130670112	ENDESA		744,031.	P	EUR	19.3414	M 28/04/17	21.635	12,206,937.51	1,342,000.56	13,548,938.07	2.10		
ES0132105018	ACERINOX		21,476.	P	EUR	13.2523	M 28/04/17	12.82	247,535.57	-15,796.77	231,738.80	0.04		
ES0139140174	INMOB COLONIAL		7,747.	P	EUR	6.9735	M 28/04/17	7.119	46,987.45	-566.95	46,420.50	0.01		
ES0167050915	ACS		121,106.	P	EUR	30.34	M 28/04/17	34.03	3,187,872.03	280,973.30	3,468,845.33	0.54		

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935871 LYXOR UCITS ETF FTSE 100

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: GBP

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	Fund currency		PRCT				
									ASST/LINE	QUANTITY TYPE		QTD	AND PRICE TYPE	Quotati	ASSET
ES0173093024	RED ELECTRICA		48,658.	P	EUR	16.9868	M 28/04/17	17.9		714,509.36	18,592.99	0.00	733,102.35	0.11	
ES0173516115	REPSOL		131,922.	P	EUR	14.1827	M 28/04/17	14.535		1,627,308.66	-13,360.47	0.00	1,613,948.19	0.25	
ES0176252718	MELIA HOTEL INTL		21,693.	P	EUR	12.5431	M 28/04/17	13.63		236,657.17	12,212.97	0.00	248,870.14	0.04	
ES0178165017	TECNICAS REUNIDAS		10,610.	P	EUR	36.8742	M 28/04/17	36.35		339,592.15	-14,970.77	0.00	324,621.38	0.05	
ES0178430E18	TELEFONICA SA		473,545.	P	EUR	9.7922	M 28/04/17	10.155		4,019,001.00	28,607.61	0.00	4,047,608.61	0.63	
FI0009000681	NOKIA OYJ		469,264.	P	EUR	4.4139	M 28/04/17	5.25		1,780,872.93	292,769.49	0.00	2,073,642.42	0.32	
FI000900068E	NOKIA OYJ		103,711.	P	EUR	4.6377	M 28/04/17	5.245		412,224.44	45,630.23	0.00	457,854.67	0.07	
FI0009002471	CITYCON		40,871.	P	EUR	2.2461	M 28/04/17	2.258		78,296.29	-618.56	0.00	77,677.73	0.01	
FR0000045072	CREDIT AGRICOLE SA	PGARANPDC-01737518	76,953.	P	EUR	13.65	M	13.65	A	884,128.79	0.00	0.00	884,128.79	0.14	
FR0000051732	ATOS SE	PGARANPDC-01737510	2,213.	P	EUR	120.3	M	120.3	A	224,080.66	0.00	0.00	224,080.66	0.03	
FR0000052292	HERMES INTL	PGARANPDC-01737528	427.	P	EUR	439.2	M	439.2	A	157,851.07	0.00	0.00	157,851.07	0.02	
FR0000120560	NEOPOST	PGARANPDC-01737534	7,345.	P	EUR	37.23	M	37.23	A	230,166.53	0.00	0.00	230,166.53	0.04	
FR0000120578	SANOFI	PGARANPDC-01737538	231,441.	P	EUR	86.61	M	86.61	A	16,871,964.89	0.00	0.00	16,871,964.89	2.62	
FR0000120628	AXA		743,264.	P	EUR	22.8377	M 28/04/17	24.51		14,197,411.59	1,136,174.53	0.00	15,333,586.12	2.38	
FR0000120644	DANONE		326,580.	P	EUR	64.5972	M 28/04/17	64.18		16,608,992.38	1,032,959.15	0.00	17,641,951.53	2.74	
FR0000125007	COMP DE SAINT GOBAIN	PGARANPDC-01737516	17,396.	P	EUR	49.55	M	49.55	A	725,521.66	0.00	0.00	725,521.66	0.11	
FR0000125684	ZODIAC AEROSPACE	PGARANPDC-01737540	2,603.	P	EUR	22.29	M	22.29	A	48,836.17	0.00	0.00	48,836.17	0.01	
FR0000127771	VIVENDI		803,993.	P	EUR	17.6919	M 28/04/17	18.215		11,897,117.17	429,354.18	0.00	12,326,471.35	1.91	
FR0000130650	DASSAULT SYSTEMES	PGARANPDC-01737520	8,605.	P	EUR	81.93	M	81.93	A	593,404.94	0.00	0.00	593,404.94	0.09	
FR0000131104	BNP PARIBAS	PGARANPDC-01737512	2,363.	P	EUR	64.78	M	64.78	A	128,843.35	0.00	0.00	128,843.35	0.02	
FR0010259150	IPSEN	PGARANPDC-01737530	3,783.	P	EUR	106.85	M	106.85	A	340,226.55	0.00	0.00	340,226.55	0.05	
FR0010307819	LEGRAND	PGARANPDC-01737532	120,523.	P	EUR	59.43	M	59.43	A	6,028,829.35	0.00	0.00	6,028,829.35	0.94	
FR0010417345	DBV TECHNOLOGIES	PGARANPDC-01737522	3,135.	P	EUR	65.43	M	65.43	A	172,652.07	0.00	0.00	172,652.07	0.03	
FR0010533075	GROUPE EUROTUNNEL	PGARANPDC-01737526	14,749.	P	EUR	10.085	M	10.085	A	125,197.55	0.00	0.00	125,197.55	0.02	
FR0012789949	EUROPCAR	PGARANPDC-01737524	22,189.	P	EUR	11.2	M	11.2	A	209,176.59	0.00	0.00	209,176.59	0.03	
NL0000009538	KONINKLIJKE PHILIPS		68,617.	P	EUR	28.4195	M 28/04/17	31.82		1,673,623.58	164,138.26	0.00	1,837,761.84	0.29	
NL0000226223	STMICROELECTRONICS		117,852.	P	EUR	14.3577	M 28/04/17	14.85		1,444,447.03	28,613.99	0.00	1,473,061.02	0.23	
NL000022622M	STMICROELECTRONICS		385,888.	P	EUR	14.3293	M 28/04/17	14.84		4,723,410.68	96,649.96	0.00	4,820,060.64	0.75	
NL0000288876	EUROCOMM. PROPERT.		5,242.	P	EUR	34.6808	M 28/04/17	35.675		155,054.66	2,350.27	0.00	157,404.93	0.02	
NL0000334118	ASM INTERNATIONAL		762.	P	EUR	46.7329	M 28/04/17	55.25		30,617.87	4,818.12	0.00	35,435.99	0.01	
NL0011333760	ALTICE NV		25,586.	P	EUR	21.241	M 28/04/17	22.83		463,934.56	27,726.30	0.00	491,660.86	0.08	
NL0011540547	ABN AMRO GRP DR		17,438.	P	EUR	22.6013	M 28/04/17	24.1		341,683.41	12,045.90	0.00	353,729.31	0.05	
Equities DRM															
								SUM	(GBP)		369,296,542.36	14,391,842.35	0.00	383,688,384.71	59.57
Equities DRM															
								SUM	(GBP)		369,296,542.36	14,391,842.35	0.00	383,688,384.71	59.57
Equities OTC															
Equities OTC															
NL0010877643	FIAT CHRYSLER AUTO		112,655.	P	EUR	9.7048	M 28/04/17	10.39		936,675.74	48,521.86	0.00	985,197.60	0.15	
Equities OTC															
								SUM	(GBP)		936,675.74	48,521.86	0.00	985,197.60	0.15

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935871 LYXOR UCITS ETF FTSE 100

PARTIAL VALIDATION

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

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	<----->	Fund currency	<----->	PRCT						
	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION	PRCT NA					
Equities OTC																		
							SUM	(GBP)		936,675.74	48,521.86	0.00	985,197.60	0.15				
Equities																		
							SUM	(GBP)		370,233,218.10	14,440,364.21	0.00	384,673,582.31	59.72				
Lending / Borrowing																		
<i>A/P on Collateral sec (rcvd)</i>																		
PDC-01737510	PDC	LYX0FR0000051732	PGAR1	FIX	0.000	-266,223.9	EUR	100.	%	28/04/17		-224,080.66	0.00	0.00	-224,080.66	-0.03		
PDC-01737512	PDC	LYX0FR0000131104	PGAR1	FIX	0.000	-153,075.14	EUR	100.	%	28/04/17		-128,843.35	0.00	0.00	-128,843.35	-0.02		
PDC-01737516	PDC	LYX0FR0000125007	PGAR1	FIX	0.000	-861,971.8	EUR	100.	%	28/04/17		-725,521.66	0.00	0.00	-725,521.66	-0.11		
PDC-01737518	PDC	LYX0FR0000045072	PGAR1	FIX	0.000	-1,050,408.45	EUR	100.	%	28/04/17		-884,128.79	0.00	0.00	-884,128.79	-0.14		
PDC-01737520	PDC	LYX0FR0000130650	PGAR1	FIX	0.000	-705,007.65	EUR	100.	%	28/04/17		-593,404.94	0.00	0.00	-593,404.94	-0.09		
PDC-01737522	PDC	LYX0FR0010417345	PGAR1	FIX	0.000	-205,123.05	EUR	100.	%	28/04/17		-172,652.07	0.00	0.00	-172,652.07	-0.03		
PDC-01737524	PDC	LYX0FR0012789949	PGAR1	FIX	0.000	-248,516.8	EUR	100.	%	28/04/17		-209,176.59	0.00	0.00	-209,176.59	-0.03		
PDC-01737526	PDC	LYX0FR0010533075	PGAR1	FIX	0.000	-148,743.67	EUR	100.	%	28/04/17		-125,197.55	0.00	0.00	-125,197.55	-0.02		
PDC-01737528	PDC	LYX0FR0000052292	PGAR1	FIX	0.000	-187,538.4	EUR	100.	%	28/04/17		-157,851.07	0.00	0.00	-157,851.07	-0.02		
PDC-01737530	PDC	LYX0FR0010259150	PGAR1	FIX	0.000	-404,213.55	EUR	100.	%	28/04/17		-340,226.55	0.00	0.00	-340,226.55	-0.05		
PDC-01737532	PDC	LYX0FR0010307819	PGAR1	FIX	0.000	-7,162,681.89	EUR	100.	%	28/04/17		-6,028,829.35	0.00	0.00	-6,028,829.35	-0.94		
PDC-01737534	PDC	LYX0FR0000120560	PGAR1	FIX	0.000	-273,454.35	EUR	100.	%	28/04/17		-230,166.53	0.00	0.00	-230,166.53	-0.04		
PDC-01737538	PDC	LYX0FR0000120578	PGAR1	FIX	0.000	-20,045,105.01	EUR	100.	%	28/04/17		-16,871,964.89	0.00	0.00	-16,871,964.89	-2.62		
PDC-01737540	PDC	LYX0FR0000125684	PGAR1	FIX	0.000	-58,020.87	EUR	100.	%	28/04/17		-48,836.17	0.00	0.00	-48,836.17	-0.01		
<i>A/P on Collateral sec (rcvd)</i>																		
							SUM	(GBP)		-26,740,880.17	0.00	0.00	-26,740,880.17	-4.15				
							SUM	(GBP)		-26,740,880.17	0.00	0.00	-26,740,880.17	-4.15				
Lending / Borrowing																		
							SUM	(GBP)		-26,740,880.17	0.00	0.00	-26,740,880.17	-4.15				
EURO																		
							SUM	(GBP)		343,492,337.93	14,440,364.21	0.00	357,932,702.14	55.57				
POUND STERLING																		
Equities																		
Equities DRM																		
Equities DRM																		
GB0007980591	BP	PLC	PGARANPDC-01737514		949,205.	P	GBP	4.425	M			4.425	A	4,200,232.13	0.00	0.00	4,200,232.13	0.65
GB00B03MM408	ROYAL	DUTCH SHEL B	PGARANPDC-01737535		33,752.	P	GBP	20.525	M			20.525	A	692,759.80	0.00	0.00	692,759.80	0.11
Equities DRM																		
							SUM	(GBP)		4,892,991.93	0.00	0.00	4,892,991.93	0.76				

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935871 LYXOR UCITS ETF FTSE 100

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: GBP

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	<----->	Fund currency	<----->	PRCT					
	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION	PRCT NA				
Equities DRM																	
						SUM	(GBP)		4,892,991.93	0.00	0.00	4,892,991.93	0.76				
Equities																	
						SUM	(GBP)		4,892,991.93	0.00	0.00	4,892,991.93	0.76				
Lending / Borrowing																	
<i>A/P on Collateral sec (rcvd)</i>																	
PDC-01737514	PDC	LYX0GB0007980591	PGAR1	FIX	0.000	-4,200,232.13	GBP	100.	% 28/04/17	-4,200,232.13	0.00	0.00	-4,200,232.13	-0.65			
PDC-01737535	PDC	LYX0GB00B03MM408	PGAR1	FIX	0.000	-692,759.8	GBP	100.	% 28/04/17	-692,759.80	0.00	0.00	-692,759.80	-0.11			
<i>A/P on Collateral sec (rcvd)</i>																	
						SUM	(GBP)		-4,892,991.93	0.00	0.00	-4,892,991.93	-0.76				
						SUM	(GBP)		-4,892,991.93	0.00	0.00	-4,892,991.93	-0.76				
Lending / Borrowing																	
						SUM	(GBP)		-4,892,991.93	0.00	0.00	-4,892,991.93	-0.76				
Forward Instruments																	
Interest Rate Swaps																	
Swaps																	
<i>Performance Swaps</i>																	
SWAP03598512	FEES	LEG C	GBP	LYX	E	PRC	1.	GBP	0.	28/04/17	5946639.	V	0.00	59,465.39	0.00	59,465.39	0.01
SWAP03598516	INDEX	LEG D	GBP	LYX	PRC	15,568,761.74	GBP	0.	28/04/17	209.15944	V	0.00	16,994,772.66	0.00	16,994,772.66	2.64	
SWAP03598517	FEES	LEG Y	HEDGED	C	PRC	1.	GBP	0.	28/04/17	74303.	V	0.00	742.03	0.00	742.03	0.00	
SWAP03598526	INDEX	LEG Y	HEDGED	C	PRC	3,678,746.94	GBP	0.	28/04/17	214.5512	V	0.00	4,214,048.91	0.00	4,214,048.91	0.65	
SWAP03598538	VRAC	LEG LYX	ETF	FTS	PRC	571,588,047.13	GBP	0.	28/04/17	10.70876	V	0.00	-632,798,043.10	0.00	-632,798,043.10	-98.24	
SWAP03598546	INDEX	LEG C	GBP	LYX	PRC	400,899,951.97	GBP	0.	28/04/17	213.48559	V	0.00	454,963,675.01	0.00	454,963,675.01	70.63	
SWAP03598555	FEES	LEG D	GBP	LYX	E	PRC	1.	GBP	0.	28/04/17	196763.	V	0.00	1,966.63	0.00	1,966.63	0.00
SWAP03598574	FEES	LEG Y	HEDGED	C	PRC	1.	GBP	0.	28/04/17	3901331.	V	0.00	39,012.31	0.00	39,012.31	0.01	
SWAP03598597	INDEX	LEG Y	HEDGED	C	PRC	151,440,586.51	GBP	0.	28/04/17	210.89198	V	0.00	167,935,471.02	0.00	167,935,471.02	26.07	
Swaps																	
						SUM	(GBP)		0.00	11,411,110.86	0.00	11,411,110.86	1.77				
Interest Rate Swaps																	
						SUM	(GBP)		0.00	11,411,110.86	0.00	11,411,110.86	1.77				
Forward Instruments																	
						SUM	(GBP)		0.00	11,411,110.86	0.00	11,411,110.86	1.77				

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935871 LYXOR UCITS ETF FTSE 100

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: GBP

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	<----->	Fund currency	<----->	PRCT	
	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION	PRCT NA
Cash													
Cash at Banks													
<i>A/P + associated accounts</i>													
<i>Deferred settlement Purchases</i>													
BDS065GBP	DsPur-Sec		-50,635,409.3	GBP	1.		1.		-50,635,409.30	0.00	0.00	-50,635,409.30	-7.86
<i>A/P + associated accounts</i>													
						SUM	(GBP)		-50,635,409.30	0.00	0.00	-50,635,409.30	-7.86
<i>A/R + associated accounts</i>													
<i>Deferred settlement Sales</i>													
SDS065GBP	DsSal-Sec		49,032,727.16	GBP	1.		1.		49,032,727.16	0.00	0.00	49,032,727.16	7.61
<i>A/R + associated accounts</i>													
						SUM	(GBP)		49,032,727.16	0.00	0.00	49,032,727.16	7.61
<i>Adjustment accounts</i>													
<i>Accrued charges</i>													
F120GBP	PnAdmFee		-101,186.39	GBP	1.		1.		-101,186.39	0.00	0.00	-101,186.39	-0.02
<i>Amount receivable</i>													
DRS065GBP	SwapsSett.IToReceive		1,602,682.14	GBP	1.		1.		1,602,682.14	0.00	0.00	1,602,682.14	0.25
<i>Adjustment accounts</i>													
						SUM	(GBP)		1,501,495.75	0.00	0.00	1,501,495.75	0.23
Cash at Banks													
						SUM	(GBP)		-101,186.39	0.00	0.00	-101,186.39	-0.02
Other availabilities													
<i>Financial accounts</i>													
<i>Spot transactions</i>													
BK065GBP	BkDep GBP SGP		1.32	GBP	1.		1.		1.32	0.00	0.00	1.32	0.00
<i>Financial accounts</i>													
						SUM	(GBP)		1.32	0.00	0.00	1.32	
Other availabilities													
						SUM	(GBP)		1.32	0.00	0.00	1.32	
Cash													
						SUM	(GBP)		-101,185.07	0.00	0.00	-101,185.07	-0.02
POUND STERLING													
						SUM	(GBP)		-101,185.07	11,411,110.86	0.00	11,309,925.79	1.76
JAPAN YEN													

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935871 LYXOR UCITS ETF FTSE 100

PARTIAL VALIDATION

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

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	Fund currency		PRCT		
									ASST/LINE	QUANTITY TYPE		QTD	AND PRICE TYPE
Equities													
Equities DRM													
Equities DRM													
JP3122400009	ADVANTEST		663,959.	P JPY	1914.1873	M 28/04/17	2081.		9,103,344.87	477,516.81	0.00	9,580,861.68	1.49
JP3165600002	NTN CORP		227,474.	P JPY	527.8949	M 28/04/17	567.		855,160.40	39,186.59	0.00	894,346.99	0.14
JP3165700000	NTT DATA		30,684.	P JPY	5107.6854	M 28/04/17	5170.		1,116,103.48	-16,100.80	0.00	1,100,002.68	0.17
JP3188220002	OTSUKA HOLDINGS CO		235,435.	P JPY	5178.0661	M 28/04/17	5127.		8,470,038.02	-100,035.84	0.00	8,370,002.18	1.30
JP3205800000	KAO CORP		29,035.	P JPY	6183.6238	M 28/04/17	6148.		1,278,595.71	-40,805.86	0.00	1,237,789.85	0.19
JP3228600007	KANSAI ELEC. POWER		108,626.	P JPY	1468.8373	M 28/04/17	1507.		1,136,255.09	-1,144.26	0.00	1,135,110.83	0.18
JP3300200007	KONAMI HLDS		246,278.	P JPY	4679.9136	M 28/04/17	4635.		8,345,373.34	-430,087.84	0.00	7,915,285.50	1.23
JP3305990008	CONCORDIA FIN GRP		15,589.	P JPY	515.705	M 28/04/17	512.2		57,251.64	-1,884.89	0.00	55,366.75	0.01
JP3351600006	SHISEIDO CO LTD		49,782.	P JPY	3025.505	M 28/04/17	3016.		1,044,386.96	-3,281.06	0.00	1,041,105.90	0.16
JP3362700001	mitsui O.S.K.LINES		245,516.	P JPY	331.4455	M 28/04/17	341.		579,509.06	1,021.93	0.00	580,530.99	0.09
JP3402600005	SUMITOMO METAL MIN		637,590.	P JPY	1542.9674	M 28/04/17	1511.5		7,116,687.45	-434,158.08	0.00	6,682,529.37	1.04
JP3405400007	SUMITOMO HEAVY IND		79,394.	P JPY	739.4558	M 28/04/17	777.		418,088.55	59,671.21	0.00	427,759.76	0.07
JP3409000001	SUMITOMO REALTY		23,710.	P JPY	2997.617	M 28/04/17	3006.		506,146.27	-11,936.01	0.00	494,210.26	0.08
JP3420600003	SEKISUI HOUSE LTD		579,478.	P JPY	1850.2049	M 28/04/17	1849.5		7,434,435.77	-2,832.52	0.00	7,431,603.25	1.15
JP3421800008	SECOM CO LTD		291,089.	P JPY	8128.7583	M 28/04/17	8086.		16,491,999.75	-170,849.64	0.00	16,321,150.11	2.53
JP3422950000	SEVEN & I HOLDINGS		43,907.	P JPY	4350.7182	M 28/04/17	4710.		1,369,105.61	64,883.65	0.00	1,433,989.26	0.22
JP3459600007	TAKARA HOLDINGS		78,189.	P JPY	1177.6892	M 28/04/17	1195.		655,759.66	-7,864.42	0.00	647,895.24	0.10
JP3476480003	DAI-ICHI LIFE HLDGS		1,270,138.	P JPY	1909.8597	M 28/04/17	1896.		16,907,355.53	-208,739.82	0.00	16,698,615.71	2.59
JP3481800005	DAIKIN INDUSTRIES		50,650.	P JPY	10552.1838	M 28/04/17	10825.		3,828,221.92	-26,340.36	0.00	3,801,881.56	0.59
JP3495000006	SUMI DAI PHARMA		32,998.	P JPY	1808.3422	M 28/04/17	1828.		424,948.79	-6,680.41	0.00	418,268.38	0.06
JP3496400007	KDDI CORP		329,900.	P JPY	2894.7485	M 28/04/17	2955.5		6,621,926.78	138,973.14	0.00	6,760,899.92	1.05
JP3500610005	RESONA HOLDINGS		249,225.	P JPY	596.7026	M 28/04/17	619.8		1,059,053.42	12,057.40	0.00	1,071,110.82	0.17
JP3538800008	TDK CORPORATION		362,011.	P JPY	6830.2959	M 28/04/17	6900.		17,233,940.83	86,625.41	0.00	17,320,566.24	2.69
JP3551520004	DENTSU INC		156,700.	P JPY	6346.7209	M 28/04/17	6280.		6,896,196.46	-72,497.36	0.00	6,823,699.10	1.06
JP3560800009	TOKAI CARBON		140,228.	P JPY	387.3952	M 28/04/17	488.		388,078.80	86,431.66	0.00	474,510.46	0.07
JP3595200001	TOSOH CORP		1,033,000.	P JPY	1047.1402	M 28/04/17	1047.		7,510,648.98	-11,046.72	0.00	7,499,602.26	1.16
JP3621000003	TORAY INDUSTRIES I		92,932.	P JPY	967.9416	M 28/04/17	986.1		640,593.91	-5,149.64	0.00	635,444.27	0.10
JP3629000005	TOPPAN PRINTING		204,917.	P JPY	1096.0871	M 28/04/17	1121.		1,599,526.40	-6,676.58	0.00	1,592,849.82	0.25
JP3663900003	SOJITZ CORP		21,844.	P JPY	274.0218	M 28/04/17	283.		42,627.08	238.61	0.00	42,865.69	0.01
JP3670800006	NISSAN CHEM IND		56,307.	P JPY	3324.529	M 28/04/17	3455.		1,333,094.26	15,873.81	0.00	1,348,968.07	0.21
JP3686800008	NIPPON SHEET GLASS		119,101.	P JPY	810.9836	M 28/04/17	867.		687,853.29	28,167.67	0.00	716,020.96	0.11
JP3700200003	NIPPON LIGHT METAL		299,900.	P JPY	234.7319	M 28/04/17	249.		501,322.18	16,483.78	0.00	517,805.96	0.08
JP3726800000	JAPAN TOBACCO		353,515.	P JPY	3884.5268	M 28/04/17	3706.		9,156,269.34	-671,696.97	0.00	9,084,572.37	1.41
JP3735400008	NIPPON TELEGRAPH TEL		254,768.	P JPY	4737.1297	M 28/04/17	4769.		8,411,669.29	13,204.98	0.00	8,424,874.27	1.31
JP3762600009	NOBURA HLDGS INC		3,458,082.	P JPY	694.1276	M 28/04/17	669.		16,730,074.98	-688,292.14	0.00	16,041,782.84	2.49
JP3768600003	HASEKO CORP		75,000.	P JPY	1225.0385	M 28/04/17	1272.		654,303.69	7,211.17	0.00	661,514.86	0.10
JP3787000003	HITACHI CONST MACH		39,792.	P JPY	2617.311	M 28/04/17	2871.		741,684.91	50,488.87	0.00	792,173.28	0.12
JP3802400006	FANUC LTD		3,645.	P JPY	22551.3879	M 28/04/17	22655.		585,381.72	-12,779.76	0.00	572,601.96	0.09
JP3814800003	SUBARU CORP		231,200.	P JPY	4303.9015	M 28/04/17	4212.		6,899,877.58	-147,333.62	0.00	6,752,543.96	1.05
JP3854600008	HONDA MOTOR CO LTD		26,960.	P JPY	3138.1538	M 28/04/17	3232.		602,507.51	1,694.92	0.00	604,202.43	0.09
JP3866800000	PANASONIC CORP		72,306.	P JPY	1274.9065	M 28/04/17	1330.5		656,479.27	10,604.61	0.00	667,083.88	0.10
JP3868400007	MAZDA MOTOR CORP		35,770.	P JPY	1548.4245	M 28/04/17	1634.		394,436.72	10,849.86	0.00	405,286.58	0.06
JP3876600002	MARUHA NICHIRO		26,800.	P JPY	3067.6335	M 28/04/17	3185.		585,472.66	6,409.78	0.00	591,882.44	0.09
JP3885780001	MIZUHO FIN GROUP INC		389,160.	P JPY	197.4569	M 28/04/17	203.6		547,228.61	2,182.20	0.00	549,410.81	0.09
JP3890310000	MS AD ASSURANCE		48,816.	P JPY	3537.0973	M 28/04/17	3632.		1,229,638.77	-221.65	0.00	1,229,417.12	0.19

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935871 LYXOR UCITS ETF FTSE 100

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: GBP

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	<----->	Fund currency	<----->	PRCT		
	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION	PRCT NA	
JP3890350006		S'TOMO MITSUI FINL	227,975.	P	JPY	4137.5249	M 28/04/17	4124.	6,574,324.79	-55,082.70	0.00	6,519,242.09	1.01	
JP3893600001		mitsui & CO	1,443,755.	P	JPY	1565.8226	M 28/04/17	1573.	15,756,486.43	-8,919.90	0.00	15,747,566.53	2.44	
JP3902400005		mitsubishi electric	68,289.	P	JPY	1509.6384	M 28/04/17	1554.	734,162.22	1,694.05	0.00	735,856.27	0.11	
JP3902900004		mitsubishi ufj fin	315,077.	P	JPY	683.4426	M 28/04/17	709.2	1,533,511.61	15,935.14	0.00	1,549,446.75	0.24	
JP3940000007		yamato holdings	84,108.	P	JPY	2275.7912	M 28/04/17	2408.5	1,363,132.48	41,540.36	0.00	1,404,672.84	0.22	
JP3951200009		unitika ltd	1,954,000.	P	JPY	89.6615	M 28/04/17	91.	1,247,668.16	-14,684.90	0.00	1,232,983.26	0.19	
Equities DRM														
							SUM	(GBP)		206,657,941.00	-2,018,176.64	0.00	204,639,764.36	31.77
Equities DRM														
							SUM	(GBP)		206,657,941.00	-2,018,176.64	0.00	204,639,764.36	31.77
Equities														
							SUM	(GBP)		206,657,941.00	-2,018,176.64	0.00	204,639,764.36	31.77
JAPAN YEN														
							SUM	(GBP)		206,657,941.00	-2,018,176.64	0.00	204,639,764.36	31.77
SWEDISH KRONA														
Equities														
Equities DRM														
Equities DRM														
SE0000936478		INTRUM JUSTITIA AB	14,010.	P	SEK	302.2042	M 28/04/17	352.	384,280.71	46,199.29	0.00	430,480.00	0.07	
Equities DRM														
							SUM	(GBP)		384,280.71	46,199.29	0.00	430,480.00	0.07
Equities DRM														
							SUM	(GBP)		384,280.71	46,199.29	0.00	430,480.00	0.07
Equities														
							SUM	(GBP)		384,280.71	46,199.29	0.00	430,480.00	0.07
SWEDISH KRONA														
							SUM	(GBP)		384,280.71	46,199.29	0.00	430,480.00	0.07
FUND														
: LYXOR UCITS ETF FTSE 100														
(935871)														
							(GBP)			620,057,893.39	24,050,075.50	0.00	644,107,968.89	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935871 LYXOR UCITS ETF FTSE 100

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: GBP

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

Fund portfolio	:	644,209,153.96							
<u>Day's management fees</u>									
PnAdmFee	:	1,869.7	GBP						
PnAdmFee	:	1,380.35	GBP						
PnAdmFee	:	34.64	GBP						
PnAdmFee	:	69.84	GBP						
Unit		Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
AD FR0010438127 PART AD		GBP	454,957,852.85	48,183,353.	9.4422	70.609056676589		9.6310	9.2533
CF FR0013186574 C-FUR		GBP	167,941,444.88	1,788,788.	93.8856	26.097138726974		98.5798	89.1913
CU FR0013186582 C-USD		GBP	4,214,043.76	48,000.	87.7925	0.656264000634		92.1821	83.4028
DD FR0011833102 PART DD		GBP	16,994,627.40	154,287.	110.1494	2.637540595803		112.3523	107.9464
Net Asset Value	GBP :		644,107,968.89						
AD	EUR		540,522,576.7338		11.218		1.1880717595	11.4423	10.9936
CE	EUR		199,526,487.9116		111.5428		1.1880717595	117.1199	105.9656
CU	EUR		5,006,586.3846		104.3038		1.1880717595	109.5189	99.0886
DD	EUR		20,190,836.8772		130.8654		1.1880717595	133.4827	128.248
CU	USD		5,451,922.2434		113.5817		1.2937507425	119.2607	107.9026

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935871 LYXOR UCITS ETF FTSE 100

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: GBP

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

FOREX RATE USED IN FUND NAV

	for VNI calculation		for the report		for previous VNI calculation		variation	
Rate	CHF in GBP : 0.7764760148	quoted	: 28/04/17	0.	0.7796178933	quotation:	27/04/17	-0.403
Rate	EUR in GBP : 0.8417	quoted	: 28/04/17	0.	0.84265	quotation:	27/04/17	-0.11274
Rate	JPY in GBP : 0.006934118	quoted	: 28/04/17	0.	0.006974471	quotation:	27/04/17	-0.57858
Rate	SEK in GBP : 0.0872915457	quoted	: 28/04/17	0.	0.0875548744	quotation:	27/04/17	-0.30076

FX RATES IN REVERSE NOTATION

	for VNI calculation		for the report		for previous VNI calculation		
Rate	GBP in CHF : 1.2878697872	quoted	: 28/04/17	0.	1.2826796416	quotation:	27/04/17
Rate	GBP in EUR : 1.1880717595	quoted	: 28/04/17	0.	1.1867323325	quotation:	27/04/17
Rate	GBP in JPY : 144.2144480379	quoted	: 28/04/17	0.	143.3800498991	quotation:	27/04/17
Rate	GBP in SEK : 11.4558631306	quoted	: 28/04/17	0.	11.421408652	quotation:	27/04/17

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935872 LYXOR UCITS ETF FTSE 250

PARTIAL VALIDATION

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

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	<----->	Fund currency	<----->	PRCT	
	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION	PRCT NA
SWISS FRANC													
<i>Equities</i>													
<i>Equities DRM</i>													
<i>Equities DRM</i>													
CH0012142631	CLARIANT (NAMEN)		42,954.	P	CHF	18.3503	M 28/04/17	20.15		619,691.88	52,366.05	0.00	672,057.93 7.61
<i>Equities DRM</i>													
							SUM	(GBP)		619,691.88	52,366.05	0.00	672,057.93 7.61
<i>Equities DRM</i>													
							SUM	(GBP)		619,691.88	52,366.05	0.00	672,057.93 7.61
<i>Equities</i>													
							SUM	(GBP)		619,691.88	52,366.05	0.00	672,057.93 7.61
SWISS FRANC													
							SUM	(GBP)		619,691.88	52,366.05	0.00	672,057.93 7.61
EURO													
<i>Equities</i>													
<i>Equities DRM</i>													
<i>Equities DRM</i>													
DE0005557508	DEUTSCHE TEL AG-NOM		28,300.	P	EUR	15.3743	M 28/04/17	16.1		374,989.18	8,514.59	0.00	383,503.77 4.34
DE0005785604	FRESENIUS SE CO KGAA		6,134.	P	EUR	72.5912	M 28/04/17	74.41		381,959.02	2,218.90	0.00	384,177.92 4.35
DE0006483001	LINDE AG		3,059.	P	EUR	148.6904	M 28/04/17	164.95		399,499.80	25,206.91	0.00	424,706.71 4.81
DE0007030009	RHEINMETALL AG		5,076.	P	EUR	54.7709	M 28/04/17	84.25		232,088.87	127,866.66	0.00	359,955.53 4.08
DE0007164600	SAP		5,220.	P	EUR	82.0778	M 28/04/17	92.07		367,853.94	36,671.63	0.00	404,525.57 4.58
DE0007236101	SIEMENS AG-NOM		4,899.	P	EUR	123.9461	M 28/04/17	131.6		512,427.15	30,223.91	0.00	542,651.06 6.15
DE000BASF111	BASF SE		5,111.	P	EUR	73.3869	M 28/04/17	89.46		316,297.02	68,553.52	0.00	384,850.54 4.36
DE000ENAG999	E.ON SE		10,508.	P	EUR	7.3945	M 28/04/17	7.157		65,957.27	-2,656.58	0.00	63,300.69 0.72
DE000EVNK013	EVONIK INDUSTRIES		15,144.	P	EUR	29.5612	M 28/04/17	30.655		384,910.80	5,839.44	0.00	390,750.24 4.43
DE000PAH0038	PORSCHE AUTOMOBIL		2,143.	P	EUR	47.5471	M 28/04/17	53.71		90,883.90	5,996.22	0.00	96,880.12 1.10
ES0113211835	BCO BILBAO VIZCAYA		62,784.	P	EUR	7.4634	M 28/04/17	7.349		394,406.31	-6,046.25	0.00	388,360.06 4.40
ES0144580Y14	IBERDROLA SA		24,582.	P	EUR	6.6778	M 28/04/17	6.602		140,284.85	-3,685.05	0.00	136,599.80 1.55
NL0011333760	ALTICE NV		27,805.	P	EUR	14.0865	M 28/04/17	22.83		305,487.18	228,814.01	0.00	534,301.19 6.05
<i>Equities DRM</i>													
							SUM	(GBP)		3,967,045.29	527,517.91	0.00	4,494,563.20 50.92
<i>Equities DRM</i>													
							SUM	(GBP)		3,967,045.29	527,517.91	0.00	4,494,563.20 50.92
<i>Equities</i>													
							SUM	(GBP)		3,967,045.29	527,517.91	0.00	4,494,563.20 50.92

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935872 LYXOR UCITS ETF FTSE 250

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: GBP

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	<-----	Fund currency	----->	PRCT			
	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION	PRCT NA		
EURO															
						SUM	(GBP)		3,967,045.29	527,517.91	0.00	4,494,563.20	50.92		
POUND STERLING															
<i>Equities</i>															
<i>Equities DRM</i>															
<i>Equities DRM</i>															
GB0009252882	GLAXOSMITHKLINE PLC	PGARANPDC-01737541	18,281.	P	GBP	15.5	M		15.5	A	283,355.50	0.00	0.00	283,355.50	3.21
<i>Equities DRM</i>															
						SUM	(GBP)		283,355.50	0.00	0.00	283,355.50	3.21		
<i>Equities DRM</i>															
						SUM	(GBP)		283,355.50	0.00	0.00	283,355.50	3.21		
<i>Equities</i>															
						SUM	(GBP)		283,355.50	0.00	0.00	283,355.50	3.21		
<i>Lending / Borrowing</i>															
<i>A/P on Collateral sec (rcvd)</i>															
PDC-01737541	PDC LYXOGB0009252882	PGAR1 FIX	0.000	-283,355.5	GBP	100.	%	28/04/17	-283,355.50	0.00	0.00	-283,355.50	-3.21		
<i>A/P on Collateral sec (rcvd)</i>															
						SUM	(GBP)		-283,355.50	0.00	0.00	-283,355.50	-3.21		
<i>Lending / Borrowing</i>															
						SUM	(GBP)		-283,355.50	0.00	0.00	-283,355.50	-3.21		
<i>Forward Instruments</i>															
<i>Interest Rate Swaps</i>															
<i>Swaps</i>															
<i>Performance Swaps</i>															
SWAP03598547	FEES LEG GBP LYX ETF PRC		1.	GBP	0.	28/04/17	233139.97712	V	0.00	2,330.40	0.00	2,330.40	0.03		
SWAP03598577	VRAC LEG LYX ETF FTS PRC		4,406,566.08	GBP	0.	28/04/17	96.20175	V	0.00	-8,645,759.66	0.00	-8,645,759.66	-97.95		
SWAP03598590	INDEX LEG GBP LYX ET PRC		4,406,566.08	GBP	0.	28/04/17	300.30641	V	0.00	8,826,634.36	0.00	8,826,634.36	100.00		
<i>Swaps</i>															
						SUM	(GBP)		0.00	183,205.10	0.00	183,205.10	2.08		
<i>Interest Rate Swaps</i>															
						SUM	(GBP)		0.00	183,205.10	0.00	183,205.10	2.08		

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935872 LYXOR UCITS ETF FTSE 250

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: GBP

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	<----->	Fund currency	<----->	PRCT	
	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION	PRCT NA
Forward Instruments													
						SUM	(GBP)		0.00	183,205.10	0.00	183,205.10	2.08
Cash													
Cash at Banks													
A/P + associated accounts													
<i>Deferred settlement Purchases</i>													
BDS065GBP	DsPur-Sec		-583,921.46	GBP	1.		1.		-583,921.46	0.00	0.00	-583,921.46	-6.62
A/P + associated accounts													
						SUM	(GBP)		-583,921.46	0.00	0.00	-583,921.46	-6.62
A/R + associated accounts													
<i>Deferred settlement Sales</i>													
SDS065GBP	DsSal-Sec		498,496.79	GBP	1.		1.		498,496.79	0.00	0.00	498,496.79	5.65
A/R + associated accounts													
						SUM	(GBP)		498,496.79	0.00	0.00	498,496.79	5.65
Adjustment accounts													
<i>Accrued charges</i>													
F120GBP	PnAdmFee		-2,330.37	GBP	1.		1.		-2,330.37	0.00	0.00	-2,330.37	-0.03
<i>Amount receivable</i>													
DRS065GBP	SwapsSettIToReceive		85,424.67	GBP	1.		1.		85,424.67	0.00	0.00	85,424.67	0.97
Adjustment accounts													
						SUM	(GBP)		83,094.30	0.00	0.00	83,094.30	0.94
Cash at Banks													
						SUM	(GBP)		-2,330.37	0.00	0.00	-2,330.37	-0.03
Other availabilities													
Financial accounts													
<i>Spot transactions</i>													
BK065GBP	BkDep GBP SGP		0.02	GBP	1.		1.		0.02	0.00	0.00	0.02	0.00
Financial accounts													
						SUM	(GBP)		-0.02	0.00	0.00	-0.02	
Other availabilities													
						SUM	(GBP)		-0.02	0.00	0.00	-0.02	
Cash													
						SUM	(GBP)		-2,330.39	0.00	0.00	-2,330.39	-0.03
POUND STERLING													
						SUM	(GBP)		-2,330.39	183,205.10	0.00	180,874.71	2.05

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935872 LYXOR UCITS ETF FTSE 250

PARTIAL VALIDATION

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

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	<----->	Fund currency	<----->	PRCT			
	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION	PRCT NA		
JAPAN YEN															
<i>Equities</i>															
<i>Equities DRM</i>															
<i>Equities DRM</i>															
JP3266400005			17,351.	P	JPY	1816.1553	M 28/04/17	1753.	225,835.18	-14,924.95	0.00	210,910.23	2.39		
JP3420600003			29,426.	P	JPY	1818.1627	M 28/04/17	1849.5	383,422.92	-6,044.73	0.00	377,378.19	4.28		
JP3435000009			30,148.	P	JPY	3520.3952	M 28/04/17	3759.	773,423.07	12,395.09	0.00	785,818.16	8.90		
JP3551500006			783.	P	JPY	4833.6628	M 28/04/17	4799.	26,952.96	-897.20	0.00	26,055.76	0.30		
JP3560800009			10,845.	P	JPY	387.3953	M 28/04/17	488.	30,013.37	6,684.48	0.00	36,697.85	0.42		
JP3663900003			152,954.	P	JPY	269.7172	M 28/04/17	283.	295,491.41	4,658.70	0.00	300,150.11	3.40		
JP3684000007			3,236.	P	JPY	8445.8662	M 28/04/17	8389.	189,515.15	-1,276.01	0.00	188,239.14	2.13		
JP3726800000			6,548.	P	JPY	3750.4476	M 28/04/17	3706.	177,027.61	-8,758.15	0.00	168,269.46	1.91		
JP3802600001			9,512.	P	JPY	6749.5628	M 28/04/17	6300.	460,139.71	-44,608.53	0.00	415,531.18	4.71		
JP3854600008			18,496.	P	JPY	3117.8508	M 28/04/17	3232.	413,055.54	1,459.60	0.00	414,515.14	4.70		
JP3902900004			40,447.	P	JPY	676.0495	M 28/04/17	709.2	197,325.78	1,579.48	0.00	198,905.26	2.25		
JP3942400007			31,254.	P	JPY	1566.3271	M 28/04/17	1468.	341,201.85	-23,058.47	0.00	318,143.38	3.60		
<i>Equities DRM</i>															
									SUM	(GBP)	3,513,404.55	-72,790.69	0.00	3,440,613.86	38.98
<i>Equities DRM</i>															
									SUM	(GBP)	3,513,404.55	-72,790.69	0.00	3,440,613.86	38.98
<i>Equities</i>															
									SUM	(GBP)	3,513,404.55	-72,790.69	0.00	3,440,613.86	38.98
JAPAN YEN															
									SUM	(GBP)	3,513,404.55	-72,790.69	0.00	3,440,613.86	38.98
RUSSIAN RUBLE															
<i>Equities</i>															
<i>Equities DRM</i>															
<i>Equities DRM</i>															
RU000902954R			17,195.	P	RUB	155.5551	M 28/04/17	165.2	37,584.98	939.69	0.00	38,524.67	0.44		
<i>Equities DRM</i>															
									SUM	(GBP)	37,584.98	939.69	0.00	38,524.67	0.44
<i>Equities DRM</i>															
									SUM	(GBP)	37,584.98	939.69	0.00	38,524.67	0.44
<i>Equities</i>															
									SUM	(GBP)	37,584.98	939.69	0.00	38,524.67	0.44

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935872 LYXOR UCITS ETF FTSE 250

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: GBP

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	<----->	Fund currency	----->	PRCT	
	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION	PRCT NA
RUSSIAN RUBLE													
						SUM	(GBP)		37,584.98	939.69	0.00	38,524.67	0.44
FUND	: LYXOR UCITS ETF FTSE 250		(935872)										
							(GBP)		8,135,396.31	691,238.06	0.00	8,826,634.37	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935872 LYXOR UCITS ETF FTSE 250

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: GBP

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

	Fund portfolio	:	8,828,964.76						
	<u>Day's management fees</u>								
	PnAdmFee	:	84.64	GBP					
Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price	
AD FR0010438135 PART AD	GBP	8,826,634.37	374,708.	23.5560	100.		24.0271	23.0848	
	Net Asset Value	GBP :	8,826,634.37						
	AD	EUR	10,486,675.03	27.98		1.1880717595	28.53	27.4204	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935872 LYXOR UCITS ETF FTSE 250

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: GBP

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

FOREX RATE USED IN FUND NAV

	for VNI calculation		for the report		for previous VNI calculation		variation	
Rate	CHF in GBP : 0.7764760148	quoted	: 28/04/17	0.	0.7796178933	quotation:	27/04/17	-0.403
Rate	EUR in GBP : 0.8417	quoted	: 28/04/17	0.	0.84265	quotation:	27/04/17	-0.11274
Rate	JPY in GBP : 0.006934118	quoted	: 28/04/17	0.	0.006974471	quotation:	27/04/17	-0.57858
Rate	RUB in GBP : 0.0135620912	quoted	: 28/04/17	0.	0.0135474603	quotation:	27/04/17	0.108

FX RATES IN REVERSE NOTATION

	for VNI calculation		for the report		for previous VNI calculation		
Rate	GBP in CHF : 1.2878697872	quoted	: 28/04/17	0.	1.2826796416	quotation:	27/04/17
Rate	GBP in EUR : 1.1880717595	quoted	: 28/04/17	0.	1.1867323325	quotation:	27/04/17
Rate	GBP in JPY : 144.2144480379	quoted	: 28/04/17	0.	143.3800498991	quotation:	27/04/17
Rate	GBP in RUB : 73.7349414078	quoted	: 28/04/17	0.	73.8145732008	quotation:	27/04/17

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935912 LYXOR UCITS ETF KUWAIT

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	Fund currency		PRCT				
			QUANTITY TYPE						QTD	AND PRICE TYPE		Quotati	ASSET	F	BOOK COST
EURO															
Equities															
Equities DRM															
Equities DRM															
DE0005190003		BMW	2,794.	P	EUR	82.4372	M 28/04/17	87.65		230,329.60	14,564.50	3.39			
DE0005557508		DEUTSCHE TEL AG-NOM	20,677.	P	EUR	15.992	M 28/04/17	16.1		330,667.19	2,232.51	4.61			
DE0005785604		FRESENIUS SE CO KCAA	2,673.	P	EUR	68.81	M 28/04/17	74.41		183,929.13	14,968.80	2.76			
DE0005810055		DEUTSCHE BOERSE AG	7,141.	P	EUR	87.09	M 28/04/17	89.85		621,909.69	19,709.16	8.89			
DE0007100000		DAIMLER	2,701.	P	EUR	65.88	M 28/04/17	68.4		177,941.88	6,806.52	2.56			
DE0007164600		SAP	3,380.	P	EUR	82.532	M 28/04/17	92.07		278,958.16	32,238.44	4.31			
DE0007236101		SIEMENS AG-NOM	2,552.	P	EUR	124.6882	M 28/04/17	131.6		318,204.20	17,639.00	4.65			
DE000A1ML7J1		VONOVIA SE	1,976.	P	EUR	33.03	M 28/04/17	33.235		65,267.28	405.08	0.91			
DE000BASF111		BASF SE	2,142.	P	EUR	76.8546	M 28/04/17	89.46		164,622.66	27,000.66	2.66			
DE000EVNK013		EVONIK INDUSTRIES	6,560.	P	EUR	29.455	M 28/04/17	30.655		193,224.80	7,872.00	2.79			
DE000LEG1110		LEG IMMOBILIEN	657.	P	EUR	73.8	M 28/04/17	78.86		48,486.60	3,324.42	0.72			
DE000PAH0038		PORSCHE AUTOMOBIL	4,420.	P	EUR	50.54	M 28/04/17	53.71		223,386.80	14,011.40	3.29			
ES0105251005		NEINOR HOMES	3,416.	P	EUR	17.8	M 28/04/17	18.105		60,804.80	1,041.88	0.86			
ES0113211835		BCO BILBAO VIZCAYA	54,344.	P	EUR	7.63	M 28/04/17	7.349		414,644.72	-15,270.66	5.53			
ES0130670112		ENDESA	14,796.	P	EUR	21.96	M 28/04/17	21.635		324,920.16	-4,808.70	4.44			
ES0178430E18		TELEFONICA SA	43,140.	P	EUR	9.163	M 28/04/17	10.155		395,291.82	42,794.88	6.07			
NL0000009538		KONINKLIJKE PHILIPS	300.	P	EUR	24.9354	M 28/04/17	31.82		7,480.61	2,065.39	0.13			
NL000022622M		STMICROELECTRONICS	8,024.	P	EUR	13.67	M 28/04/17	14.84		109,688.08	9,388.08	1.65			
NL0011540547		ABN AMRO GRP DR	1,206.	P	EUR	22.75	M 28/04/17	24.1		27,436.50	1,628.10	0.40			
NL0011794037		KONINKLIJKE AHOLD DE	4,927.	P	EUR	19.035	M 28/04/17	19.02		93,785.45	-73.91	1.30			
NL0011821202		ING GROUP	22,491.	P	EUR	14.99	M 28/04/17	14.945		337,140.09	-1,012.09	4.66			
NL0012169213		QIAGEN NV	12,539.	P	EUR	26.85	M 28/04/17	27.45		336,672.15	7,523.40	4.77			
Equities DRM															
										SUM (EUR)	4,944,792.37	204,048.86	0.00	5,148,841.23	71.35
Equities DRM															
										SUM (EUR)	4,944,792.37	204,048.86	0.00	5,148,841.23	71.35
Equities															
										SUM (EUR)	4,944,792.37	204,048.86	0.00	5,148,841.23	71.35
Forward Instruments															
Interest Rate Swaps															
Swaps															
Performance Swaps															
SWAP03599297		VRAC LEG LYX ETF KUW PRC	14,130,817.58		EUR	0.	28/04/17	50.69929	V	0.00	-6,966,593.52	-96.54			
SWAP03599298		FEES LEG USD LYX ETF PRC	1.		EUR	0.	28/04/17	354623.59342	V	0.00	3,545.24	0.05			
SWAP03599299		INDEX LEG USD LYX ET PRC	14,130,817.58		EUR	0.	28/04/17	151.06684	V	0.00	7,216,161.36	100.00			

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935912 LYXOR UCITS ETF KUWAIT

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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	EVALUATION	PRCT NA
Swaps												
						SUM	(EUR)			0.00	253,113.08	3.51
Interest Rate Swaps												
						SUM	(EUR)			0.00	253,113.08	3.51
Forward Instruments												
						SUM	(EUR)			0.00	253,113.08	3.51
Cash												
Cash at Banks												
A/P + associated accounts												
<i>Deferred settlement Purchases</i>												
BDS065EUR	DsPur-Sec		-28,345.03	EUR	1.		1.		-28,345.03	0.00	-28,345.03	-0.39
A/P + associated accounts												
						SUM	(EUR)		-28,345.03	0.00	-28,345.03	-0.39
A/R + associated accounts												
<i>Deferred settlement Sales</i>												
SDS065EUR	DsSaI-Sec		67,541.2	EUR	1.		1.		67,541.20	0.00	67,541.20	0.94
A/R + associated accounts												
						SUM	(EUR)		67,541.20	0.00	67,541.20	0.94
Adjustment accounts												
<i>Accrued charges</i>												
F120EUR	PnAdmFee		-3,545.66	EUR	1.		1.		-3,545.66	0.00	-3,545.66	-0.05
<i>Amount payable</i>												
DVS065EUR	SwapsSettltToPay		-67,541.2	EUR	1.		1.		-67,541.20	0.00	-67,541.20	-0.94
<i>Amount receivable</i>												
DRS065EUR	SwapsSettltToReceive		28,345.03	EUR	1.		1.		28,345.03	0.00	28,345.03	0.39
Adjustment accounts												
						SUM	(EUR)		-42,741.83	0.00	-42,741.83	-0.59
Cash at Banks												
						SUM	(EUR)		-3,545.66	0.00	-3,545.66	-0.05
Other availabilities												
Financial accounts												
<i>Spot transactions</i>												
BK065EUR	BkDep EUR SGP		-0.31	EUR	1.		1.		-0.31	0.00	-0.31	0.00
Financial accounts												
						SUM	(EUR)		-0.31	0.00	-0.31	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935912 LYXOR UCITS ETF KUWAIT

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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	
Other availabilities														
						SUM	(EUR)			-0.31	0.00	0.00	-0.31	
Cash														
						SUM	(EUR)			-3,545.97	0.00	0.00	-3,545.97 -0.05	
EURO														
						SUM	(EUR)			4,941,246.40	457,161.94	0.00	5,398,408.34 74.81	
POUND STERLING														
Equities														
Equities DRM														
Equities DRM														
GB0008706128	LLOYDS BANKING GP	PGARANPDC-01737440	334,918.	P	GBP	0.692	M		0.6897	A	275,351.38	0.00	0.00	275,351.38 3.82
JE00B8KF9B49	WPP PLC	PGARANPDC-01737443	396.	P	GBP	16.8	M		16.8	A	7,904.00	0.00	0.00	7,904.00 0.11
Equities DRM														
						SUM	(EUR)			283,255.38	0.00	0.00	283,255.38 3.93	
Equities DRM														
						SUM	(EUR)			283,255.38	0.00	0.00	283,255.38 3.93	
Equities														
						SUM	(EUR)			283,255.38	0.00	0.00	283,255.38 3.93	
Lending / Borrowing														
A/P on Collateral sec (rcvd)														
PDC-01737440	PDC LYX0GB0008706128	PGAR1 FIX	0.000		GBP	100.	%	28/04/17			-275,351.38	0.00	0.00	-275,351.38 -3.82
PDC-01737443	PDC LYX0JE00B8KF9B49	PGAR1 FIX	0.000		GBP	100.	%	28/04/17			-7,904.00	0.00	0.00	-7,904.00 -0.11
A/P on Collateral sec (rcvd)														
						SUM	(EUR)			-283,255.38	0.00	0.00	-283,255.38 -3.93	
Lending / Borrowing														
						SUM	(EUR)			-283,255.38	0.00	0.00	-283,255.38 -3.93	
POUND STERLING														
						SUM	(EUR)			0.00	0.00	0.00	0.00	
JAPAN YEN														

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935912 LYXOR UCITS ETF KUWAIT

PARTIAL VALIDATION

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

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

A S S E T	STATUS	FILE	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
Equities													
Equities DRM													
Equities DRM													
JP3165600002		NTN CORP	2,635.	P	JPY	566.3378	M 28/04/17	567.	12,351.51	-43.22	0.00	12,308.29	0.17
JP3205800000		KAO CORP	3,322.	P	JPY	5924.4789	M 28/04/17	6148.	163,222.12	5,032.65	0.00	168,254.77	2.33
JP3351600006		SHISEIDO CO LTD	22,732.	P	JPY	3078.5227	M 28/04/17	3016.	573,000.25	-8,189.59	0.00	564,810.66	7.83
JP3780200006		PIONEER CORP	8,988.	P	JPY	214.9893	M 28/04/17	201.	15,993.52	-1,110.43	0.00	14,883.09	0.21
JP3802300008		FAST RETAILING	1,053.	P	JPY	35877.7597	M 28/04/17	36360.	310,922.80	4,494.96	0.00	315,417.76	4.37
JP3902900004		MITSUBISHI UFJ FIN	22,004.	P	JPY	674.6256	M 28/04/17	709.2	125,613.48	2,946.05	0.00	128,559.53	1.78
JP3942600002		YAMAHA CORP	24,101.	P	JPY	3004.4548	M 28/04/17	3090.	615,905.13	-2,386.94	0.00	613,518.19	8.50
Equities DRM													
						SUM	(EUR)		1,817,008.81	743.48	0.00	1,817,752.29	25.19
Equities DRM													
						SUM	(EUR)		1,817,008.81	743.48	0.00	1,817,752.29	25.19
Equities													
						SUM	(EUR)		1,817,008.81	743.48	0.00	1,817,752.29	25.19
JAPAN YEN													
						SUM	(EUR)		1,817,008.81	743.48	0.00	1,817,752.29	25.19
US DOLLAR													
Cash													
Other availabilities													
Financial accounts													
Spot transactions													
BK065USD	BkDep	USD SGP	0.43		USD	0.93023256		0.9183158	0.40	-0.01	0.00	0.39	0.00
Financial accounts													
						SUM	(EUR)		0.40	-0.01	0.00	0.39	
Other availabilities													
						SUM	(EUR)		0.40	-0.01	0.00	0.39	
Cash													
						SUM	(EUR)		0.40	-0.01	0.00	0.39	
US DOLLAR													
						SUM	(EUR)		0.40	-0.01	0.00	0.39	
FUND : LYXOR UCITS ETF KUWAIT (935912)													
						(EUR)			6,758,255.61	457,905.41	0.00	7,216,161.02	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
 PORTFOLIO: 935912 LYXOR UCITS ETF KUWAIT

PARTIAL VALIDATION

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

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

	Fund portfolio	:	7,219,706.6						
	<u>Day's management fees</u>								
	PnAdmFee	:	257.02	EUR					
Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price	
AD FR0010614834 PART AD	EUR	7,216,161.02	418,131.	17.2581	100.		17.6032	16.9129	
	Net Asset Value	EUR :	7,216,161.02						
	AD	USD	7,858,038.5427	18.7932		1.08895	19.169	18.4173	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935912 LYXOR UCITS ETF KUWAIT

PARTIAL VALIDATION

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

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

FOREX RATE USED IN FUND NAV

for VNI calculation		for the report		for previous VNI calculation		variation
Rate	EUR in GBP : 0.8417	quoted : 28/04/17	0.	0.84605	quotation: 26/04/17	-0.51415
Rate	EUR in JPY : 121.3853	quoted : 28/04/17	0.	121.38715	quotation: 26/04/17	-0.00152
Rate	EUR in USD : 1.08895	quoted : 28/04/17	0.	1.08765	quotation: 26/04/17	0.11952

FX RATES IN REVERSE NOTATION

for VNI calculation		for the report		for previous VNI calculation	
Rate	GBP in EUR : 1.1880717595	quoted : 28/04/17	0.	1.1819632409	quotation: 26/04/17
Rate	JPY in EUR : 0.0082382298	quoted : 28/04/17	0.	0.0082381042	quotation: 26/04/17
Rate	USD in EUR : 0.9183158088	quoted : 28/04/17	0.	0.9194134142	quotation: 26/04/17

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935958 LYXOR UCITS ETF IBOXX \$ TREASURIES 10Y+

PARTIAL VALIDATION

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

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

A S S E T	STATUS	FILE	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	EVALUATION	PRCT NA

EURO

Cash

Cash at Banks

A/R + associated accounts

Currency Forward Sale

OVCT01028549	CT	170503	USD/EUR D	RECU	03/05/17	100,726.16	EUR	1.	28/04/17	1.	107,890.00	1,795.75	0.00	109,685.75	0.10
				VERSE	03/05/17	-107,890.	USD	0.9336	28/04/17	0.91815	-107,890.00	19.17	0.00	-107,870.83	-0.10

A/R + associated accounts

SUM (USD) 0.00 1,814.92 0.00 1,814.92

Cash at Banks

SUM (USD) 0.00 1,814.92 0.00 1,814.92

Other availabilities

Financial accounts

Spot transactions

BK065EUR	BkDep	EUR	SGP			-1,145.97	EUR	1.0694259		1.08895	-1,225.53	-22.37	0.00	-1,247.90	0.00
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Financial accounts

SUM (USD) -1,225.53 -22.37 0.00 -1,247.90

Other availabilities

SUM (USD) -1,225.53 -22.37 0.00 -1,247.90

Cash

SUM (USD) -1,225.53 1,792.55 0.00 567.02

EURO

SUM (USD) -1,225.53 1,792.55 0.00 567.02

US DOLLAR

Bonds

Bonds DRM

Fixed-rate Bonds DRM

US912810FB99	T-BOND	6.125	11/27		UST-15/11/27	1,286,300.	M USD	140.6786	%	28/04/17	135.64844	F	1,809,549.37	-64,703.49	36,563.61	1,781,409.49	1.70
US912810FG86	T-BOND	5.25	02/29		UST-15/02/29	663,100.	M USD	133.7238	%	28/04/17	129.44531	F	886,722.75	-28,370.90	7,308.75	865,660.60	0.83
US912810FJ26	T-BOND	6.125	08/29		UST-15/08/29	652,900.	M USD	144.8016	%	28/04/17	139.84375	F	945,409.69	-32,369.85	8,395.72	921,435.56	0.88
US912810FM54	T-BOND	6.25	05/30		UST-15/05/30	995,800.	M USD	148.2112	%	28/04/17	143.08594	F	1,475,887.59	-51,037.80	28,883.70	1,453,733.49	1.39
US912810FP85	T-BOND	5.375	02/31		UST-15/02/31	959,700.	M USD	139.1865	%	28/04/17	134.89063	F	1,335,772.47	-41,227.09	10,829.76	1,305,375.14	1.25
US912810PT97	T-BOND	4.75	02/37		UST-15/02/37	969,200.	M USD	137.0878	%	28/04/17	132.11719	F	1,328,654.59	-48,174.79	9,665.23	1,290,145.03	1.23
US912810PU60	T-BOND	5%	15/05/2037		UST-15/05/37	1,251,000.	M USD	141.5901	%	28/04/17	136.14063	F	1,771,291.53	-68,172.25	29,028.73	1,732,148.01	1.65
US912810PW27	T-BOND	4.375%	02/38		UST-15/02/38	1,316,000.	M USD	130.8445	%	28/04/17	126.35156	F	1,721,913.68	-59,127.15	12,087.57	1,674,874.10	1.60
US912810QA97	T-BOND	3.5	15/02/39		UST-15/02/39	1,513,600.	M USD	115.2928	%	28/04/17	111.55469	F	1,745,071.95	-56,580.16	11,122.03	1,699,613.82	1.62
US912810QE10	US TREASU	4.625%	40		UST-15/02/40	2,623,100.	M USD	135.1072	%	28/04/17	130.05469	F	3,543,995.75	-132,531.18	25,470.16	3,436,934.73	3.28
US912810QH41	T-BOND	4.375	40		UST-15/05/40	2,539,700.	M USD	130.6901	%	28/04/17	125.75	F	3,319,135.53	-125,462.78	51,565.73	3,245,238.48	3.10
US912810QK79	US TREASURY	3.875	40		UST-15/08/40	2,524,500.	M USD	121.5938	%	28/04/17	117.10938	F	3,069,635.18	-113,208.88	20,537.71	2,976,964.01	2.84
US912810QL52	USA T-BOND	4.25%	40		UST-15/11/40	2,506,300.	M USD	128.5442	%	28/04/17	123.65625	F	3,221,703.45	-122,506.85	49,433.65	3,148,630.25	3.01
US912810QQ40	USA T-NOTE	4.375%	41		UST-15/05/41	2,453,600.	M USD	131.2528	%	28/04/17	126.07813	F	3,220,419.81	-126,966.94	49,817.57	3,143,270.44	3.00
US912810QS06	USA T-BOND	3.75	41		UST-15/08/41	2,482,200.	M USD	119.6236	%	28/04/17	114.91407	F	2,969,296.09	-116,899.17	19,542.18	2,871,939.10	2.74

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935958 LYXOR UCITS ETF IBOX \$ TREASURIES 10Y+

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	Fund currency		PRCT				
									ASST/LINE	QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F
US912810QW18	USA T-BOND 3% 05/42	UST-15/05/42	2,453,600.	M	USD	105.2259	% 28/04/17	101.28126	F	2,581,821.76	-96,784.89	34,160.62	2,519,197.49	2.41	
US912810QX90	US TREAS 2.75% 08/42	UST-15/08/42	2,453,600.	M	USD	100.2115	% 28/04/17	96.63282	F	2,458,788.86	-87,806.11	14,165.81	2,385,148.56	2.28	
US912810QY73	US TREASURY 2.75% 42	UST-15/11/42	2,453,600.	M	USD	99.8538	% 28/04/17	96.53126	F	2,450,013.70	-81,522.83	31,313.90	2,399,804.77	2.29	
US912810QZ49	US TREAS 3.125% 2043	UST-15/02/43	2,453,600.	M	USD	107.3998	% 28/04/17	103.37501	F	2,635,161.83	-98,752.70	16,097.51	2,552,506.64	2.44	
US912810RB61	US TREAS 2.875% 43	UST-15/05/43	2,453,600.	M	USD	102.3918	% 28/04/17	98.68751	F	2,512,286.32	-90,889.70	32,737.26	2,454,133.88	2.34	
US912810RC45	US TREAS 3.625% 2043	UST-15/08/43	2,453,600.	M	USD	117.1581	% 28/04/17	112.74219	F	2,874,590.22	-108,347.97	18,673.12	2,784,915.37	2.66	
US912810RD28	US TREAS 3.75% 11/43	UST-15/11/43	2,453,600.	M	USD	120.2354	% 28/04/17	115.21876	F	2,950,096.87	-123,089.49	42,700.77	2,869,708.15	2.74	
US912810RG58	US TREASUR 3.375% 44	UST-15/05/44	2,453,600.	M	USD	112.4357	% 28/04/17	108.17188	F	2,758,722.45	-104,617.33	38,430.70	2,692,535.82	2.57	
US912810RH32	US TREAS 3.125% 44	UST-15/08/44	2,453,600.	M	USD	107.3509	% 28/04/17	103.38282	F	2,633,962.04	-97,361.29	16,097.51	2,552,698.26	2.44	
US912810RJ97	US TRSRY 3% 15/11/44	UST-15/11/44	2,453,600.	M	USD	105.331	% 28/04/17	100.93751	F	2,584,401.86	-107,799.24	34,160.62	2,510,763.24	2.40	
US912810RK60	US TREAS 2.5% 45	UST-15/02/45	2,453,600.	M	USD	94.8651	% 28/04/17	91.17188	F	2,327,610.35	-90,671.22	12,878.01	2,249,871.14	2.15	
US912810RM27	US TREAS 3% 2045	UST-15/05/45	2,453,600.	M	USD	103.8408	% 28/04/17	100.83594	F	2,547,827.79	-73,727.29	34,160.62	2,508,271.12	2.40	
US912810RN00	US TREA 2.875% 45	UST-15/08/45	2,453,600.	M	USD	101.4659	% 28/04/17	98.33594	F	2,489,567.72	-76,797.22	14,809.71	2,427,580.21	2.32	
US912810RP57	US TREASUR 3% 45	UST-15/11/45	2,453,600.	M	USD	104.0441	% 28/04/17	100.76563	F	2,552,825.92	-80,440.55	34,160.62	2,506,545.99	2.39	
US912810RQ31	US TREASURY 2.5% 46	UST-15/02/46	2,278,300.	M	USD	96.174	% 28/04/17	90.90626	F	2,191,133.34	-120,016.13	11,957.93	2,083,075.14	1.99	
US912810RS96	US TREASURY 2.5% 46	UST-15/05/46	2,278,300.	M	USD	98.9226	% 28/04/17	90.83594	F	2,253,753.99	-184,238.88	26,433.31	2,095,948.42	2.00	
US912810RT79	US TREASURY 2.25% 46	UST-15/08/46	2,278,300.	M	USD	93.6017	% 28/04/17	85.87501	F	2,132,527.47	-176,037.24	10,762.14	1,967,252.37	1.88	
US912810RU43	USA 2.875% 15/11/46	UST-15/11/46	2,278,300.	M	USD	96.9714	% 28/04/17	98.31251	F	2,209,299.90	30,553.90	30,398.31	2,270,252.11	2.17	
US912810RV26	US TREASURY 3% 2047	UST-15/02/47	2,278,300.	M	USD	100.5548	% 28/04/17	100.95313	F	2,290,940.91	9,074.14	14,349.51	2,314,364.56	2.21	
Fixed-rate Bonds DRM															
									SUM (USD)		79,799,802.73	-2,946,557.32	838,700.08	77,691,945.49	74.20
Bonds DRM															
									SUM (USD)		79,799,802.73	-2,946,557.32	838,700.08	77,691,945.49	74.20
Bonds OTC															
Fixed-rate Bonds OTC															
US912810FA17	T-BOND 6.375 08/27	UST-15/08/27	537,100.	M	USD	142.6384	% 28/04/17	137.29688	F	766,110.85	-28,689.33	7,188.53	744,610.05	0.71	
US912810FE39	T-BOND 5.50 08/28	UST-15/08/28	687,900.	M	USD	135.5825	% 28/04/17	131.05469	F	932,671.84	-31,146.62	7,943.15	909,468.37	0.87	
US912810FF04	T-BOND 5.25 11/28	UST-15/11/28	639,500.	M	USD	133.3069	% 28/04/17	128.94531	F	852,497.51	-27,892.25	15,581.19	840,186.45	0.80	
US912810FT08	T-BOND 4.5 02/36	UST-15/02/36	1,542,200.	M	USD	132.8727	% 28/04/17	128.28906	F	2,049,163.53	-70,689.65	14,569.96	1,993,043.84	1.90	
US912810PX00	US TREASU 4.50 05/38	UST-15/05/38	1,490,000.	M	USD	133.0779	% 28/04/17	128.42188	F	1,982,860.17	-69,374.16	31,117.13	1,944,603.14	1.86	
US912810QB70	US TREASURY 4.25 39	UST-15/05/39	2,265,400.	M	USD	128.2657	% 28/04/17	123.71875	F	2,905,731.35	-103,006.79	44,682.20	2,847,406.76	2.72	
US912810QC53	US T-BOND 4.5 08/39	UST-15/08/39	2,420,600.	M	USD	132.7494	% 28/04/17	127.875	F	3,213,331.45	-117,989.20	22,868.65	3,118,210.90	2.98	
US912810QD37	US TREASURY 4.375 39	UST-15/11/39	2,603,400.	M	USD	130.5393	% 28/04/17	125.72656	F	3,398,458.84	-125,293.58	52,859.09	3,326,024.35	3.18	
US912810QN19	USA T-NOTES 4.75 41	UST-15/02/41	2,512,400.	M	USD	138.0842	% 28/04/17	132.57813	F	3,469,228.56	-138,335.75	25,054.60	3,355,947.41	3.21	
US912810QT88	US T-NOTE 3.125% 41	UST-15/11/41	2,453,600.	M	USD	107.7765	% 28/04/17	103.6875	F	2,644,404.16	-100,327.66	35,583.98	2,579,660.48	2.46	
US912810QU51	US T-BOND 3.125% 42	UST-15/02/42	2,453,600.	M	USD	107.7304	% 28/04/17	103.66407	F	2,643,273.86	-99,772.36	16,097.51	2,559,599.01	2.44	
US912810RE01	US T 3.625% 15/02/44	UST-15/02/44	2,453,600.	M	USD	117.568	% 28/04/17	112.89844	F	2,884,647.22	-114,571.22	18,673.12	2,788,749.12	2.66	
Fixed-rate Bonds OTC															
									SUM (USD)		27,742,379.34	-1,027,088.57	292,219.11	27,007,509.88	25.79

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935958 LYXOR UCITS ETF IBOXX \$ TREASURIES 10Y+

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

A S S E T	STATUS	FILE	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
Bonds OTC													
						SUM	(USD)		27,742,379.34	-1,027,088.57	292,219.11	27,007,509.88	25.79
Bonds													
						SUM	(USD)		107,542,182.07	-3,973,645.89	1,130,919.19	104,699,455.37	99.99
Cash													
Cash at Banks													
A/P + associated accounts													
<i>Deferred settlement Purchases</i>													
BDS065USD	DsPur-Sec		-701,988.95	USD	1.		1.		-701,988.95	0.00	0.00	-701,988.95	-0.67
A/P + associated accounts													
						SUM	(USD)		-701,988.95	0.00	0.00	-701,988.95	-0.67
A/R + associated accounts													
<i>Deferred settlement Sales</i>													
SDS065USD	DsSaI-Sec		650,009.38	USD	1.		1.		650,009.38	0.00	0.00	650,009.38	0.62
A/R + associated accounts													
						SUM	(USD)		650,009.38	0.00	0.00	650,009.38	0.62
Sundry debit or credit accounts													
MCUSD	SundryCrAcc		-432.36	USD	1.		1.		-432.36	0.00	0.00	-432.36	0.00
Sundry debit or credit accounts													
						SUM	(USD)		-432.36	0.00	0.00	-432.36	
Adjustment accounts													
<i>Accrued charges</i>													
F120USD	PnAdmFee		-5,410.52	USD	1.		1.		-5,410.52	0.00	0.00	-5,410.52	-0.01
Adjustment accounts													
						SUM	(USD)		-5,410.52	0.00	0.00	-5,410.52	-0.01
Cash at Banks													
						SUM	(USD)		-57,822.45	0.00	0.00	-57,822.45	-0.06
Other availabilities													
Financial accounts													
<i>Spot transactions</i>													
BK065USD	BkDep USD SGP		63,805.17	USD	1.		1.		63,805.17	0.00	0.00	63,805.17	0.06
Financial accounts													
						SUM	(USD)		63,805.17	0.00	0.00	63,805.17	0.06
Other availabilities													
						SUM	(USD)		63,805.17	0.00	0.00	63,805.17	0.06

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935958 LYXOR UCITS ETF IBOXX \$ TREASURIES 10Y+

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

A S S E T	STATUS	FILE	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													
						SUM	(USD)		5,982.72	0.00	0.00	5,982.72	0.01
US DOLLAR													
						SUM	(USD)		107,548,164.79	-3,973,645.89	1,130,919.19	104,705,438.09	100.00
FUND : LYXOR UCITS ETF IBOXX \$ TREASURIES 10Y+ (935958)													
							(USD)		107,546,939.26	-3,971,853.34	1,130,919.19	104,706,005.11	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935958 LYXOR UCITS ETF IBOXX \$ TREASURIES 10Y+

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

Fund portfolio	:		104,701,270.29						
<u>Day's management fees</u>									
	PnAdmFee	:		200.59	USD				
	PnAdmFee	:		0.46	USD				
Unit		Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
C	FR0010961003 Part C	USD	104,593,933.24	752,001.	139.0874	99.893181459158		139.0874	139.0874
D	FR0013217718 PART D	USD	112,071.87	1,000.	112.0718	0.106818540842		112.0718	112.0718
	Net Asset Value	USD :	104,706,005.11						
	C	EUR	96,050,262.3989		127.7262		0.9183158088	127.7262	127.7262
	D	EUR	102,917.3699		102.9173		0.9183158088	102.9173	102.9173

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935958 LYXOR UCITS ETF IBOX \$ TREASURIES 10Y+

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

FOREX RATE USED IN FUND NAV							
for VNI calculation		for the report		for previous VNI calculation		variation	
Rate	EUR in USD :	1.08895	quoted : 28/04/17	0.	1.08665	quotation: 27/04/17	0.21166
Rate	USD in EUR :	0.9183158088	quoted : 28/04/17	0.	0.9202595132	quotation: 27/04/17	-0.21121

FX RATES IN REVERSE NOTATION							
for VNI calculation		for the report		for previous VNI calculation			
Rate	USD in EUR :	0.9183158088	quoted : 28/04/17	0.	0.9202595131	quotation: 27/04/17	
Rate	EUR in USD :	1.08895	quoted : 28/04/17	0.	1.0866499999	quotation: 27/04/17	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935960 LYXOR UCITS ETF IBOX \$ LIQUID EMERG MARKETS SOV PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

A S S E T	STATUS	FILE	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
EURO													
<i>Forward Instruments</i>													
<i>Interest Rate Swaps</i>													
<i>Swaps</i>													
<i>Performance Swaps</i>													
SWAP03643906	INDEX LEG ETF MH D E PRC		205,753,653.	EUR	0.	28/04/17	101.34694	V	0.00	3,017,884.78	0.00	3,017,884.78	1.35
<i>Swaps</i>													
							SUM (USD)		0.00	3,017,884.78	0.00	3,017,884.78	1.35
<i>Interest Rate Swaps</i>													
							SUM (USD)		0.00	3,017,884.78	0.00	3,017,884.78	1.35
<i>Forward Instruments</i>													
							SUM (USD)		0.00	3,017,884.78	0.00	3,017,884.78	1.35
EURO													
							SUM (USD)		0.00	3,017,884.78	0.00	3,017,884.78	1.35
US DOLLAR													
<i>Bonds</i>													
<i>Bonds DRM</i>													
<i>Fixed-rate Bonds DRM</i>													
BE6288481680	BELGIUM 1.125% 19	EUR-03/08/19	8,037,000.	M USD	98.8795	% 28/04/17	98.939		1,942,123.22	9,604.21	22,604.06	1,914,331.49	3.56
US00828EBQ17	AFRICAN 1.125% 2019	USA-29/09/19	1,480,000.	M USD	98.931	% 28/04/17	99.033		1,464,178.80	1,509.60	1,988.75	1,467,677.15	0.65
US045167CB74	ASIAN DV BK 1.875 18	USA-23/10/18	448,000.	M USD	100.911	% 28/04/17	100.7565		452,081.28	-692.16	233.33	451,622.45	0.20
US045167CW12	ASIAN DEV BK 2% 25	USA-22/01/25	3,736,000.	M USD	98.084	% 28/04/17	97.528		3,664,418.24	-20,772.16	20,963.11	3,664,609.19	1.64
US045167DL48	ASIAN DEV 1.625% 21	USA-16/03/21	5,000,000.	M USD	99.403	% 28/04/17	99.17		4,970,150.00	-11,650.00	10,607.64	4,969,107.64	2.22
US045167DM21	ASIAN DEV 0.875% 18	USA-26/04/18	4,273,000.	M USD	99.6609	% 28/04/17	99.668		4,258,510.61	303.03	727.00	4,259,540.64	1.90
US105756BV13	BRASIL 4.25% 01/2025	EUR-07/01/25	9,422,000.	M USD	96.1982	% 28/04/17	99.535		9,063,797.16	314,390.54	129,029.06	9,507,216.76	4.24
US105756BW95	BRAZIL 5% 27/01/2045	USA-27/01/45	5,182,000.	M USD	87.3109	% 28/04/17	90.635		4,524,451.34	172,254.36	69,093.33	4,765,799.03	2.13
US195325BM66	COLOMBIA 6.125 01/41	USA-18/01/41	4,459,000.	M USD	112.3876	% 28/04/17	115.3375		5,011,361.60	131,537.52	79,658.18	5,222,557.30	2.33
US222213AL40	COUNCIL 1.625% 03/20	EUR-10/03/20	14,342,000.	M USD	99.7535	% 28/04/17	99.855		14,306,646.97	14,557.13	34,311.24	14,355,515.34	6.41
US25600WAF77	DNB BOLI 2.5% 03/22	EUR-28/03/22	2,185,000.	M USD	100.359	% 28/04/17	100.4575		2,192,844.15	2,152.23	5,310.76	2,200,307.14	0.98
US29874QCL68	EBRD 1.625% 15/11/18	EUR-15/11/18	530,000.	M USD	100.5	% 28/04/17	100.37		532,650.00	-689.00	4,019.17	535,980.17	0.24
US445545AJ57	HUNGARY 5.75% 11/23	EUR-22/11/23	2,618,000.	M USD	113.8864	% 28/04/17	114.022		2,981,545.06	3,550.90	67,322.60	3,052,418.56	1.36
US445545AL04	HUNGARY 5.375% 03/24	USA-25/03/24	2,306,000.	M USD	110.8234	% 28/04/17	112.397		2,555,587.28	36,287.54	13,083.35	2,604,958.17	1.16
US4581X0BG29	IADB 3.875% 17/09/19	USA-17/09/19	378,000.	M USD	105.4437	% 28/04/17	105.4605		398,577.37	63.32	1,871.63	400,512.32	0.18
US4581X0CN60	INTERAMER 1.75% 22	USA-14/04/22	1,984,000.	M USD	99.3565	% 28/04/17	98.8735		1,971,232.96	-9,582.72	1,832.44	1,963,482.68	0.88
US471048AT53	JAPAN 2.375% 2026	USA-20/04/26	878,000.	M USD	97.3895	% 28/04/17	97.1585		855,079.81	-2,028.18	753.01	853,804.64	0.38
US500769FK50	KFW 2.125% 17/01/23	USA-17/01/23	119,000.	M USD	99.8275	% 28/04/17	99.8		118,794.73	-32.73	744.58	119,506.58	0.05
US63253WAE12	NATL AUST 1.25% 18	USA-08/03/18	740,000.	M USD	99.7135	% 28/04/17	99.8105		737,879.90	717.80	1,413.19	740,010.89	0.33
US65556GAD79	NORDDEUTSCHE 2% 2019	USA-05/02/19	2,800,000.	M USD	100.435	% 28/04/17	100.3545		2,812,180.00	-2,254.00	13,688.89	2,823,614.89	1.26
US68323ABK97	ONTARIO PRO 2.45% 22	USA-29/06/22	10,000.	M USD	100.5405	% 28/04/17	100.9465		10,054.05	40.60	84.39	10,179.04	0.00
US715638BU55	REPUBLIC 4.125% 2027	EUR-25/08/27	2,117,000.	M USD	107.8669	% 28/04/17	108.325		2,283,542.55	9,697.70	16,494.96	2,309,735.21	1.03
US71567RAD89	PERUSAH 4.325% 25	EUR-28/05/25	5,077,000.	M USD	102.2829	% 28/04/17	103.3665		5,192,905.19	55,012.01	94,541.50	5,342,458.70	2.38
US718286BZ91	PHILIPPINES 3.95% 40	EUR-20/01/40	1,894,000.	M USD	102.4847	% 28/04/17	103.2365		1,941,061.12	14,238.19	21,404.83	1,976,704.14	0.88
US718286CA32	PHIL (REP) 3.7% 2041	EUR-01/03/41	5,729,000.	M USD	98.4245	% 28/04/17	99.9095		5,638,740.04	85,075.22	36,506.46	5,760,321.72	2.57
US718286CB15	PHILIPPINE 3.7% 2042	EUR-02/02/42	4,911,000.	M USD	98.0161	% 28/04/17	99.7445		4,813,568.56	84,883.84	45,931.49	4,944,383.89	2.21

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935960 LYXOR UCITS ETF IBOXX \$ LIQUID EMERG MARKETS SOV PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY	U.C.P	DATE	PRICE	I	Fund currency			PRCT			
										ASST/LINE	QUANTITY TYPE	QTD		AND PRICE TYPE	Quotati	ASSET
US731011AT95	REP OF POLAND 3% 23	USA-17/03/23	639,000.	M	USD	99.5271	% 28/04/17	100.26			635,978.31	4,683.09	2,449.50	643,110.90	0.29	
US77586TAA43	ROMANIA 6.75% 02/22	USA-07/02/22	1,042,000.	M	USD	114.7252	% 28/04/17	116.09			1,195,436.81	14,220.99	16,802.25	1,226,460.05	0.55	
US77586TAC09	ROMANIA 4.375% 23	USA-22/08/23	916,000.	M	USD	105.3157	% 28/04/17	105.9825			964,692.24	6,107.46	7,903.68	978,703.38	0.44	
US77586TAE64	ROMANIA 6.125% 01/44	EUR-22/01/44	158,000.	M	USD	123.6175	% 28/04/17	124.6575			195,315.70	1,643.15	2,715.08	199,673.93	0.09	
US836205AR58	SOUTH AFRIC 5.875 25	USA-16/09/25	3,556,000.	M	USD	109.0363	% 28/04/17	108.3125			3,877,329.45	-25,736.95	27,275.01	3,878,867.51	1.73	
US836205AU87	REPUBLIC 4.30% 2028	EUR-12/10/28	764,000.	M	USD	93.9285	% 28/04/17	94.585			717,613.60	5,015.80	1,916.37	724,545.77	0.32	
US857524AC63	POLAND 4% 22/01/24	EUR-22/01/24	282,000.	M	USD	105.3041	% 28/04/17	105.765			296,957.70	1,299.60	3,164.67	301,421.97	0.13	
US900123CG37	TURKEY 6.625% 02/45	EUR-17/02/45	11,162,000.	M	USD	105.3121	% 28/04/17	112.2885			11,754,938.19	778,704.18	156,112.97	12,689,755.34	5.66	
US900123CK49	TURKEY 4.875% 2026	EUR-09/10/26	13,086,000.	M	USD	97.0603	% 28/04/17	99.074			12,701,310.57	263,513.07	42,529.50	13,007,353.14	5.80	
US91086QBB32	UNITED MEXI 4.75% 44	USA-08/03/44	12,106,000.	M	USD	96.8304	% 28/04/17	98.39			11,722,287.97	188,805.43	87,852.57	11,998,945.97	5.35	
US912810QK79	US TREASURY 3.875 40	UST-15/08/40	3,760,600.	M	USD	118.0406	% 28/04/17	116.67969			4,439,033.08	-51,176.66	30,593.83	4,418,450.25	1.97	
US912833RZ58	USA 0% 2028	PGARANPDC-01739334	5,081,000.	M	USD	74.8281	%	75.09	A		3,802,013.42	0.00	0.00	3,802,013.42	1.70	
US922646AS37	VENEZUELA 9.25 27	EUR-15/09/27	10,372,000.	M	USD	51.3892	% 28/04/17	53.485			5,330,086.30	217,377.90	127,921.33	5,675,385.53	2.53	
USP04808AA23	REPUBLIC 6.875% 2021	EUR-22/04/21	4,389,000.	M	USD	107.7168	% 28/04/17	108.9425			4,727,691.79	53,794.53	9,219.95	4,790,706.27	2.14	
USP04808AC88	REPUBLIC 7.50% 2026	EUR-22/04/26	8,168,000.	M	USD	108.543	% 28/04/17	110.0025			8,865,792.24	119,211.96	18,718.33	9,003,722.53	4.02	
USP3579EBE60	DOMINICAN 6.85% 45	EUR-27/01/45	3,063,000.	M	USD	101.334	% 28/04/17	106.674			3,103,859.26	163,565.36	55,950.80	3,323,375.42	1.48	
USP3579EBK21	DOMINICAN 6.875% 26	EUR-29/01/26	1,457,000.	M	USD	108.7142	% 28/04/17	111.9955			1,583,966.23	47,808.21	26,155.17	1,657,929.61	0.74	
USY20721BN86	INDONESIA 4.75% 26	EUR-08/01/26	3,232,000.	M	USD	106.9875	% 28/04/17	107.329			3,457,837.25	11,036.03	49,041.11	3,517,914.39	1.57	
XS0043037505	BAD 7.375 04/23	EUR-06/04/23	647,000.	M	USD	126.889	% 28/04/17	126.857			820,971.83	-207.04	3,578.72	824,343.51	0.37	
XS0619263485	KFW 3.125% 20/04/18	EUR-20/04/18	3,402,000.	M	USD	101.8504	% 28/04/17	101.7775			3,464,949.39	-2,478.84	3,839.06	3,466,309.61	1.55	
XS0767473852	RUSSIA EUR 5.625 42	USA-04/04/42	8,000,000.	M	USD	110.4305	% 28/04/17	111.5815			8,834,438.00	92,082.00	36,250.00	8,962,770.00	4.00	
XS0859367194	LEBANESE REP 6% 23	EUR-27/01/23	3,266,000.	M	USD	100.6836	% 28/04/17	102.286			3,288,326.32	52,334.44	52,256.00	3,392,916.76	1.51	
XS0908769887	CROATIA 5.5 04/23	EUR-04/04/23	1,036,000.	M	USD	108.0281	% 28/04/17	108.6945			1,119,170.90	6,904.12	4,590.06	1,130,665.08	0.50	
XS0971721450	RUSSIA FED 4.875% 23	EUR-16/09/23	6,000,000.	M	USD	106.5483	% 28/04/17	108.545			6,392,895.00	119,805.00	38,187.50	6,550,887.50	2.92	
XS0997000251	CROATIA 6% 26/01/24	EUR-26/01/24	1,876,000.	M	USD	110.466	% 28/04/17	111.514			2,072,341.23	19,661.41	30,328.67	2,122,331.31	0.95	
XS1106137687	SHARJAH 3.764% 09/24	EUR-17/09/24	488,000.	M	USD	102.8517	% 28/04/17	103.095			501,916.24	1,187.36	2,347.06	505,450.66	0.23	
XS1196419854	LEBANESE 6.65% 30	EUR-26/02/30	5,058,000.	M	USD	98.6533	% 28/04/17	100.349			4,989,881.37	85,771.05	57,928.15	5,133,580.57	2.29	
XS1263054519	KAZAKHSTAN 5.125% 25	EUR-21/07/25	200,000.	M	USD	109.2095	% 28/04/17	109.2985			218,419.00	178.00	2,904.17	221,501.17	0.10	
XS1263139856	KAZAKHSTAN 6.5% 45	EUR-21/07/45	847,000.	M	USD	117.0147	% 28/04/17	119.118			991,114.29	17,815.17	15,598.92	1,024,528.38	0.46	
XS1288035568	MUNI FIN 1.25% 2018	EUR-10/09/18	1,132,000.	M	USD	99.6545	% 28/04/17	99.7505			1,128,088.94	1,086.72	2,083.19	1,131,258.85	0.50	
XS1402929589	ABU 2.125% 2021	EUR-03/05/21	1,800,000.	M	USD	99.4115	% 28/04/17	99.4315			1,789,407.00	360.00	0.00	1,789,767.00	0.80	
XS1402929746	ABU DHAB 3.125% 2026	EUR-03/05/26	200,000.	M	USD	101.0223	% 28/04/17	101.088			202,044.50	131.50	0.00	202,176.00	0.09	
XS1405781698	QATAR ST 2.375% 21	EUR-02/06/21	1,852,000.	M	USD	99.4547	% 28/04/17	99.575			1,841,901.92	2,227.08	18,449.26	1,862,578.26	0.83	
XS1405782159	QATAR 3.25% 2026	EUR-02/06/26	1,744,000.	M	USD	99.5572	% 28/04/17	100.698			1,736,277.67	19,895.45	23,774.11	1,779,947.23	0.79	
Fixed-rate Bonds DRM																
										SUM	(USD)	209,458,245.70	3,104,801.36	1,652,655.94	214,215,703.00	95.59
Floating- Reviewable-rate Bonds DRM																
US45950VFH42	INTL FIN CORP FRN 18	FRN-02/02/18	484,000.	M	USD	99.987	% 28/04/17	99.9875			483,937.08	2.42	13.65	483,953.15	0.22	
US676167BR95	OEKB OEST. FRN 2017	FRN-10/08/17	284,000.	M	USD	100.0835	% 28/04/17	100.0465			284,237.14	-105.08	785.14	284,917.20	0.13	
Floating- Reviewable-rate Bonds DRM																
										SUM	(USD)	768,174.22	-102.66	798.79	768,870.35	0.34

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935960 LYXOR UCITS ETF IBOX \$ LIQUID EMERG MARKETS SOV PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

A S S E T	STATUS	FILE	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	
Other Bonds (indexed, hybrid secs) DRM														
<i>Indexed bonds DRM</i>														
US912828XL95	TSY INFL IX i 07/25	UST-15/07/25	786,800.	M	USD	103.2978	% 28/04/17	100.67188	812,747.44	954.95	904.28	814,606.67	0.36	
Other Bonds (indexed, hybrid secs) DRM														
									SUM (USD)	812,747.44	954.95	904.28	814,606.67	0.36
Bonds DRM														
									SUM (USD)	211,039,167.36	3,105,653.65	1,654,359.01	215,799,180.02	96.30
Bonds OTC														
<i>Fixed-rate Bonds OTC</i>														
US91086QBC15	UNITED MEX 4% 10/23	USA-02/10/23	8,040,000.	M	USD	104.1748	% 28/04/17	103.86	8,375,657.03	-25,313.03	27,693.33	8,378,037.33	3.74	
Fixed-rate Bonds OTC														
									SUM (USD)	8,375,657.03	-25,313.03	27,693.33	8,378,037.33	3.74
Bonds OTC														
									SUM (USD)	8,375,657.03	-25,313.03	27,693.33	8,378,037.33	3.74
Bonds														
									SUM (USD)	219,414,824.39	3,080,340.62	1,682,052.34	224,177,217.35	100.04
Lending / Borrowing														
<i>A/P on Collateral sec (rcvd)</i>														
PDC-01739334	FIX USA 0% 2028	PGAR1 FIX	0.000	-3,802,013.42	USD	100.	% 28/04/17		-3,802,013.42	0.00	0.00	-3,802,013.42	-1.70	
A/P on Collateral sec (rcvd)														
									SUM (USD)	-3,802,013.42	0.00	0.00	-3,802,013.42	-1.70
									SUM (USD)	-3,802,013.42	0.00	0.00	-3,802,013.42	-1.70
Lending / Borrowing														
									SUM (USD)	-3,802,013.42	0.00	0.00	-3,802,013.42	-1.70
Forward Instruments														
Interest Rate Swaps														
Swaps														
<i>Performance Swaps</i>														
SWAP03598544	VRAC LEG LYX ETF IBO PRC		205,753,653.		USD	0.	28/04/17	7.10634	V	0.00	-220,375,203.90	0.00	-220,375,203.90	-98.34
SWAP03598603	FEES LEG USD LYX ETF PRC		1.		USD	0.	28/04/17	5037100.	V	0.00	50,370.00	0.00	50,370.00	0.02
SWAP03598611	INDEX LEG USD LYX ET PRC		205,753,653.		USD	0.	28/04/17	207.44798	V	0.00	221,078,149.90	0.00	221,078,149.90	98.65
SWAP03643907	FEES LEG ETF MH D EU PRC		1.		USD	0.	28/04/17	90362.	V	0.00	902.62	0.00	902.62	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935960 LYXOR UCITS ETF IBOX \$ LIQUID EMERG MARKETS SOV PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

A S S E T	STATUS	FILE	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
Swaps													
						SUM	(USD)		0.00	754,218.62	0.00	754,218.62	0.34
Interest Rate Swaps													
						SUM	(USD)		0.00	754,218.62	0.00	754,218.62	0.34
Forward Instruments													
						SUM	(USD)		0.00	754,218.62	0.00	754,218.62	0.34
Cash													
Cash at Banks													
A/P + associated accounts													
<i>Deferred settlement Purchases</i>													
BDS065USD	DsPur-Sec		-3,408,707.02	USD	1.		1.		-3,408,707.02	0.00	0.00	-3,408,707.02	-1.52
A/P + associated accounts													
						SUM	(USD)		-3,408,707.02	0.00	0.00	-3,408,707.02	-1.52
A/R + associated accounts													
<i>Coupons receivable</i>													
XS1402929589	ABU 2.125% 2021	ACHLIG	1,800.	P USD	10.625	28/04/17			19,125.00	0.00	0.00	19,125.00	0.01
XS1402929746	ABU DHAB 3.125% 2026	ACHLIG	200.	P USD	15.625	28/04/17			3,125.00	0.00	0.00	3,125.00	0.00
<i>Deferred settlement Sales</i>													
SDS065USD	DsSaI-Sec		2,743,883.22	USD	1.		1.		2,743,883.22	0.00	0.00	2,743,883.22	1.22
A/R + associated accounts													
						SUM	(USD)		2,766,133.22	0.00	0.00	2,766,133.22	1.23
Adjustment accounts													
<i>Accrued charges</i>													
F120USD	PnAdmFee		-51,273.05	USD	1.		1.		-51,273.05	0.00	0.00	-51,273.05	-0.02
<i>Amount payable</i>													
DVS065USD	SwapsSettItToPay		-2,400,761.68	USD	1.		1.		-2,400,761.68	0.00	0.00	-2,400,761.68	-1.07
<i>Amount receivable</i>													
DRS065USD	SwapsSettIToReceive		2,559,020.91	USD	1.		1.		2,559,020.91	0.00	0.00	2,559,020.91	1.14
Adjustment accounts													
						SUM	(USD)		106,986.18	0.00	0.00	106,986.18	0.05
Cash at Banks													
						SUM	(USD)		-535,587.62	0.00	0.00	-535,587.62	-0.24
Other availabilities													
Financial accounts													
<i>Spot transactions</i>													
BK065USD	BkDep USD SGP		484,323.25	USD	1.		1.		484,323.25	0.00	0.00	484,323.25	0.22

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935960 LYXOR UCITS ETF IBOXX \$ LIQUID EMERG MARKETS SOV PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

A S S E T	STATUS	FILE	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
Financial accounts													
						SUM	(USD)		484,323.25	0.00	0.00	484,323.25	0.22
Other availabilities													
						SUM	(USD)		484,323.25	0.00	0.00	484,323.25	0.22
Cash													
						SUM	(USD)		-51,264.37	0.00	0.00	-51,264.37	-0.02
US DOLLAR													
						SUM	(USD)		215,561,546.60	3,834,559.24	1,682,052.34	221,078,158.18	98.65
FUND : LYXOR UCITS ETF IBOXX \$ LIQUID EMERG MARKETS SOV (935960)													
							(USD)		215,561,546.60	6,852,444.02	1,682,052.34	224,096,042.96	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935960 LYXOR UCITS ETF IBOX \$ LIQUID EMERG MARKETS SOV PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

Fund portfolio	:	224,147,307.33	Coupons and dividends due	:	22,250.				
<u>Day's management fees</u>									
	PnAdmFee	:	1,817.1	USD					
	PnAdmFee	:	33.07	USD					
Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price	
D FR0010967323 PART D	USD	221,078,158.14	2,070,000.	106.8010	98.655946213132		106.8010	106.8010	
DE FR0013217700 PART DE	USD	3,017,884.82	26,000.	116.0724	1.344053786868		116.0724	116.0724	
Net Asset Value	USD	:	224,096,042.96						
D	EUR		203,019,567.6004	98.077		0.9183158088	98.077	98.077	
DE	EUR		2,771,371.3393	106.5912		0.9183158088	106.5912	106.5912	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935960 LYXOR UCITS ETF IBOXX \$ LIQUID EMERG MARKETS SOV PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

FOREX RATE USED IN FUND NAV							
for VNI calculation		for the report		for previous VNI calculation		variation	
Rate	EUR in USD :	1.08895	quoted : 28/04/17	0.	1.08665	quotation: 27/04/17	0.21166

FX RATES IN REVERSE NOTATION						
for VNI calculation		for the report		for previous VNI calculation		
Rate	USD in EUR :	0.9183158088	quoted : 28/04/17	0.	0.9202595131	quotation: 27/04/17

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935961 LYXOR UCITS ETF IBOXX EUR LIQUID HIGH YIELD 30 EX

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	Fund currency			PRCT		
									ASST/LINE	QUANTITY TYPE	QTD		AND PRICE TYPE	Quotati
XS1492656787	AXALTA COAT 3.75% 25	EUR-15/01/25	200,000.	M EUR	104.6095	% 28/04/17	105.8235		209,219.00	2,428.00	4,500.00	216,147.00	0.08	
XS1492822033	IMS HEALTH 3.5% 2024	USA-15/10/24	500,000.	M EUR	103.1488	% 28/04/17	103.084		515,743.75	-323.75	875.00	516,295.00	0.20	
XS1493296500	SPECTRUM 4% 2026	UST-01/10/26	300,000.	M EUR	103.324	% 28/04/17	104.457		309,972.00	3,399.00	1,049.18	314,420.18	0.12	
XS1493836461	ZIGGO SEC 4.25% 27	EUR-15/01/27	1,078,000.	M EUR	104.476	% 28/04/17	105.7725		1,126,251.28	13,976.27	27,998.06	1,168,225.61	0.44	
XS1496175743	GROUPE FNAC 3.25% 23	EUR-30/09/23	400,000.	M EUR	102.532	% 28/04/17	103.3005		410,128.00	3,074.00	1,191.67	414,393.67	0.16	
XS1497527736	NH HOTEL 3.75% 10/23	EUR-01/10/23	300,000.	M EUR	104.2695	% 28/04/17	104.6825		312,808.50	1,239.00	1,000.00	315,047.50	0.12	
XS1498935391	DEA FINANCE 7.5% 22	EUR-15/10/22	300,000.	M EUR	106.133	% 28/04/17	107.4025		318,399.00	3,808.50	1,125.00	323,332.50	0.12	
XS1504057008	N&W GLOBAL 7% 2023	EUR-15/10/23	300,000.	M EUR	104.76	% 28/04/17	105.3555		314,280.00	1,786.50	1,050.00	317,116.50	0.12	
XS1504103984	TUI AG 2.125% 10/21	EXA-26/10/21	300,000.	M EUR	103.7745	% 28/04/17	103.9375		311,323.50	489.00	3,301.03	315,113.53	0.12	
XS1505573995	WMG 4.125% 2024	USA-01/11/24	300,000.	M EUR	105.3205	% 28/04/17	105.2405		315,961.50	-240.00	68.75	315,790.25	0.12	
XS1512670412	MOBILUX 5.50% 2024	EUR-15/10/22	300,000.	M EUR	102.913	% 28/04/17	104.0985		308,739.00	3,556.50	7,929.17	320,224.67	0.12	
XS1513765922	CODERE FIN 6.75% 21	EUR-01/11/21	400,000.	M EUR	98.9458	% 28/04/17	101.655		395,783.00	10,837.00	225.00	406,845.00	0.15	
XS1514140364	SILGAN HO 3.25% 2025	EUR-15/03/25	500,000.	M EUR	99.9975	% 28/04/17	101.2125		499,987.50	6,075.00	3,611.11	509,673.61	0.19	
XS1518684102	PERSTR HLD 7.625% 21	EUR-30/06/21	200,000.	M EUR	106.2105	% 28/04/17	106.4725		212,421.00	524.00	6,989.58	219,934.58	0.08	
XS1531306717	THOMAS CK 6.25% 22	EUR-15/06/22	4,191,000.	M EUR	107.7553	% 28/04/17	108.9805		4,516,024.99	51,347.77	105,502.60	4,672,875.36	1.78	
XS1531338678	CATALENT 4.75% 2024	EUR-15/12/24	600,000.	M EUR	106.017	% 28/04/17	106.6385		636,102.00	3,729.00	11,400.00	651,231.00	0.25	
XS1551347393	JAGUAR LAN 2.2% 24	EUR-15/01/24	500,000.	M EUR	99.867	% 28/04/17	100.137		499,335.00	1,350.00	3,238.89	503,923.89	0.19	
XS1551726810	CELLNEX TL 2.875% 25	EXA-18/04/25	400,000.	M EUR	101.444	% 28/04/17	101.744		405,776.00	1,200.00	472.60	407,448.60	0.15	
XS1555147369	SMURFIT 2.375% 2024	EUR-01/02/24	3,483,000.	M EUR	102.6859	% 28/04/17	102.0265		3,576,548.71	-22,965.71	22,748.34	3,576,331.34	1.36	
XS1571994554	LEVI 3.375% 2027	EUR-15/03/27	500,000.	M EUR	101.026	% 28/04/17	100.985		505,130.00	-205.00	3,046.88	507,971.88	0.19	
XS1574686264	REXEL SA 2.625% 2024	UST-15/06/24	200,000.	M EUR	99.4975	% 28/04/17	99.546		198,995.00	97.00	735.58	199,827.58	0.08	
XS1587905727	FEDERAL 4.875% 2022	EUR-15/04/22	500,000.	M EUR	100.2538	% 28/04/17	100.259		501,268.96	26.04	2,234.38	503,529.38	0.19	
Fixed-rate Bonds DRM														
SUM (EUR)									214,944,529.61	3,021,213.13	2,671,004.19	220,636,746.93	83.88	
Floating- Reviewable-rate Bonds DRM														
FR0011391820	VEOLIA EV TF/TV PERP	EXA-31/12/49	1,000,000.	M EUR	103.644	% 28/04/17	103.516		1,036,440.00	-1,280.00	2,072.60	1,037,232.60	0.39	
FR0011606169	CASINO TF/TV PERP	EXA-31/12/49	700,000.	M EUR	97.8025	% 28/04/17	99.455		684,617.51	11,567.49	8,592.55	704,777.55	0.27	
FR0012005924	ACCOR SA TF/TV PERP	EXA-31/12/49	1,000,000.	M EUR	103.0283	% 28/04/17	104.306		1,030,282.50	12,777.50	34,695.21	1,077,755.21	0.41	
FR0012278539	ARKEMA SA TV PERPET	EXA-31/12/49	900,000.	M EUR	106.6168	% 28/04/17	108.1885		959,551.50	14,145.00	21,784.93	995,481.43	0.38	
FR0012674182	RCI BANQUE FRN 18	FRN-16/07/18	2,809,000.	M EUR	100.438	% 28/04/17	100.4305		2,821,303.42	-210.68	328.97	2,821,421.71	1.07	
FR0013216884	DANONE VAR 2018	FRN-03/11/18	200,000.	M EUR	100.2815	% 28/04/17	100.3015		200,563.00	40.00	0.00	200,603.00	0.08	
PTEDPU0M0024	EDP SA VAR 09/2075	EXA-16/09/75	600,000.	M EUR	106.2663	% 28/04/17	108.464		637,597.50	13,186.50	4,241.10	655,025.10	0.25	
XS0615236774	ORIG ENER TF/TV 2071	UST-16/06/71	600,000.	M EUR	106.671	% 28/04/17	106.095		640,026.00	-3,456.00	17,913.46	654,483.46	0.25	
XS0903872355	KONIN KPN VAR PERP	EXA-31/12/49	1,000,000.	M EUR	107.2205	% 28/04/17	106.976		1,072,205.00	-2,445.00	38,763.70	1,108,523.70	0.42	
XS0954675129	ENEL SPA TF/TV 01/74	EXA-10/01/74	1,500,000.	M EUR	107.8738	% 28/04/17	108.319		1,618,107.50	6,677.50	30,184.93	1,654,969.93	0.63	
XS0972570351	TELEFO TF/TV PERP	EXA-31/12/49	1,500,000.	M EUR	107.1223	% 28/04/17	107.424		1,606,834.50	4,525.50	60,636.99	1,671,996.99	0.64	
XS0972588643	TELEFO TF/TV PERP	EXA-31/12/49	100,000.	M EUR	116.591	% 28/04/17	118.7725		116,591.00	2,181.50	4,742.12	123,514.62	0.05	
XS0992293570	SOLVAY FI TF/TV PERP	EXA-31/12/49	800,000.	M EUR	104.9591	% 28/04/17	105.383		839,672.50	3,391.50	32,763.70	875,827.70	0.33	
XS0992293901	SOLVAY FIN TV PERP	EXA-31/12/49	300,000.	M EUR	111.3625	% 28/04/17	112.474		334,087.50	3,334.50	7,669.32	345,091.32	0.13	
XS1014997073	ENEL SPA TF/TV 01/75	EXA-15/01/75	900,000.	M EUR	106.9354	% 28/04/17	108.113		962,418.50	10,598.50	13,315.07	986,332.07	0.37	
XS1050460739	TELEFONIC TF/TV PERP	EXA-31/12/49	900,000.	M EUR	105.637	% 28/04/17	107.942		950,733.00	20,745.00	4,068.49	975,546.49	0.37	
XS1050461034	TELEFONIC TF/TV PERP	EXA-31/12/49	1,200,000.	M EUR	109.2219	% 28/04/17	112.3405		1,310,663.00	37,423.00	6,373.97	1,354,459.97	0.51	
XS1109795176	ORIGIN ENER TF/TV 74	UST-16/09/74	1,200,000.	M EUR	101.704	% 28/04/17	101.885		1,220,448.00	2,172.00	6,260.87	1,228,880.87	0.47	
XS1139494493	GAS NAT TF/TV PERP	EXA-31/12/49	1,200,000.	M EUR	103.2038	% 28/04/17	105.366		1,238,446.00	25,946.00	22,512.33	1,286,904.33	0.49	
XS1148359356	TELE 4.2% PERPETUAL	EXA-31/12/49	1,100,000.	M EUR	104.4895	% 28/04/17	105.7585		1,149,385.00	13,958.50	18,986.30	1,182,329.80	0.45	
XS1150673892	VOLVO TREAS TV 75	EXA-10/06/75	1,000,000.	M EUR	105.427	% 28/04/17	106.49		1,054,270.00	10,630.00	37,627.40	1,102,527.40	0.42	
XS1150695192	VOLVO TREAS VAR 78	EXA-10/03/78	800,000.	M EUR	108.3657	% 28/04/17	109.945		866,925.50	12,634.50	5,740.27	885,300.27	0.34	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935961 LYXOR UCITS ETF IBOXX EUR LIQUID HIGH YIELD 30 EX

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY	U.C.P	DATE	PRICE	I	Fund currency		PRCT				
										ASST/LINE	QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F
XS1195581159	TDC AS TF/TV	3015	EXA-26/02/15	700,000.	M	EUR	99.645	% 28/04/17	100.6635		697,515.00	7,129.50	4,430.14	709,074.64	0.27	
XS1207054666	REPSOL INTL PERP	49	EXA-31/12/49	1,300,000.	M	EUR	102.2076	% 28/04/17	104.1905		1,328,699.25	25,777.25	5,382.53	1,359,859.03	0.52	
XS1207058733	REPSOL INTL VAR	75	EXA-25/03/75	1,000,000.	M	EUR	99.429	% 28/04/17	102.6485		994,290.00	32,195.00	4,808.22	1,031,293.22	0.39	
XS1219498141	RWE AG VAR	2075	EXA-21/04/75	800,000.	M	EUR	98.4751	% 28/04/17	99.6565		787,801.00	9,451.00	11,693.15	808,945.15	0.31	
XS1219499032	RWE AG VAR	04/75	EXA-21/04/75	500,000.	M	EUR	94.264	% 28/04/17	95.797		471,320.00	7,665.00	575.34	479,560.34	0.18	
XS1224710399	GAS NAT FEN VAR	49	EXA-29/12/49	500,000.	M	EUR	97.5453	% 28/04/17	99.044		487,726.25	7,493.75	416.10	495,636.10	0.19	
XS1271836600	DT LUFTH VAR	75	EXA-12/08/75	649,000.	M	EUR	108.107	% 28/04/17	109.5155		701,614.43	9,141.16	7,290.14	718,045.73	0.27	
XS1292468987	SHELL INT FIN FRN	19	FRN-15/09/19	1,000,000.	M	EUR	100.5551	% 28/04/17	100.651		1,005,551.25	958.75	95.28	1,006,605.28	0.38	
XS1323897485	SOLVAY FIN VAR	49	EXA-31/12/49	470,000.	M	EUR	109.5795	% 28/04/17	110.633		515,023.65	4,951.45	22,077.51	542,052.61	0.21	
XS1323897725	SOLVAY FIN VAR	12/49	EXA-31/12/49	500,000.	M	EUR	113.526	% 28/04/17	114.8955		567,630.00	6,847.50	26,852.68	601,330.18	0.23	
XS1385392888	NATIONWIDE FRN	2018	FRN-23/03/18	1,551,000.	M	EUR	100.612	% 28/04/17	100.57		1,560,492.12	-651.42	567.02	1,560,407.72	0.59	
XS1405763019	LANXESS VAR	2076	EXA-06/12/76	500,000.	M	EUR	107.241	% 28/04/17	108.817		536,205.00	7,880.00	9,123.29	553,208.29	0.21	
XS1405765659	SES SA PERP VAR	49	UST-31/12/49	500,000.	M	EUR	107.1885	% 28/04/17	110.739		535,942.50	17,752.50	7,243.15	560,938.15	0.21	
XS1405777746	SES SA VAR PERP	2049	UST-31/12/49	1,000,000.	M	EUR	104.015	% 28/04/17	106.9735		1,040,150.00	29,585.00	15,332.19	1,085,067.19	0.41	
XS1490960942	TELEFONI VAR PERP	49	EXA-31/12/49	1,200,000.	M	EUR	100.3945	% 28/04/17	103.0775		1,204,734.00	32,196.00	6,041.10	1,242,971.10	0.47	
XS1516322200	SYNLAB BON FRN	2022	FRN-01/07/22	440,000.	M	EUR	102.3021	% 28/04/17	101.724		450,129.06	-2,543.46	1,368.89	448,954.49	0.17	
Floating- Reviewable-rate Bonds DRM																
										SUM	(EUR)					
												35,235,991.94	394,371.79	502,571.01	36,132,934.74	13.74
Other Bonds (indexed, hybrid secs) DRM																
<i>Indexed bonds DRM</i>																
FR0010050559	FRANCE OAT	2.25% 20	EXA-25/07/20	1,134,765.	M	EUR	137.8847	% 28/04/17	113.07		1,564,666.89	10,851.21	24,222.27	1,599,740.37	0.61	
FR0010850032	FRANCE	1.30% 2019	EXA-25/07/19	45,788.	M	EUR	114.426	% 28/04/17	106.72		52,393.38	6.46	493.16	52,893.00	0.02	
Other Bonds (indexed, hybrid secs) DRM																
										SUM	(EUR)					
												1,617,060.27	10,857.67	24,715.43	1,652,633.37	0.63
Zero-coupon Bonds DRM																
DE0001108546	BUND STRIP	0% 07/40	EXA-04/07/40	2,564.	M	EUR	76.4778	% 28/04/17	78.541		1,960.89	52.90	0.00	2,013.79	0.00	
DE0001108595	ALLEMAGNE	0% 42 STRI	EXA-04/07/42	816.	M	EUR	73.9485	% 28/04/17	75.5975		603.42	13.46	0.00	616.88	0.00	
DE0001108660	DBRR	0% 04/07/2044	EXA-04/07/44	522.	M	EUR	71.6264	% 28/04/17	73.0045		373.89	7.19	0.00	381.08	0.00	
DE0001142263	BUNDESREPUB	0% 2037	EXA-04/01/37	5,822,260.	M	EUR	81.662	% 28/04/17	83.4325		4,754,573.96	103,083.11	0.00	4,857,657.07	1.85	
DE0001143386	BUNDESREPUB	0% 2035	EXA-04/07/35	1,476.	M	EUR	84.5921	% 28/04/17	84.639		1,248.58	0.69	0.00	1,249.27	0.00	
Zero-coupon Bonds DRM																
										SUM	(EUR)					
												4,758,760.74	103,157.35	0.00	4,861,918.09	1.85
Bonds DRM																
										SUM	(EUR)					
												256,556,342.56	3,529,599.94	3,198,290.63	263,284,233.13	100.10
Bonds																
										SUM	(EUR)					
												256,556,342.56	3,529,599.94	3,198,290.63	263,284,233.13	100.10
Lending / Borrowing																

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935961 LYXOR UCITS ETF IBOXX EUR LIQUID HIGH YIELD 30 EX

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	<----->	Fund currency	<----->	PRCT					
	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION	PRCT NA				
A/P on Collateral sec (rcvd)																	
PDC-01739335	FIX	FRANCE OAT 1%	PGAR1	FIX	0.000	-8,206,234.3	EUR	100.	%	28/04/17		-8,206,234.30	0.00	0.00	-8,206,234.30	-3.12	
A/P on Collateral sec (rcvd)																	
							SUM	(EUR)		-8,206,234.30	0.00	0.00	-8,206,234.30	-3.12			
Lending / Borrowing																	
							SUM	(EUR)		-8,206,234.30	0.00	0.00	-8,206,234.30	-3.12			
Forward Instruments																	
Interest Rate Swaps																	
Swaps																	
<i>Performance Swaps</i>																	
SWAP03589607	INDEX	LEG	EUR	LYX	ET	PRC	222,400,000.	EUR	0.	28/04/17	218.2671	V	0.00	263,026,019.80	0.00	263,026,019.80	100.00
SWAP03589610	VRAC	LEG	LYX	ETF	IBO	PRC	231,400,000.	EUR	0.	28/04/17	10.2325	V	0.00	-255,077,998.83	0.00	-255,077,998.83	-96.98
SWAP03589634	FEES	LEG	EUR	LYX	ETF	PRC	1.	EUR	0.	28/04/17	9112191.	V	0.00	91,120.91	0.00	91,120.91	0.03
Swaps																	
							SUM	(EUR)		0.00	8,039,141.88	0.00	8,039,141.88	3.06			
Interest Rate Swaps																	
							SUM	(EUR)		0.00	8,039,141.88	0.00	8,039,141.88	3.06			
Forward Instruments																	
							SUM	(EUR)		0.00	8,039,141.88	0.00	8,039,141.88	3.06			
Cash																	
Cash at Banks																	
A/P + associated accounts																	
<i>Deferred settlement Purchases</i>																	
BDS065EUR	DsPur	-Sec			-4,897,826.71	EUR	1.				1.		-4,897,826.71	0.00	0.00	-4,897,826.71	-1.86
A/P + associated accounts																	
							SUM	(EUR)		-4,897,826.71	0.00	0.00	-4,897,826.71	-1.86			
A/R + associated accounts																	
<i>Coupons receivable</i>																	
XS1310477895	VERISURE	HOLD	6%	22	ACHLIG		300.	P	EUR	27.	28/04/17		8,100.00	0.00	0.00	8,100.00	0.00
<i>Deferred settlement Sales</i>																	
SDS065EUR	DsSaI	-Sec			1,826,232.88	EUR	1.				1.		1,826,232.88	0.00	0.00	1,826,232.88	0.69
A/R + associated accounts																	
							SUM	(EUR)		1,834,332.88	0.00	0.00	1,834,332.88	0.70			

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935961 LYXOR UCITS ETF IBOXX EUR LIQUID HIGH YIELD 30 EX

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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
Adjustment accounts													
<i>Accrued charges</i>													
F120EUR	PnAdmFee		-91,120.91	EUR	1.		1.		-91,120.91	0.00	0.00	-91,120.91	-0.03
<i>Amount payable</i>													
DVS065EUR	SwapsSettltToPay		-383,094.47	EUR	1.		1.		-383,094.47	0.00	0.00	-383,094.47	-0.15
<i>Amount receivable</i>													
DRS065EUR	SwapsSettltToReceive		3,747,831.8	EUR	1.		1.		3,747,831.80	0.00	0.00	3,747,831.80	1.42
Adjustment accounts													
							SUM	(EUR)	3,273,616.42	0.00	0.00	3,273,616.42	1.24
Cash at Banks													
							SUM	(EUR)	210,122.59	0.00	0.00	210,122.59	0.08
Other availabilities													
<i>Financial accounts</i>													
<i>Spot transactions</i>													
BK065EUR	BkDep EUR SGP		-301,248.41	EUR	1.		1.		-301,248.41	0.00	0.00	-301,248.41	-0.11
<i>Financial accounts</i>													
							SUM	(EUR)	-301,248.41	0.00	0.00	-301,248.41	-0.11
Other availabilities													
							SUM	(EUR)	-301,248.41	0.00	0.00	-301,248.41	-0.11
Cash													
							SUM	(EUR)	-91,125.82	0.00	0.00	-91,125.82	-0.03
EURO													
							SUM	(EUR)	248,258,982.44	11,568,741.82	3,198,290.63	263,026,014.89	100.00
FUND : LYXOR UCITS ETF IBOXX EUR LIQUID HIGH YIELD 30 EX (935961)													
							(EUR)		248,258,982.44	11,568,741.82	3,198,290.63	263,026,014.89	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935961 LYXOR UCITS ETF IBOXX EUR LIQUID HIGH YIELD 30 EX

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

Fund portfolio	:	263,117,140.71	Coupons and dividends due	:	8,100.					
<u>Day's management fees</u>										
PnAdmFee	:	3,242.83	EUR							
Unit		Currency	Net Asset Value		Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
D FR0010975771 PART D		EUR	263,026,014.89		2,224,000.	118.2670	100.		118.2670	118.2670
Net Asset Value	EUR :	263,026,014.89								

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935965 LYXOR UCITS ETF DAILY LEVERAGED BTP

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	Fund currency		PRCT			
									ASST/LINE	QUANTITY TYPE		QTD	AND PRICE TYPE	Quotati
EURO														
Bonds														
Bonds DRM														
Fixed-rate Bonds DRM														
BE0000328378	BELGIAN 2.25% 06/23	EXA-22/06/23	656.	M EUR	114.2851	% 28/04/17	114.0645			749.71	-1.45	12.74	761.00	0.01
BE6285455497	ANHEUSER BUSCH 2% 28	EXA-17/03/28	163,000.	M EUR	103.94	% 28/04/17	106.3445			169,422.20	3,919.34	419.78	173,761.32	1.53
DE0001142644	STRIP INT 04/01/31	EXA-04/01/31	236,500.	M EUR	89.6135	% 28/04/17	91.2055			211,935.93	3,765.08	0.00	215,701.01	1.90
DE0001143261	STRIP INT 04/07/23	EXA-04/07/23	70,739.95	M EUR	101.7075	% 28/04/17	100.462			71,947.83	-881.06	0.00	71,066.77	0.63
DE0001143295	STRIP INT 04/07/26	EXA-04/07/26	235,849.	M EUR	96.2245	% 28/04/17	96.7435			226,944.52	1,224.06	0.00	228,168.58	2.01
DE0001143303	STRIP INT 04/07/27	EXA-04/07/27	100,253.	M EUR	94.622	% 28/04/17	94.9095			94,861.35	288.27	0.00	95,149.62	0.84
DE000A13SL26	SAP SE 1.125% 02/23	EXA-20/02/23	172,000.	M EUR	105.1692	% 28/04/17	104.9635			180,890.94	-353.72	381.70	180,918.92	1.59
DE000A185QA5	EVONIK FIN 0.375% 24	EXA-07/09/24	229,000.	M EUR	95.192	% 28/04/17	96.065			217,989.68	1,999.17	559.95	220,548.80	1.94
DE000A1R07V3	KFW 1.625 01/15/21	EXA-15/01/21	40,000.	M EUR	108.1495	% 28/04/17	107.5675			43,259.80	-232.80	192.33	43,219.33	0.38
DE000A1R0XG3	BASF SE 2% 05/12/22	EXA-05/12/22	211,000.	M EUR	109.4993	% 28/04/17	109.288			231,043.55	-445.87	1,722.68	232,320.36	2.04
DE000A1UDW7	SIEMENS FIN 1.75% 21	EXA-12/03/21	31,000.	M EUR	106.837	% 28/04/17	106.8125			33,119.47	-7.59	77.29	33,120.36	0.29
DE000A2AAL23	DAIMLER 0.5% 19	UST-09/09/19	227,000.	M EUR	101.6145	% 28/04/17	101.257			230,664.91	-811.52	733.86	230,587.25	2.03
DE000C2302M3	COMMERZBANK 4% 09/20	EXA-16/09/20	51,000.	M EUR	112.654	% 28/04/17	112.5355			57,453.54	-60.43	1,279.89	58,673.00	0.52
EU000A1U9811	EURO STABI 1.375% 21	EXA-04/03/21	685.	M EUR	106.3197	% 28/04/17	106.636			728.29	2.16	1.55	732.00	0.01
F14000148630	FINNISH GOV 0.75% 31	UST-15/04/31	31,000.	M EUR	99.76	% 28/04/17	98.8745			30,925.60	-274.51	11.47	30,662.56	0.27
FR0010775486	DEXIA 5.375 08/07/24	EXA-08/07/24	18,000.	M EUR	142.1275	% 28/04/17	134.9775			25,582.95	-1,287.00	792.55	25,088.50	0.22
FR0010957670	AXA 3.5% 05/11/2020	EXA-05/11/20	200,000.	M EUR	113.6425	% 28/04/17	112.8075			227,285.00	-1,670.00	3,432.88	229,047.88	2.02
FR0011568963	RENAULT 3.625% 09/18	EXA-19/09/18	13,000.	M EUR	107.231	% 28/04/17	105.026			13,940.03	-286.65	291.79	13,945.17	0.12
FR0011708080	FRANCE OAT 1% 05/19	PGARANPDC-01739337	243,000.	M EUR	104.1532	%	103.218	A		253,092.39	0.00	0.00	253,092.39	2.23
		EXA-25/05/19	128,147.	M EUR	103.54	% 28/04/17	103.218			132,683.40	-412.63	1,204.23	133,475.00	1.17
IT0004759673	BTPS 5% 01/03/2022	UST-01/03/22	84,000.	M EUR	118.805	% 28/04/17	118.8815			99,796.20	64.26	719.02	100,579.48	0.89
IT0004966195	UNIO DI BA ITA 3.125	EXA-14/10/20	56,000.	M EUR	119.9708	% 28/04/17	110.7705			67,183.65	-5,152.17	963.70	62,995.18	0.55
NL0011613849	NETHERLANDS 0% 2019	EXA-15/01/19	136,981.	M EUR	101.474	% 28/04/17	101.16			139,000.10	-430.12	0.00	138,569.98	1.22
NL0011613948	NETHERLANDS 0% 2025	EXA-15/01/25	68,492.	M EUR	97.8545	% 28/04/17	98.235			67,022.50	260.62	0.00	67,283.12	0.59
XS0197646218	CITIGROUP 5% 08/19	EXA-02/08/19	43,000.	M EUR	114.606	% 28/04/17	111.1725			49,280.58	-1,476.40	1,613.97	49,418.15	0.43
XS0232778083	OEBB INFRA 3.5% 2020	EXA-19/10/20	29,000.	M EUR	113.8445	% 28/04/17	112.914			33,014.91	-269.85	545.04	33,290.10	0.29
XS0412826579	EUROPEAN INV 4.25 19	EXA-15/04/19	388,000.	M EUR	109.5975	% 28/04/17	109.37			425,238.30	-882.70	813.21	425,168.81	3.74
XS0412842857	RWE FINAN 6.5% 21	EXA-10/08/21	7,000.	M EUR	131.309	% 28/04/17	126.5285			9,191.63	-334.64	331.59	9,188.58	0.08
XS0452314536	ASSICURAZ 5.125% 24	EXA-16/09/24	211,000.	M EUR	126.6855	% 28/04/17	127.632			267,306.41	1,997.11	6,784.52	276,088.04	2.43
XS0496481200	RB SCOTLD 5.5 20	EXA-23/03/20	78,000.	M EUR	115.2455	% 28/04/17	115.0135			89,891.49	-180.96	481.89	90,192.42	0.79
XS0758419658	HEINEKEN NV 2.5% 19	EXA-19/03/19	55,000.	M EUR	105.1375	% 28/04/17	104.7655			57,825.63	-204.60	169.52	57,790.55	0.51
XS0767278301	TELKOM FIN 4% 04/22	LXA-04/04/22	19,000.	M EUR	117.635	% 28/04/17	117.1415			22,350.65	-93.76	60.38	22,317.27	0.20
XS0954025267	GE CAP EUR 2.25% 20	EXA-20/07/20	19,000.	M EUR	107.19	% 28/04/17	107.036			20,366.10	-29.26	336.14	20,672.98	0.18
XS0969344083	CONTI AG 3.125% 20	EXA-09/09/20	79,000.	M EUR	111.832	% 28/04/17	109.9565			88,347.28	-1,481.65	1,596.23	88,461.86	0.78
XS0999667263	TELEKOM FIN 3.125 21	EXA-03/12/21	20,000.	M EUR	112.07	% 28/04/17	112.428			22,414.00	71.60	258.56	22,744.16	0.20
XS1014610254	VOLKSWAGEN 2.625% 24	EXA-15/01/24	162,000.	M EUR	109.9525	% 28/04/17	109.433			178,123.05	-841.59	1,258.27	178,539.73	1.57
XS1023039545	EIB 2.125 01/15/24	EXA-15/01/24	1,085,000.	M EUR	113.8295	% 28/04/17	113.7995			1,235,050.08	-325.50	6,822.12	1,241,546.70	10.93
XS1218821756	ABN AMRO BK 1% 25	EXA-16/04/25	93,000.	M EUR	102.909	% 28/04/17	102.219			95,705.37	-641.70	43.32	95,106.99	0.84
XS1265805090	GOLDMAN SACHS 2% 23	EXA-27/07/23	6,000.	M EUR	107.083	% 28/04/17	105.745			6,424.98	-80.28	92.05	6,436.75	0.06
XS1345331299	BNP PARIBA 1.125% 23	EXA-15/01/23	171,000.	M EUR	101.7653	% 28/04/17	102.743			174,018.67	1,671.86	569.22	176,259.75	1.55
XS1362373570	GOLDMAN SAC 0.75% 19	EXA-10/05/19	54,000.	M EUR	100.8795	% 28/04/17	101.473			54,474.93	320.49	397.23	55,192.65	0.49
XS1377680381	BRITISH TE 0.625% 21	EXA-10/03/21	174,000.	M EUR	100.372	% 28/04/17	100.779			174,647.28	708.18	160.89	175,516.35	1.54
XS1382792197	DEUT 0.625% 2023	UST-03/04/23	224,000.	M EUR	99.9025	% 28/04/17	100.1045			223,781.60	452.48	115.07	224,349.15	1.97
XS1397134609	LINDE 1.00% 2028	EXA-20/04/28	64,000.	M EUR	100.7095	% 28/04/17	99.7775			64,454.08	-596.48	22.79	63,880.39	0.56

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935965 LYXOR UCITS ETF DAILY LEVERAGED BTP

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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	
XS1485596511	DNB BOLIG 0.25% 2026	EXA-07/09/26	185,000.	M	EUR	95.693	% 28/04/17	95.863		177,032.05	314.50	301.58	177,648.13	1.56
Fixed-rate Bonds DRM														
									SUM (EUR)	6,296,462.61	-2,687.71	35,571.00	6,329,345.90	55.70
Floating- Reviewable-rate Bonds DRM														
FR0013062684	HSBC FRANCE FRN 19	FRN-27/11/19	200,000.	M	EUR	101.031	% 28/04/17	100.988		202,062.00	-86.00	79.81	202,055.81	1.78
XS1130101931	GOLDMAN SACHS FRN 19	FRN-29/10/19	124,000.	M	EUR	101.012	% 28/04/17	100.981		125,254.88	-38.44	5.69	125,222.13	1.10
XS1382791892	DEUTSCHE FRN 2020	FRN-03/04/20	192,000.	M	EUR	100.4375	% 28/04/17	100.543		192,840.00	202.56	3.20	193,045.76	1.70
XS1577427526	GOLDMAN SACHS FRN 22	FRN-09/09/22	67,000.	M	EUR	100.069	% 28/04/17	100.1025		67,046.23	22.45	30.91	67,099.59	0.59
Floating- Reviewable-rate Bonds DRM														
									SUM (EUR)	587,203.11	100.57	119.61	587,423.29	5.17
Other Bonds (indexed, hybrid secs) DRM														
FR0010137554	CADES i 1.85 07/19	EXA-25/07/19	9,000.	M	EUR	125.9699	% 28/04/17	107.478		11,337.29	-126.65	149.09	11,359.73	0.10
Indexed bonds DRM														
DE0001030575	GERMANY i 0.1% i 46	EXA-15/04/46	257,406.	M	EUR	123.395	% 28/04/17	117.42		317,626.19	-8,809.23	12.97	308,829.93	2.72
FR0010359679	CAISSE i 1.85% 07/17	EXA-25/07/17	981,000.	M	EUR	114.696	% 28/04/17	101.105		1,125,167.48	-17,202.80	15,663.23	1,123,627.91	9.89
FR0011427848	FRANCE OAT i 0.25% 24	EXA-25/07/24	142,722.	M	EUR	110.6257	% 28/04/17	109.0325		157,887.16	1,183.94	281.79	159,352.89	1.40
IT0004890882	BTP i 1.7% 15/09/18	UST-15/09/18	449,000.	M	EUR	105.7474	% 28/04/17	104.015		474,805.79	305.81	1,033.94	476,145.54	4.19
IT0005138828	ITALY i 1.25% 32	UST-15/09/32	12,000.	M	EUR	97.8855	% 28/04/17	97.765		11,746.26	46.42	20.08	11,812.76	0.10
Other Bonds (indexed, hybrid secs) DRM														
									SUM (EUR)	2,098,570.17	-24,602.51	17,161.10	2,091,128.76	18.40
Zero-coupon Bonds DRM														
DE0001108546	BUND STRIP 0% 07/40	EXA-04/07/40	2,549.	M	EUR	77.5335	% 28/04/17	78.541		1,976.33	25.68	0.00	2,002.01	0.02
DE0001108595	ALLEMAGNE 0% 42 STRI	EXA-04/07/42	66,303.	M	EUR	77.1988	% 28/04/17	75.5975		51,185.10	-1,061.69	0.00	50,123.41	0.44
DE0001108660	DBRR 0% 04/07/2044	EXA-04/07/44	115,552.91	M	EUR	75.5955	% 28/04/17	73.0045		87,352.80	-2,993.98	0.00	84,358.82	0.74
DE0001142164	BUNDESREPUB 0% 2031	EXA-04/01/31	137,132.73	M	EUR	90.9652	% 28/04/17	91.6995		124,743.10	1,006.93	0.00	125,750.03	1.11
DE0001142263	BUNDESREPUB 0% 2037	EXA-04/01/37	848.	M	EUR	83.2052	% 28/04/17	83.4325		705.58	1.93	0.00	707.51	0.01
DE0001142628	BUNDESREPUB 0% 2029	EXA-04/01/29	313,573.	M	EUR	92.6885	% 28/04/17	93.59		290,646.11	2,826.86	0.00	293,472.97	2.58
DE0001143311	BUNDESREPUB 0% 2028	EXA-04/07/28	546.	M	EUR	94.163	% 28/04/17	94.106		514.13	-0.31	0.00	513.82	0.00
DE0001143329	BUNDESREPUB 0% 2029	EXA-04/07/29	33,374.	M	EUR	91.8235	% 28/04/17	92.735		30,645.17	304.21	0.00	30,949.38	0.27
DE0001143337	BUNDESREPUB 0% 2030	EXA-04/07/30	261,711.72	M	EUR	90.03	% 28/04/17	91.588		235,619.06	4,077.47	0.00	239,696.53	2.11
IT0003268635	BUONI POLIENNA 0% 20	EXA-01/08/20	150,000.	M	EUR	99.0595	% 28/04/17	98.3495		148,589.25	-1,065.00	0.00	147,524.25	1.30
IT0003268874	ITALY 0% 01/02/27	EXA-01/02/27	1,291,047.	M	EUR	83.0285	% 28/04/17	78.811		1,071,936.94	-54,449.89	0.00	1,017,487.05	8.95
IT0003269021	ITALY BTPS STRIP 32	EXA-01/02/32	239,783.	M	EUR	62.8785	% 28/04/17	64.4595		150,771.95	3,790.97	0.00	154,562.92	1.36
IT0004869316	ITALY BTPS HYB 0% 17	EXA-01/11/17	117,658.94	M	EUR	100.151	% 28/04/17	100.169		117,836.60	21.18	0.00	117,857.78	1.04
Zero-coupon Bonds DRM														
									SUM (EUR)	2,312,522.12	-47,515.64	0.00	2,265,006.48	19.93
Bonds DRM														
									SUM (EUR)	11,294,758.01	-74,705.29	52,851.71	11,272,904.43	99.21

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935965 LYXOR UCITS ETF DAILY LEVERAGED BTP

PARTIAL VALIDATION

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

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

A S S E T	STATUS	FILE	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	EVALUATION	PRCT NA			
Bonds															
						SUM	(EUR)		11,294,758.01	-74,705.29	52,851.71	11,272,904.43 99.21			
Debt instruments															
Debt instruments DRM															
Debt instruments DRM															
Treasury Bonds															
FR0123611420	BTF	0% 21/06/2017	NOL	999-21/06/17	139,845.	EUR	100.0773	28/04/17	100.07725	V	139,953.04	-0.01	0.00	139,953.03	1.23
Debt instruments DRM															
						SUM	(EUR)		139,953.04	-0.01	0.00	139,953.03	1.23		
Debt instruments DRM															
						SUM	(EUR)		139,953.04	-0.01	0.00	139,953.03	1.23		
Debt instruments															
						SUM	(EUR)		139,953.04	-0.01	0.00	139,953.03	1.23		
Lending / Borrowing															
A/P on Collateral sec (rcvd)															
PDC-01739337	FIX	FRANCE OAT 1%	PGAR1	FIX	0.000	-253,092.39	EUR	100.	%	28/04/17	-253,092.39	0.00	0.00	-253,092.39	-2.23
A/P on Collateral sec (rcvd)															
						SUM	(EUR)		-253,092.39	0.00	0.00	-253,092.39	-2.23		
Lending / Borrowing															
						SUM	(EUR)		-253,092.39	0.00	0.00	-253,092.39	-2.23		
Forward Instruments															
Interest Rate Swaps															
Swaps															
Performance Swaps															
SWAP03589589	VRAC	LEG LYX ETF DAI	PRC		4,490,000.	EUR	0.	28/04/17	148.54711	V	0.00	-11,159,765.07	0.00	-11,159,765.07	-98.22
SWAP03589600	FEES	LEG EUR LYX ETF	PRC		1.	EUR	0.	28/04/17	347144.27338	V	0.00	3,470.44	0.00	3,470.44	0.03
SWAP03589616	INDEX	LEG EUR LYX ET	PRC		4,490,000.	EUR	0.	28/04/17	353.06423	V	0.00	11,362,583.92	0.00	11,362,583.92	100.00
Swaps															
						SUM	(EUR)		0.00	206,289.29	0.00	206,289.29	1.82		
Interest Rate Swaps															
						SUM	(EUR)		0.00	206,289.29	0.00	206,289.29	1.82		

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935965 LYXOR UCITS ETF DAILY LEVERAGED BTP

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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
Forward Instruments													
							SUM (EUR)		0.00	206,289.29	0.00	206,289.29	1.82
Cash													
Cash at Banks													
A/P + associated accounts													
<i>Deferred settlement Purchases</i>													
BDS065EUR	DsPur-Sec		-1,342,596.51	EUR	1.		1.		-1,342,596.51	0.00	0.00	-1,342,596.51	-11.82
A/P + associated accounts													
							SUM (EUR)		-1,342,596.51	0.00	0.00	-1,342,596.51	-11.82
A/R + associated accounts													
<i>Coupons receivable</i>													
IT0004869316	ITALY BTPS HYB 0% 17	ACHLIG	11,765,894.	P EUR	0.	28/04/17			0.00	0.00	0.00	0.00	0.00
XS1130101931	GOLDMAN SACHS FRN 19	ACHLIG	124.	P EUR	1.04330645	28/04/17			129.37	0.00	0.00	129.37	0.00
XS1382791892	DEUTSCHE FRN 2020	ACHLIG	192.	P EUR	0.07838542	28/04/17			15.05	0.00	0.00	15.05	0.00
<i>Deferred settlement Sales</i>													
SDS065EUR	DsSaI-Sec		1,451,917.72	EUR	1.		1.		1,451,917.72	0.00	0.00	1,451,917.72	12.78
A/R + associated accounts													
							SUM (EUR)		1,452,062.14	0.00	0.00	1,452,062.14	12.78
Adjustment accounts													
<i>Accrued charges</i>													
F120EUR	PnAdmFee		-3,470.45	EUR	1.		1.		-3,470.45	0.00	0.00	-3,470.45	-0.03
<i>Amount payable</i>													
DVS065EUR	SwapsSettItToPay		-34,950.83	EUR	1.		1.		-34,950.83	0.00	0.00	-34,950.83	-0.31
<i>Amount receivable</i>													
DRS065EUR	SwapsSettItToReceive		59,130.93	EUR	1.		1.		59,130.93	0.00	0.00	59,130.93	0.52
Adjustment accounts													
							SUM (EUR)		20,709.65	0.00	0.00	20,709.65	0.18
Cash at Banks													
							SUM (EUR)		130,175.28	0.00	0.00	130,175.28	1.15
Other availabilities													
Financial accounts													
<i>Spot transactions</i>													
BK065EUR	BkDep EUR SGP		-133,651.76	EUR	1.		1.		-133,651.76	0.00	0.00	-133,651.76	-1.18
Financial accounts													
							SUM (EUR)		-133,651.76	0.00	0.00	-133,651.76	-1.18
Other availabilities													
							SUM (EUR)		-133,651.76	0.00	0.00	-133,651.76	-1.18

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935965 LYXOR UCITS ETF DAILY LEVERAGED BTP

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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													
						SUM	(EUR)		-3,476.48	0.00	0.00	-3,476.48	-0.03
EURO													
						SUM	(EUR)		11,178,142.18	131,583.99	52,851.71	11,362,577.88	100.00
FUND	: LYXOR UCITS ETF DAILY LEVERAGED BTP		(935965)				(EUR)		11,178,142.18	131,583.99	52,851.71	11,362,577.88	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935965 LYXOR UCITS ETF DAILY LEVERAGED BTP

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

Fund portfolio		:	11,366,054.36	Coupons and dividends due		:	144.42		
<u>Day's management fees</u>									
PnAdmFee		:	124.52	EUR					
Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price	
D FR0011023639 PART D	EUR	11,362,577.88	44,900.	253.0640	100.		253.0640	253.0640	
Net Asset Value		EUR :	11,362,577.88						

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935966 LYXOR UCITS ETF DAILY LEVERAGED BUND

PARTIAL VALIDATION

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

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

A S S E T	STATUS	FILE	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
EURO													
Bonds													
Bonds DRM													
Fixed-rate Bonds DRM													
BE6285455497	ANHEUSER BUSCH 2% 28	EXA-17/03/28	110,000.	M	EUR	103.8474	% 28/04/17	106.3445	114,232.16	2,746.79	283.29	117,262.24	0.65
DE0001143261	STRIP INT 04/07/23	EXA-04/07/23	100,828.	M	EUR	101.7075	% 28/04/17	100.462	102,549.64	-1,255.81	0.00	101,293.83	0.56
DE0001143303	STRIP INT 04/07/27	EXA-04/07/27	913.	M	EUR	94.897	% 28/04/17	94.9095	866.41	0.11	0.00	866.52	0.00
DE000A13R9G3	L-BANK BW 0.125% 20	EXA-05/11/20	194,000.	M	EUR	101.308	% 28/04/17	101.1045	196,537.52	-394.79	118.92	196,261.65	1.09
DE000A13SL26	SAP SE 1.125% 02/23	EXA-20/02/23	250,000.	M	EUR	105.073	% 28/04/17	104.9635	262,682.50	-273.75	554.79	262,963.54	1.47
DE000A185QA5	EVONIK FIN 0.375% 24	EXA-07/09/24	28,000.	M	EUR	95.192	% 28/04/17	96.065	26,653.76	244.44	68.47	26,966.67	0.15
DE000A1R07V3	KFW 1.625 01/15/21	EXA-15/01/21	44,000.	M	EUR	108.1495	% 28/04/17	107.5675	47,585.78	-256.08	211.56	47,541.26	0.27
DE000A1ROXG3	BASF SE 2% 05/12/22	EXA-05/12/22	121,000.	M	EUR	108.9005	% 28/04/17	109.288	131,769.61	468.87	987.89	133,226.37	0.74
DE000A1UDWM7	SIEMENS FIN 1.75% 21	EXA-12/03/21	103,000.	M	EUR	107.141	% 28/04/17	106.8125	110,355.19	-338.31	256.79	110,273.67	0.61
DE000A1Z6M12	BMW US CAP 1.125% 21	EXA-18/09/21	95,000.	M	EUR	104.084	% 28/04/17	103.8635	98,879.80	-209.47	664.67	99,335.00	0.55
DE000CZ302M3	COMMERZBANK 4% 09/20	EXA-16/09/20	89,000.	M	EUR	112.654	% 28/04/17	112.5355	100,262.06	-105.46	2,233.53	102,390.13	0.57
DE000EH1A311	EUROHYPO 4.375 02/19	EXA-02/07/19	30,000.	M	EUR	113.87	% 28/04/17	110.1075	34,161.00	-1,128.75	1,096.75	34,129.00	0.19
ES0312298096	AYT CED X 4.25 23	EXA-25/10/23	200,000.	M	EUR	123.005	% 28/04/17	123.53	246,010.00	1,050.00	4,424.66	251,484.66	1.40
ES0413679327	BANKINTER SA 1% 25	EXA-05/02/25	300,000.	M	EUR	101.3075	% 28/04/17	101.889	303,922.50	1,744.50	715.07	306,382.07	1.71
ES0457089011	CAJA RURAL 0.875% 24	EXA-27/05/24	300,000.	M	EUR	100.4295	% 28/04/17	101.3225	301,288.50	2,452.40	2,452.40	306,419.90	1.71
FI4000148630	FINNISH GOV 0.75% 31	UST-15/04/31	802,000.	M	EUR	99.76	% 28/04/17	98.8745	800,075.20	-7,101.71	296.63	793,270.12	4.42
FR0010591578	CSSE REFIN 4.5% 17	EXA-25/10/17	11,288.	M	EUR	104.0875	% 28/04/17	102.3825	11,749.40	-192.47	264.42	11,821.35	0.07
FR0010957670	AXA 3.5% 05/11/2020	EXA-05/11/20	250,000.	M	EUR	113.6425	% 28/04/17	112.8075	284,106.25	-2,087.50	4,291.10	286,309.85	1.60
FR0010960070	CFF 3.5 05/11/20	EXA-05/11/20	32,000.	M	EUR	113.8805	% 28/04/17	112.6675	36,441.76	-388.16	549.26	36,602.86	0.20
FR0011461391	FRTR FUNG STR 0% 24	EXA-25/05/24	220,975.07	M	EUR	98.6385	% 28/04/17	97.87	217,966.41	-1,698.11	0.00	216,268.30	1.21
FR0011461482	FRTR FUNG 0% 2030	EXA-25/05/30	93,000.	M	EUR	86.542	% 28/04/17	85.568	80,484.06	-905.82	0.00	79,578.24	0.44
FR0011461581	FRTR FUNG 0% 2037	EXA-25/05/37	98,000.	M	EUR	73.231	% 28/04/17	71.334	71,766.38	-1,859.06	0.00	69,907.32	0.39
FR0011461649	FRTR FUNG 0% 2043	EXA-25/05/43	139,000.	M	EUR	62.67	% 28/04/17	59.5295	87,111.30	-4,365.29	0.00	82,746.01	0.46
FR0011568963	RENAULT 3.625% 09/18	EXA-19/09/18	247,000.	M	EUR	107.231	% 28/04/17	105.026	264,860.57	-5,446.35	5,543.97	264,958.19	1.48
FR0011962547	FRNACE OAT 0% 11/24	EXA-25/11/24	641,788.	M	EUR	93.2995	% 28/04/17	96.9	598,784.99	23,107.58	0.00	621,892.57	3.47
FR0013184181	CAISSE FR FIN TF 25	EXA-23/06/25	100,000.	M	EUR	98.495	% 28/04/17	98.619	98,495.00	124.00	322.60	98,941.60	0.55
IT0004848658	ITALY BTPS 0% STR 21	EXA-01/08/21	303,047.93	M	EUR	97.1	% 28/04/17	96.831	294,259.54	-815.20	0.00	293,444.34	1.64
SI0002103149	SLOVENIA 4.375% 21	EXA-18/01/21	21,000.	M	EUR	117.256	% 28/04/17	116.617	24,623.77	-134.20	264.30	24,753.87	0.14
XS0193640629	BK OF SCO 4.87 19	EXA-04/06/19	50,000.	M	EUR	114.8	% 28/04/17	110.785	57,400.00	-2,007.50	2,223.80	57,616.30	0.32
XS0197646218	CITIGROUP 5% 08/19	EXA-02/08/19	71,000.	M	EUR	114.606	% 28/04/17	111.1725	81,370.26	-2,437.78	2,664.93	81,597.41	0.46
XS0444030646	CREDIT SUISSE4.75 19	EXA-05/08/19	231,000.	M	EUR	113.7065	% 28/04/17	110.669	262,662.01	-7,016.62	8,146.71	263,792.10	1.47
XS0449361350	LLOYDS BK 5.375 19	EXA-03/09/19	227,000.	M	EUR	115.9665	% 28/04/17	112.7335	263,243.95	-7,338.91	8,089.60	263,994.64	1.47
XS0500397905	ORANGE 3.875% 04/20	EXA-09/04/20	97,000.	M	EUR	111.305	% 28/04/17	111.1425	107,965.85	-157.62	247.15	108,055.38	0.60
XS0758419658	HEINEKEN NV 2.5% 19	EXA-19/03/19	37,000.	M	EUR	105.1375	% 28/04/17	104.7655	38,900.88	-137.64	114.04	38,877.28	0.22
XS0794230507	GE CAP EUR 2.875% 19	EXA-18/06/19	43,000.	M	EUR	106.509	% 28/04/17	106.189	45,798.87	-137.60	1,080.45	46,741.72	0.26
XS0828235225	LINDE AG 1.75 09/20	EXA-17/09/20	95,000.	M	EUR	106.2765	% 28/04/17	105.9605	100,962.68	-300.20	1,038.49	101,700.97	0.57
XS0873793375	VOLKSWAGEN 2% 01/20	EXA-14/01/20	182,000.	M	EUR	105.1395	% 28/04/17	105.1755	191,353.89	65.52	1,087.01	192,506.42	1.07
XS0954025267	GE CAP EUR 2.25% 20	EXA-20/07/20	105,000.	M	EUR	109.	% 28/04/17	107.036	114,450.00	-2,062.20	1,857.64	114,245.44	0.64
XS0999667263	TELEKOM FIN 3.125 21	EXA-03/12/21	19,000.	M	EUR	112.07	% 28/04/17	112.428	21,293.30	68.02	245.63	21,606.95	0.12
XS1014610254	VOLKSWAGEN 2.625% 24	EXA-15/01/24	238,000.	M	EUR	109.9525	% 28/04/17	109.433	261,686.95	-1,236.41	1,848.58	262,299.12	1.46
XS1023039545	EIB 2.125 01/15/24	EXA-15/01/24	67,000.	M	EUR	113.8295	% 28/04/17	113.7995	76,265.77	-20.10	421.27	76,666.94	0.43
XS1167352613	NATL AUS 0.875% 22	EXA-20/01/22	1,000.	M	EUR	102.023	% 28/04/17	102.3855	1,020.23	3.62	2.47	1,026.32	0.01
XS1170787797	EVONIK INDUS 1% 23	EXA-23/01/23	14,000.	M	EUR	101.7895	% 28/04/17	102.2715	14,250.53	67.48	38.36	14,356.37	0.08
XS1176079843	ENEL FINAN 1.966% 25	EXA-27/01/25	216,000.	M	EUR	105.6795	% 28/04/17	105.744	228,267.72	139.32	1,116.90	229,523.94	1.28

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935966 LYXOR UCITS ETF DAILY LEVERAGED BUND

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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
XS1180277524	INST CREDITO 0.5% 17	EXA-15/12/17	127,000.	M	EUR	100.7165	% 28/04/17	100.4875	127,909.96	-290.83	241.82	127,860.95	0.71
XS1218821756	ABN AMRO BK 1% 25	EXA-16/04/25	97,000.	M	EUR	102.909	% 28/04/17	102.219	99,821.73	-669.30	45.18	99,197.61	0.55
XS1263878818	WESTPAC BK 0.75% 21	EXA-22/07/21	279,000.	M	EUR	102.694	% 28/04/17	102.9595	286,516.26	740.74	1,633.87	288,890.87	1.61
XS1265805090	GOLDMAN SACHS 2% 23	EXA-27/07/23	9,000.	M	EUR	107.083	% 28/04/17	105.745	9,637.47	-120.42	138.08	9,655.13	0.05
XS1270460691	MONTREAL 0.375% 20	EXA-05/08/20	222,000.	M	EUR	102.0375	% 28/04/17	101.592	226,523.25	-989.01	618.10	226,152.34	1.26
XS1310493744	JPMORGAN 1.5% 2022	EXA-26/10/22	175,000.	M	EUR	106.3025	% 28/04/17	104.621	186,029.38	-2,942.63	1,359.25	184,446.00	1.03
XS1321956333	BMW 0.875% 2020	EXA-17/11/20	159,000.	M	EUR	102.9024	% 28/04/17	102.7455	163,614.82	-249.48	636.55	164,001.89	0.91
XS1362373570	GOLDMAN SAC 0.75% 19	EXA-10/05/19	258,000.	M	EUR	100.9235	% 28/04/17	101.473	260,382.59	1,417.75	1,897.89	263,698.23	1.47
XS1377680381	BRITISH TE 0.625% 21	EXA-10/03/21	412,000.	M	EUR	100.5668	% 28/04/17	100.779	414,335.24	874.24	380.96	415,590.44	2.32
XS1379182006	HSBC 1.5% 2022	EXA-15/03/22	181,000.	M	EUR	103.088	% 28/04/17	104.091	186,589.28	1,815.43	364.48	188,769.19	1.05
XS1382792197	DEUT 0.625% 2023	UST-03/04/23	427,000.	M	EUR	99.9025	% 28/04/17	100.1045	426,583.68	862.53	219.35	427,665.56	2.38
XS1385051112	BARCLAYS 1.875% 2021	EXA-23/03/21	101,000.	M	EUR	103.25	% 28/04/17	104.2275	104,282.50	987.28	212.72	105,482.50	0.59
XS1397134609	LINDE 1.00% 2028	EXA-20/04/28	99,000.	M	EUR	100.6583	% 28/04/17	99.7775	99,651.70	-871.97	35.26	98,814.99	0.55
XS1485596511	DNB BOLIG 0.25% 2026	EXA-07/09/26	329,000.	M	EUR	95.693	% 28/04/17	95.863	314,829.97	559.30	536.32	315,925.59	1.76
Fixed-rate Bonds DRM													
SUM (EUR)									9,722,081.78	-18,175.99	64,143.93	9,768,049.72	54.47
Floating- Reviewable-rate Bonds DRM													
IT0004716319	CCT FRN 15/04/18	FRN-15/04/18	87,000.	M	EUR	100.934	% 28/04/17	100.91	87,812.58	-20.88	32.97	87,824.67	0.49
XS1130101931	GOLDMAN SACHS FRN 19	FRN-29/10/19	15,000.	M	EUR	101.012	% 28/04/17	100.981	15,151.80	-4.65	0.69	15,147.84	0.08
XS1382791892	DEUTSCHE FRN 2020	FRN-03/04/20	361,000.	M	EUR	100.4375	% 28/04/17	100.543	362,579.37	380.86	6.02	362,966.25	2.02
XS1577427526	GOLDMAN SACHS FRN 22	FRN-09/09/22	37,000.	M	EUR	100.069	% 28/04/17	100.1025	37,025.53	12.40	17.07	37,055.00	0.21
Floating- Reviewable-rate Bonds DRM													
SUM (EUR)									502,569.28	367.73	56.75	502,993.76	2.80
Other Bonds (indexed, hybrid secs) DRM													
<i>Indexed bonds DRM</i>													
DE0001030575	GERMANY i 0.1% i 46	EXA-15/04/46	590,273.	M	EUR	123.3928	% 28/04/17	117.42	728,354.67	-20,188.15	29.74	708,196.26	3.95
FR0010359679	CAISSE i 1.85% 07/17	EXA-25/07/17	285,000.	M	EUR	114.696	% 28/04/17	101.105	326,883.52	-4,997.76	4,550.48	326,436.24	1.82
FR0011003672	CAISSE AMO i 1.5% 21	EXA-25/07/21	147,000.	M	EUR	118.1407	% 28/04/17	112.0545	173,666.87	218.27	1,798.38	175,683.52	0.98
FR0011427848	FRANCE OAT i 0.25% 24	EXA-25/07/24	725,438.	M	EUR	110.6257	% 28/04/17	109.0325	802,520.59	6,017.80	1,432.32	809,970.71	4.52
IT0004890882	BTP i 1.7% 15/09/18	UST-15/09/18	3,787,000.	M	EUR	105.7796	% 28/04/17	104.015	4,005,872.88	1,360.09	8,720.59	4,015,953.56	22.40
IT0005138828	ITALY i 1.25% 32	UST-15/09/32	45,000.	M	EUR	97.8971	% 28/04/17	97.765	44,053.69	168.89	75.29	44,297.87	0.25
IT0005188120	BTPS i 0.1% 2022	PGARANPDC-01739338	400,000.	M	EUR	101.1804	%	99.7325	404,721.44	0.00	0.00	404,721.44	2.26
Other Bonds (indexed, hybrid secs) DRM													
SUM (EUR)									6,486,073.66	-17,420.86	16,606.80	6,485,259.60	36.17
Zero-coupon Bonds DRM													
DE0001108546	BUND STRIP 0% 07/40	EXA-04/07/40	19,269.	M	EUR	80.0801	% 28/04/17	78.541	15,430.64	-296.57	0.00	15,134.07	0.08
DE0001108595	ALLEMAGNE 0% 42 STRI	EXA-04/07/42	248,871.	M	EUR	73.949	% 28/04/17	75.5975	184,037.62	4,102.63	0.00	188,140.25	1.05
DE0001142263	BUNDESREPUB 0% 2037	EXA-04/01/37	58,758.	M	EUR	83.2055	% 28/04/17	83.4325	48,889.89	133.38	0.00	49,023.27	0.27
DE0001142578	DBR 0% 04/01/24	EXA-04/01/24	1.38	M	EUR	94.9275	% 28/04/17	100.103	1.31	0.07	0.00	1.38	0.00
DE0001143477	DEUTSCHLAND 0% 44	EXA-04/07/44	614.	M	EUR	75.0814	% 28/04/17	71.6685	461.00	-20.96	0.00	440.04	0.00
ES0000012003	SPGB STRIP 0% 07/34	EXA-30/07/34	47,000.	M	EUR	61.86	% 28/04/17	63.3155	29,074.20	684.09	0.00	29,758.29	0.17
ES00000120R1	SPGB STRIP 0% 07/35	EXA-30/07/35	25,464.	M	EUR	59.467	% 28/04/17	60.8	15,142.68	339.43	0.00	15,482.11	0.09
FR0010809673	OAT 0% 25/04/2036	EXA-25/04/36	0.14	M	EUR	64.2857	% 28/04/17	73.918	0.09	0.01	0.00	0.10	0.00
FR0010810069	OAT 0% 25/04/2025	EXA-25/04/25	129,000.	M	EUR	96.053	% 28/04/17	95.9515	123,908.37	-130.93	0.00	123,777.44	0.69
IT0001247250	ITALY BTPS STRIP 20	EXA-01/05/20	587,053.56	M	EUR	98.7431	% 28/04/17	98.5595	579,674.90	-1,077.85	0.00	578,597.05	3.23

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935966 LYXOR UCITS ETF DAILY LEVERAGED BUND

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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		
IT0001312781	BUONI ORDINARI 0% 28	EXA-01/05/28	199,208.82	M	EUR	76.8335	% 28/04/17	74.991	153,059.11	-3,670.42	0.00	149,388.69	0.83		
IT0003269013	ITALY BTPS STRIP 31	EXA-01/08/31	181,888.	M	EUR	64.14	% 28/04/17	65.9165	116,662.96	3,231.24	0.00	119,894.20	0.67		
Zero-coupon Bonds DRM															
									SUM	(EUR)	1,266,342.77	3,294.12	0.00	1,269,636.89	7.08
Bonds DRM															
									SUM	(EUR)	17,977,067.49	-31,935.00	80,807.48	18,025,939.97	100.52
Bonds															
									SUM	(EUR)	17,977,067.49	-31,935.00	80,807.48	18,025,939.97	100.52
Lending / Borrowing															
A/P on Collateral sec (rcvd)															
PDC-01739338	FIX BTPS i 0.1% 2	PGAR1 FIX	0.000	-404,721.44	EUR	100.	% 28/04/17		-404,721.44	0.00	0.00	-404,721.44	-2.26		
A/P on Collateral sec (rcvd)															
									SUM	(EUR)	-404,721.44	0.00	0.00	-404,721.44	-2.26
									SUM	(EUR)	-404,721.44	0.00	0.00	-404,721.44	-2.26
Lending / Borrowing															
									SUM	(EUR)	-404,721.44	0.00	0.00	-404,721.44	-2.26
Forward Instruments															
Interest Rate Swaps															
Swaps															
Performance Swaps															
SWAP03589597	FEES LEG EUR LYX ETF PRC		1.	EUR	0.	28/04/17	316768.94992	V	0.00	3,166.69	0.00	3,166.69	0.02		
SWAP03589635	VRAC LEG LYX ETF DAI PRC		7,800,000.	EUR	0.	28/04/17	125.91306	V	0.00	-17,621,218.52	0.00	-17,621,218.52	-98.27		
SWAP03589638	INDEX LEG EUR LYX ET PRC		7,800,000.	EUR	0.	28/04/17	329.90077	V	0.00	17,932,260.35	0.00	17,932,260.35	100.00		
Swaps															
									SUM	(EUR)	0.00	314,208.52	0.00	314,208.52	1.75
Interest Rate Swaps															
									SUM	(EUR)	0.00	314,208.52	0.00	314,208.52	1.75
Forward Instruments															
									SUM	(EUR)	0.00	314,208.52	0.00	314,208.52	1.75
Cash															
Cash at Banks															

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935966 LYXOR UCITS ETF DAILY LEVERAGED BUND

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T		STATUS	FILE	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 + associated accounts															
<i>Deferred settlement Purchases</i>															
BDS065EUR	DsPur-Sec			-113,725.43	EUR	1.		1.		-113,725.43	0.00	0.00	-113,725.43	-0.63	
A/P + associated accounts															
								SUM	(EUR)		-113,725.43	0.00	0.00	-113,725.43	-0.63
A/R + associated accounts															
<i>Coupons receivable</i>															
XS1130101931	GOLDMAN SACHS FRN 19	ACHLIG		15.	P EUR	1.04333333	28/04/17			15.65	0.00	0.00	15.65	0.00	
XS1382791892	DEUTSCHE FRN 2020	ACHLIG		508.	P EUR	0.07836614	28/04/17			39.81	0.00	0.00	39.81	0.00	
<i>Deferred settlement Sales</i>															
SDS065EUR	DsSal-Sec			79,204.41	EUR	1.		1.		79,204.41	0.00	0.00	79,204.41	0.44	
A/R + associated accounts															
								SUM	(EUR)		79,259.87	0.00	0.00	79,259.87	0.44
Adjustment accounts															
<i>Accrued charges</i>															
F120EUR	PnAdmFee			-3,166.69	EUR	1.		1.		-3,166.69	0.00	0.00	-3,166.69	-0.02	
<i>Amount payable</i>															
DVS065EUR	SwapsSettItToPay			-79,204.41	EUR	1.		1.		-79,204.41	0.00	0.00	-79,204.41	-0.44	
<i>Amount receivable</i>															
DRS065EUR	SwapsSettIToReceive			113,725.43	EUR	1.		1.		113,725.43	0.00	0.00	113,725.43	0.63	
Adjustment accounts															
								SUM	(EUR)		31,354.33	0.00	0.00	31,354.33	0.17
Cash at Banks															
								SUM	(EUR)		-3,111.23	0.00	0.00	-3,111.23	-0.02
Other availabilities															
Financial accounts															
<i>Spot transactions</i>															
BK065EUR	BkDep EUR SGP			-56.91	EUR	1.		1.		-56.91	0.00	0.00	-56.91	0.00	
Financial accounts															
								SUM	(EUR)		-56.91	0.00	0.00	-56.91	
Other availabilities															
								SUM	(EUR)		-56.91	0.00	0.00	-56.91	
Cash															
								SUM	(EUR)		-3,168.14	0.00	0.00	-3,168.14	-0.02
EURO															
								SUM	(EUR)		17,569,177.91	282,273.52	80,807.48	17,932,258.91	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935966 LYXOR UCITS ETF DAILY LEVERAGED BUND

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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
FUND	: LYXOR UCITS ETF DAILY LEVERAGED BUND		(935966)						(EUR)	17,569,177.91	282,273.52	80,807.48	17,932,258.91 100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935966 LYXOR UCITS ETF DAILY LEVERAGED BUND

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

Fund portfolio		:	17,935,427.05	Coupons and dividends due		:	55.46		
<u>Day's management fees</u>									
PnAdmFee		:	98.26	EUR					
Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price	
D FR0011023654 PART D	EUR	17,932,258.91	78,000.	229.9007	100.		229.9007	229.9007	
Net Asset Value		EUR :	17,932,258.91						

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935964 LYXOR UCITS ETF DAILY DOUBLE SHORT BTP

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	Fund currency		PRCT			
									<-----> BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION	PRCT NA	
XS1241559910 SBAB BANK AB FRN 18		FRN-27/06/18	2,692,000.	M EUR	100.344	% 28/04/17	100.322		2,701,260.48	-592.24	0.00	2,700,668.24	0.41	
XS1243097513 ING BANK FRN 17		FRN-05/06/17	200,000.	M EUR	100.1685	% 28/04/17	100.067		200,337.00	-203.00	105.04	200,239.04	0.03	
XS1244560022 JPMORGAN CHS FRN 17		FRN-12/06/17	962,000.	M EUR	100.136	% 28/04/17	100.071		963,308.58	-625.56	369.33	963,052.35	0.15	
XS1278908626 LLOYDS BANK FRN 17		FRN-21/08/17	100,000.	M EUR	100.2415	% 28/04/17	100.167		100,241.50	-74.50	41.61	100,208.61	0.02	
XS1280367761 DEUTSCHE BK FRN 17		FRN-25/08/17	3,900,000.	M EUR	100.0325	% 28/04/17	100.043		3,901,266.00	411.00	288.71	3,901,965.71	0.59	
XS1288327775 NATL BK CANADA FRN17		FRN-09/09/17	1,859,000.	M EUR	100.156	% 28/04/17	100.122		1,861,900.04	-632.06	0.00	1,861,267.98	0.28	
XS1289966134 GOLDMAN SAC FRN 18		FRN-11/09/18	50,000.	M EUR	100.7855	% 28/04/17	100.5515		50,392.75	-117.00	22.74	50,298.49	0.01	
XS1319598188 CREDIT SUISSE FRN 17		FRN-10/11/17	3,409,000.	M EUR	100.2776	% 28/04/17	100.259		3,418,463.57	-634.26	1,024.97	3,418,854.28	0.52	
XS1365255907 GOLDMAN SACHS FRN 17		FRN-18/12/17	62,000.	M EUR	100.467	% 28/04/17	100.3725		62,289.54	-58.59	28.11	62,259.06	0.01	
XS1366026323 HONEYWELL FRN 18		FRN-22/02/18	5,040,000.	M EUR	100.2278	% 28/04/17	100.2305		5,051,483.30	133.90	1,675.80	5,053,293.00	0.77	
XS1368469570 NORDEA BANK FRN 19		FRN-22/02/19	1,000,000.	M EUR	100.678	% 28/04/17	100.6725		1,006,780.00	-55.00	235.28	1,006,960.28	0.15	
XS1372838083 VODAFONE GROU FRN 19		FRN-25/02/19	760,000.	M EUR	101.4082	% 28/04/17	101.401		770,702.30	-54.70	852.15	771,499.75	0.12	
XS1417876759 CITIGROUP FRN 2021		FRN-24/05/21	318,000.	M EUR	102.1111	% 28/04/17	102.0575		324,713.22	-170.37	300.33	324,843.18	0.05	
XS1426782170 BANQUE FRN 2020		FRN-03/06/20	300,000.	M EUR	100.6465	% 28/04/17	100.6665		301,939.50	60.00	71.68	302,071.18	0.05	
XS1574667124 COCA-CO VAR 2019		FRN-08/03/19	2,998,000.	M EUR	100.411	% 28/04/17	100.442		3,010,320.30	930.86	0.00	3,011,251.16	0.46	
XS1577427526 GOLDMAN SACHS FRN 22		FRN-09/09/22	2,000,000.	M EUR	100.062	% 28/04/17	100.1025		2,001,240.00	810.00	922.78	2,002,972.78	0.30	
XS1584041252 BNP PARIBAS FRN 22		FRN-22/09/22	677,000.	M EUR	100.999	% 28/04/17	101.235		683,763.23	1,597.72	411.50	685,772.45	0.10	
XS1586214956 HSBC HDG FRN 2022		FRN-27/09/22	1,000,000.	M EUR	100.4895	% 28/04/17	100.529		1,004,895.00	395.00	380.28	1,005,670.28	0.15	
Floating- Reviewable-rate Bonds DRM														
									SUM (EUR)	76,359,117.65	-11,485.51	89,935.54	76,437,567.68	11.60
Other Bonds (indexed, hybrid secs) DRM														
<i>Indexed bonds DRM</i>														
FR0010359679 CAISSE i 1.85% 07/17		EXA-25/07/17	547,000.	M EUR	114.5539	% 28/04/17	101.105		626,609.91	-8,815.13	8,733.73	626,528.51	0.10	
IT0004085210 BTPe i 2.10 15/09/17		UST-15/09/17	264,000.	M EUR	119.0502	% 28/04/17	101.7625		314,292.56	-94.81	863.34	315,061.09	0.05	
IT0004243512 ITALY i 2.6% /23		UST-15/09/23	1,956,000.	M EUR	128.9695	% 28/04/17	113.8675		2,522,643.32	36,153.16	7,779.61	2,566,576.09	0.39	
IT0004890882 BTP i 1.7% 15/09/18		UST-15/09/18	21,288,000.	M EUR	105.7771	% 28/04/17	104.015		22,517,824.31	8,179.26	49,021.36	22,575,024.93	3.43	
IT0005138828 ITALY i 1.25% 32		UST-15/09/32	9,713,000.	M EUR	97.8855	% 28/04/17	97.765		9,507,620.25	37,578.00	16,250.24	9,561,448.49	1.45	
Other Bonds (indexed, hybrid secs) DRM														
									SUM (EUR)	35,488,990.35	73,000.48	82,648.28	35,644,639.11	5.41
Zero-coupon Bonds DRM														
DE0001108504 BUNDESREPUB 0% 39		EXA-04/07/39	669,363.	M EUR	88.637	% 28/04/17	80.0535		593,303.28	-57,454.77	0.00	535,848.51	0.08	
DE0001108546 BUND STRIP 0% 07/40		EXA-04/07/40	8,912,434.78	M EUR	84.1325	% 28/04/17	78.541		7,498,254.19	-498,338.79	0.00	6,999,915.40	1.06	
DE0001108660 DBRR 0% 04/07/2044		EXA-04/07/44	17,721,591.	M EUR	74.7489	% 28/04/17	73.0045		13,246,687.34	-309,128.44	0.00	12,937,558.90	1.96	
DE0001142051 BUNDESREPUB 0% 2028		EXA-04/01/28	8,844,114.99999999	M EUR	95.9633	% 28/04/17	95.595		8,487,104.63	-32,572.90	0.00	8,454,531.73	1.28	
DE0001142073 BUNDESREPUB 0% 2028		EXA-04/07/28	73,623.	M EUR	99.673	% 28/04/17	95.084		73,382.25	-3,378.56	0.00	70,003.69	0.01	
DE0001142164 BUNDESREPUB 0% 2031		EXA-04/01/31	667.	M EUR	91.2789	% 28/04/17	91.6995		608.83	2.81	0.00	611.64	0.00	
DE0001142263 BUNDESREPUB 0% 2037		EXA-04/01/37	4,971,233.	M EUR	86.1817	% 28/04/17	83.4325		4,284,294.44	-136,670.47	0.00	4,147,623.97	0.63	
DE0001142545 BUND 0% 04/01/2021		EXA-04/01/21	10,600.	M EUR	102.266	% 28/04/17	101.878		10,840.20	-41.13	0.00	10,799.07	0.00	
DE0001142578 DBR 0% 04/01/24		EXA-04/01/24	2,196,335.	M EUR	100.9125	% 28/04/17	100.103		2,216,376.36	-17,779.13	0.00	2,198,597.23	0.33	
DE0001142594 DBR 0% 04/01/26		EXA-04/01/26	1,245,052.	M EUR	100.3535	% 28/04/17	97.6395		1,249,453.26	-33,790.71	0.00	1,215,662.55	0.18	
DE0001142628 BUNDESREPUB 0% 2029		EXA-04/01/29	17,540,551.	M EUR	93.3988	% 28/04/17	93.59		16,382,656.22	33,545.46	0.00	16,416,201.68	2.49	
DE0001143311 BUNDESREPUB 0% 2028		EXA-04/01/28	3,142,110.	M EUR	93.8865	% 28/04/17	94.106		2,950,017.11	6,896.93	0.00	2,956,914.04	0.45	
DE0001143329 BUNDESREPUB 0% 2029		EXA-04/07/29	4,098,991.	M EUR	95.954	% 28/04/17	92.735		3,933,145.82	-131,946.52	0.00	3,801,199.30	0.58	
DE0001143337 BUNDESREPUB 0% 2030		EXA-04/07/30	500.	M EUR	90.654	% 28/04/17	91.588		453.27	4.67	0.00	457.94	0.00	
DE0001143378 BUNDESREPUB 0% 2034		EXA-04/07/34	1,177,071.	M EUR	93.3163	% 28/04/17	86.493		1,098,399.14	-80,315.12	0.00	1,018,084.02	0.15	
DE0001143386 BUNDESREPUB 0% 2035		EXA-04/07/35	3,445,617.	M EUR	92.7688	% 28/04/17	84.639		3,196,456.16	-280,120.39	0.00	2,916,335.77	0.44	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935964 LYXOR UCITS ETF DAILY DOUBLE SHORT BTP

PARTIAL VALIDATION

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

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	Fund currency		ACCRUED INTEREST	EVALUATION	PRCT		
									ASST/LINE	QUANTITY TYPE				QTD	AND PRICE TYPE
DE0001143394	BUNDESREPUB 0%	2036	EXA-04/07/36	1,033,980.	M EUR	85.423	% 28/04/17	83.2635		883,256.74	-22,328.80	0.00	860,927.94	0.13	
DE0001143402	BUNDESREPUB 0%	2037	EXA-04/07/37	1,596,250.	M EUR	86.288	% 28/04/17	81.825		1,377,372.20	-71,240.64	0.00	1,306,131.56	0.20	
DE0001143410	BUNDESREPUB 0%	2038	EXA-04/07/38	4,501,945.	M EUR	82.9729	% 28/04/17	79.9905		3,735,395.74	-134,267.42	0.00	3,601,128.32	0.55	
DE0001143444	BUND STRIP 0%	07/41	EXA-04/07/41	79,139.	M EUR	77.9269	% 28/04/17	75.8645		61,670.59	-1,632.18	0.00	60,038.41	0.01	
DE0001143477	DEUTSCHLAND 0%	44	EXA-04/07/44	1,922,821.	M EUR	78.7495	% 28/04/17	71.6685		1,514,211.92	-136,154.95	0.00	1,378,056.97	0.21	
ES00000120P5	SPGB STRIP 0%	07/33	EXA-30/07/33	47,000.	M EUR	64.36	% 28/04/17	65.7685		30,249.20	662.00	0.00	30,911.20	0.00	
ES00000120R1	SPGB STRIP 0%	07/35	EXA-30/07/35	21,536.	M EUR	59.467	% 28/04/17	60.8		12,806.81	287.08	0.00	13,093.89	0.00	
ES0000012726	SPGB STRIP 30/07/27		EXA-30/07/27	47,000.	M EUR	79.59	% 28/04/17	82.601		37,407.30	1,415.17	0.00	38,822.47	0.01	
ES0000012734	BON Y OBLIG 0%	2028	EXA-30/07/28	47,000.	M EUR	76.711	% 28/04/17	79.3915		36,054.17	1,259.84	0.00	37,314.01	0.01	
ES0000012742	BON Y OBLIG 0%	2029	EXA-30/07/29	47,000.	M EUR	74.405	% 28/04/17	76.269		34,970.35	876.08	0.00	35,846.43	0.01	
ES0000012759	BON Y OBLIG 0%	2030	EXA-30/07/30	47,000.	M EUR	71.945	% 28/04/17	74.1335		33,814.15	1,028.60	0.00	34,842.75	0.01	
ES0000012767	SPGB 0%	30/07/2031	EXA-30/07/31	47,000.	M EUR	69.3925	% 28/04/17	71.3105		32,614.48	901.46	0.00	33,515.94	0.01	
ES0000012775	SPAIN 0% STRIP 0732		EXA-30/07/32	47,000.	M EUR	67.213	% 28/04/17	68.455		31,590.11	583.74	0.00	32,173.85	0.00	
FR0010809764	OAT 0%	25/10/2020	EXA-25/10/20	147,504.	M EUR	100.7517	% 28/04/17	101.4225		148,612.75	989.49	0.00	149,602.24	0.02	
FR0010809814	OAT 0%	25/04/2021	EXA-25/04/21	100,000.	M EUR	100.5298	% 28/04/17	101.2285		100,529.84	698.66	0.00	101,228.50	0.02	
FR0010810010	OAT 0%	25/10/2035	EXA-25/10/35	888,000.	M EUR	71.47	% 28/04/17	74.861		634,653.60	30,112.08	0.00	664,765.68	0.10	
FR0010810069	OAT 0%	25/04/2025	EXA-25/04/25	205,000.	M EUR	94.2996	% 28/04/17	95.9515		193,314.20	3,386.38	0.00	196,700.58	0.03	
FR0010810077	OAT 0%	25/04/2037	EXA-25/10/37	888,000.	M EUR	67.591	% 28/04/17	71.1855		600,208.08	31,919.16	0.00	632,127.24	0.10	
FR0010810135	OAT 0%	25/10/2026	EXA-25/10/26	888,000.	M EUR	90.0975	% 28/04/17	92.608		800,065.80	22,293.24	0.00	822,359.04	0.12	
IT0001247243	ITALY BTPS STRIP 19		EXA-01/11/19	1,410,868.55	M EUR	86.7187	% 28/04/17	99.065		1,223,486.68	174,190.25	0.00	1,397,676.93	0.21	
IT0001247250	ITALY BTPS STRIP 20		EXA-01/05/20	4,940,883.	M EUR	98.7535	% 28/04/17	98.5595		4,879,294.89	-9,585.31	0.00	4,869,709.58	0.74	
IT0001247284	ITALY BTPS STRIP 21		EXA-01/11/21	43,000.13	M EUR	95.9096	% 28/04/17	95.7865		41,241.27	-52.95	0.00	41,188.32	0.01	
IT0001464202	BUONI PIOLLENALI ST		EXA-01/11/30	55,000.	M EUR	72.1305	% 28/04/17	68.2645		39,671.78	-2,126.30	0.00	37,545.48	0.01	
IT0003268585	BUONI POLIENNA 0%	19	EXA-01/08/19	20,000.	M EUR	99.576	% 28/04/17	99.4505		19,915.20	-25.10	0.00	19,890.10	0.00	
IT0003268635	BUONI POLIENNA 0%	20	EXA-01/08/20	812,429.72	M EUR	98.4389	% 28/04/17	98.3495		799,746.93	-726.36	0.00	799,020.57	0.12	
IT0003268841	ITALY 0%	01/02/26	EXA-01/02/26	2,802,331.	M EUR	85.878	% 28/04/17	82.1405		2,406,585.82	-104,737.12	0.00	2,301,848.70	0.35	
IT0004848484	ITALY BTPS HYB 0%	29	EXA-01/11/29	5,983.	M EUR	81.4336	% 28/04/17	71.657		4,872.17	-584.93	0.00	4,287.24	0.00	
IT0004848583	ITALY BTPS HYB 0%	19	EXA-01/02/19	20,000.	M EUR	100.0065	% 28/04/17	99.9475		20,001.30	-11.80	0.00	19,989.50	0.00	
NL0000103349	NETHER 0% STRIPS 27		EXA-15/01/27	70.	M EUR	70.	% 28/04/17	94.7135		49.00	17.30	0.00	66.30	0.00	
Zero-coupon Bonds DRM															
								SUM	(EUR)		84,955,095.57	-1,753,940.39	0.00	83,201,155.18	12.62
Bonds DRM															
								SUM	(EUR)		676,096,709.30	-4,821,522.25	3,214,837.17	674,490,024.22	102.34
Bonds															
								SUM	(EUR)		676,096,709.30	-4,821,522.25	3,214,837.17	674,490,024.22	102.34
Debt instruments															
Debt instruments DRM															
Debt instruments DRM															
Treasury Bonds															
FR0123611420	BTF 0%	21/06/2017	NOL	999-21/06/17	3,442,952.	EUR	100.0773	28/04/17	100.07725	V	3,445,611.82	-0.14	0.00	3,445,611.68	0.52

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935964 LYXOR UCITS ETF DAILY DOUBLE SHORT BTP

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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		
<i>Commercial Papers</i>															
IT0005186397	BOTS 0	12/05/17	NOL	999-12/05/17	179,000.	EUR	100.037	28/04/17	100.0145	179,066.25	-40.29	0.00	179,025.96	0.03	
<i>Debt instruments DRM</i>															
									SUM	(EUR)	3,624,678.07	-40.43	0.00	3,624,637.64	0.55
<i>Debt instruments DRM</i>															
									SUM	(EUR)	3,624,678.07	-40.43	0.00	3,624,637.64	0.55
<i>Debt instruments</i>															
									SUM	(EUR)	3,624,678.07	-40.43	0.00	3,624,637.64	0.55
<i>Lending / Borrowing</i>															
<i>A/P on Collateral sec (rcvd)</i>															
PDC-01739336	FIX	FRANCE OAT 1%	PGAR1 FIX	0.000	-19,789,116.85	EUR	100.	% 28/04/17		-19,789,116.85	0.00	0.00	-19,789,116.85	-3.00	
<i>A/P on Collateral sec (rcvd)</i>															
									SUM	(EUR)	-19,789,116.85	0.00	0.00	-19,789,116.85	-3.00
									SUM	(EUR)	-19,789,116.85	0.00	0.00	-19,789,116.85	-3.00
<i>Lending / Borrowing</i>															
									SUM	(EUR)	-19,789,116.85	0.00	0.00	-19,789,116.85	-3.00
<i>Forward Instruments</i>															
<i>Interest Rate Swaps</i>															
<i>Swaps</i>															
<i>Performance Swaps</i>															
SWAP03544488	VRAC	LEG LYX ETF DAI	PRC		2,230,400,000.	EUR	0.	28/04/17	70.48397	V	0.00	-658,325,545.01	0.00	-658,325,545.01	-99.89
SWAP03544652	FEES	LEG EUR LYX ETF	PRC		1.	EUR	0.	28/04/17	20042995.34887	V	0.00	200,428.95	0.00	200,428.95	0.03
SWAP03544653	INDEX	LEG EUR LYX ET	PRC		2,230,400,000.	EUR	0.	28/04/17	129.54865	V	0.00	659,053,086.16	0.00	659,053,086.16	100.00
<i>Swaps</i>															
									SUM	(EUR)	0.00	927,970.10	0.00	927,970.10	0.14
<i>Interest Rate Swaps</i>															
									SUM	(EUR)	0.00	927,970.10	0.00	927,970.10	0.14
<i>Forward Instruments</i>															
									SUM	(EUR)	0.00	927,970.10	0.00	927,970.10	0.14
<i>Cash</i>															
<i>Cash at Banks</i>															

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935964 LYXOR UCITS ETF DAILY DOUBLE SHORT BTP

PARTIAL VALIDATION

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

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

A S S E T	STATUS	FILE	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 + associated accounts													
<i>Deferred settlement Purchases</i>													
BDS065EUR	DsPur-Sec		-679,674.64	EUR	1.		1.		-679,674.64	0.00	0.00	-679,674.64	-0.10
A/P + associated accounts													
							SUM	(EUR)	-679,674.64	0.00	0.00	-679,674.64	-0.10
A/R + associated accounts													
<i>Coupons receivable</i>													
ES00000123B9	SPGB 5.5 04/30/21	ACHLIG	15,500.	P EUR	55.	28/04/17			852,500.00	0.00	0.00	852,500.00	0.13
IT0004848484	ITALY BTPS HYB 0% 29	ACHLIG	598,300.	P EUR	0.	28/04/17			0.00	0.00	0.00	0.00	0.00
NL0011613989	DUTCH FUN 0% 2029	ACHLIG	234,850,000.	P EUR	0.	28/04/17			0.00	0.00	0.00	0.00	0.00
XS1130101931	GOLDMAN SACHS FRN 19	ACHLIG	1,537.	P EUR	1.04327912	28/04/17			1,603.52	0.00	0.00	1,603.52	0.00
<i>Deferred settlement Sales</i>													
SDS065EUR	DsSaI-Sec		10,001,809.96	EUR	1.		1.		10,001,809.96	0.00	0.00	10,001,809.96	1.52
A/R + associated accounts													
							SUM	(EUR)	10,855,913.48	0.00	0.00	10,855,913.48	1.65
Adjustment accounts													
<i>Accrued charges</i>													
F120EUR	PnAdmFee		-200,428.95	EUR	1.		1.		-200,428.95	0.00	0.00	-200,428.95	-0.03
<i>Amount payable</i>													
DVS065EUR	SwapsSettItToPay		-7,524,218.74	EUR	1.		1.		-7,524,218.74	0.00	0.00	-7,524,218.74	-1.14
<i>Amount receivable</i>													
DRS065EUR	SwapsSettItToReceive		1,647,695.24	EUR	1.		1.		1,647,695.24	0.00	0.00	1,647,695.24	0.25
Adjustment accounts													
							SUM	(EUR)	-6,076,952.45	0.00	0.00	-6,076,952.45	-0.92
Cash at Banks													
							SUM	(EUR)	4,099,286.39	0.00	0.00	4,099,286.39	0.62
Other availabilities													
<i>Financial accounts</i>													
<i>Spot transactions</i>													
BK065EUR	BkDep EUR SGP		-4,299,715.	EUR	1.		1.		-4,299,715.00	0.00	0.00	-4,299,715.00	-0.65
Financial accounts													
							SUM	(EUR)	-4,299,715.00	0.00	0.00	-4,299,715.00	-0.65
Other availabilities													
							SUM	(EUR)	-4,299,715.00	0.00	0.00	-4,299,715.00	-0.65
Cash													
							SUM	(EUR)	-200,428.61	0.00	0.00	-200,428.61	-0.03

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935964 LYXOR UCITS ETF DAILY DOUBLE SHORT BTP

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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
EURO													
						SUM (EUR)			659,731,841.91	-3,893,592.58	3,214,837.17	659,053,086.50	100.00
FUND	: LYXOR UCITS ETF DAILY DOUBLE SHORT BTP				(935964)				(EUR)	659,731,841.91	-3,893,592.58	3,214,837.17	659,053,086.50 100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935964 LYXOR UCITS ETF DAILY DOUBLE SHORT BTP

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

Fund portfolio		:	659,253,515.11	Coupons and dividends due		:	854,103.52		
<u>Day's management fees</u>									
PnAdmFee		:	7,222.58	EUR					
Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price	
D FR0011023621 PART D	EUR	659,053,086.50	22,304,000.	29.5486	100.		29.5486	29.5486	
Net Asset Value		EUR :	659,053,086.50						

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935973 LYXOR UCITS ETF INDONESIA

PARTIAL VALIDATION

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

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

A S S E T	STATUS	FILE	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
EURO													
<i>Equities</i>													
<i>Equities DRM</i>													
<i>Equities DRM</i>													
DE0005140008	DEUTSCHE BANK AG-NOM		103,070.	P	EUR	16.7	M 28/04/17	16.53	1,721,269.00	-17,521.90	0.00	1,703,747.10	2.90
DE0005408884	LEONI AG		3,383.	P	EUR	37.82	M 28/04/17	49.87	127,945.06	40,765.15	0.00	168,710.21	0.29
DE0005557508	DEUTSCHE TEL AG-NOM		333,998.	P	EUR	16.0022	M 28/04/17	16.1	5,344,689.25	32,678.55	0.00	5,377,367.80	9.16
DE0005785604	FRESENIUS SE CO KGAA		36,668.	P	EUR	72.1273	M 28/04/17	74.41	2,644,763.44	83,702.44	0.00	2,728,465.88	4.65
DE0006483001	LINDE AG		17,047.	P	EUR	158.8345	M 28/04/17	164.95	2,707,651.45	104,251.20	0.00	2,811,902.65	4.79
DE0007030009	RHEINMETALL AG		25,908.	P	EUR	64.01	M 28/04/17	84.25	1,658,371.08	524,377.92	0.00	2,182,749.00	3.72
DE0007037129	RWE AG		111,532.	P	EUR	13.849	M 28/04/17	15.205	1,544,601.35	151,242.71	0.00	1,695,844.06	2.89
DE0007100000	DAIMLER		40,273.	P	EUR	66.2415	M 28/04/17	68.4	2,667,743.45	86,929.75	0.00	2,754,673.20	4.69
DE0007164600	SAP		18,248.	P	EUR	79.9202	M 28/04/17	92.07	1,458,383.12	221,710.24	0.00	1,680,093.36	2.86
DE0007236101	SIEMENS AG-NOM		41,236.	P	EUR	124.5766	M 28/04/17	131.6	5,137,039.60	289,618.00	0.00	5,426,657.60	9.24
DE000A1ML7J1	VONOVIA SE		29,747.	P	EUR	31.35	M 28/04/17	33.235	932,568.45	56,073.10	0.00	988,641.55	1.68
DE000BASF111	BASF SE		33,030.	P	EUR	85.8539	M 28/04/17	89.46	2,835,755.38	119,108.42	0.00	2,954,863.80	5.03
DE000KD88880	KABEL DEUTSCHLAND		135.	P	EUR	112.45	M 28/04/17	113.5	15,180.75	141.75	0.00	15,322.50	0.03
ES0105251005	NEINOR HOMES		19,104.	P	EUR	17.8	M 28/04/17	18.105	340,051.20	5,826.72	0.00	345,877.92	0.59
ES0113211835	BCO BILBAO VIZCAYA		371,749.	P	EUR	7.5321	M 28/04/17	7.349	2,800,052.40	-68,069.00	0.00	2,731,983.40	4.65
ES0144580Y14	IBERDROLA SA		108,469.	P	EUR	6.572	M 28/04/17	6.602	712,858.27	3,254.07	0.00	716,112.34	1.22
ES0173516115	REPSOL		37,723.	P	EUR	13.4	M 28/04/17	14.535	505,488.20	42,815.61	0.00	548,303.81	0.93
FI0009800643	YIT OYJ		26,420.	P	EUR	6.335	M 28/04/17	7.27	167,370.70	24,702.70	0.00	192,073.40	0.33
FR0000045072	CREDIT AGRICOLE SA	PGARANPDC-01737603	55,434.	P	EUR	13.65	M 28/04/17	13.65	756,674.10	0.00	0.00	756,674.10	1.29
NL0000009538	KONINKLIJKE PHILIPS		49,393.	P	EUR	25.2678	M 28/04/17	31.82	1,248,052.96	323,632.30	0.00	1,571,685.26	2.68
NL000022622M	STMICROELECTRONICS		200,615.	P	EUR	14.32	M 28/04/17	14.84	2,872,806.80	104,319.80	0.00	2,977,126.60	5.07
NL0000334118	ASM INTERNATIONAL		10,879.	P	EUR	51.91	M 28/04/17	55.25	564,728.89	36,335.86	0.00	601,064.75	1.02
NL0010773842	NN GROUP NV		12,099.	P	EUR	29.1	M 28/04/17	30.44	352,080.90	16,212.66	0.00	368,293.56	0.63
NL0011821202	ING GROUP		166,565.	P	EUR	14.99	M 28/04/17	14.945	2,496,809.35	-7,495.42	0.00	2,489,313.93	4.24
<i>Equities DRM</i>													
							SUM (EUR)		41,612,935.15	2,174,612.63	0.00	43,787,547.78	74.57
<i>Equities DRM</i>													
							SUM (EUR)		41,612,935.15	2,174,612.63	0.00	43,787,547.78	74.57
<i>Equities OTC</i>													
<i>Equities OTC</i>													
DE000A0JQ5U3	MANZ		5.	P	EUR	40.8	M 28/04/17	39.	204.00	-9.00	0.00	195.00	0.00
<i>Equities OTC</i>													
							SUM (EUR)		204.00	-9.00	0.00	195.00	
<i>Equities OTC</i>													
							SUM (EUR)		204.00	-9.00	0.00	195.00	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935973 LYXOR UCITS ETF INDONESIA

PARTIAL VALIDATION

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

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

A S S E T	STATUS	FILE	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		
Equities															
						SUM	(EUR)		41,613,139.15	2,174,603.63	0.00	43,787,742.78	74.57		
Lending / Borrowing															
<i>A/P on Collateral sec (rcvd)</i>															
PDC-01737603	PDC	LYX0FR0000045072	PGAR1 FIX	0.000	-756,674.1	EUR	100.	%	28/04/17		-756,674.10	0.00	0.00	-756,674.10	-1.29
<i>A/P on Collateral sec (rcvd)</i>															
						SUM	(EUR)		-756,674.10	0.00	0.00	-756,674.10	-1.29		
						SUM	(EUR)		-756,674.10	0.00	0.00	-756,674.10	-1.29		
Lending / Borrowing															
						SUM	(EUR)		-756,674.10	0.00	0.00	-756,674.10	-1.29		
Forward Instruments															
Interest Rate Swaps															
Swaps															
<i>Performance Swaps</i>															
SWAP03547730	FEES	LEG C	EUR LYX E	PRC	1.	EUR	0.	28/04/17	2177222.45098	V	0.00	21,771.22	0.00	21,771.22	0.04
SWAP03547740	FEES	LEG C	USD LYX E	PRC	1.	EUR	0.	28/04/17	113593.28661	V	0.00	1,134.93	0.00	1,134.93	0.00
SWAP03547758	VRAC	LEG LYX	ETF MSC	PRC	47,231,485.34	EUR	0.	28/04/17	21.90474	V	0.00	-57,577,420.74	0.00	-57,577,420.74	-98.06
SWAP03547760	INDEX	LEG C	EUR LYX	PRC	45,072,100.	EUR	0.	28/04/17	224.31843	V	0.00	56,032,927.67	0.00	56,032,927.67	95.43
SWAP03547828	INDEX	LEG C	USD LYX	PRC	2,159,385.34	EUR	0.	28/04/17	224.32051	V	0.00	2,684,558.84	0.00	2,684,558.84	4.57
Swaps															
						SUM	(EUR)		0.00	1,162,971.92	0.00	1,162,971.92	1.98		
Interest Rate Swaps															
						SUM	(EUR)		0.00	1,162,971.92	0.00	1,162,971.92	1.98		
Forward Instruments															
						SUM	(EUR)		0.00	1,162,971.92	0.00	1,162,971.92	1.98		
Cash															
Cash at Banks															
<i>A/P + associated accounts</i>															
<i>Deferred settlement Purchases</i>															
BDS065EUR	DsPur	-Sec			-3,271,588.44	EUR	1.		1.		-3,271,588.44	0.00	0.00	-3,271,588.44	-5.57
<i>A/P + associated accounts</i>															
						SUM	(EUR)		-3,271,588.44	0.00	0.00	-3,271,588.44	-5.57		

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935973 LYXOR UCITS ETF INDONESIA

PARTIAL VALIDATION

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

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

A S S E T	STATUS	FILE	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/R + associated accounts														
<i>Deferred settlement Sales</i>														
SDS065EUR	DsSaI -Sec		3,670,860.95	EUR	1.		1.		3,670,860.95	0.00	0.00	3,670,860.95	6.25	
A/R + associated accounts														
							SUM	(EUR)	3,670,860.95	0.00	0.00	3,670,860.95	6.25	
Adjustment accounts														
<i>Accrued charges</i>														
F120EUR	PnAdmFee		-22,905.84	EUR	1.		1.		-22,905.84	0.00	0.00	-22,905.84	-0.04	
<i>Amount payable</i>														
DVS065EUR	SwapsSettItToPay		-399,272.51	EUR	1.		1.		-399,272.51	0.00	0.00	-399,272.51	-0.68	
F120EUR-	PriA/pAdmFee		-0.51	EUR	1.		1.		-0.51	0.00	0.00	-0.51	0.00	
Adjustment accounts														
							SUM	(EUR)	-422,178.86	0.00	0.00	-422,178.86	-0.72	
Cash at Banks														
							SUM	(EUR)	-22,906.35	0.00	0.00	-22,906.35	-0.04	
Other availabilities														
<i>Financial accounts</i>														
<i>Spot transactions</i>														
BK065EUR	BkDep EUR SGP		0.34	EUR	1.		1.		0.34	0.00	0.00	0.34	0.00	
Financial accounts														
							SUM	(EUR)	0.34	0.00	0.00	0.34		
Other availabilities														
							SUM	(EUR)	0.34	0.00	0.00	0.34		
Cash														
							SUM	(EUR)	-22,906.01	0.00	0.00	-22,906.01	-0.04	
EURO														
							SUM	(EUR)	40,833,559.04	3,337,575.55	0.00		44,171,134.59	75.23
POUND STERLING														
<i>Lending / Borrowing</i>														
A/P on Collateral sec (rcvd)														
PDC-01737601	PDC LYX0GB0009895292	PGAR1 FIX	0.000	-533,776.25	GBP	100.	% 28/04/17		-634,164.49	0.00	0.00	-634,164.49	-1.08	
A/P on Collateral sec (rcvd)														
							SUM	(EUR)	-634,164.49	0.00	0.00	-634,164.49	-1.08	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935973 LYXOR UCITS ETF INDONESIA

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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	
						SUM	(EUR)		-634,164.49	0.00	0.00	-634,164.49	-1.08	
Lending / Borrowing														
						SUM	(EUR)		-634,164.49	0.00	0.00	-634,164.49	-1.08	
POUND STERLING														
						SUM	(EUR)		-634,164.49	0.00	0.00	-634,164.49	-1.08	
JAPAN YEN														
Equities														
Equities DRM														
Equities DRM														
JP3188220002	OTSUKA HOLDINGS CO		17,538.	P	JPY	5146.7789	M	28/04/17	5127.	748,591.34	-7,831.74	0.00	740,759.60	1.26
JP3347200002	SHIONOGI & CO LTD		15,712.	P	JPY	5817.898	M	28/04/17	5733.	777,518.36	-35,444.19	0.00	742,074.17	1.26
JP3419050004	SEGA SAMMY HOLDING		138,056.	P	JPY	1454.7607	M	28/04/17	1497.	1,727,326.09	-24,732.51	0.00	1,702,593.58	2.90
JP3571400005	TOKYO ELECTRON LTD		24,099.	P	JPY	12077.5104	M	28/04/17	12965.	2,475,651.59	98,330.06	0.00	2,573,981.65	4.38
JP3663900003	SOJITZ CORP		1,170,478.	P	JPY	269.1541	M	28/04/17	283.	2,697,897.97	30,976.73	0.00	2,728,874.70	4.65
JP3802400006	FANUC LTD		25,748.	P	JPY	22697.5618	M	28/04/17	22655.	4,970,908.74	-165,376.77	0.00	4,805,531.97	8.18
JP3890350006	S'TOMO MITSUI FINL		36,867.	P	JPY	3934.3191	M	28/04/17	4124.	1,227,380.42	25,155.99	0.00	1,252,536.41	2.13
Equities DRM														
						SUM	(EUR)		14,625,274.51	-78,922.43	0.00	14,546,352.08	24.77	
Equities DRM														
						SUM	(EUR)		14,625,274.51	-78,922.43	0.00	14,546,352.08	24.77	
Equities														
						SUM	(EUR)		14,625,274.51	-78,922.43	0.00	14,546,352.08	24.77	
JAPAN YEN														
						SUM	(EUR)		14,625,274.51	-78,922.43	0.00	14,546,352.08	24.77	
SWEDISH KRONA														
Equities														
Equities DRM														
Equities DRM														
GB0009895292	ASTRAZENECA PLC	PGARANPDC-01737601	11,510.	P	SEK	46.375	M		540.5	A	634,164.49	0.00	634,164.49	1.08
Equities DRM														
						SUM	(EUR)		634,164.49	0.00	0.00	634,164.49	1.08	
Equities DRM														
						SUM	(EUR)		634,164.49	0.00	0.00	634,164.49	1.08	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935973 LYXOR UCITS ETF INDONESIA

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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
Equities													
						SUM	(EUR)		634,164.49	0.00	0.00	634,164.49	1.08
SWEDISH KRONA													
						SUM	(EUR)		634,164.49	0.00	0.00	634,164.49	1.08
FUND : LYXOR UCITS ETF INDONESIA (935973)													
							(EUR)		55,458,833.55	3,258,653.12	0.00	58,717,486.67	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
 PORTFOLIO: 935973 LYXOR UCITS ETF INDONESIA

PARTIAL VALIDATION

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

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

Fund portfolio	:	58,740,392.68							
<u>Day's management fees</u>									
PnAdmFee	:	844.34	EUR						
PnAdmFee	:	40.45	EUR						
Unit		Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
CE FR0011067511 PART C-EUR		EUR	56,032,928.37	450,721.	124.3184	95.428008826632		124.3184	124.3184
CU FR0011070374 PART C-USD		EUR	2,684,558.30	31,337.	85.6673	4.571991173368		85.6673	85.6673
Net Asset Value	EUR :		58,717,486.67						
CU	USD		2,923,349.7608		93.2874		1.08895	93.2874	93.2874

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935973 LYXOR UCITS ETF INDONESIA

PARTIAL VALIDATION

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

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

FOREX RATE USED IN FUND NAV

		for VNI calculation			for the report			for previous VNI calculation	variation	
Rate	EUR in GBP :	0.8417	quoted	:	28/04/17	0.		0.84265	quotation: 27/04/17	-0.11274
Rate	EUR in JPY :	121.3853	quoted	:	28/04/17	0.		120.8192	quotation: 27/04/17	0.46855
Rate	EUR in SEK :	9.6424	quoted	:	28/04/17	0.		9.62425	quotation: 27/04/17	0.18859

FX RATES IN REVERSE NOTATION

		for VNI calculation			for the report			for previous VNI calculation	
Rate	GBP in EUR :	1.1880717595	quoted	:	28/04/17	0.		1.1867323325	quotation: 27/04/17
Rate	JPY in EUR :	0.0082382298	quoted	:	28/04/17	0.		0.0082768301	quotation: 27/04/17
Rate	SEK in EUR :	0.1037086202	quoted	:	28/04/17	0.		0.1039042003	quotation: 27/04/17

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935972 LYXOR UCITS ETF THAILAND

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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	
EURO														
<i>Equities</i>														
<i>Equities DRM</i>														
<i>Equities DRM</i>														
DE0005190003		BMW	7,804.	P	EUR	80.6504	M 28/04/17	87.65	629,395.68	54,624.92	0.00	684,020.60	4.70	
DE0005557508		DEUTSCHE TEL AG-NOM	42,900.	P	EUR	15.2026	M 28/04/17	16.1	652,190.56	38,499.44	0.00	690,690.00	4.74	
DE0005785604		FRESENIUS SE CO KCAA	9,083.	P	EUR	74.3015	M 28/04/17	74.41	674,880.65	985.38	0.00	675,866.03	4.64	
DE0006231004		INFINEON TECHNO AG-N	35,634.	P	EUR	18.985	M 28/04/17	19.	676,511.49	534.51	0.00	677,046.00	4.65	
DE0006483001		LINDE AG	2,532.	P	EUR	160.95	M 28/04/17	164.95	407,525.40	10,128.00	0.00	417,653.40	2.87	
DE0007100000		DAIMLER	10,051.	P	EUR	66.17	M 28/04/17	68.4	665,074.67	22,413.73	0.00	687,488.40	4.72	
DE0007164600		SAP	9,696.	P	EUR	84.77	M 28/04/17	92.07	821,929.92	70,780.80	0.00	892,710.72	6.13	
DE0007236101		SIEMENS AG-NOM	10,504.	P	EUR	128.0057	M 28/04/17	131.6	1,344,572.18	37,754.22	0.00	1,382,326.40	9.50	
DE000BASF111		BASF SE	7,535.	P	EUR	78.5489	M 28/04/17	89.46	591,865.85	82,215.25	0.00	674,081.10	4.63	
DE000EVNK013		EVONIK INDUSTRIES	19,744.	P	EUR	30.285	M 28/04/17	30.655	597,947.04	7,305.28	0.00	605,252.32	4.16	
DE000LEG1110		LEG IMMOBILIEN	5,014.	P	EUR	73.8	M 28/04/17	78.86	370,033.20	25,370.84	0.00	395,404.04	2.72	
DE000PSM7770		PROSIEBENSAT1 MED SE	15,875.	P	EUR	38.18	M 28/04/17	38.99	606,107.50	12,858.75	0.00	618,966.25	4.25	
ES0113211835		BCO BILBAO VIZCAYA	178,755.	P	EUR	7.5585	M 28/04/17	7.349	1,351,126.00	-37,455.50	0.00	1,313,670.50	9.02	
ES0130670112		ENDESA	2,417.	P	EUR	20.4	M 28/04/17	21.635	49,306.80	2,985.00	0.00	52,291.80	0.36	
FI000900068E		NOKIA OYJ	26,372.	P	EUR	5.204	M 28/04/17	5.245	137,239.89	1,081.25	0.00	138,321.14	0.95	
NL0000009538		KONINKLIJKE PHILIPS	21,495.	P	EUR	24.931	M 28/04/17	31.82	535,892.41	148,078.49	0.00	683,970.90	4.70	
NL0010773842		NN GROUP NV	2,192.	P	EUR	27.865	M 28/04/17	30.44	61,080.08	5,644.40	0.00	66,724.48	0.46	
<i>Equities DRM</i>														
							SUM	(EUR)	10,172,679.32	483,804.76	0.00	10,656,484.08	73.20	
<i>Equities DRM</i>														
							SUM	(EUR)	10,172,679.32	483,804.76	0.00	10,656,484.08	73.20	
<i>Equities</i>														
							SUM	(EUR)	10,172,679.32	483,804.76	0.00	10,656,484.08	73.20	
<i>Forward Instruments</i>														
<i>Interest Rate Swaps</i>														
<i>Swaps</i>														
<i>Performance Swaps</i>														
SWAP03598495		VRAC LEG LYX ETF THA PRC	8,193,476.3		EUR	0.	28/04/17	74.15462	V	0.00	-14,269,317.68	0.00	-14,269,317.68	-98.02
SWAP03598525		INDEX LEG C EUR LYX PRC	6,519,000.		EUR	0.	28/04/17	277.67132	V	0.00	11,582,393.40	0.00	11,582,393.40	79.56
SWAP03598549		FEES LEG C USD LYX E PRC	1.		EUR	0.	28/04/17	105176.93158	V	0.00	1,050.77	0.00	1,050.77	0.01
SWAP03598565		FEES LEG C EUR LYX E PRC	1.		EUR	0.	28/04/17	409135.83915	V	0.00	4,090.36	0.00	4,090.36	0.03
SWAP03598613		INDEX LEG C USD LYX PRC	1,674,476.3		EUR	0.	28/04/17	277.67127	V	0.00	2,975,063.38	0.00	2,975,063.38	20.44
<i>Swaps</i>														
							SUM	(EUR)	0.00	293,280.23	0.00	293,280.23	2.01	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935972 LYXOR UCITS ETF THAILAND

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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
Interest Rate Swaps													
						SUM	(EUR)			0.00	293,280.23	0.00	293,280.23 2.01
Forward Instruments													
						SUM	(EUR)			0.00	293,280.23	0.00	293,280.23 2.01
Cash													
Cash at Banks													
A/P + associated accounts													
<i>Deferred settlement Purchases</i>													
BDS065EUR	DsPur-Sec		-1,400,207.47	EUR	1.		1.		-1,400,207.47	0.00	0.00	-1,400,207.47	-9.62
A/P + associated accounts													
						SUM	(EUR)		-1,400,207.47	0.00	0.00	-1,400,207.47	-9.62
A/R + associated accounts													
<i>Deferred settlement Sales</i>													
SDS065EUR	DsSaI-Sec		1,359,795.	EUR	1.		1.		1,359,795.00	0.00	0.00	1,359,795.00	9.34
A/R + associated accounts													
						SUM	(EUR)		1,359,795.00	0.00	0.00	1,359,795.00	9.34
Adjustment accounts													
<i>Accrued charges</i>													
F120EUR	PnAdmFee		-5,140.62	EUR	1.		1.		-5,140.62	0.00	0.00	-5,140.62	-0.04
<i>Amount receivable</i>													
DRS065EUR	SwapsSettIToReceive		40,412.47	EUR	1.		1.		40,412.47	0.00	0.00	40,412.47	0.28
Adjustment accounts													
						SUM	(EUR)		35,271.85	0.00	0.00	35,271.85	0.24
Cash at Banks													
						SUM	(EUR)		-5,140.62	0.00	0.00	-5,140.62	-0.04
Other availabilities													
Financial accounts													
<i>Spot transactions</i>													
BK065EUR	BkDep EUR SGP		0.06	EUR	1.		1.		0.06	0.00	0.00	0.06	0.00
Financial accounts													
						SUM	(EUR)		0.06	0.00	0.00	0.06	
Other availabilities													
						SUM	(EUR)		0.06	0.00	0.00	0.06	
Cash													
						SUM	(EUR)		-5,140.56	0.00	0.00	-5,140.56	-0.04

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935972 LYXOR UCITS ETF THAILAND

PARTIAL VALIDATION

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

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

A S S E T	STATUS	FILE	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		
EURO															
						SUM	(EUR)		10,167,538.76	777,084.99	0.00	10,944,623.75	75.18		
POUND STERLING															
Equities															
Equities DRM															
Equities DRM															
GB0008706128	LLOYDS BANKING GP	PGARANPDC-01737328	700,948.	P	GBP	0.692	M		0.6897	A	576,281.36	0.00	0.00	576,281.36	3.96
Equities DRM															
						SUM	(EUR)		576,281.36	0.00	0.00	576,281.36	3.96		
Equities DRM															
						SUM	(EUR)		576,281.36	0.00	0.00	576,281.36	3.96		
Equities															
						SUM	(EUR)		576,281.36	0.00	0.00	576,281.36	3.96		
Lending / Borrowing															
A/P on Collateral sec (rcvd)															
PDC-01737328	PDC LYXOGB0008706128	PGAR1 FIX	0.000	-485,056.02	GBP	100.	%	28/04/17			-576,281.36	0.00	0.00	-576,281.36	-3.96
A/P on Collateral sec (rcvd)															
						SUM	(EUR)		-576,281.36	0.00	0.00	-576,281.36	-3.96		
						SUM	(EUR)		-576,281.36	0.00	0.00	-576,281.36	-3.96		
Lending / Borrowing															
						SUM	(EUR)		-576,281.36	0.00	0.00	-576,281.36	-3.96		
POUND STERLING															
						SUM	(EUR)		0.00	0.00	0.00	0.00	0.00		
JAPAN YEN															
Equities															
Equities DRM															
Equities DRM															
JP3047550003	NIPPON PROLOGIS		122.	P	JPY	233908.7541	M	28/04/17	235700.		244,741.58	-7,847.99	0.00	236,893.59	1.63
JP3122400009	ADVANTEST		17,161.	P	JPY	2039.8895	M	28/04/17	2081.		297,189.49	-2,985.49	0.00	294,204.00	2.02
JP3269600007	KURARAY		22,623.	P	JPY	1685.7664	M	28/04/17	1798.		327,076.28	8,023.23	0.00	335,099.51	2.30
JP3422950000	SEVEN & I HOLDINGS		1,501.	P	JPY	4566.3185	M	28/04/17	4710.		58,782.54	-540.64	0.00	58,241.90	0.40
JP3663900003	SOJITZ CORP		174,966.	P	JPY	269.1541	M	28/04/17	283.		403,288.59	4,630.47	0.00	407,919.06	2.80
JP3726800000	JAPAN TOBACCO		10,151.	P	JPY	3780.5161	M	28/04/17	3706.		315,833.94	-5,914.98	0.00	309,918.96	2.13
JP3890350006	S'TOMO MITSUI FINL		25,800.	P	JPY	3874.9508	M	28/04/17	4124.		850,352.48	26,188.58	0.00	876,541.06	6.02
JP3942800008	YAMAHA MOTOR CO LTD		50,283.	P	JPY	2524.1489	M	28/04/17	2641.		1,039,228.27	54,787.26	0.00	1,094,015.53	7.52

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935972 LYXOR UCITS ETF THAILAND

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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
Equities DRM													
						SUM	(EUR)		3,536,493.17	76,340.44	0.00	3,612,833.61	24.82
Equities DRM													
						SUM	(EUR)		3,536,493.17	76,340.44	0.00	3,612,833.61	24.82
Equities													
						SUM	(EUR)		3,536,493.17	76,340.44	0.00	3,612,833.61	24.82
JAPAN YEN													
						SUM	(EUR)		3,536,493.17	76,340.44	0.00	3,612,833.61	24.82
FUND : LYXOR UCITS ETF THAILAND (935972)													
							(EUR)		13,704,031.93	853,425.43	0.00	14,557,457.36	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935972 LYXOR UCITS ETF THAILAND

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

Fund portfolio	:		14,562,597.92						
<u>Day's management fees</u>									
	PnAdmFee	:		142.8	EUR				
	PnAdmFee	:		36.68	EUR				
Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price	
CE FR0011067529 PART C-EUR	EUR	11,582,394.12	65,190.	177.6713	79.563304455494		177.6713	177.6713	
CU FR0011070440 PART C-USD	EUR	2,975,063.24	24,300.	122.4305	20.436695544506		122.4305	122.4305	
Net Asset Value	EUR	:	14,557,457.36						
CU	USD		3,239,695.1152	133.3207		1.08895	133.3207	133.3207	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
 PORTFOLIO: 935972 LYXOR UCITS ETF THAILAND

PARTIAL VALIDATION

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

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

FOREX RATE USED IN FUND NAV

for VNI calculation		for the report		for previous VNI calculation		variation
Rate	EUR in GBP : 0.8417	quoted : 28/04/17	0.	0.84265	quotation: 27/04/17	-0.11274
Rate	EUR in JPY : 121.3853	quoted : 28/04/17	0.	120.8192	quotation: 27/04/17	0.46855

FX RATES IN REVERSE NOTATION

for VNI calculation		for the report		for previous VNI calculation	
Rate	GBP in EUR : 1.1880717595	quoted : 28/04/17	0.	1.1867323325	quotation: 27/04/17
Rate	JPY in EUR : 0.0082382298	quoted : 28/04/17	0.	0.0082768301	quotation: 27/04/17

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935976 LYXOR UCITS ETF MSCI ALL COUNTRY WORLD

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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	EVALUATION	PRCT NA		
AUSTRALIAN DOLLAR														
<i>Equities</i>														
<i>Equities DRM</i>														
<i>Equities DRM</i>														
AU000000WPL2		WOODSIDE PETROLEUM	261,739.	P	AUD	33.398	M 28/04/17	32.18		6,149,959.10	-365,493.05	0.00	5,784,466.05	3.11
<i>Equities DRM</i>														
						SUM	(EUR)			6,149,959.10	-365,493.05	0.00	5,784,466.05	3.11
<i>Equities DRM</i>														
						SUM	(EUR)			6,149,959.10	-365,493.05	0.00	5,784,466.05	3.11
<i>Equities</i>														
						SUM	(EUR)			6,149,959.10	-365,493.05	0.00	5,784,466.05	3.11
AUSTRALIAN DOLLAR														
						SUM	(EUR)			6,149,959.10	-365,493.05	0.00	5,784,466.05	3.11
EURO														
<i>Equities</i>														
<i>Equities DRM</i>														
<i>Equities DRM</i>														
DE0005140008		DEUTSCHE BANK AG-NOM	523,806.	P	EUR	15.4223	M 28/04/17	16.53		8,078,277.00	580,236.18	0.00	8,658,513.18	4.66
DE0005557508		DEUTSCHE TEL AG-NOM	607,749.	P	EUR	15.0855	M 28/04/17	16.1		9,168,205.61	616,553.29	0.00	9,784,758.90	5.27
DE0005785604		FRESENIUS SE CO KGAA	119,441.	P	EUR	73.7811	M 28/04/17	74.41		8,812,491.40	75,113.41	0.00	8,887,604.81	4.78
DE0005895403		GRAMMER	2,704.	P	EUR	55.25	M 28/04/17	56.25		149,396.00	2,704.00	0.00	152,100.00	0.08
DE0005937007		MAN AG	10,174.	P	EUR	97.27	M 28/04/17	96.44		989,624.98	-8,444.42	0.00	981,180.56	0.53
DE0006219934		JUNGHEINRICH VORZ.	4,542.	P	EUR	29.425	M 28/04/17	31.97		133,648.35	11,559.39	0.00	145,207.74	0.08
DE0006231004		INFINEON TECHNO AG-N	455,169.	P	EUR	18.9996	M 28/04/17	19.		8,648,013.14	197.86	0.00	8,648,211.00	4.65
DE0006452907		NEMETSCHEK	6,480.	P	EUR	59.9	M 28/04/17	63.		388,152.00	20,088.00	0.00	408,240.00	0.22
DE0006483001		LINDE AG	56,222.	P	EUR	151.3722	M 28/04/17	164.95		8,510,448.24	763,370.66	0.00	9,273,818.90	4.99
DE0007100000		DAIMLER	264,419.	P	EUR	66.1436	M 28/04/17	68.4		17,489,617.16	596,642.44	0.00	18,086,259.60	9.73
DE0007164600		SAP	96,948.	P	EUR	79.0271	M 28/04/17	92.07		7,661,523.41	1,264,478.95	0.00	8,926,002.36	4.80
DE0007236101		SIEMENS AG-NOM	133,293.	P	EUR	123.0047	M 28/04/17	131.6		16,395,660.80	1,145,698.00	0.00	17,541,358.80	9.44
DE0007251803		STADA ARZNEIMITTEL	30,530.	P	EUR	64.45	M 28/04/17	65.03		1,967,658.50	17,707.40	0.00	1,985,365.90	1.07
DE000A13SX22		HELLA KG HUECK	26,107.	P	EUR	44.855	M 28/04/17	45.415		1,171,029.48	14,619.93	0.00	1,185,649.41	0.64
DE000A1PHFF7		HUGO BOSS AG	13,472.	P	EUR	69.61	M 28/04/17	69.83		937,785.92	2,963.84	0.00	940,749.76	0.51
DE000BASF111		BASF SE	197,734.	P	EUR	86.2419	M 28/04/17	89.46		17,052,952.33	636,331.31	0.00	17,689,283.64	9.52
DE000CBK1001		COMMERZBANK	348,534.	P	EUR	8.837	M 28/04/17	8.995		3,079,994.96	55,068.37	0.00	3,135,063.33	1.69
DE000ENAG999		E.ON SE	1,225,372.	P	EUR	6.6343	M 28/04/17	7.157		8,129,492.00	640,495.40	0.00	8,769,987.40	4.72
DE000EVNK013		EVONIK INDUSTRIES	29,397.	P	EUR	30.76	M 28/04/17	30.655		904,251.72	-3,086.68	0.00	901,165.04	0.48
DE000LEG1110		LEG IMMOBILIEN	4,998.	P	EUR	78.65	M 28/04/17	78.86		393,092.70	1,049.58	0.00	394,142.28	0.21
DE000PAH0038		PORSCHE AUTOMOBIL	64,381.	P	EUR	48.42	M 28/04/17	53.71		3,117,328.02	340,575.49	0.00	3,457,903.51	1.86
DE000PSM7770		PROSIEBENSAT1 MED SE	2,731.	P	EUR	38.89	M 28/04/17	38.99		106,208.59	273.10	0.00	106,481.69	0.06
ES0105223004		GESTAMP AUTOMOCION	283,984.	P	EUR	5.55	M 28/04/17	5.57		1,576,111.20	5,679.68	0.00	1,581,790.88	0.85
ES0113211835		BCO BILBAO VIZCAYA	1,176,788.	P	EUR	7.6259	M 28/04/17	7.349		8,974,116.69	-325,901.68	0.00	8,648,215.01	4.65
ES0118900010		FERROVIAL	39,487.	P	EUR	18.08	M 28/04/17	19.535		713,924.96	57,453.59	0.00	771,378.55	0.42
ES0124244E34		MAPFRE SA	34,465.	P	EUR	3.109	M 28/04/17	3.204		107,151.69	3,274.17	0.00	110,425.86	0.06
ES0130960018		ENAGAS	36,117.	P	EUR	24.285	M 28/04/17	24.15		877,101.35	-4,875.80	0.00	872,225.55	0.47

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935976 LYXOR UCITS ETF MSCI ALL COUNTRY WORLD

PARTIAL VALIDATION

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

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

A S S E T	STATUS	FILE	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	
ES0143416115	GAMESA CORP TECHNOL		335,840.	P	EUR	19.58	M 28/04/17	19.835		6,575,747.20	85,639.20	0.00	6,661,386.40 3.58	
ES0167050915	ACS		39,928.	P	EUR	30.25	M 28/04/17	34.03		1,207,822.00	150,927.84	0.00	1,358,749.84 0.73	
ES0176252718	MELIA HOTEL INTL		359,963.	P	EUR	11.1	M 28/04/17	13.63		3,995,589.30	910,706.39	0.00	4,906,295.69 2.64	
FR0000120578	SANOFI	PGARANPDC-01737499	78,049.	P	EUR	86.61	M	86.61	A	6,759,823.89	0.00	0.00	6,759,823.89 3.64	
FR0000120628	AXA		79,140.	P	EUR	22.79	M 28/04/17	24.51		1,803,600.60	136,120.80	0.00	1,939,721.40 1.04	
GB00B03MLX29	ROYAL DUTCH SHELL	PGARANPDC-01737497	212,377.	P	EUR	23.7911	M	23.88	A	5,052,690.31	0.00	0.00	5,052,690.31 2.72	
NL0011540547	ABN AMRO GRP DR		255,893.	P	EUR	23.6561	M 28/04/17	24.1		6,053,439.24	113,582.06	0.00	6,167,021.30 3.32	
NL0011821202	ING GROUP		584,008.	P	EUR	14.99	M 28/04/17	14.945		8,754,279.92	-26,280.36	0.00	8,727,999.56 4.70	
Equities DRM														
									SUM	(EUR)	175,736,250.66	7,880,521.39	0.00	183,616,772.05 98.81
Equities DRM														
									SUM	(EUR)	175,736,250.66	7,880,521.39	0.00	183,616,772.05 98.81
Equities														
									SUM	(EUR)	175,736,250.66	7,880,521.39	0.00	183,616,772.05 98.81
Lending / Borrowing														
A/P on Collateral sec (rcvd)														
PDC-01737499	PDC LYXOFR0000120578	PGAR1 FIX	0.000	-6,759,823.89	EUR	100.	% 28/04/17			-6,759,823.89	0.00	0.00	-6,759,823.89 -3.64	
A/P on Collateral sec (rcvd)														
									SUM	(EUR)	-6,759,823.89	0.00	0.00	-6,759,823.89 -3.64
									SUM	(EUR)	-6,759,823.89	0.00	0.00	-6,759,823.89 -3.64
Lending / Borrowing														
									SUM	(EUR)	-6,759,823.89	0.00	0.00	-6,759,823.89 -3.64
Forward Instruments														
Interest Rate Swaps														
Swaps														
Performance Swaps														
SWAP03547664	FEES LEG C USD LYX E PRC		1.		EUR	0.	28/04/17	808705.31285	V	0.00	8,086.05	0.00	8,086.05 0.00	
SWAP03547697	VRAC LEG LYX ETF MSC PRC		83,449,171.54		EUR	0.	28/04/17	113.41141	V	0.00	-178,090,050.93	0.00	-178,090,050.93 -95.83	
SWAP03547735	INDEX LEG C USD LYX PRC		13,689,271.54		EUR	0.	28/04/17	322.69491	V	0.00	30,485,311.05	0.00	30,485,311.05 16.40	
SWAP03547791	FEES LEG C EUR LYX E PRC		1.		EUR	0.	28/04/17	5520733.68211	V	0.00	55,206.34	0.00	55,206.34 0.03	
SWAP03547836	INDEX LEG C EUR LYX PRC		69,759,900.		EUR	0.	28/04/17	322.69464	V	0.00	155,351,560.17	0.00	155,351,560.17 83.60	
Swaps														
									SUM	(EUR)	0.00	7,810,112.68	0.00	7,810,112.68 4.20

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935976 LYXOR UCITS ETF MSCI ALL COUNTRY WORLD

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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
Interest Rate Swaps													
						SUM	(EUR)		0.00	7,810,112.68	0.00	7,810,112.68	4.20
Forward Instruments													
						SUM	(EUR)		0.00	7,810,112.68	0.00	7,810,112.68	4.20
Cash													
Cash at Banks													
A/P + associated accounts													
<i>Deferred settlement Purchases</i>													
BDS065EUR	DsPur-Sec		-14,001,157.29	EUR	1.		1.		-14,001,157.29	0.00	0.00	-14,001,157.29	-7.53
A/P + associated accounts													
						SUM	(EUR)		-14,001,157.29	0.00	0.00	-14,001,157.29	-7.53
A/R + associated accounts													
<i>Deferred settlement Sales</i>													
SDS065EUR	DsSaI-Sec		16,151,137.34	EUR	1.		1.		16,151,137.34	0.00	0.00	16,151,137.34	8.69
A/R + associated accounts													
						SUM	(EUR)		16,151,137.34	0.00	0.00	16,151,137.34	8.69
Adjustment accounts													
<i>Accrued charges</i>													
F120EUR	PnAdmFee		-63,292.22	EUR	1.		1.		-63,292.22	0.00	0.00	-63,292.22	-0.03
<i>Amount payable</i>													
DVS065EUR	SwapsSettItToPay		-2,149,980.05	EUR	1.		1.		-2,149,980.05	0.00	0.00	-2,149,980.05	-1.16
Adjustment accounts													
						SUM	(EUR)		-2,213,272.27	0.00	0.00	-2,213,272.27	-1.19
Cash at Banks													
						SUM	(EUR)		-63,292.22	0.00	0.00	-63,292.22	-0.03
Other availabilities													
Financial accounts													
<i>Spot transactions</i>													
BK065EUR	BkDep EUR SGP		0.41	EUR	1.		1.		0.41	0.00	0.00	0.41	0.00
Financial accounts													
						SUM	(EUR)		0.41	0.00	0.00	0.41	
Other availabilities													
						SUM	(EUR)		0.41	0.00	0.00	0.41	
Cash													
						SUM	(EUR)		-63,291.81	0.00	0.00	-63,291.81	-0.03

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935976 LYXOR UCITS ETF MSCI ALL COUNTRY WORLD

PARTIAL VALIDATION

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

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

A S S E T	STATUS	FILE	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	EVALUATION	PRCT NA			
EURO															
						SUM	(EUR)		168,913,134.96	15,690,634.07	0.00	184,603,769.03 99.34			
POUND STERLING															
<i>Equities</i>															
<i>Equities DRM</i>															
<i>Equities DRM</i>															
GB0002374006	DIAGEO	PGARANPDC-01737495	123,171.	P	GBP	22.465	M		22.555	A	3,287,437.95	0.00	0.00	3,287,437.95	1.77
<i>Equities DRM</i>															
						SUM	(EUR)		3,287,437.95	0.00	0.00	3,287,437.95	1.77		
<i>Equities DRM</i>															
						SUM	(EUR)		3,287,437.95	0.00	0.00	3,287,437.95	1.77		
<i>Equities</i>															
						SUM	(EUR)		3,287,437.95	0.00	0.00	3,287,437.95	1.77		
<i>Lending / Borrowing</i>															
<i>A/P on Collateral sec (rcvd)</i>															
PDC-01737493	PDC LYX0GB0009895292	PGAR1 FIX	0.000	-3,556,266.88	GBP	100.	%	28/04/17			-4,225,100.25	0.00	0.00	-4,225,100.25	-2.27
PDC-01737495	PDC LYX0GB0002374006	PGAR1 FIX	0.000	-2,767,036.52	GBP	100.	%	28/04/17			-3,287,437.95	0.00	0.00	-3,287,437.95	-1.77
PDC-01737497	PDC LYX0GB00B03MLX29	PGAR1 FIX	0.000	-4,252,849.43	GBP	100.	%	28/04/17			-5,052,690.31	0.00	0.00	-5,052,690.31	-2.72
<i>A/P on Collateral sec (rcvd)</i>															
						SUM	(EUR)		-12,565,228.51	0.00	0.00	-12,565,228.51	-6.76		
						SUM	(EUR)		-12,565,228.51	0.00	0.00	-12,565,228.51	-6.76		
<i>Lending / Borrowing</i>															
						SUM	(EUR)		-12,565,228.51	0.00	0.00	-12,565,228.51	-6.76		
POUND STERLING															
						SUM	(EUR)		-9,277,790.56	0.00	0.00	-9,277,790.56	-4.99		
JAPAN YEN															
<i>Equities</i>															
<i>Equities DRM</i>															
<i>Equities DRM</i>															
JP3047550003	NIPPON PROLOGIS		62.	P	JPY	233908.7581	M	28/04/17	235700.		124,376.87	-3,988.32	0.00	120,388.55	0.06
JP3300200007	KONAMI HLDS		1,244.	P	JPY	4642.5394	M	28/04/17	4635.		49,531.04	-2,029.90	0.00	47,501.14	0.03
JP3422950000	SEVEN & I HOLDINGS		5,976.	P	JPY	4566.3186	M	28/04/17	4710.		234,033.62	-2,152.49	0.00	231,881.13	0.12
JP3621000003	TORAY INDUSTRIES I		5,952.	P	JPY	976.418	M	28/04/17	986.1		49,842.54	-1,490.17	0.00	48,352.37	0.03
JP3818000006	FUJITSU LTD		9,295.	P	JPY	669.1592	M	28/04/17	694.8		53,343.35	-139.49	0.00	53,203.86	0.03

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935976 LYXOR UCITS ETF MSCI ALL COUNTRY WORLD

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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	
Equities DRM														
						SUM	(EUR)		511,127.42	-9,800.37	0.00	501,327.05	0.27	
Equities DRM														
						SUM	(EUR)		511,127.42	-9,800.37	0.00	501,327.05	0.27	
Equities														
						SUM	(EUR)		511,127.42	-9,800.37	0.00	501,327.05	0.27	
JAPAN YEN														
						SUM	(EUR)		511,127.42	-9,800.37	0.00	501,327.05	0.27	
SWEDISH KRONA														
Equities														
Equities DRM														
GB0009895292	ASTRAZENECA PLC	PGARANPDC-01737493	76,685.	P	SEK	46.375	M	540.5	A	4,225,100.25	0.00	0.00	4,225,100.25	2.27
Equities DRM														
						SUM	(EUR)		4,225,100.25	0.00	0.00	4,225,100.25	2.27	
Equities DRM														
						SUM	(EUR)		4,225,100.25	0.00	0.00	4,225,100.25	2.27	
Equities														
						SUM	(EUR)		4,225,100.25	0.00	0.00	4,225,100.25	2.27	
SWEDISH KRONA														
						SUM	(EUR)		4,225,100.25	0.00	0.00	4,225,100.25	2.27	
FUND : LYXOR UCITS ETF MSCI ALL COUNTRY WORLD (935976)														
							(EUR)		170,521,531.17	15,315,340.65	0.00	185,836,871.82	100.00	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935976 LYXOR UCITS ETF MSCI ALL COUNTRY WORLD

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

Fund portfolio	:		185,900,163.63						
<u>Day's management fees</u>									
	PnAdmFee	:		1,915.32	EUR				
	PnAdmFee	:		375.85	EUR				
Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price	
CE FR0011079466 PART CE	EUR	155,351,561.19	697,599.	222.6946	83.595660911598		233.8293	211.5598	
CU FR0011093418 PART CU	EUR	30,485,310.63	193,183.	157.8053	16.404339088402		165.6955	149.9150	
Net Asset Value	EUR	:	185,836,871.82						
CU	USD		33,196,979.0105	171.8421		1.08895	180.4342	163.2499	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935976 LYXOR UCITS ETF MSCI ALL COUNTRY WORLD

PARTIAL VALIDATION

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

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

FOREX RATE USED IN FUND NAV

	for VNI calculation		for the report		for previous VNI calculation		variation	
Rate	EUR in AUD : 1.4561	quoted	: 28/04/17	0.	1.4586	quotation:	27/04/17	-0.1714
Rate	EUR in GBP : 0.8417	quoted	: 28/04/17	0.	0.84265	quotation:	27/04/17	-0.11274
Rate	EUR in JPY : 121.3853	quoted	: 28/04/17	0.	120.8192	quotation:	27/04/17	0.46855
Rate	EUR in SEK : 9.6424	quoted	: 28/04/17	0.	9.62425	quotation:	27/04/17	0.18859

FX RATES IN REVERSE NOTATION

	for VNI calculation		for the report		for previous VNI calculation		
Rate	AUD in EUR : 0.6867660188	quoted	: 28/04/17	0.	0.6855889208	quotation:	27/04/17
Rate	GBP in EUR : 1.1880717595	quoted	: 28/04/17	0.	1.1867323325	quotation:	27/04/17
Rate	JPY in EUR : 0.0082382298	quoted	: 28/04/17	0.	0.0082768301	quotation:	27/04/17
Rate	SEK in EUR : 0.1037086202	quoted	: 28/04/17	0.	0.1039042003	quotation:	27/04/17

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935981 LYXOR UCITS ETF MTS HIGHEST RATED M-W GOV BOND 1-3 PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

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
EURO														
Bonds														
Bonds DRM														
Fixed-rate Bonds DRM														
AT0000A08968	AUSTRIA	4.35% 03/19	EXA-15/03/19	737,000.	M EUR	112.6322	% 28/04/17	109.34		830,099.26	-24,263.46	4,303.88	810,139.68	1.84
AT0000A0VRF9	AUSTRIA	1.95% 06/19	EXA-18/06/19	474,000.	M EUR	106.8745	% 28/04/17	105.435		506,585.29	-6,823.39	8,078.13	507,840.03	1.15
AT0000A12B06	AUSTRIA	1.15% 10/18	EXA-19/10/18	461,000.	M EUR	103.6658	% 28/04/17	102.529		477,899.51	-5,240.82	2,846.83	475,505.52	1.08
AT0000A19XC3	AUTRICHE	0.25% 2019	EXA-18/10/19	466,000.	M EUR	102.61	% 28/04/17	102.045		478,162.64	-2,632.94	628.78	476,158.48	1.08
DE0001104644	BUNDESSCHAT	0% 2018	EXA-15/06/18	1,357,330.	M EUR	101.1486	% 28/04/17	100.8775		1,372,920.21	-3,679.64	0.00	1,369,240.57	3.11
DE0001104651	BUNDESSCHATZANW	0%18	EXA-14/09/18	1,260,520.	M EUR	101.2831	% 28/04/17	101.055		1,276,693.54	-2,875.05	0.00	1,273,818.49	2.89
DE0001104669	BUNDESSSCH	0% 12/2018	EXA-14/12/18	1,260,550.	M EUR	101.5574	% 28/04/17	101.2425		1,280,181.77	-3,969.44	0.00	1,276,212.33	2.90
DE0001104677	BUNDESSC	0% 19	EXA-15/03/19	484,770.	M EUR	101.475	% 28/04/17	101.4		491,920.36	-363.58	0.00	491,556.78	1.12
DE0001135358	BUNDESREPUB	4.25 18	EXA-04/07/18	2,036,200.	M EUR	110.1998	% 28/04/17	105.965		2,243,888.91	-86,229.58	71,838.81	2,229,498.14	5.06
DE0001135374	BUNDESREPUB	3.75 19	EXA-04/01/19	2,326,810.	M EUR	110.996	% 28/04/17	107.6825		2,582,665.39	-77,098.21	28,447.64	2,534,014.82	5.76
DE0001135382	BUNDESREPUB	3.5% 19	EXA-04/07/19	2,327,080.	M EUR	111.97	% 28/04/17	109.305		2,605,630.34	-62,015.54	67,612.83	2,611,227.63	5.93
DE0001135390	BUNDESREPUB	3.25% 20	EXA-04/01/20	2,132,910.	M EUR	112.2555	% 28/04/17	110.755		2,394,308.57	-32,004.10	22,600.08	2,384,904.55	5.42
DE0001141679	ALLEMAGNE	1% 10/18	EXA-12/10/18	1,648,140.	M EUR	103.5942	% 28/04/17	102.615		1,707,377.90	-16,139.04	9,166.37	1,700,405.23	3.86
DE0001141687	BUNDESUBL	1% 02/19	EXA-22/02/19	1,551,440.	M EUR	104.2135	% 28/04/17	103.235		1,616,810.09	-15,181.00	2,975.36	1,604,604.45	3.65
DE0001141695	GERMANY	0.5 12/04/19	EXA-12/04/19	1,551,200.	M EUR	102.9751	% 28/04/17	102.485		1,597,349.36	-7,602.04	446.24	1,590,193.56	3.61
DE0001141703	GERMANY	0.25% 10/19	UST-11/10/19	1,551,390.	M EUR	102.9156	% 28/04/17	102.42		1,596,622.33	-7,688.70	2,167.70	1,591,101.33	3.61
DE0001141711	BUNDESUBLG	0% 2020	EXA-17/04/20	1,939,020.	M EUR	102.045	% 28/04/17	102.05		1,978,672.96	96.95	0.00	1,978,769.91	4.50
FI0001006306	FINLAND	4.375% 07/19	EXA-04/07/19	374,000.	M EUR	114.3228	% 28/04/17	110.93		427,567.33	-12,689.13	13,583.12	428,461.32	0.97
FI4000010848	FINNISH GVT	3.375 20	EXA-15/04/20	486,000.	M EUR	111.925	% 28/04/17	111.66		543,955.50	-1,287.90	808.89	543,476.49	1.23
FI4000068663	FINNISH GOV	1.125 18	EXA-15/09/18	374,000.	M EUR	103.5763	% 28/04/17	102.441		387,375.50	-4,246.16	2,651.30	385,780.64	0.88
FR0000189151	FRANCE OAT	4.25% 19	EXA-25/04/19	1,414,130.	M EUR	113.2372	% 28/04/17	109.5825		1,601,321.75	-51,682.74	1,317.27	1,550,956.28	3.52
FR0000570921	OAT	8.50 25/10/19	EXA-25/10/19	397,450.	M EUR	127.5124	% 28/04/17	122.625		506,798.11	-19,425.05	17,585.80	504,958.86	1.15
FR0010670737	FRANCE OAI	4.25% 18	EXA-25/10/18	1,295,520.	M EUR	111.4588	% 28/04/17	107.108		1,443,971.53	-56,365.97	28,661.16	1,416,266.72	3.22
FR0010776161	FRANCE OAT	3.75% 19	EXA-25/10/19	1,590,640.	M EUR	113.0965	% 28/04/17	110.68		1,798,957.98	-38,437.62	31,050.16	1,791,570.52	4.07
FR0010854182	OAT	3.50% 25/04/2020	EXA-25/04/20	1,703,760.	M EUR	111.73	% 28/04/17	111.9775		1,903,611.05	4,216.81	1,306.99	1,909,134.85	4.34
FR0011394345	FRANCE OAT	1% 18	EXA-25/05/18	1,004,470.	M EUR	102.9013	% 28/04/17	101.567		1,033,612.69	-13,402.65	9,439.27	1,029,649.31	2.34
FR0011523257	FRANCE OAT	1% 11/18	EXA-25/11/18	1,000,230.	M EUR	103.5106	% 28/04/17	102.3925		1,035,344.04	-11,183.54	4,357.17	1,028,517.67	2.34
FR0011708080	FRANCE OAT	1% 05/19	EXA-25/05/19	1,037,530.	M EUR	104.078	% 28/04/17	103.175		1,079,840.25	-9,368.67	9,749.94	1,080,212.52	2.45
FR0011993179	FRANCE	0.5% 25/11/19	EXA-25/11/19	1,290,880.	M EUR	103.0338	% 28/04/17	102.66		1,330,042.78	-4,825.37	2,811.64	1,328,029.05	3.02
FR0013101466	FRANCE OAT	0% 19	EXA-25/02/19	867,540.	M EUR	101.2629	% 28/04/17	100.9725		878,495.73	-2,518.90	0.00	875,976.83	1.99
FR0013232485	FRANCE	0% 25/02/2020	EXA-25/02/20	363,600.	M EUR	101.1008	% 28/04/17	101.305		367,602.57	742.41	0.00	368,344.98	0.84
NL0006227316	PAYS-BAS	4% 18	EXA-15/07/18	1,061,650.	M EUR	109.3534	% 28/04/17	105.648		1,160,950.62	-39,338.63	33,972.80	1,155,584.79	2.63
NL0009086115	NEDERLAND	4 07/19	EXA-15/07/19	1,089,470.	M EUR	113.0607	% 28/04/17	110.366		1,231,762.50	-29,358.04	34,863.04	1,237,267.50	2.81
NL0010514246	NETHERLD GVT	1.25 19	EXA-15/01/19	1,137,570.	M EUR	104.3518	% 28/04/17	103.3365		1,187,075.14	-11,550.12	4,207.45	1,179,732.47	2.68
NL0010881827	NETHER	0.25% 01/20	EXA-15/01/20	1,137,190.	M EUR	102.9507	% 28/04/17	102.474		1,170,744.71	-5,420.63	841.21	1,166,165.29	2.65
Fixed-rate Bonds DRM														
SUM (EUR)									44,126,818.21	-659,851.48	418,319.86	43,885,286.59	99.70	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935981 LYXOR UCITS ETF MTS HIGHEST RATED M-W GOV BOND 1-3 PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

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
Bonds DRM													
						SUM	(EUR)		44,126,818.21	-659,851.48	418,319.86	43,885,286.59	99.70
Bonds													
						SUM	(EUR)		44,126,818.21	-659,851.48	418,319.86	43,885,286.59	99.70
Cash													
Cash at Banks													
<i>Sundry debit or credit accounts</i>													
MCEUR	SundryCrAcc		-621.13	EUR	1.		1.		-621.13	0.00	0.00	-621.13	0.00
<i>Sundry debit or credit accounts</i>													
						SUM	(EUR)		-621.13	0.00	0.00	-621.13	
<i>Adjustment accounts</i>													
<i>Accrued charges</i>													
F120EUR	PnAdmFee		-5,574.62	EUR	1.		1.		-5,574.62	0.00	0.00	-5,574.62	-0.01
<i>Adjustment accounts</i>													
						SUM	(EUR)		-5,574.62	0.00	0.00	-5,574.62	-0.01
Cash at Banks													
						SUM	(EUR)		-6,195.75	0.00	0.00	-6,195.75	-0.01
Other availabilities													
<i>Financial accounts</i>													
<i>Spot transactions</i>													
BK065EUR	BkDep EUR SGP		138,709.25	EUR	1.		1.		138,709.25	0.00	0.00	138,709.25	0.32
<i>Financial accounts</i>													
						SUM	(EUR)		138,709.25	0.00	0.00	138,709.25	0.32
Other availabilities													
						SUM	(EUR)		138,709.25	0.00	0.00	138,709.25	0.32
Cash													
						SUM	(EUR)		132,513.50	0.00	0.00	132,513.50	0.30
EURO													
						SUM	(EUR)		44,259,331.71	-659,851.48	418,319.86	44,017,800.09	100.00
FUND	: LYXOR UCITS ETF MTS HIGHEST RATED M-W GOV BOND 1-3 (935981)												
							(EUR)		44,259,331.71	-659,851.48	418,319.86	44,017,800.09	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
 PORTFOLIO: 935981 LYXOR UCITS ETF MTS HIGHEST RATED M-W GOV BOND 1-3 PARTIAL VALIDATION

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

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

	Fund portfolio	:	43,885,286.59						
	<u>Day's management fees</u>								
	PrAdmFee	:	198.99	EUR					
Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price	
C FR0011146315 PART C	EUR	44,017,800.09	427,000.	103.0861	100.		103.0861	103.0861	
	Net Asset Value	EUR :	44,017,800.09						

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935982 LYXOR UCITS ETF MTS HIGHEST RATED M-W GOV BOND 3-5 PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

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	
EURO														
Bonds														
Bonds DRM														
Fixed-rate Bonds DRM														
AT0000386115	BUND (AUT) 3.90 20	EXA-15/07/20	629,000.	M EUR	117.0398	% 28/04/17	114.18		736,180.50	-17,988.30	19,624.80	737,817.00	1.85	
AT0000A001X2	BUND (AUT) 3.50 9/21	EXA-15/09/21	707,000.	M EUR	119.4978	% 28/04/17	116.95		844,849.55	-18,013.05	15,592.74	842,429.24	2.11	
AT0000A0N9A0	BUND (AUT) 3.65 22	EXA-20/04/22	388,000.	M EUR	119.9172	% 28/04/17	119.375		465,278.60	-2,103.60	504.40	463,679.40	1.16	
DE0001135408	BUNDESREPUB 3% 20	EXA-04/07/20	2,298,850.	M EUR	113.7572	% 28/04/17	111.7675		2,615,108.52	-45,741.34	57,250.81	2,626,617.99	6.58	
DE0001135416	BUNDESREPUB 2.25 20	EXA-04/09/20	1,671,920.	M EUR	111.0749	% 28/04/17	109.7375		1,857,084.22	-22,361.01	24,838.32	1,859,561.53	4.66	
DE0001135424	BUNDESREPUB 2.5% 21	EXA-04/01/21	1,985,320.	M EUR	112.925	% 28/04/17	111.51		2,241,922.80	-28,092.47	16,181.72	2,230,012.05	5.59	
DE0001135440	BUNDESREPUB 3.25% 21	EXA-04/07/21	1,985,500.	M EUR	118.4902	% 28/04/17	115.99		2,352,623.71	-49,642.26	53,567.70	2,356,549.15	5.91	
DE0001135457	BUNDESREP 2.25% 21	EXA-04/09/21	1,671,850.	M EUR	113.7837	% 28/04/17	112.09		1,902,292.82	-28,316.16	24,837.28	1,898,813.94	4.76	
DE0001135465	DEUTSCHLAND 2% 01/22	EXA-04/01/22	2,089,780.	M EUR	112.7986	% 28/04/17	111.615		2,357,242.53	-24,734.58	13,626.51	2,346,134.46	5.88	
DE0001141729	BUNDESUBL 0.25% 20	UST-16/10/20	1,985,570.	M EUR	102.684	% 28/04/17	103.01		2,038,862.48	6,473.18	2,706.36	2,048,042.02	5.13	
DE0001141737	BUNDESUBLIG 0% 21	EXA-09/04/21	2,194,430.	M EUR	102.1314	% 28/04/17	102.18		2,241,202.38	1,066.19	0.00	2,242,268.57	5.62	
DE0001141745	GERMANY 0% 2021	EXA-08/10/21	1,985,260.	M EUR	102.5665	% 28/04/17	102.175		2,036,210.98	-7,771.57	0.00	2,028,439.41	5.08	
DE0001141752	FEDERAL REP 0% 2022	EXA-08/04/22	835,850.	M EUR	101.9724	% 28/04/17	101.955		852,336.59	-145.72	0.00	852,190.87	2.14	
F14000020961	FINNISH GVT 3.5%2021	EXA-15/04/21	456,000.	M EUR	117.4791	% 28/04/17	115.55		535,704.71	-8,796.71	787.07	527,695.07	1.32	
F14000106117	FINNISH G 0.375% 20	EXA-15/09/20	456,000.	M EUR	102.6938	% 28/04/17	102.8575		468,283.65	746.55	1,077.53	470,107.73	1.18	
F14000242862	FINNISH GOV 0% 2022	EXA-15/04/22	228,000.	M EUR	100.932	% 28/04/17	101.105		230,124.90	394.50	0.00	230,519.40	0.58	
FR0010192997	FRTR 3.75 04/25/21	EXA-25/04/21	1,815,410.	M EUR	118.6756	% 28/04/17	116.335		2,154,448.25	-42,491.03	1,492.12	2,113,449.34	5.30	
FR0010949651	OAT 2.5% 25/10/20	EXA-25/10/20	1,686,750.	M EUR	111.509	% 28/04/17	110.25		1,880,878.15	-21,236.28	21,950.86	1,881,592.73	4.72	
FR0011059088	FRTR 3.25 10/25/21	EXA-25/10/21	1,840,350.	M EUR	117.9762	% 28/04/17	115.75		2,171,175.10	-40,969.98	31,134.69	2,161,339.81	5.42	
FR0011196856	OAT 3% 25/04/22	EXA-25/04/22	1,970,150.	M EUR	114.8165	% 28/04/17	115.725		2,262,056.85	17,899.24	1,295.44	2,281,251.53	5.72	
FR0012557957	FRANCE O.A.T. 0% 20	EXA-25/05/20	1,059,670.	M EUR	100.7099	% 28/04/17	101.435		1,067,192.46	7,683.80	0.00	1,074,876.26	2.69	
FR0012968337	FRANCE 0.25% 20	EXA-25/11/20	1,143,100.	M EUR	101.9249	% 28/04/17	102.32		1,165,102.97	4,516.95	1,244.88	1,170,864.80	2.93	
FR0013157096	FRANCE 0% 21	EXA-25/05/21	1,008,270.	M EUR	101.3021	% 28/04/17	101.26		1,021,398.24	-424.04	0.00	1,020,974.20	2.56	
NL0009348242	NETHERLAND 3.5% 20	EXA-15/07/20	1,294,490.	M EUR	115.5708	% 28/04/17	113.2215		1,496,052.54	-30,411.54	36,245.72	1,501,886.72	3.76	
NL0009712470	NETHERLAND 3.25 07/21	EXA-15/07/21	1,416,930.	M EUR	118.0789	% 28/04/17	115.807		1,673,095.42	-32,191.29	36,840.18	1,677,744.31	4.21	
NL0011896857	NETHERLANDS 0% 22	EXA-15/01/22	1,095,330.	M EUR	101.9448	% 28/04/17	101.547		1,116,631.47	-4,356.71	0.00	1,112,274.76	2.79	
Fixed-rate Bonds DRM														
									SUM (EUR)	39,783,340.39	387,007.23	360,799.13	39,757,132.29	99.65
Bonds DRM														
									SUM (EUR)	39,783,340.39	-387,007.23	360,799.13	39,757,132.29	99.65
Bonds														
									SUM (EUR)	39,783,340.39	-387,007.23	360,799.13	39,757,132.29	99.65
Cash														
Cash at Banks														
Sundry debit or credit accounts														
MCEUR	SundryCrAcc		-812.83	EUR	1.		1.		-812.83	0.00	0.00	-812.83	0.00	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935982 LYXOR UCITS ETF MTS HIGHEST RATED M-W GOV BOND 3-5 PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

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	EVALUATION	PRCT NA
Sundry debit or credit accounts												
						SUM	(EUR)		-812.83	0.00	0.00	-812.83
Adjustment accounts												
<i>Accrued charges</i>												
F120EUR	PnAdmFee		-4,654.05	EUR	1.		1.		-4,654.05	0.00	0.00	-4,654.05 -0.01
Adjustment accounts												
						SUM	(EUR)		-4,654.05	0.00	0.00	-4,654.05 -0.01
Cash at Banks												
						SUM	(EUR)		-5,466.88	0.00	0.00	-5,466.88 -0.01
Other availabilities												
Financial accounts												
<i>Spot transactions</i>												
BK065EUR	BkDep EUR SGP		146,338.51	EUR	1.		1.		146,338.51	0.00	0.00	146,338.51 0.37
Financial accounts												
						SUM	(EUR)		146,338.51	0.00	0.00	146,338.51 0.37
Other availabilities												
						SUM	(EUR)		146,338.51	0.00	0.00	146,338.51 0.37
Cash												
						SUM	(EUR)		140,871.63	0.00	0.00	140,871.63 0.35
EURO												
						SUM	(EUR)		39,924,212.02	-387,007.23	360,799.13	39,898,003.92 100.00
FUND : LYXOR UCITS ETF MTS HIGHEST RATED M-W GOV BOND 3-5 (935982)												
							(EUR)		39,924,212.02	-387,007.23	360,799.13	39,898,003.92 100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935982 LYXOR UCITS ETF MTS HIGHEST RATED M-W GOV BOND 3-5 PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

Fund portfolio	:	39,757,132.29							
<u>Day's management fees</u>									
PnAdmFee	:	180.36	EUR						
Unit		Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
C FR0011146349 PART C		EUR	39,898,003.92	354,000.	112.7062	100.		112.7062	112.7062
Net Asset Value	EUR :	39,898,003.92							

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935983 LYXOR UCITS ETF MTS HIGHEST RATED M-W GOV BOND 5-7 PARTIAL VALIDATION

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

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

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	
EURO														
Bonds														
Bonds DRM														
Fixed-rate Bonds DRM														
AT0000A0U3T4	REP AUSTRIA	3.4% 22	EXA-22/11/22	190,000.	M EUR	121.8969	% 28/04/17	119.845	231,604.10	-3,898.60	2,867.18	230,572.68	2.35	
AT0000A105W3	AUSTRIA	1.75% 20	EXA-20/10/23	196,000.	M EUR	113.7386	% 28/04/17	111.49	222,927.56	-4,407.16	1,832.47	220,352.87	2.25	
AT0000A1PE50	REP OF AUSTRIA	0% 23	EXA-15/07/23	54,000.	M EUR	100.3014	% 28/04/17	100.035	54,162.76	-143.86	0.00	54,018.90	0.55	
DE0001102309	ALLEMAGNE	1.5% 02/23	UST-15/02/23	705,290.	M EUR	111.7607	% 28/04/17	110.385	788,237.12	-9,702.76	2,231.81	780,766.17	7.96	
DE0001102317	ALLEMAGNE	1.5% 05/23	EXA-15/05/23	705,320.	M EUR	111.9316	% 28/04/17	110.64	789,476.18	-9,110.13	10,231.97	790,598.02	8.06	
DE0001102325	GERMANY	2 08/23	EXA-15/08/23	705,270.	M EUR	116.7189	% 28/04/17	114.065	823,183.58	-18,717.36	10,086.33	814,552.55	8.31	
DE0001102333	DEUTSCHL REP	1.75%24	EXA-15/02/24	705,270.	M EUR	112.7772	% 28/04/17	112.97	795,383.90	1,359.62	2,603.70	799,347.22	8.15	
DE0001135473	DEUTSCHLAND	1.75% 22	UST-04/07/22	940,380.	M EUR	112.3383	% 28/04/17	111.075	1,056,407.30	-11,880.21	13,661.27	1,058,188.36	10.79	
DE0001135499	BUNDESREPUB	1.5% 22	EXA-04/09/22	705,310.	M EUR	111.0124	% 28/04/17	109.945	782,981.54	-7,528.46	6,985.47	782,438.55	7.98	
F14000047089	FINNISH GT	1.625% 22	UST-15/09/22	74,000.	M EUR	109.9312	% 28/04/17	109.58	81,349.11	-259.91	757.74	81,846.94	0.83	
F14000062625	FINNISH GOV	1.5% 23	EXA-15/04/23	74,000.	M EUR	109.9962	% 28/04/17	109.385	81,397.19	-452.29	54.74	80,999.64	0.83	
F14000079041	FINNISH GOV	2% 04/24	EXA-15/04/24	73,000.	M EUR	112.99	% 28/04/17	113.19	82,482.70	146.00	72.00	82,700.70	0.84	
F14000219787	FINNISH GOV	0% 23	EXA-15/09/23	59,000.	M EUR	101.5857	% 28/04/17	99.805	59,935.55	-1,050.60	0.00	58,884.95	0.60	
FR0000571085	OAT 8.50	25/04/23	EXA-25/04/23	196,300.	M EUR	156.3292	% 28/04/17	150.605	306,874.18	-11,236.57	365.71	296,003.32	3.02	
FR0010466938	FRTR 4.25	10/25/23	EXA-25/10/23	799,270.	M EUR	130.124	% 28/04/17	126.59	1,040,042.15	-28,246.26	17,682.48	1,029,478.37	10.50	
FR0011337880	FRTR 2.25	10/25/22	EXA-25/10/22	556,220.	M EUR	113.24	% 28/04/17	112.56	629,863.31	-3,782.08	6,514.63	632,595.86	6.45	
FR0011486067	FRANCE OAT	1.75% 23	EXA-25/05/23	652,120.	M EUR	110.6483	% 28/04/17	110.13	721,559.77	-3,380.02	10,724.25	728,904.00	7.43	
FR0013219177	FRANCE 0%	25/05/2022	EXA-25/05/22	213,770.	M EUR	99.9148	% 28/04/17	100.56	213,587.97	1,379.14	0.00	214,967.11	2.19	
NL0000102077	NEDERLAND	7.50 23	EXA-15/01/23	164,450.	M EUR	150.2754	% 28/04/17	144.263	247,127.84	-9,887.34	3,649.44	240,889.94	2.46	
NL0000102275	NEDERLAND	3.75 23	EXA-15/01/23	85,080.	M EUR	125.0853	% 28/04/17	122.707	106,422.55	-2,023.44	944.04	105,343.15	1.07	
NL0010060257	NETHERLANDS	2.25 22	EXA-15/07/22	304,390.	M EUR	114.197	% 28/04/17	113.335	347,604.22	-2,623.81	5,479.02	350,459.43	3.57	
NL0010418810	NETHER	1.75 07/15/23	EXA-15/07/23	315,830.	M EUR	113.7481	% 28/04/17	111.6395	359,250.50	-6,659.47	4,421.62	357,012.65	3.64	
Fixed-rate Bonds DRM														
									SUM (EUR)	9,821,861.08	-132,105.57	101,165.87	9,790,921.38	99.84
Bonds DRM														
									SUM (EUR)	9,821,861.08	-132,105.57	101,165.87	9,790,921.38	99.84
Bonds														
									SUM (EUR)	9,821,861.08	-132,105.57	101,165.87	9,790,921.38	99.84
Cash														
Cash at Banks														
Sundry debit or credit accounts														
MCEUR	SundryCrAcc			-122.1	EUR	1.		1.	-122.10	0.00	0.00	-122.10	0.00	
Sundry debit or credit accounts														
									SUM (EUR)	-122.10	0.00	0.00	-122.10	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935983 LYXOR UCITS ETF MTS HIGHEST RATED M-W GOV BOND 5-7 PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

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	EVALUATION	PRCT NA
Adjustment accounts												
<i>Accrued charges</i>												
F120EUR	PnAdmFee		-1,241.8	EUR	1.		1.		-1,241.80	0.00	0.00	-1,241.80 -0.01
Adjustment accounts												
						SUM	(EUR)		-1,241.80	0.00	0.00	-1,241.80 -0.01
Cash at Banks												
						SUM	(EUR)		-1,363.90	0.00	0.00	-1,363.90 -0.01
Other availabilities												
Financial accounts												
<i>Spot transactions</i>												
BK065EUR	BkDep EUR SGP		16,938.16	EUR	1.		1.		16,938.16	0.00	0.00	16,938.16 0.17
Financial accounts												
						SUM	(EUR)		16,938.16	0.00	0.00	16,938.16 0.17
Other availabilities												
						SUM	(EUR)		16,938.16	0.00	0.00	16,938.16 0.17
Cash												
						SUM	(EUR)		15,574.26	0.00	0.00	15,574.26 0.16
EURO												
						SUM	(EUR)		9,837,435.34	-132,105.57	101,165.87	9,806,495.64 100.00
FUND : LYXOR UCITS ETF MTS HIGHEST RATED M-W GOV BOND 5-7 (935983)												
							(EUR)		9,837,435.34	-132,105.57	101,165.87	9,806,495.64 100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
 PORTFOLIO: 935983 LYXOR UCITS ETF MTS HIGHEST RATED M-W GOV BOND 5-7 PARTIAL VALIDATION

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

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

	Fund portfolio	:	9,790,921.38						
	<u>Day's management fees</u>								
	PnAdmFee	:	44.33	EUR					
Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price	
C FR0011146356 PART C	EUR	9,806,495.64	80,000.	122.5811	100.		122.5811	122.5811	
	Net Asset Value	EUR :	9,806,495.64						

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935994 LYXOR UCITS ETF MTS BTP 1-3Y ITALY GOVT BOND

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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	
EURO														
Bonds														
Bonds DRM														
Fixed-rate Bonds DRM														
IT0003493258	ITALY 4.25 02/19	UST-01/02/19	5,783,000.	M	EUR	111.5539 % 28/04/17	107.385		6,451,163.47	-241,088.92	61,783.85	6,271,858.40	8.68	
IT0003644769	BTP 4.50 02/20	UST-01/02/20	5,321,000.	M	EUR	112.2713 % 28/04/17	111.5		5,973,958.15	-41,043.15	60,191.98	5,993,106.98	8.29	
IT0004361041	ITALY BTP 4.5% 01/18	UST-01/08/18	5,929,000.	M	EUR	110.5868 % 28/04/17	105.8085		6,556,691.38	-283,305.42	67,069.77	6,340,455.73	8.77	
IT0004423957	BUONI POL 4.50% 2019	UST-01/03/19	5,671,000.	M	EUR	112.3598 % 28/04/17	108.155		6,371,921.46	-238,451.41	43,688.27	6,177,158.32	8.54	
IT0004489610	BTPS 4.25 01/09/19	UST-01/09/19	5,873,000.	M	EUR	112.3228 % 28/04/17	109.38		6,596,717.73	-172,830.33	42,730.86	6,466,618.26	8.94	
IT0004536949	BTP 4.25 01/03/20	UST-01/03/20	5,713,000.	M	EUR	111.4832 % 28/04/17	111.06		6,369,034.62	-24,176.82	41,566.73	6,386,424.53	8.83	
IT0004907843	ITALY BTP 3.5 06/18	UST-01/06/18	4,553,000.	M	EUR	107.7171 % 28/04/17	103.963		4,904,358.12	-170,922.73	66,981.63	4,800,417.02	6.64	
IT0004957574	BUONI PIOLIE 3.5% 18	UST-01/12/18	4,663,000.	M	EUR	109.1221 % 28/04/17	105.57		5,088,362.79	-165,633.69	68,599.90	4,991,329.00	6.90	
IT0004992308	BTPS 2.50% 01/05/19	UST-01/05/19	4,301,000.	M	EUR	106.8088 % 28/04/17	104.815		4,593,848.36	-85,755.21	584.38	4,508,677.53	6.24	
IT0005030504	ITALIE 1.5% 01/08/19	UST-01/08/19	3,849,000.	M	EUR	104.2182 % 28/04/17	102.975		4,011,358.63	-47,850.88	14,513.49	3,978,021.24	5.50	
IT0005069395	BTPS 1.05 12/01/19	UST-01/12/19	3,633,000.	M	EUR	101.9452 % 28/04/17	102.015		3,703,670.63	2,534.32	16,034.11	3,722,239.06	5.15	
IT0005106049	BTPS 0.25% 18	UST-15/05/18	3,195,000.	M	EUR	100.1782 % 28/04/17	100.498		3,200,693.14	10,217.96	3,728.97	3,214,640.07	4.45	
IT0005139099	ITALIAN REP 0.3% 18	EXA-15/10/18	2,865,000.	M	EUR	100.6091 % 28/04/17	100.571		2,882,451.00	-1,091.85	422.70	2,881,781.85	3.99	
IT0005177271	ITALIAN REP 0.1% 19	UST-15/04/19	2,845,000.	M	EUR	100.1353 % 28/04/17	100.195		2,848,848.06	1,699.69	139.92	2,850,687.67	3.94	
IT0005217929	BTPS 0.05% 19	EXA-15/10/19	3,678,000.	M	EUR	99.3495 % 28/04/17	99.495		3,654,073.89	5,352.21	90.44	3,659,516.54	5.06	
Fixed-rate Bonds DRM														
									SUM (EUR)	73,207,151.43	-1,452,346.23	488,127.00	72,242,932.20	99.93
Bonds DRM														
									SUM (EUR)	73,207,151.43	-1,452,346.23	488,127.00	72,242,932.20	99.93
Bonds														
									SUM (EUR)	73,207,151.43	-1,452,346.23	488,127.00	72,242,932.20	99.93
Cash														
Cash at Banks														
A/R + associated accounts														
Coupons receivable														
IT0004992308	BTPS 2.50% 01/05/19	ACHLIG	4,301.	P	EUR	12.5 28/04/17			53,762.50	0.00	0.00	53,762.50	0.07	
A/R + associated accounts														
									SUM (EUR)	53,762.50	0.00	0.00	53,762.50	0.07
Sundry debit or credit accounts														
MCEUR	SundryCrAcc		-210.57		EUR	1.			-210.57	0.00	0.00	-210.57	0.00	
Sundry debit or credit accounts														
									SUM (EUR)	-210.57	0.00	0.00	-210.57	
Adjustment accounts														

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935994 LYXOR UCITS ETF MTS BTP 1-3Y ITALY GOVT BOND

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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	EVALUATION	PRCT NA
<i>Accrued charges</i>												
F120EUR	PnAdmFee		-8,884.14	EUR	1.		1.		-8,884.14	0.00	0.00	-8,884.14 -0.01
<i>Adjustment accounts</i>												
						SUM	(EUR)		-8,884.14	0.00	0.00	-8,884.14 -0.01
Cash at Banks												
						SUM	(EUR)		44,667.79	0.00	0.00	44,667.79 0.06
Other availabilities												
<i>Financial accounts</i>												
<i>Spot transactions</i>												
BK065EUR	BkDep EUR SGP		7,512.63	EUR	1.		1.		7,512.63	0.00	0.00	7,512.63 0.01
<i>Financial accounts</i>												
						SUM	(EUR)		7,512.63	0.00	0.00	7,512.63 0.01
Other availabilities												
						SUM	(EUR)		7,512.63	0.00	0.00	7,512.63 0.01
Cash												
						SUM	(EUR)		52,180.42	0.00	0.00	52,180.42 0.07
EURO												
						SUM	(EUR)		73,259,331.85	-1,452,346.23	488,127.00	72,295,112.62 100.00
FUND : LYXOR UCITS ETF MTS BTP 1-3Y ITALY GOVT BOND (935994)												
							(EUR)		73,259,331.85	-1,452,346.23	488,127.00	72,295,112.62 100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935994 LYXOR UCITS ETF MTS BTP 1-3Y ITALY GOVT BOND

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

Fund portfolio	:	72,242,932.2	Coupons and dividends due	:	53,762.5				
<u>Day's management fees</u>									
PnAdmFee	:	326.82	EUR						
Unit		Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
CE FR0011313741 PART CE		EUR	72,295,112.62	659,000.	109.7042	100.		109.7042	109.7042
Net Asset Value	EUR :	72,295,112.62							

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935997 LYXOR UCITS ETF BONO 10Y – MTS SPAIN GOVERNMT BOND PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

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	
EURO														
Bonds														
Bonds DRM														
Fixed-rate Bonds DRM														
ES0000011868	SPGB	6 01/31/29												
		EXA-31/01/29	6,167,550.	M	EUR	148.1204	% 28/04/17	143.725	9,135,401.72	-271,090.48	93,273.63	8,957,584.87	20.33	
ES0000012411	SPAIN	5.75 07/32												
		EXA-30/07/32	5,477,000.	M	EUR	147.58	% 28/04/17	146.25	8,082,956.60	-72,844.10	238,999.77	8,249,112.27	18.73	
ES00000126Z1	BONOS Y OBL	1.6% 25												
		EXA-30/04/25	6,444,000.	M	EUR	102.4079	% 28/04/17	102.5	6,599,161.99	5,938.01	847.43	6,605,947.43	15.00	
ES00000127G9	BONOS Y OBL	2.15% 25												
		EXA-31/10/25	6,850,000.	M	EUR	106.2721	% 28/04/17	105.9475	7,279,636.25	-22,232.50	74,242.74	7,331,646.49	16.64	
ES00000127Z9	BONOS	1.950% 2026												
		EXA-30/04/26	6,504,000.	M	EUR	105.5143	% 28/04/17	103.9875	6,862,649.97	-99,302.97	1,042.42	6,764,389.42	15.36	
ES00000128H5	BONOS Y OBL	1.3% 26												
		UST-31/10/26	6,000,000.	M	EUR	98.1487	% 28/04/17	98.0325	5,888,923.90	-6,973.90	39,320.55	5,921,270.55	13.44	
Fixed-rate Bonds DRM														
							SUM	(EUR)	43,848,730.43	-466,505.94	447,726.54	43,829,951.03	99.50	
Bonds DRM														
							SUM	(EUR)	43,848,730.43	-466,505.94	447,726.54	43,829,951.03	99.50	
Bonds														
							SUM	(EUR)	43,848,730.43	-466,505.94	447,726.54	43,829,951.03	99.50	
Cash														
Cash at Banks														
A/R + associated accounts														
Coupons receivable														
ES00000126Z1	BONOS Y OBL	1.6% 25	ACHLIG	6,444.	P	EUR	16.	28/04/17	103,104.00	0.00	0.00	103,104.00	0.23	
ES00000127Z9	BONOS	1.950% 2026	ACHLIG	6,504.	P	EUR	19.5	28/04/17	126,828.00	0.00	0.00	126,828.00	0.29	
A/R + associated accounts														
							SUM	(EUR)	229,932.00	0.00	0.00	229,932.00	0.52	
Sundry debit or credit accounts														
MCEUR	SundryCrAcc			-833.42		EUR	1.		1.	-833.42	0.00	0.00	-833.42	0.00
Sundry debit or credit accounts														
							SUM	(EUR)	-833.42	0.00	0.00	-833.42		
Adjustment accounts														
Accrued charges														
F120EUR	PnAdmFee			-5,577.5		EUR	1.		1.	-5,577.50	0.00	0.00	-5,577.50	-0.01
Adjustment accounts														
							SUM	(EUR)	-5,577.50	0.00	0.00	-5,577.50	-0.01	
Cash at Banks														
							SUM	(EUR)	223,521.08	0.00	0.00	223,521.08	0.51	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935997 LYXOR UCITS ETF BONO 10Y – MTS SPAIN GOVERNMT BOND PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

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	EVALUATION	PRCT NA
Other availabilities												
<i>Financial accounts</i>												
<i>Spot transactions</i>												
BK065EUR	BkDep	EUR SGP	-2,294.75	EUR	1.		1.		-2,294.75	0.00	0.00	-2,294.75 -0.01
<i>Financial accounts</i>												
						SUM	(EUR)		-2,294.75	0.00	0.00	-2,294.75 -0.01
Other availabilities												
						SUM	(EUR)		-2,294.75	0.00	0.00	-2,294.75 -0.01
Cash												
						SUM	(EUR)		221,226.33	0.00	0.00	221,226.33 0.50
EURO												
						SUM	(EUR)		44,069,956.76	-466,505.94	447,726.54	44,051,177.36 100.00
FUND : LYXOR UCITS ETF BONO 10Y - MTS SPAIN GOVERNMT BOND (935997)												
							(EUR)		44,069,956.76	-466,505.94	447,726.54	44,051,177.36 100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
 PORTFOLIO: 935997 LYXOR UCITS ETF BONO 10Y – MTS SPAIN GOVERNMT BOND PARTIAL VALIDATION

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

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

Fund portfolio	:	43,829,951.03	Coupons and dividends due	:	229,932.				
<u>Day's management fees</u>									
PnAdmFee	:	199.14	EUR						
Unit		Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
CE FR0011384148 PART C-EUR		EUR	44,051,177.36	294,000.	149.8339	100.		149.8339	149.8339
Net Asset Value	EUR :	44,051,177.36							

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935999 LYXOR UCITS ETF MTS 1-3Y SPAIN GOVERNMENT BOND

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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	
EURO														
Bonds														
Bonds DRM														
Fixed-rate Bonds DRM														
ES00000121A5	SPAIN 4.1%30/718	EXA-30/07/18	2,465,000.	M	EUR	110.2373	% 28/04/17	105.45	2,717,349.66	-118,007.16	76,698.64	2,676,041.14	12.06	
ES00000121L2	SPAIN 4.6% 07/19	EXA-30/07/19	2,476,000.	M	EUR	114.1037	% 28/04/17	110.835	2,825,208.04	-80,933.44	86,436.14	2,830,710.74	12.76	
ES0000012106	SPANISH 4.3 31/10/19	EXA-31/10/19	2,483,000.	M	EUR	113.5069	% 28/04/17	111.1575	2,818,377.10	-58,336.38	53,823.28	2,813,864.00	12.68	
ES00000122D7	SPAIN 4% 30/04/20	EXA-30/04/20	2,757,000.	M	EUR	112.415	% 28/04/17	112.2575	3,099,281.55	-4,342.27	906.41	3,095,845.69	13.95	
ES00000124B7	SPGB 3.75 10/31/18	EXA-31/10/18	2,457,000.	M	EUR	110.0924	% 28/04/17	106.175	2,704,970.18	-96,250.43	46,447.40	2,655,167.15	11.97	
ES00000124V5	BONOS Y OBLI 2.75 19	EXA-30/04/19	2,763,000.	M	EUR	107.9832	% 28/04/17	106.015	2,983,574.77	-54,380.32	624.51	2,929,818.96	13.21	
ES00000126C0	SPANISH 1.4% 01/20	EXA-31/01/20	2,618,000.	M	EUR	104.5044	% 28/04/17	104.325	2,735,925.87	-4,697.37	9,238.31	2,740,466.81	12.35	
ES00000128A0	SPANISH GOV 0.25% 19	EXA-31/01/19	2,242,000.	M	EUR	100.6606	% 28/04/17	100.8625	2,256,810.82	4,526.43	1,412.77	2,262,750.02	10.20	
Fixed-rate Bonds DRM														
									SUM (EUR)	22,141,497.99	-412,420.94	275,587.46	22,004,664.51	99.19
Bonds DRM														
									SUM (EUR)	22,141,497.99	-412,420.94	275,587.46	22,004,664.51	99.19
Bonds														
									SUM (EUR)	22,141,497.99	-412,420.94	275,587.46	22,004,664.51	99.19
Cash														
Cash at Banks														
A/R + associated accounts														
Coupons receivable														
ES00000122D7	SPAIN 4% 30/04/20	ACHLIG	2,757.	P	EUR	40.	28/04/17		110,280.00	0.00	0.00	110,280.00	0.50	
ES00000124V5	BONOS Y OBLI 2.75 19	ACHLIG	2,763.	P	EUR	27.5	28/04/17		75,982.50	0.00	0.00	75,982.50	0.34	
A/R + associated accounts														
									SUM (EUR)	186,262.50	0.00	0.00	186,262.50	0.84
Sundry debit or credit accounts														
MCEUR	SundryCr/Acc		324.67		EUR	1.		1.	324.67	0.00	0.00	324.67	0.00	
Sundry debit or credit accounts														
									SUM (EUR)	-324.67	0.00	0.00	-324.67	
Adjustment accounts														
Accrued charges														
F120EURC	PnAdmFee		-2,806.11		EUR	1.		1.	-2,806.11	0.00	0.00	-2,806.11	-0.01	
Adjustment accounts														
									SUM (EUR)	-2,806.11	0.00	0.00	-2,806.11	-0.01
Cash at Banks														
									SUM (EUR)	183,131.72	0.00	0.00	183,131.72	0.83

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935999 LYXOR UCITS ETF MTS 1-3Y SPAIN GOVERNMENT BOND

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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
Other availabilities													
<i>Financial accounts</i>													
<i>Spot transactions</i>													
BK065EUR	BkDep	EUR SGP	-2,663.65	EUR	1.		1.		-2,663.65	0.00	0.00	-2,663.65	-0.01
<i>Financial accounts</i>													
						SUM	(EUR)		-2,663.65	0.00	0.00	-2,663.65	-0.01
Other availabilities													
						SUM	(EUR)		-2,663.65	0.00	0.00	-2,663.65	-0.01
Cash													
						SUM	(EUR)		180,468.07	0.00	0.00	180,468.07	0.81
EURO													
						SUM	(EUR)		22,321,966.06	-412,420.94	275,587.46	22,185,132.58	100.00
FUND : LYXOR UCITS ETF MTS 1-3Y SPAIN GOVERNMENT BOND (935999)													
							(EUR)		22,321,966.06	-412,420.94	275,587.46	22,185,132.58	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935999 LYXOR UCITS ETF MTS 1-3Y SPAIN GOVERNMENT BOND

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

Fund portfolio	:	22,004,664.51	Coupons and dividends due	:	186,262.5				
<u>Day's management fees</u>									
PnAdmFee	:	100.29	EUR						
Unit		Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
C FR0011501618 PART C		EUR	22,185,132.58	205,000.	108.2201	100.		108.2201	108.2201
Net Asset Value	EUR :	22,185,132.58							

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935600 LYXOR UCITS ETF BTP 10Y – MTS ITALY GOVERNMENT

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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

EURO

Bonds

Bonds DRM

Fixed-rate Bonds DRM

IT0001174611	BTP 6.50 11/27		UST-01/11/27	17,073,930.0000003M	EUR	144.6244	% 28/04/17	139.075	24,693,076.06	-947,507.91	6,031.55	23,751,599.70	27.14	
IT0004644735	ITALY BTP 4.5% 03/26		UST-01/03/26	13,609,000.	M EUR	123.1772	% 28/04/17	119.685	16,763,191.00	-475,259.35	104,841.07	16,392,772.72	18.73	
IT0005090318	BUONI POLIEN 1.5% 25		UST-01/06/25	12,987,000.	M EUR	98.9711	% 28/04/17	97.16	12,853,382.76	-235,213.56	81,882.32	12,700,051.52	14.51	
IT0005127086	BTPS 2% 12/25		UST-01/12/25	11,702,000.	M EUR	102.4824	% 28/04/17	100.075	11,992,490.48	-281,713.98	98,373.95	11,809,150.45	13.49	
IT0005170839	ITALIAN REP 1.6% 26		UST-01/06/26	11,666,000.	M EUR	98.4668	% 28/04/17	96.105	11,487,141.63	-275,532.33	78,457.06	11,290,066.36	12.90	
IT0005210650	BTPS 1.25% 01/12/202		UST-01/12/26	11,840,000.	M EUR	94.027	% 28/04/17	92.62	11,132,798.80	-166,590.80	62,208.79	11,028,416.79	12.60	
									Fixed-rate Bonds DRM					
									SUM (EUR)	88,922,080.73	-2,381,817.93	431,794.74	86,972,057.54	99.37

Bonds DRM

									SUM (EUR)	88,922,080.73	-2,381,817.93	431,794.74	86,972,057.54	99.37
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Bonds

									SUM (EUR)	88,922,080.73	-2,381,817.93	431,794.74	86,972,057.54	99.37
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Cash

Cash at Banks

A/R + associated accounts

Coupons receivable

IT0001174611	BTP 6.50 11/27	ACHLIG		1707393000.0000298P2EUR		0.000325	28/04/17		554,902.73	0.00	0.00	554,902.73	0.63	
									A/R + associated accounts					
									SUM (EUR)	554,902.73	0.00	0.00	554,902.73	0.63

Sundry debit or credit accounts

MCEUR	SundryCrAcc			-496.41	EUR	1.		1.	-496.41	0.00	0.00	-496.41	0.00
									Sundry debit or credit accounts				
									SUM (EUR)	-496.41	0.00	0.00	-496.41

Adjustment accounts

Accrued charges

F120EUR	PnAdmFee			-10,604.52	EUR	1.		1.	-10,604.52	0.00	0.00	-10,604.52	-0.01	
									Adjustment accounts					
									SUM (EUR)	-10,604.52	0.00	0.00	-10,604.52	-0.01

Cash at Banks

									SUM (EUR)	543,801.80	0.00	0.00	543,801.80	0.62
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Other availabilities

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935600 LYXOR UCITS ETF BTP 10Y – MTS ITALY GOVERNMENT

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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	EVALUATION	PRCT NA
Financial accounts												
<i>Spot transactions</i>												
BK065EUR	BkDep	EUR SGP	8,617.3	EUR	1.		1.		8,617.30	0.00	0.00	8,617.30 0.01
Financial accounts												
						SUM	(EUR)		8,617.30	0.00	0.00	8,617.30 0.01
Other availabilities												
						SUM	(EUR)		8,617.30	0.00	0.00	8,617.30 0.01
Cash												
						SUM	(EUR)		552,419.10	0.00	0.00	552,419.10 0.63
EURO												
						SUM	(EUR)		89,474,499.83	-2,381,817.93	431,794.74	87,524,476.64 100.00
FUND : LYXOR UCITS ETF BTP 10Y- MTS ITALY GOVERNMENT (935600)												
							(EUR)		89,474,499.83	-2,381,817.93	431,794.74	87,524,476.64 100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935600 LYXOR UCITS ETF BTP 10Y – MTS ITALY GOVERNMENT

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

Fund portfolio	:	86,972,057.54	Coupons and dividends due	:	554,902.73				
<u>Day's management fees</u>									
		PnAdmFee	:	395.66	EUR				
Unit		Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
C FR0011548106 PART C-		EUR	87,524,476.64	666,000.	131.4181	100.		131.4181	131.4181
		Net Asset Value	EUR :	87,524,476.64					

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935602 LYXOR UCITS ETF CSI 300 A-SHARE

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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
SWISS FRANC													
<i>Equities</i>													
<i>Equities DRM</i>													
<i>Equities DRM</i>													
CH0011795959	DORMA KABA HLD		7.	P	CHF	820.0414	M 28/04/17	852.5		5,308.45	196.62	0.00	5,505.07 0.10
<i>Equities DRM</i>													
							SUM	(EUR)		5,308.45	196.62	0.00	5,505.07 0.10
<i>Equities DRM</i>													
							SUM	(EUR)		5,308.45	196.62	0.00	5,505.07 0.10
<i>Equities</i>													
							SUM	(EUR)		5,308.45	196.62	0.00	5,505.07 0.10
SWISS FRANC													
							SUM	(EUR)		5,308.45	196.62	0.00	5,505.07 0.10
EURO													
<i>Equities</i>													
<i>Equities DRM</i>													
<i>Equities DRM</i>													
DE0005190003	BMW		2,791.	P	EUR	79.9812	M 28/04/17	87.65		223,227.62	21,403.53	0.00	244,631.15 4.66
DE0005557508	DEUTSCHE TEL AG-NOM		14,906.	P	EUR	14.7201	M 28/04/17	16.1		219,417.50	20,569.10	0.00	239,986.60 4.57
DE0005785604	FRESENIUS SE CO KGAA		3,342.	P	EUR	70.4248	M 28/04/17	74.41		235,359.74	13,318.48	0.00	248,678.22 4.74
DE0006483001	LINDE AG		1,516.	P	EUR	152.2872	M 28/04/17	164.95		230,867.47	19,196.73	0.00	250,064.20 4.77
DE0007030009	RHEINMETALL AG		1,851.	P	EUR	64.01	M 28/04/17	84.25		118,482.51	37,464.24	0.00	155,946.75 2.97
DE0007037129	RWE AG		15,573.	P	EUR	14.5623	M 28/04/17	15.205		226,779.29	10,008.18	0.00	236,787.47 4.51
DE0007100000	DAIMLER		3,594.	P	EUR	66.17	M 28/04/17	68.4		237,814.98	8,014.62	0.00	245,829.60 4.69
DE0007164600	SAP		4,496.	P	EUR	84.0282	M 28/04/17	92.07		377,790.93	36,155.79	0.00	413,946.72 7.89
DE0007236101	SIEMENS AG-NOM		3,680.	P	EUR	123.8929	M 28/04/17	131.6		455,926.00	28,362.00	0.00	484,288.00 9.23
DE0007251803	STADA ARZNEIMITTEL		1,652.	P	EUR	64.45	M 28/04/17	65.03		106,471.40	958.16	0.00	107,429.56 2.05
DE0008402215	HANNOVER RUECK SE		2,198.	P	EUR	93.35	M 28/04/17	110.1		205,183.30	36,816.50	0.00	241,999.80 4.61
DE000A1EWWW0	ADIDAS NOM		1,466.	P	EUR	154.5	M 28/04/17	183.9		226,497.00	43,100.40	0.00	269,597.40 5.14
DE000BASF111	BASF SE		3,891.	P	EUR	80.0987	M 28/04/17	89.46		311,664.08	36,424.78	0.00	348,088.86 6.63
DE000ENAG999	E.ON SE		33,560.	P	EUR	7.1719	M 28/04/17	7.157		240,690.48	-501.56	0.00	240,188.92 4.58
DE000EVNK013	EVONIK INDUSTRIES		8,252.	P	EUR	29.455	M 28/04/17	30.655		243,062.66	9,902.40	0.00	252,965.06 4.82
FI000900068E	NOKIA OYJ		2,324.	P	EUR	4.923	M 28/04/17	5.245		11,441.05	748.33	0.00	12,189.38 0.23
<i>Equities DRM</i>													
							SUM	(EUR)		3,670,676.01	321,941.68	0.00	3,992,617.69 76.10
<i>Equities DRM</i>													
							SUM	(EUR)		3,670,676.01	321,941.68	0.00	3,992,617.69 76.10

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935602 LYXOR UCITS ETF CSI 300 A-SHARE

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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
Equities													
						SUM	(EUR)		3,670,676.01	321,941.68	0.00	3,992,617.69	76.10
Forward Instruments													
Interest Rate Swaps													
Swaps													
<i>Performance Swaps</i>													
SWAP03547728	FEES	LEG C	EUR LYX E	1.	EUR	0.	28/04/17	9411.	V	0.00	93.11	0.00	93.11 0.00
SWAP03547737	VRAC	LEG LYX	ETF CSI PRC	3,561,851.28	EUR	0.	28/04/17	43.5116	V	0.00	-5,111,669.66	0.00	-5,111,669.66 -97.43
SWAP03547750	FEES	LEG C	USD LYX E	1.	EUR	0.	28/04/17	156669.	V	0.00	1,565.69	0.00	1,565.69 0.03
SWAP03547786	INDEX	LEG C	EUR LYX PRC	200,000.	EUR	0.	28/04/17	247.30335	V	0.00	294,606.69	0.00	294,606.69 5.62
SWAP03547817	INDEX	LEG C	USD LYX PRC	3,361,851.28	EUR	0.	28/04/17	247.30334	V	0.00	4,952,119.29	0.00	4,952,119.29 94.38
Swaps													
						SUM	(EUR)		0.00	136,715.12	0.00	136,715.12	2.61
Interest Rate Swaps													
						SUM	(EUR)		0.00	136,715.12	0.00	136,715.12	2.61
Forward Instruments													
						SUM	(EUR)		0.00	136,715.12	0.00	136,715.12	2.61
Cash													
Cash at Banks													
A/R + associated accounts													
<i>Deferred settlement Sales</i>													
SDS065EUR	DsSaI-Sec			32,693.69	EUR	1.		1.		32,693.69	0.00	0.00	32,693.69 0.62
A/R + associated accounts													
						SUM	(EUR)		32,693.69	0.00	0.00	32,693.69	0.62
Adjustment accounts													
<i>Accrued charges</i>													
F120EUR	PnAdmFee			-1,658.78	EUR	1.		1.		-1,658.78	0.00	0.00	-1,658.78 -0.03
<i>Amount payable</i>													
DVS065EUR	SwapsSettItToPay			-32,693.69	EUR	1.		1.		-32,693.69	0.00	0.00	-32,693.69 -0.62
Adjustment accounts													
						SUM	(EUR)		-34,352.47	0.00	0.00	-34,352.47	-0.65
Cash at Banks													
						SUM	(EUR)		-1,658.78	0.00	0.00	-1,658.78	-0.03
Other availabilities													
Financial accounts													

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935602 LYXOR UCITS ETF CSI 300 A-SHARE

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T		STATUS	FILE	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		
<i>Spot transactions</i>																
BK065EUR	BkDep	EUR	SGP	1.03	EUR	1.		1.		1.03	0.00	0.00	1.03	0.00		
<i>Financial accounts</i>																
								SUM	(EUR)	1.03	0.00	0.00	1.03			
<i>Other availabilities</i>																
								SUM	(EUR)	1.03	0.00	0.00	1.03			
<i>Cash</i>																
								SUM	(EUR)	-1,657.75	0.00	0.00	-1,657.75	-0.03		
EURO																
								SUM	(EUR)	3,669,018.26	458,656.80	0.00	4,127,675.06	78.67		
POUND STERLING																
<i>Equities</i>																
<i>Equities DRM</i>																
<i>Equities DRM</i>																
GB0008706128	LLOYDS BANKING GP	PGARANPDC-01737001		251,899.	P	GBP	0.692	M		0.692	A	207,097.67	0.00	0.00	207,097.67	3.95
<i>Equities DRM</i>																
								SUM	(EUR)	207,097.67	0.00	0.00	207,097.67	3.95		
<i>Equities DRM</i>																
								SUM	(EUR)	207,097.67	0.00	0.00	207,097.67	3.95		
<i>Equities</i>																
								SUM	(EUR)	207,097.67	0.00	0.00	207,097.67	3.95		
<i>Lending / Borrowing</i>																
<i>A/P on Collateral sec (rcvd)</i>																
PDC-01737001	PDC	LYX0GB0008706128	PGAR1	FIX	0.000	-174,314.11	GBP	100.	%	28/04/17		-207,097.67	0.00	0.00	-207,097.67	-3.95
<i>A/P on Collateral sec (rcvd)</i>																
								SUM	(EUR)	-207,097.67	0.00	0.00	-207,097.67	-3.95		
<i>Lending / Borrowing</i>																
								SUM	(EUR)	-207,097.67	0.00	0.00	-207,097.67	-3.95		
POUND STERLING																
								SUM	(EUR)	0.00	0.00	0.00	0.00			

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935602 LYXOR UCITS ETF CSI 300 A-SHARE

PARTIAL VALIDATION

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

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

A S S E T	STATUS	FILE	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
JAPAN YEN													
<i>Equities</i>													
<i>Equities DRM</i>													
<i>Equities DRM</i>													
JP3242800005	CANON INC		15,846.	P	JPY	3301.2711	M 28/04/17	3696.	428,327.19	54,159.70	0.00	482,486.89	9.20
JP3885780001	MIZUHO FIN GROUP INC		132,658.	P	JPY	192.106	M 28/04/17	203.6	216,764.19	5,743.55	0.00	222,507.74	4.24
JP3942800008	YAMAHA MOTOR CO LTD		3,000.	P	JPY	2524.149	M 28/04/17	2641.	62,002.76	3,268.73	0.00	65,271.49	1.24
<i>Equities DRM</i>													
							SUM	(EUR)	707,094.14	63,171.98	0.00	770,266.12	14.68
<i>Equities DRM</i>													
							SUM	(EUR)	707,094.14	63,171.98	0.00	770,266.12	14.68
<i>Equities</i>													
							SUM	(EUR)	707,094.14	63,171.98	0.00	770,266.12	14.68
JAPAN YEN													
							SUM	(EUR)	707,094.14	63,171.98	0.00	770,266.12	14.68
SWEDISH KRONA													
<i>Equities</i>													
<i>Equities DRM</i>													
<i>Equities DRM</i>													
SE0000242455	SWEDBANK A SHS A		4,085.	P	SEK	208.5602	M 28/04/17	209.9	89,097.06	-172.99	0.00	88,924.07	1.69
SE0000427361	NORDEA BANK AB		22,501.	P	SEK	105.2276	M 28/04/17	109.	247,611.92	6,744.78	0.00	254,356.70	4.85
<i>Equities DRM</i>													
							SUM	(EUR)	336,708.98	6,571.79	0.00	343,280.77	6.54
<i>Equities DRM</i>													
							SUM	(EUR)	336,708.98	6,571.79	0.00	343,280.77	6.54
<i>Equities</i>													
							SUM	(EUR)	336,708.98	6,571.79	0.00	343,280.77	6.54
SWEDISH KRONA													
							SUM	(EUR)	336,708.98	6,571.79	0.00	343,280.77	6.54
FUND : LYXOR UCITS ETF CSI 300 A-SHARE (935602)													
							(EUR)		4,718,129.83	528,597.19	0.00	5,246,727.02	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935602 LYXOR UCITS ETF CSI 300 A-SHARE

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

Fund portfolio	:		5,248,384.77						
<u>Day's management fees</u>									
	PnAdmFee	:		3.23	EUR				
	PnAdmFee	:		54.27	EUR				
Unit		Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
C1	FR0011526870 PART C	EUR	294,606.67	2,000.	147.3033	5.615056390222		147.3033	147.3033
C2	FR0011526904 PART C	EUR	4,952,120.35	44,600.	111.0340	94.384943609778		111.0340	111.0340
	Net Asset Value	EUR	:	5,246,727.02					
	C2	USD		5,392,611.4551	120.9105		1.08895	120.9105	120.9105

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935602 LYXOR UCITS ETF CSI 300 A-SHARE

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

FOREX RATE USED IN FUND NAV

		for VNI calculation		for the report		for previous VNI calculation		variation
Rate	EUR in CHF :	1.084	quoted : 28/04/17	0.	1.08085	quotation: 27/04/17	0.29144	
Rate	EUR in GBP :	0.8417	quoted : 28/04/17	0.	0.84265	quotation: 27/04/17	-0.11274	
Rate	EUR in JPY :	121.3853	quoted : 28/04/17	0.	120.8192	quotation: 27/04/17	0.46855	
Rate	EUR in SEK :	9.6424	quoted : 28/04/17	0.	9.62425	quotation: 27/04/17	0.18859	

FX RATES IN REVERSE NOTATION

		for VNI calculation		for the report		for previous VNI calculation	
Rate	CHF in EUR :	0.922509225	quoted : 28/04/17	0.	0.925197761	quotation: 27/04/17	
Rate	GBP in EUR :	1.1880717595	quoted : 28/04/17	0.	1.1867323325	quotation: 27/04/17	
Rate	JPY in EUR :	0.0082382298	quoted : 28/04/17	0.	0.0082768301	quotation: 27/04/17	
Rate	SEK in EUR :	0.1037086202	quoted : 28/04/17	0.	0.1039042003	quotation: 27/04/17	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935601 LYXOR UCITS ETF MSCI EM LATIN AMERICA PEA

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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
DANISH KRONE													
<i>Equities</i>													
<i>Equities DRM</i>													
<i>Equities DRM</i>													
DK0060336014		NOVOZYMES AS-B	98.	P	DKK	268.6106	M 28/04/17	295.	3,540.84	346.32	0.00	3,887.16	0.41
DK0060542181		ISS	200.	P	DKK	283.5116	M 28/04/17	283.2	7,621.38	-5.71	0.00	7,615.67	0.81
<i>Equities DRM</i>													
							SUM	(EUR)	11,162.22	340.61	0.00	11,502.83	1.23
<i>Equities DRM</i>													
							SUM	(EUR)	11,162.22	340.61	0.00	11,502.83	1.23
<i>Equities</i>													
							SUM	(EUR)	11,162.22	340.61	0.00	11,502.83	1.23
DANISH KRONE													
							SUM	(EUR)	11,162.22	340.61	0.00	11,502.83	1.23
EURO													
<i>Equities</i>													
<i>Equities DRM</i>													
<i>Equities DRM</i>													
BE0003818359		GALAPAGOS GENOMICS	37.	P	EUR	65.85	M 28/04/17	80.46	2,436.45	540.57	0.00	2,977.02	0.32
DE0005190003		BMW	490.	P	EUR	82.5	M 28/04/17	87.65	40,425.00	2,523.50	0.00	42,948.50	4.57
DE0006483001		LINDE AG	282.	P	EUR	143.5075	M 28/04/17	164.95	40,469.11	6,046.79	0.00	46,515.90	4.95
DE0007037129		RWE AG	2,899.	P	EUR	14.545	M 28/04/17	15.205	42,165.96	1,913.34	0.00	44,079.30	4.70
DE0007100000		DAIMLER	664.	P	EUR	65.88	M 28/04/17	68.4	43,744.32	1,673.28	0.00	45,417.60	4.84
DE000A1EWWW0		ADIDAS NOM	235.	P	EUR	145.1629	M 28/04/17	183.9	34,113.28	9,103.22	0.00	43,216.50	4.60
ES0109067019		AMADEUS IT GROUP	940.	P	EUR	46.88	M 28/04/17	49.5	44,067.20	2,462.80	0.00	46,530.00	4.96
ES0113211835		BCO BILBAO VIZCAYA	6,387.	P	EUR	7.0323	M 28/04/17	7.349	44,915.48	2,022.58	0.00	46,938.06	5.00
ES0113860A34		BCO SABADELL	15,565.	P	EUR	1.647	M 28/04/17	1.766	25,635.56	1,852.23	0.00	27,487.79	2.93
ES0143416115		GAMESA CORP TECHNOL	2,314.	P	EUR	19.36	M 28/04/17	19.835	44,799.04	1,099.15	0.00	45,898.19	4.89
ES0144580Y14		IBERDROLA SA	6,356.	P	EUR	6.4631	M 28/04/17	6.602	41,079.77	882.54	0.00	41,962.31	4.47
ES0167050915		ACS	245.	P	EUR	32.64	M 28/04/17	34.03	7,996.80	340.55	0.00	8,337.35	0.89
ES0173093024		RED ELECTRICA	2,435.	P	EUR	18.	M 28/04/17	17.9	43,830.00	-243.50	0.00	43,586.50	4.64
ES0173516115		REPSOL	3,037.	P	EUR	14.295	M 28/04/17	14.535	43,413.92	728.88	0.00	44,142.80	4.70
ES0176252718		MELIA HOTEL INTL	1,146.	P	EUR	13.04	M 28/04/17	13.63	14,943.84	676.14	0.00	15,619.98	1.66
FI0009000681		NOKIA OYJ	322.	P	EUR	4.976	M 28/04/17	5.25	1,602.27	88.23	0.00	1,690.50	0.18
FI000900068E		NOKIA OYJ	1,643.	P	EUR	4.324	M 28/04/17	5.245	7,104.33	1,513.21	0.00	8,617.54	0.92
IT0000068525		SAIPEM	4,644.	P	EUR	0.3956	M	0.3956	1,837.17	0.00	0.00	1,837.17	0.20
NL0000009538		KONINKLIJKE PHILIPS	2,826.	P	EUR	26.4758	M 28/04/17	31.82	74,820.69	15,102.63	0.00	89,923.32	9.58
NL0010773842		NN GROUP NV	760.	P	EUR	27.49	M 28/04/17	30.44	20,892.40	2,242.00	0.00	23,134.40	2.46
NL0011794037		KONINKLIJKE AHOLD DE	2,178.	P	EUR	19.035	M 28/04/17	19.02	41,458.23	-32.67	0.00	41,425.56	4.41
NL0012169213		QIAGEN NV	357.	P	EUR	26.85	M 28/04/17	27.45	9,585.45	214.20	0.00	9,799.65	1.04

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935601 LYXOR UCITS ETF MSCI EM LATIN AMERICA PEA

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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				
Equities DRM																	
						SUM	(EUR)		671,336.27	50,749.67	0.00	722,085.94	76.91				
Equities DRM																	
						SUM	(EUR)		671,336.27	50,749.67	0.00	722,085.94	76.91				
Equities																	
						SUM	(EUR)		671,336.27	50,749.67	0.00	722,085.94	76.91				
Lending / Borrowing																	
A/P on Collateral sec (rcvd)																	
PDC-01737505	PDC	LYX01T0000068525	PGAR1	FIX	0.000	-1,837.17	EUR	100.	%	28/04/17	-1,837.17	0.00	0.00	-1,837.17	-0.20		
A/P on Collateral sec (rcvd)																	
						SUM	(EUR)		-1,837.17	0.00	0.00	-1,837.17	-0.20				
Lending / Borrowing																	
						SUM	(EUR)		-1,837.17	0.00	0.00	-1,837.17	-0.20				
Forward Instruments																	
Interest Rate Swaps																	
Swaps																	
Performance Swaps																	
SWAP03598499	VRAC	LEG LYX ETF MSC	PRC		860,447.61		EUR	0.		28/04/17	4.96537	V	0.00	-903,172.04	0.00	-903,172.04	-96.20
SWAP03598523	FEES	LEG C EUR LYX E	PRC		1.		EUR	0.		28/04/17	91615.21988	V	0.00	915.15	0.00	915.15	0.10
SWAP03598551	INDEX	LEG C EUR LYX	PRC		860,447.61		EUR	0.		28/04/17	209.11011	V	0.00	938,835.31	0.00	938,835.31	100.00
Swaps																	
						SUM	(EUR)		0.00	36,578.42	0.00	36,578.42	3.90				
Interest Rate Swaps																	
						SUM	(EUR)		0.00	36,578.42	0.00	36,578.42	3.90				
Forward Instruments																	
						SUM	(EUR)		0.00	36,578.42	0.00	36,578.42	3.90				
Cash																	
Cash at Banks																	
A/P + associated accounts																	
Deferred settlement Purchases																	
BDS065EUR	DsPur	-Sec			-2,316.33		EUR	1.			1.		-2,316.33	0.00	0.00	-2,316.33	-0.25

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935601 LYXOR UCITS ETF MSCI EM LATIN AMERICA PEA

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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 + associated accounts															
							SUM (EUR)		-2,316.33	0.00	0.00	-2,316.33	-0.25		
A/R + associated accounts															
<i>Deferred settlement Sales</i>															
SDS065EUR	DsSaI-Sec		1,366.01	EUR	1.		1.		1,366.01	0.00	0.00	1,366.01	0.15		
A/R + associated accounts															
							SUM (EUR)		1,366.01	0.00	0.00	1,366.01	0.15		
Adjustment accounts															
<i>Accrued charges</i>															
F120EUR	PnAdmFee		-915.22	EUR	1.		1.		-915.22	0.00	0.00	-915.22	-0.10		
<i>Amount payable</i>															
DVS065EUR	SwapsSettltToPay		-1,366.01	EUR	1.		1.		-1,366.01	0.00	0.00	-1,366.01	-0.15		
<i>Amount receivable</i>															
DRS065EUR	SwapsSettltToReceive		2,316.33	EUR	1.		1.		2,316.33	0.00	0.00	2,316.33	0.25		
Adjustment accounts															
							SUM (EUR)		35.10	0.00	0.00	35.10			
Cash at Banks															
							SUM (EUR)		-915.22	0.00	0.00	-915.22	-0.10		
Other availabilities															
<i>Financial accounts</i>															
<i>Spot transactions</i>															
BK065EUR	BkDep EUR SGP		-0.04	EUR	1.		1.		-0.04	0.00	0.00	-0.04	0.00		
Financial accounts															
							SUM (EUR)		-0.04	0.00	0.00	-0.04			
Other availabilities															
							SUM (EUR)		-0.04	0.00	0.00	-0.04			
Cash															
							SUM (EUR)		-915.26	0.00	0.00	-915.26	-0.10		
EURO															
							SUM (EUR)		668,583.84	87,328.09	0.00	755,911.93	80.52		
POUND STERLING															
<i>Equities</i>															
Equities DRM															
<i>Equities DRM</i>															
GB0002875804	BRITISH AMER TOBACCO	PGARANPDC-01737501	683.	P	GBP	52.15	M		52.36	A	42,317.27	0.00	0.00	42,317.27	4.51
GB00B01C3S32	RANDGOLD RESOURCES	PGARANPDC-01737503	380.	P	GBP	68.05	M		67.	A	30,722.35	0.00	0.00	30,722.35	3.27

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935601 LYXOR UCITS ETF MSCI EM LATIN AMERICA PEA

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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			
Equities DRM																
						SUM	(EUR)		73,039.62	0.00	0.00	73,039.62	7.78			
Equities DRM																
						SUM	(EUR)		73,039.62	0.00	0.00	73,039.62	7.78			
Equities																
						SUM	(EUR)		73,039.62	0.00	0.00	73,039.62	7.78			
Lending / Borrowing																
A/P on Collateral sec (rcvd)																
PDC-01737501	PDC	LYX0GB0002875804	PGAR1	FIX	0.000	-35,618.45	GBP	100.	%	28/04/17	-42,317.27	0.00	0.00	-42,317.27	-4.51	
PDC-01737503	PDC	LYX0GB00B01C3S32	PGAR1	FIX	0.000	-25,859.	GBP	100.	%	28/04/17	-30,722.35	0.00	0.00	-30,722.35	-3.27	
A/P on Collateral sec (rcvd)																
						SUM	(EUR)		-73,039.62	0.00	0.00	-73,039.62	-7.78			
						SUM	(EUR)		-73,039.62	0.00	0.00	-73,039.62	-7.78			
Lending / Borrowing																
						SUM	(EUR)		-73,039.62	0.00	0.00	-73,039.62	-7.78			
POUND STERLING																
						SUM	(EUR)		0.00	0.00	0.00	0.00				
JAPAN YEN																
Equities																
Equities DRM																
JP3663900003	SOJITZ	CORP			28,607.	P	JPY	269.1541	M	28/04/17	283.	65,937.82	757.08	0.00	66,694.90	7.10
JP3885780001	MIZUHO	FIN GROUP INC			35,039.	P	JPY	192.106	M	28/04/17	203.6	57,253.99	1,517.05	0.00	58,771.04	6.26
Equities DRM																
						SUM	(EUR)		123,191.81	2,274.13	0.00	125,465.94	13.36			
Equities DRM																
						SUM	(EUR)		123,191.81	2,274.13	0.00	125,465.94	13.36			
Equities																
						SUM	(EUR)		123,191.81	2,274.13	0.00	125,465.94	13.36			
JAPAN YEN																
						SUM	(EUR)		123,191.81	2,274.13	0.00	125,465.94	13.36			

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935601 LYXOR UCITS ETF MSCI EM LATIN AMERICA PEA

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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
NORWEGIAN KRONE													
<i>Equities</i>													
<i>Equities DRM</i>													
<i>Equities DRM</i>													
N00003054108	MARINE HARVEST		64.	P	NOK	140.9434	M 28/04/17		142.8	966.97	12.74	0.00	979.71 0.10
<i>Equities DRM</i>													
SUM (EUR) 966.97 12.74 0.00 979.71 0.10													
<i>Equities DRM</i>													
SUM (EUR) 966.97 12.74 0.00 979.71 0.10													
<i>Equities</i>													
SUM (EUR) 966.97 12.74 0.00 979.71 0.10													
NORWEGIAN KRONE													
SUM (EUR) 966.97 12.74 0.00 979.71 0.10													
SWEDISH KRONA													
<i>Equities</i>													
<i>Equities DRM</i>													
<i>Equities DRM</i>													
SE0007100599	SVENSKA HANDE AB		3,450.	P	SEK	124.0789	M 28/04/17		125.7	44,766.87	207.93	0.00	44,974.80 4.79
<i>Equities DRM</i>													
SUM (EUR) 44,766.87 207.93 0.00 44,974.80 4.79													
<i>Equities DRM</i>													
SUM (EUR) 44,766.87 207.93 0.00 44,974.80 4.79													
<i>Equities</i>													
SUM (EUR) 44,766.87 207.93 0.00 44,974.80 4.79													
SWEDISH KRONA													
SUM (EUR) 44,766.87 207.93 0.00 44,974.80 4.79													
FUND : LYXOR UCITS ETF MSCI EM LATIN AMERICA PEA (935601)													
(EUR) 848,671.71 90,163.50 0.00 938,835.21 100.00													

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935601 LYXOR UCITS ETF MSCI EM LATIN AMERICA PEA

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

Fund portfolio		:	939,750.47						
<u>Day's management fees</u>									
PnAdmFee		:	16.72	EUR					
Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price	
C FR0011551019 PART C-EUR	EUR	938,835.21	35,900.	26.1513	100.		26.1513	26.1513	
Net Asset Value		EUR :	938,835.21						

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935601 LYXOR UCITS ETF MSCI EM LATIN AMERICA PEA

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

FOREX RATE USED IN FUND NAV

for VNI calculation		for the report		for previous VNI calculation		variation
Rate	EUR in DKK : 7.4373	quoted : 28/04/17	0.	7.4378	quotation: 27/04/17	-0.00672
Rate	EUR in GBP : 0.8417	quoted : 28/04/17	0.	0.84265	quotation: 27/04/17	-0.11274
Rate	EUR in JPY : 121.3853	quoted : 28/04/17	0.	120.8192	quotation: 27/04/17	0.46855
Rate	EUR in NOK : 9.3285	quoted : 28/04/17	0.	0.	quoted :	0.
Rate	EUR in SEK : 9.6424	quoted : 28/04/17	0.	9.62425	quotation: 27/04/17	0.18859

FX RATES IN REVERSE NOTATION

for VNI calculation		for the report		for previous VNI calculation	
Rate	DKK in EUR : 0.1344573971	quoted : 28/04/17	0.	0.1344483583	quotation: 27/04/17
Rate	GBP in EUR : 1.1880717595	quoted : 28/04/17	0.	1.1867323325	quotation: 27/04/17
Rate	JPY in EUR : 0.0082382298	quoted : 28/04/17	0.	0.0082768301	quotation: 27/04/17
Rate	NOK in EUR : 0.1071983705	quoted : 28/04/17	0.	0.	quotation:
Rate	SEK in EUR : 0.1037086202	quoted : 28/04/17	0.	0.1039042003	quotation: 27/04/17

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935607 LYXOR UCITS ETF MSCI SELECT OECD EMERG MARKET GDP PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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
EURO													
<i>Equities</i>													
<i>Equities DRM</i>													
<i>Equities DRM</i>													
BE0974264930	AGEAS NV		931.	P	EUR	30.095	M 28/04/17	37.6		28,018.45	6,987.15	0.00	35,005.60 0.41
DE0005190003	BMW		2,807.	P	EUR	84.93	M 28/04/17	87.65		238,398.51	7,635.04	0.00	246,033.55 2.87
DE0005557508	DEUTSCHE TEL AG-NOM		48,770.	P	EUR	15.529	M 28/04/17	16.1		757,350.70	27,846.30	0.00	785,197.00 9.16
DE0005785604	FRESENIUS SE CO KGAA		5,291.	P	EUR	72.9349	M 28/04/17	74.41		385,898.30	7,805.01	0.00	393,703.31 4.59
DE0005909006	BILFINGER AKT		1,524.	P	EUR	40.265	M 28/04/17	39.88		61,363.86	-586.74	0.00	60,777.12 0.71
DE0006231004	INFINEON TECHNO AG-N		21,021.	P	EUR	18.3132	M 28/04/17	19.		384,961.79	14,437.21	0.00	399,399.00 4.66
DE0006483001	LINDE AG		1,890.	P	EUR	149.8	M 28/04/17	164.95		283,122.00	28,633.50	0.00	311,755.50 3.64
DE0007037129	RWE AG		25,119.	P	EUR	14.0736	M 28/04/17	15.205		353,514.89	28,419.51	0.00	381,934.40 4.45
DE0007100000	DAIMLER		5,880.	P	EUR	66.17	M 28/04/17	68.4		389,079.60	13,112.40	0.00	402,192.00 4.69
DE0007164600	SAP		1,676.	P	EUR	85.14	M 28/04/17	92.07		142,694.64	11,614.68	0.00	154,309.32 1.80
DE0007236101	SIEMENS AG-NOM		6,021.	P	EUR	125.192	M 28/04/17	131.6		753,781.00	38,582.60	0.00	792,363.60 9.24
DE000A1ML7J1	VONOVIA SE		9,697.	P	EUR	33.89	M 28/04/17	33.235		328,631.33	-6,351.53	0.00	322,279.80 3.76
DE000BASF111	BASF SE		8,639.	P	EUR	80.5025	M 28/04/17	89.46		695,460.74	77,384.20	0.00	772,844.94 9.01
DE000ENAG999	E.ON SE		52,372.	P	EUR	7.1	M 28/04/17	7.157		371,841.20	2,985.20	0.00	374,826.40 4.37
DE000LEG1110	LEG IMMOBILIEN		2,654.	P	EUR	73.8	M 28/04/17	78.86		195,865.20	13,429.24	0.00	209,294.44 2.44
DE000PAH0038	PORSCHE AUTOMOBIL		1,234.	P	EUR	44.11	M 28/04/17	53.71		54,431.74	11,846.40	0.00	66,278.14 0.77
FI000900068E	NOKIA OYJ		14,099.	P	EUR	4.974	M 28/04/17	5.245		70,128.43	3,820.83	0.00	73,949.26 0.86
NL0000009538	KONINKLIJKE PHILIPS		12,393.	P	EUR	24.8221	M 28/04/17	31.82		307,620.32	86,724.94	0.00	394,345.26 4.60
NL0010773842	NN GROUP NV		2,207.	P	EUR	29.1	M 28/04/17	30.44		64,223.70	2,957.38	0.00	67,181.08 0.78
NL0011821202	ING GROUP		3,009.	P	EUR	14.99	M 28/04/17	14.945		45,104.91	-135.40	0.00	44,969.51 0.52
<i>Equities DRM</i>													
							SUM	(EUR)		5,911,491.31	377,147.92	0.00	6,288,639.23 73.34
<i>Equities DRM</i>													
							SUM	(EUR)		5,911,491.31	377,147.92	0.00	6,288,639.23 73.34
<i>Equities</i>													
							SUM	(EUR)		5,911,491.31	377,147.92	0.00	6,288,639.23 73.34
<i>Forward Instruments</i>													
<i>Interest Rate Swaps</i>													
<i>Swaps</i>													
<i>Performance Swaps</i>													
SWAP03553005	INDEX LEG C EUR LYX PRC		7,486,400.		EUR	0.	28/04/17	214.53125	V	0.00	8,574,267.63	0.00	8,574,267.63 100.00
SWAP03553023	FEES LEG C EUR LYX E PRC		1.		EUR	0.	28/04/17	359313.56483	V	0.00	3,592.14	0.00	3,592.14 0.04
SWAP03553027	VRAC LEG LYX ETF MSC PRC		7,486,400.		EUR	0.	28/04/17	10.14689	V	0.00	-8,246,036.42	0.00	-8,246,036.42 -96.17
<i>Swaps</i>													
							SUM	(EUR)		0.00	331,823.35	0.00	331,823.35 3.87

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935607 LYXOR UCITS ETF MSCI SELECT OECD EMERG MARKET GDP PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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
Interest Rate Swaps													
							SUM (EUR)		0.00	331,823.35	0.00	331,823.35	3.87
Forward Instruments													
							SUM (EUR)		0.00	331,823.35	0.00	331,823.35	3.87
Cash													
Cash at Banks													
A/P + associated accounts													
<i>Deferred settlement Purchases</i>													
BDS065EUR	DsPur-Sec		-376,533.85	EUR	1.		1.		-376,533.85	0.00	0.00	-376,533.85	-4.39
A/P + associated accounts													
							SUM (EUR)		-376,533.85	0.00	0.00	-376,533.85	-4.39
A/R + associated accounts													
<i>Deferred settlement Sales</i>													
SDS065EUR	DsSaI-Sec		408,379.3	EUR	1.		1.		408,379.30	0.00	0.00	408,379.30	4.76
A/R + associated accounts													
							SUM (EUR)		408,379.30	0.00	0.00	408,379.30	4.76
Adjustment accounts													
<i>Accrued charges</i>													
F120EURC	PnAdmFee		-3,592.13	EUR	1.		1.		-3,592.13	0.00	0.00	-3,592.13	-0.04
<i>Amount payable</i>													
DVS065EUR	SwapsSettItToPay		-31,845.45	EUR	1.		1.		-31,845.45	0.00	0.00	-31,845.45	-0.37
F120EURC-	PnA/pAdmFee		-0.03	EUR	1.		1.		-0.03	0.00	0.00	-0.03	0.00
Adjustment accounts													
							SUM (EUR)		-35,437.61	0.00	0.00	-35,437.61	-0.41
Cash at Banks													
							SUM (EUR)		-3,592.16	0.00	0.00	-3,592.16	-0.04
Other availabilities													
Financial accounts													
<i>Spot transactions</i>													
BK065EUR	BkDep EUR SGP		0.01	EUR	1.		1.		0.01	0.00	0.00	0.01	0.00
Financial accounts													
							SUM (EUR)		0.01	0.00	0.00	0.01	
Other availabilities													
							SUM (EUR)		0.01	0.00	0.00	0.01	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935607 LYXOR UCITS ETF MSCI SELECT OECD EMERG MARKET GDP PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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															
						SUM	(EUR)		-3,592.15	0.00	0.00	-3,592.15	-0.04		
EURO															
						SUM	(EUR)		5,907,899.16	708,971.27	0.00	6,616,870.43	77.17		
POUND STERLING															
Equities															
Equities DRM															
Equities DRM															
GB0008706128	LLYDYS BANKING GP	PGARANPDC-01737624	339,170.		P GBP	0.692	M		0.692	A	278,847.14	0.00	0.00	278,847.14	3.25
JE00B2QKY057	SHIRE	PGARANPDC-01737626	7,352.		P GBP	45.37	M		45.37	A	396,293.50	0.00	0.00	396,293.50	4.62
Equities DRM															
						SUM	(EUR)		675,140.64	0.00	0.00	675,140.64	7.87		
Equities DRM															
						SUM	(EUR)		675,140.64	0.00	0.00	675,140.64	7.87		
Equities															
						SUM	(EUR)		675,140.64	0.00	0.00	675,140.64	7.87		
Lending / Borrowing															
A/P on Collateral sec (rcvd)															
PDC-01737624	PDC LYXOGB0008706128	PGAR1 FIX	0.000	-234,705.64	GBP	100.	%	28/04/17		-278,847.14	0.00	0.00	-278,847.14	-3.25	
PDC-01737626	PDC LYXOJE00B2QKY057	PGAR1 FIX	0.000	-333,560.24	GBP	100.	%	28/04/17		-396,293.50	0.00	0.00	-396,293.50	-4.62	
A/P on Collateral sec (rcvd)															
						SUM	(EUR)		-675,140.64	0.00	0.00	-675,140.64	-7.87		
Lending / Borrowing															
						SUM	(EUR)		-675,140.64	0.00	0.00	-675,140.64	-7.87		
POUND STERLING															
						SUM	(EUR)		0.00	0.00	0.00	0.00			
JAPAN YEN															
Equities															
Equities DRM															
Equities DRM															
JP3663900003	SOJITZ CORP		98,913.		P JPY	269.1541	M	28/04/17	283.		227,989.92	2,617.73	0.00	230,607.65	2.69
JP3885780001	MIZUHO FIN GROUP INC		240,777.		P JPY	192.106	M	28/04/17	203.6		393,431.46	10,424.67	0.00	403,856.13	4.71
JP3893600001	MIITSUI & CO		8,163.		P JPY	1592.759	M	28/04/17	1573.		110,589.26	-4,807.10	0.00	105,782.16	1.23
JP3942800008	YAMAHA MOTOR CO LTD		14,377.		P JPY	2524.1488	M	28/04/17	2641.		297,137.89	15,664.87	0.00	312,802.76	3.65

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935607 LYXOR UCITS ETF MSCI SELECT OECD EMERG MARKET GDP PARTIAL VALIDATION

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

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

A S S E T	STATUS	FILE	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	EVALUATION	PRCT NA
Equities DRM												
						SUM	(EUR)		1,029,148.53	23,900.17	0.00	1,053,048.70 12.28
Equities DRM												
						SUM	(EUR)		1,029,148.53	23,900.17	0.00	1,053,048.70 12.28
Equities												
						SUM	(EUR)		1,029,148.53	23,900.17	0.00	1,053,048.70 12.28
JAPAN YEN												
						SUM	(EUR)		1,029,148.53	23,900.17	0.00	1,053,048.70 12.28
SWEDISH KRONA												
Equities												
Equities DRM												
Equities DRM												
SE0000242455	SWEDBANK A SHS A		3,380.	P	SEK	208.5602	M 28/04/17	209.9	73,720.45	-143.12	0.00	73,577.33 0.86
SE0000427361	NORDEA BANK AB		73,492.	P	SEK	105.2276	M 28/04/17	109.	808,741.63	22,029.55	0.00	830,771.18 9.69
Equities DRM												
						SUM	(EUR)		882,462.08	21,886.43	0.00	904,348.51 10.55
Equities DRM												
						SUM	(EUR)		882,462.08	21,886.43	0.00	904,348.51 10.55
Equities												
						SUM	(EUR)		882,462.08	21,886.43	0.00	904,348.51 10.55
SWEDISH KRONA												
						SUM	(EUR)		882,462.08	21,886.43	0.00	904,348.51 10.55
FUND : LYXOR UCITS ETF MSCI SELECT OECD EMERG MARKET GDP (935607)												
							(EUR)		7,819,509.77	754,757.87	0.00	8,574,267.64 100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
 PORTFOLIO: 935607 LYXOR UCITS ETF MSCI SELECT OECD EMERG MARKET GDP PARTIAL VALIDATION

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

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

	Fund portfolio	:	8,577,859.79						
	<u>Day's management fees</u>								
	PnAdmFee	:	129.2	EUR					
Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price	
C FR0011645605 PART C	EUR	8,574,267.64	74,864.	114.5312	100.		114.5312	114.5312	
	Net Asset Value	EUR :	8,574,267.64						

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935607 LYXOR UCITS ETF MSCI SELECT OECD EMERG MARKET GDP PARTIAL VALIDATION

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

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

FOREX RATE USED IN FUND NAV

for VNI calculation		for the report		for previous VNI calculation		variation
Rate	EUR in GBP : 0.8417	quoted : 28/04/17	0.	0.84265	quotation: 27/04/17	-0.11274
Rate	EUR in JPY : 121.3853	quoted : 28/04/17	0.	120.8192	quotation: 27/04/17	0.46855
Rate	EUR in SEK : 9.6424	quoted : 28/04/17	0.	9.62425	quotation: 27/04/17	0.18859

FX RATES IN REVERSE NOTATION

for VNI calculation		for the report		for previous VNI calculation	
Rate	GBP in EUR : 1.1880717595	quoted : 28/04/17	0.	1.1867323325	quotation: 27/04/17
Rate	JPY in EUR : 0.0082382298	quoted : 28/04/17	0.	0.0082768301	quotation: 27/04/17
Rate	SEK in EUR : 0.1037086202	quoted : 28/04/17	0.	0.1039042003	quotation: 27/04/17

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935606 LYXOR UCITS ETF EURO STOXX BANKS

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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													
<i>Equities</i>													
<i>Equities DRM</i>													
<i>Equities DRM</i>													
AT000065201C	ERSTE GROUP BK CZK		8,129.	P CZK	747.4001	M 28/04/17	886.		224,770.89	43,595.91	0.00	268,366.80	0.06
<i>Equities DRM</i>													
							SUM (EUR)		224,770.89	43,595.91	0.00	268,366.80	0.06
<i>Equities DRM</i>													
							SUM (EUR)		224,770.89	43,595.91	0.00	268,366.80	0.06
<i>Equities</i>													
							SUM (EUR)		224,770.89	43,595.91	0.00	268,366.80	0.06
CZECH KORUNA													
							SUM (EUR)		224,770.89	43,595.91	0.00	268,366.80	0.06
EURO													
<i>Equities</i>													
<i>Equities DRM</i>													
<i>Equities DRM</i>													
BE0003470755	SOLVAY		3,707.	P EUR	116.1	M 28/04/17	116.75		430,382.70	2,409.55	0.00	432,792.25	0.10
DE0005140008	DEUTSCHE BANK AG-NOM		1,185,131.	P EUR	15.6388	M 28/04/17	16.53		18,534,030.46	1,056,184.97	0.00	19,590,215.43	4.65
DE0005557508	DEUTSCHE TEL AG-NOM		1,115,268.	P EUR	16.254	M 28/04/17	16.1		18,127,511.31	-171,696.51	0.00	17,955,814.80	4.26
DE0005785604	FRESENIUS SE CO KGAA		61,915.	P EUR	68.0066	M 28/04/17	74.41		4,210,625.89	396,469.26	0.00	4,607,095.15	1.09
DE0006047004	HEIDELBERGCEMENT AG		38,768.	P EUR	90.25	M 28/04/17	85.		3,498,812.00	-203,532.00	0.00	3,295,280.00	0.78
DE0006231004	INFINEON TECHNO AG-N		475,912.	P EUR	18.985	M 28/04/17	19.		9,035,189.32	7,138.68	0.00	9,042,328.00	2.15
DE0007100000	DAIMLER		286,406.	P EUR	66.2883	M 28/04/17	68.4		18,985,370.82	604,799.58	0.00	19,590,170.40	4.65
DE0007164600	SAP		186,355.	P EUR	87.5331	M 28/04/17	92.07		16,312,236.42	845,468.43	0.00	17,157,704.85	4.07
DE0007236101	SIEMENS AG-NOM		148,861.	P EUR	124.683	M 28/04/17	131.6		18,560,439.60	1,029,668.00	0.00	19,590,107.60	4.65
DE000BASF111	BASF SE		337,078.	P EUR	90.7906	M 28/04/17	89.46		30,603,527.21	-448,529.33	0.00	30,154,997.88	7.16
DE000ENAG999	E.ON SE		747,825.	P EUR	7.399	M 28/04/17	7.157		5,533,157.18	-180,973.65	0.00	5,352,183.53	1.27
ES0109067019	AMADEUS IT GROUP		76,699.	P EUR	43.3	M 28/04/17	49.5		3,321,066.70	475,533.80	0.00	3,796,600.50	0.90
ES0113211835	BCO BILBAO VIZCAYA		5,331,399.	P EUR	7.0224	M 28/04/17	7.349		37,439,027.37	1,741,423.88	0.00	39,180,451.25	9.30
ES0113860A34	BCO SABADELL		1,557,486.	P EUR	1.647	M 28/04/17	1.766		2,565,179.44	185,340.84	0.00	2,750,520.28	0.65
ES0118900010	FERROVIAL		20,214.	P EUR	18.7	M 28/04/17	19.535		378,001.80	16,878.69	0.00	394,880.49	0.09
ES0125220311	ACCIONA SA		8,434.	P EUR	75.15	M 28/04/17	75.74		633,815.10	4,976.06	0.00	638,791.16	0.15
ES0130670112	ENDESA		8,489.	P EUR	21.745	M 28/04/17	21.635		184,593.31	-933.79	0.00	183,659.52	0.04
ES0130960018	ENAGAS		21,586.	P EUR	23.995	M 28/04/17	24.15		517,956.07	3,345.83	0.00	521,301.90	0.12
ES0132105018	ACERINOX		33,612.	P EUR	13.195	M 28/04/17	12.82		443,510.34	-12,604.50	0.00	430,905.84	0.10
ES0140609019	CAIXABANK		2,635,888.	P EUR	4.096	M 28/04/17	4.169		10,796,597.25	192,419.82	0.00	10,989,017.07	2.61
ES0143416115	GAMESA CORP TECHNOL		940,791.	P EUR	18.995	M 28/04/17	19.835		17,870,325.05	790,264.44	0.00	18,660,589.49	4.43
ES0144580Y14	IBERDROLA SA		3,727,835.	P EUR	6.5391	M 28/04/17	6.602		24,376,867.86	234,298.81	0.00	24,611,166.67	5.84
ES0167050915	ACS		19,775.	P EUR	31.61	M 28/04/17	34.03		625,087.75	47,855.50	0.00	672,943.25	0.16
ES0173093024	RED ELECTRICA		34,006.	P EUR	17.88	M 28/04/17	17.9		608,027.28	680.12	0.00	608,707.40	0.14
ES0173516115	REPSOL		587,225.	P EUR	13.9569	M 28/04/17	14.535		8,195,832.75	339,482.63	0.00	8,535,315.38	2.03
ES0176252718	MELIA HOTEL INTL		856,588.	P EUR	13.585	M 28/04/17	13.63		11,636,747.98	38,546.46	0.00	11,675,294.44	2.77
ES0178430E18	TELEFONICA SA		1,929,121.	P EUR	9.2472	M 28/04/17	10.155		17,838,889.36	1,751,334.40	0.00	19,590,223.76	4.65

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935606 LYXOR UCITS ETF EURO STOXX BANKS

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	QUANTITY +		CUR	CURRENCY U.C.P		DATE	PRICE	I	Fund currency		PRCT			
			QUANTITY	TYPE		AND	PRICE				TYPE	Quotati	ASSET	F	BOOK COST	NET P&L
F10009000681 NOKIA OYJ			2,442,895.		P EUR	5.0474	M	28/04/17	5.25		12,330,148.22	495,050.53	0.00	12,825,198.75	3.04	
F1000900068E NOKIA OYJ			682,409.		P EUR	5.0411	M	28/04/17	5.245		3,440,077.11	139,158.10	0.00	3,579,235.21	0.85	
F10009005318 NOKIAN RENKAAT OYJ			1,297.		P EUR	39.45	M	28/04/17	39.5		51,166.65	64.85	0.00	51,231.50	0.01	
F10009013296 NESTE			41,057.		P EUR	36.09	M	28/04/17	37.49		1,481,747.13	57,479.80	0.00	1,539,226.93	0.37	
F10009902530 NORDEA BANK FDR			31,663.		P EUR	10.63	M	28/04/17	11.29		336,577.69	20,897.58	0.00	357,475.27	0.08	
F14000074984 VALMET CORPORATION			20,460.		P EUR	16.94	M	28/04/17	16.73		346,592.40	-4,296.60	0.00	342,295.80	0.08	
FR0000045072 CREDIT AGRICOLE SA			680,612.		P EUR	11.6045	M	28/04/17	13.65		7,898,168.22	1,392,185.58	0.00	9,290,353.80	2.21	
FR0000073272 SAFRAN		PGARANPDC-01737504	92,388.		P EUR	76.02	M		76.02	A	7,023,335.76	0.00	0.00	7,023,335.76	1.67	
FR0000120685 NATIXIS			503,736.		P EUR	5.3261	M	28/04/17	6.387		2,682,953.26	534,408.57	0.00	3,217,361.83	0.76	
FR0000130809 SOCIETE GENERALE A			449,484.		P EUR	45.594	M	28/04/17	50.21		20,493,793.83	2,074,797.81	0.00	22,568,591.64	5.36	
FR0000131104 BNP PARIBAS			620,664.		P EUR	59.2406	M	28/04/17	64.78		36,768,538.08	3,438,075.84	0.00	40,206,613.92	9.54	
NL0000009538 KONINKLIJKE PHILIPS			94,370.		P EUR	26.106	M	28/04/17	31.82		2,463,622.95	539,230.45	0.00	3,002,853.40	0.71	
NL0000226223 STMI GROELECTRONICS			195,696.		P EUR	14.32	M	28/04/17	14.85		2,802,366.72	103,718.88	0.00	2,906,085.60	0.69	
NL000022622M STMI GROELECTRONICS			162,739.		P EUR	14.32	M	28/04/17	14.84		2,330,422.48	84,624.28	0.00	2,415,046.76	0.57	
PTGALOAM0009 GALP ENERGIA SGPS			114,547.		P EUR	12.825	M	28/04/17	14.27		1,469,065.27	165,520.42	0.00	1,634,585.69	0.39	
Equities DRM																
										SUM	(EUR)	383,181,384.09	17,787,166.06	0.00	400,968,550.15	95.18
Equities DRM																
										SUM	(EUR)	383,181,384.09	17,787,166.06	0.00	400,968,550.15	95.18
Equities																
										SUM	(EUR)	383,181,384.09	17,787,166.06	0.00	400,968,550.15	95.18
Lending / Borrowing																
<i>A/P on Collateral sec (rcvd)</i>																
PDC-01737504	PDC	LYX0FR0000073272	PGAR1	FIX	0.000	-7,023,335.76	EUR	100.	%	28/04/17		-7,023,335.76	0.00	0.00	-7,023,335.76	-1.67
<i>A/P on Collateral sec (rcvd)</i>																
										SUM	(EUR)	-7,023,335.76	0.00	0.00	-7,023,335.76	-1.67
Lending / Borrowing																
										SUM	(EUR)	-7,023,335.76	0.00	0.00	-7,023,335.76	-1.67
Lending / Borrowing																
										SUM	(EUR)	-7,023,335.76	0.00	0.00	-7,023,335.76	-1.67
Forward Instruments																
Interest Rate Swaps																
Swaps																
<i>Performance Swaps</i>																
SWAP03552997	INDEX	LEG C	EUR	LYX	PRC	381,427,200.	EUR	0.		28/04/17	210.45143	V	0.00	421,291,801.10	100.00	
SWAP03552999	FEES	LEG C	EUR	LYX	E	PRC	1.	EUR	0.	28/04/17	8410430.	V	0.00	84,103.30	0.02	
SWAP03553024	VRAC	LEG	LYX	ETF	EUR	PRC	304,100,900.	EUR	0.	28/04/17	35.76773	V	0.00	-412,870,892.50	-98.00	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935606 LYXOR UCITS ETF EURO STOXX BANKS

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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	EVALUATION	PRCT NA
Swaps												
						SUM	(EUR)		0.00	8,505,011.90	0.00	8,505,011.90 2.02
Interest Rate Swaps												
						SUM	(EUR)		0.00	8,505,011.90	0.00	8,505,011.90 2.02
Forward Instruments												
						SUM	(EUR)		0.00	8,505,011.90	0.00	8,505,011.90 2.02
Cash												
Cash at Banks												
A/P + associated accounts												
<i>Deferred settlement Purchases</i>												
BDS065EUR	DsPur-Sec		-53,515,360.95	EUR	1.		1.		-53,515,360.95	0.00	0.00	-53,515,360.95 -12.70
<i>Redemptions Payable</i>												
RP065EUR	RedemPyb I-Hedqe		893,088.9	EUR	1.		1.		893,088.90	0.00	0.00	893,088.90 0.21
A/P + associated accounts												
						SUM	(EUR)		-52,622,272.05	0.00	0.00	-52,622,272.05 -12.49
A/R + associated accounts												
<i>Deferred settlement Sales</i>												
SDS065EUR	DsSal-Sec		22,258,140.91	EUR	1.		1.		22,258,140.91	0.00	0.00	22,258,140.91 5.28
A/R + associated accounts												
						SUM	(EUR)		22,258,140.91	0.00	0.00	22,258,140.91 5.28
Adjustment accounts												
<i>Accrued charges</i>												
F120EURC	PnAdmFee		-84,103.34	EUR	1.		1.		-84,103.34	0.00	0.00	-84,103.34 -0.02
<i>Amount payable</i>												
DVS065EUR	SwapsSettltToPay		325,554.33	EUR	1.		1.		325,554.33	0.00	0.00	325,554.33 0.08
<i>Amount receivable</i>												
DRS065EUR	SwapsSettltToReceive		30,038,576.81	EUR	1.		1.		30,038,576.81	0.00	0.00	30,038,576.81 7.13
Adjustment accounts												
						SUM	(EUR)		30,280,027.80	0.00	0.00	30,280,027.80 7.19
Cash at Banks												
						SUM	(EUR)		-84,103.34	0.00	0.00	-84,103.34 -0.02
Other availabilities												
Financial accounts												
<i>Spot transactions</i>												
BK065EUR	BkDep EUR SGP		0.1	EUR	1.		1.		0.10	0.00	0.00	0.10 0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935606 LYXOR UCITS ETF EURO STOXX BANKS

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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	
Financial accounts														
							SUM (EUR)			0.10	0.00	0.00	0.10	
Other availabilities														
							SUM (EUR)			0.10	0.00	0.00	0.10	
Cash														
							SUM (EUR)			-84,103.24	0.00	0.00	-84,103.24 -0.02	
EURO														
							SUM (EUR)			376,073,945.09	26,292,177.96	0.00	402,366,123.05 95.51	
POUND STERLING														
Equities														
Equities DRM														
Equities DRM														
GB00B03MM408	ROYAL DUTCH SHEL B	PGARANPDC-01737502	415,828.	P	GBP	20.525	M		20.595	A	10,140,037.66	0.00	0.00	10,140,037.66 2.41
Equities DRM														
							SUM (EUR)			10,140,037.66	0.00	0.00	10,140,037.66 2.41	
Equities DRM														
							SUM (EUR)			10,140,037.66	0.00	0.00	10,140,037.66 2.41	
Equities														
							SUM (EUR)			10,140,037.66	0.00	0.00	10,140,037.66 2.41	
Lending / Borrowing														
A/P on Collateral sec (rcvd)														
PDC-01737502	PDC LYX0GB00B03MM408	PGAR1 FIX	0.000	-8,534,869.7	GBP	100.	% 28/04/17				-10,140,037.66	0.00	0.00	-10,140,037.66 -2.41
A/P on Collateral sec (rcvd)														
							SUM (EUR)			-10,140,037.66	0.00	0.00	-10,140,037.66 -2.41	
Lending / Borrowing														
							SUM (EUR)			-10,140,037.66	0.00	0.00	-10,140,037.66 -2.41	
POUND STERLING														
							SUM (EUR)			0.00	0.00	0.00	0.00	
JAPAN YEN														

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935606 LYXOR UCITS ETF EURO STOXX BANKS

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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
Equities													
Equities DRM													
Equities DRM													
JP3902900004	MITSUBISHI UFJ FIN		1,186,956.	P	JPY	M 28/04/17	709.2		6,775,935.04	158,917.82	0.00	6,934,852.86	1.65
Equities DRM													
							SUM	(EUR)	6,775,935.04	158,917.82	0.00	6,934,852.86	1.65
Equities DRM													
							SUM	(EUR)	6,775,935.04	158,917.82	0.00	6,934,852.86	1.65
Equities													
							SUM	(EUR)	6,775,935.04	158,917.82	0.00	6,934,852.86	1.65
JAPAN YEN													
							SUM	(EUR)	6,775,935.04	158,917.82	0.00	6,934,852.86	1.65
NORWEGIAN KRONE													
Equities													
Equities DRM													
Equities DRM													
N00003054108	MARINE HARVEST		81,640.	P	NOK	M 28/04/17	142.8		1,233,488.63	16,250.56	0.00	1,249,739.19	0.30
N00003067902	HEXAGON COMP ASA		53,389.	P	NOK	M 28/04/17	27.3		155,959.52	284.22	0.00	156,243.74	0.04
N00003078800	TGS-NOPEC GEOPHYSI		28,738.	P	NOK	M 28/04/17	187.6		572,269.20	5,663.89	0.00	577,933.09	0.14
N00003733800	ORKLA ASA		123,057.	P	NOK	M 28/04/17	77.75		1,024,432.57	1,207.32	0.00	1,025,639.89	0.24
Equities DRM													
							SUM	(EUR)	2,986,149.92	23,405.99	0.00	3,009,555.91	0.71
Equities DRM													
							SUM	(EUR)	2,986,149.92	23,405.99	0.00	3,009,555.91	0.71
Equities													
							SUM	(EUR)	2,986,149.92	23,405.99	0.00	3,009,555.91	0.71
NORWEGIAN KRONE													
							SUM	(EUR)	2,986,149.92	23,405.99	0.00	3,009,555.91	0.71
SWEDISH KRONA													
Equities													
Equities DRM													
Equities DRM													
SE0000667925	TELIA COMPANY SHS		2,327,238.	P	SEK	M 28/04/17	36.1		8,733,871.34	-20,968.76	0.00	8,712,902.58	2.07
Equities DRM													
							SUM	(EUR)	8,733,871.34	-20,968.76	0.00	8,712,902.58	2.07

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935606 LYXOR UCITS ETF EURO STOXX BANKS

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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	EVALUATION	PRCT NA
Equities DRM												
						SUM	(EUR)		8,733,871.34	-20,968.76	0.00	8,712,902.58 2.07
Equities												
						SUM	(EUR)		8,733,871.34	-20,968.76	0.00	8,712,902.58 2.07
SWEDISH KRONA												
						SUM	(EUR)		8,733,871.34	-20,968.76	0.00	8,712,902.58 2.07
FUND : LYXOR UCITS ETF EURO STOXX BANKS (935606)												
							(EUR)		394,794,672.28	26,497,128.92	0.00	421,291,801.20 100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935606 LYXOR UCITS ETF EURO STOXX BANKS

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

	Fund portfolio	:	421,375,904.44						
	<u>Day's management fees</u>								
	PnAdmFee	:	3,462.7	EUR					
Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price	
C FR0011645647 PART C	EUR	421,291,801.20	3,814,272.	110.4514	100.		110.4514	110.4514	
	Net Asset Value	EUR :	421,291,801.20						

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935606 LYXOR UCITS ETF EURO STOXX BANKS

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

FOREX RATE USED IN FUND NAV

		for VNI calculation		for the report		for previous VNI calculation		variation
Rate	EUR in CZK :	26.8375	quoted : 28/04/17	0.	27.021	quotation: 27/04/17	-0.6791	
Rate	EUR in GBP :	0.8417	quoted : 28/04/17	0.	0.84265	quotation: 27/04/17	-0.11274	
Rate	EUR in JPY :	121.3853	quoted : 28/04/17	0.	120.8192	quotation: 27/04/17	0.46855	
Rate	EUR in NOK :	9.3285	quoted : 28/04/17	0.	0.	quoted :	0.	
Rate	EUR in SEK :	9.6424	quoted : 28/04/17	0.	9.62425	quotation: 27/04/17	0.18859	

FX RATES IN REVERSE NOTATION

		for VNI calculation		for the report		for previous VNI calculation	
Rate	CZK in EUR :	0.0372612948	quoted : 28/04/17	0.	0.0370082528	quotation: 27/04/17	
Rate	GBP in EUR :	1.1880717595	quoted : 28/04/17	0.	1.1867323325	quotation: 27/04/17	
Rate	JPY in EUR :	0.0082382298	quoted : 28/04/17	0.	0.0082768301	quotation: 27/04/17	
Rate	NOK in EUR :	0.1071983705	quoted : 28/04/17	0.	0.	quotation:	
Rate	SEK in EUR :	0.1037086202	quoted : 28/04/17	0.	0.1039042003	quotation: 27/04/17	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935609 LYXOR UCITS ETF DAILY DOUBLE SHORT 10Y US TREASURY PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	Fund currency			PRCT	
									ASST/LINE	QUANTITY TYPE	QTD		AND PRICE TYPE
US DOLLAR													
Bonds													
Bonds DRM													
Fixed-rate Bonds DRM													
CA563469CL71		MANITOBA9.625% 18	50,000.	M USD	114.7728	% 28/04/17	112.203		57,386.40	-1,284.90	2,031.94	58,133.44	0.07
US045167DA82		ASIAN 1.125% 06/2018	360,000.	M USD	99.8265	% 28/04/17	99.8585		359,375.40	115.20	1,665.00	361,155.60	0.46
US06367XD243		BANK OF M 2.5% 2022	1,563,000.	M USD	99.217	% 28/04/17	100.609		1,550,761.71	21,756.96	12,156.67	1,584,675.34	2.03
US06416CAC29		BANK 1.875% 2021	864,000.	M USD	98.6835	% 28/04/17	98.688		852,625.44	38.88	315.00	852,979.32	1.09
US06738EAN58		BARCLAYS 4.375% 26	1,306,000.	M USD	101.3129	% 28/04/17	102.865		1,323,146.05	20,270.85	17,617.40	1,361,034.30	1.74
US15135UAD19		CENOVUS 5.7% 2019	51,000.	M USD	107.7225	% 28/04/17	107.488		54,938.47	-119.59	145.35	54,964.23	0.07
US20271BAE56		COM BK AUS 2% 19	250,000.	M USD	100.2445	% 28/04/17	100.225		250,611.25	-48.75	1,875.00	252,437.50	0.32
US20271BAF22		COM BK AUS 2.125% 20	2,076,000.	M USD	99.9289	% 28/04/17	100.1575		2,074,523.66	4,746.04	12,376.71	2,091,646.41	2.68
US222213AF71		COUNCIL EUR 1.5% 17	76,000.	M USD	100.1555	% 28/04/17	100.0545		76,118.18	-76.76	424.33	76,465.75	0.10
US222213AJ93		COUNCIL 1.125% 18	2,357,000.	M USD	99.7645	% 28/04/17	99.777		2,351,449.27	294.62	11,269.41	2,363,013.30	3.03
US25159MAR88		DEV BK JPN 1.625% 21	300,000.	M USD	96.1794	% 28/04/17	96.986		288,538.20	2,419.80	839.58	291,797.58	0.37
US25600WAF77		DNB BOLI 2.5% 03/22	1,526,000.	M USD	100.4428	% 28/04/17	100.4575		1,532,756.84	224.61	3,709.03	1,536,690.48	1.97
US298785FH49		EIB 2.875% 15/09/20	898,000.	M USD	102.515	% 28/04/17	103.4275		920,584.70	8,194.25	3,442.33	932,221.28	1.19
US30216BFQ05		EXPORT DEV 1% 18	135,000.	M USD	99.7955	% 28/04/17	99.709		134,723.93	-116.78	513.75	135,120.90	0.17
US37045VAE02		GENERAL MOT 4.875 23	64,000.	M USD	106.767	% 28/04/17	106.8155		68,330.88	31.04	268.67	68,630.59	0.09
US4581X0BY35		IADB 1.125% 12/09/19	1,274,000.	M USD	98.474	% 28/04/17	99.148		1,254,558.76	8,586.76	2,030.44	1,265,175.96	1.62
US459058FK42		INT BK REC 0.875% 19	5,350,000.	M USD	98.855	% 28/04/17	98.6935		5,288,742.50	-8,640.25	10,142.71	5,290,244.96	6.78
US45950VHX73		INTL FIN 2.125% 26	1,000.	M USD	97.348	% 28/04/17	97.3935		973.48	0.46	1.53	975.47	0.00
US471048AR97		JAPAN BANK 2.75% 26	566,000.	M USD	99.4045	% 28/04/17	100.3305		562,629.47	5,241.16	4,410.08	572,280.71	0.73
US471048AT53		JAPAN 2.375% 2026	550,000.	M USD	97.5425	% 28/04/17	97.1585		536,483.75	-2,112.00	471.70	534,843.45	0.69
US471048BA53		JBIC 2.25% 02/2020	700,000.	M USD	100.3051	% 28/04/17	100.4955		702,135.58	1,332.92	3,018.75	706,487.25	0.91
US500769HF48		KFW 2.125% 2022	543,000.	M USD	99.258	% 28/04/17	100.3855		538,970.94	6,122.32	3,365.47	548,458.73	0.70
US500769HG21		KFW 1.25% 13/09/2018	671,000.	M USD	99.8475	% 28/04/17	99.8495		669,976.73	13.42	1,840.59	671,830.74	0.86
US63253WAE12		NATL AUST 1.25% 18	1,918,000.	M USD	99.7359	% 28/04/17	99.8105		1,912,933.91	1,431.48	3,662.85	1,918,028.24	2.46
US65556GAD79		NORDDEUTSCHE 2% 2019	1,600,000.	M USD	100.46	% 28/04/17	100.3545		1,607,360.00	-1,688.00	7,822.22	1,613,494.22	2.07
US676167BH14		OESTER 1.125% 18	44,000.	M USD	99.6785	% 28/04/17	99.7595		43,858.54	35.64	211.75	44,105.93	0.06
US676167BL26		OESTER KON 2.375% 21	1,000.	M USD	100.788	% 28/04/17	101.3455		1,007.88	5.58	2.11	1,015.57	0.00
US6832348D38		ONTARIO PROV 4% 1019	165,000.	M USD	105.417	% 28/04/17	105.3645		173,938.05	-86.63	476.67	174,328.09	0.22
US683234C630		ONTARIO 2.5% 10/2021	655,000.	M USD	101.6585	% 28/04/17	101.6585	V	665,863.18	0.00	2,410.76	668,273.94	0.86
US68323AAC80		ONTARIO PROV 3.15 17	250,000.	M USD	101.261	% 28/04/17	101.1225		253,152.50	-346.25	3,018.75	255,825.00	0.33
US68323AAU88		ONTARIO 3% 16/07/18	13,000.	M USD	101.862	% 28/04/17	101.842		13,242.06	-2.60	115.92	13,355.38	0.02
US68323ADH41		ONTARIO 1.875% 2020	53,000.	M USD	99.6883	% 28/04/17	100.036		52,834.80	184.28	441.19	53,466.21	0.01
US68323ADP66		ONTARIO PRO 2.5% 26	90,000.	M USD	98.5905	% 28/04/17	98.624		88,731.45	30.15	37.50	88,799.10	0.11
US68323ADY73		ONTARIO 1.25% 06/19	666,000.	M USD	98.991	% 28/04/17	99.144		659,280.06	1,018.98	3,145.00	663,444.04	0.85
US748148RU93		QUEBEC PROV 3.5% 20	8,000.	M USD	104.932	% 28/04/17	105.113		8,394.56	14.48	73.11	8,482.15	0.01
US748149AM34		QUEBEC PRO 2.375% 22	567,000.	M USD	100.723	% 28/04/17	100.9485		571,099.41	1,278.59	3,478.78	575,856.78	0.74
US8911457V09		TORONTO DOM 2.25% 21	200,000.	M USD	99.0375	% 28/04/17	100.111		198,075.00	2,147.00	600.00	200,822.00	0.26
US912810QH41		T-BOND 4.375 40	600.	M USD	125.3133	% 28/04/17	125.32031		751.88	0.04	12.18	764.10	0.00
US912810KQ79		US TREASURY 3.875 40	5,500.	M USD	116.1191	% 28/04/17	116.67969		6,386.55	30.84	44.74	6,462.13	0.01
US912810RN00		US TREA 2.875% 45	1,000.	M USD	98.019	% 28/04/17	97.85938		980.19	-1.60	6.04	984.63	0.00
US912828J686		US TREAS N B 1% 2018	500.	M USD	99.848	% 28/04/17	99.92578		499.24	0.39	0.65	500.28	0.00
US912828L815		US TREA 0.875% 18	322,100.	M USD	99.576	% 28/04/17	99.5293		320,734.39	-150.52	131.27	320,715.14	0.41
US912828PT14		US TREASU 2.625% 18	700.	M USD	101.5157	% 28/04/17	101.16211		710.61	-2.48	4.62	712.75	0.00
US912828W723		WI TREA 1.875% 2022	3,800,000.	M USD	100.6302	%	100.25781	A	3,823,948.48	0.00	0.00	3,823,948.48	4.90

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935609 LYXOR UCITS ETF DAILY DOUBLE SHORT 10Y US TREASURY PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	Fund currency		PRCT			
			QUANTITY TYPE						QTD	AND PRICE TYPE		Quotati	ASSET	F
US912828WH92	USA T-BOND 0.875% 17	UST-15/05/17	1,000.	M	USD	28/04/17	100.00781		1,001.29	-1.21	4.06	1,004.14	0.00	
US912828WL05	USA T-NOTES 1.5% 19	UST-31/05/19	600.	M	USD	28/04/17	100.44922		602.41	0.29	3.78	606.48	0.00	
US96122WAG50	WESTPAC BA 2% 2019	USA-21/05/19	422,000.	M	USD	28/04/17	100.388		423,637.36	-451.54	3,798.00	426,983.82	0.55	
USD571312T64	NORDDEUT 2% 02/19	EUR-05/02/19	1,800,000.	M	USD	28/04/17	100.4107		1,807,392.00	-822.00	8,800.00	1,815,370.00	2.33	
XS0772609359	BARCLAYS BK 2.25% 17	EUR-10/05/17	1,114,000.	M	USD	28/04/17	100.1825		1,116,033.05	-1,782.40	12,045.13	1,126,295.78	1.44	
XS0875753658	KOMMUNEKRD 1.125% 18	EUR-15/03/18	333,000.	M	USD	28/04/17	99.797		332,324.01	108.23	499.50	332,931.74	0.43	
XS0938722666	GLENCORE 4.125% 2023	EUR-30/05/23	92,000.	M	USD	28/04/17	102.4745		94,276.54	286.58	1,612.88	96,176.00	0.12	
XS1020806375	NETWRK RAIL 1.75% 19	EUR-24/01/19	10,938,000.	M	USD	28/04/17	100.334		10,974,534.48	818.79	52,639.13	11,027,992.40	14.13	
XS1046705809	KREDITANS 1.375% 18	EUR-15/04/18	1,879,000.	M	USD	28/04/17	100.2895		1,884,439.70	-3,635.86	25,046.81	1,905,850.65	2.44	
XS1046806821	CAISSE D A 3.375% 24	EUR-20/03/24	2,219,000.	M	USD	28/04/17	105.6895		2,345,250.00	554.76	8,945.34	2,354,750.10	3.02	
XS1107866979	RENTENBANK 1.875% 20	EUR-22/01/20	1,005,000.	M	USD	28/04/17	100.1225		1,006,231.13	4,854.14	5,286.72	1,016,371.99	1.30	
XS1125546967	KOMMUNA 1.50% 2019	EUR-22/10/19	100,000.	M	USD	28/04/17	99.7185		99,718.50	-124.50	45.83	99,639.83	0.13	
XS1175930020	LD NORDHEN 1.375% 19	EUR-30/01/19	100,000.	M	USD	28/04/17	99.329		99,329.00	201.50	355.21	99,885.71	0.13	
XS1266786810	CAISSE AMO 1.875% 28	EUR-28/07/20	115,000.	M	USD	28/04/17	99.7185		114,676.28	98.90	569.01	115,344.19	0.15	
XS1351942633	DEXIA 1.875% 2019	EUR-28/03/19	1,669,000.	M	USD	28/04/17	99.57		1,661,823.30	734.36	3,042.45	1,665,600.11	2.13	
XS1457564646	NRW.BANK 1.25% 2019	EUR-29/07/19	628,000.	M	USD	28/04/17	98.7684		620,265.49	1,680.59	6,018.33	627,964.41	0.80	
Fixed-rate Bonds DRM														
									SUM (USD)	54,435,658.87	73,410.26	248,345.73	54,757,414.86	70.17
Floating- Reviewable-rate Bonds DRM														
US05565QDJ40	BP CAPITAL FRN 2018	FRN-14/08/18	1,550,000.	M	USD	28/04/17	100.1499		1,552,323.11	451.39	4,655.39	1,557,429.89	2.00	
US06051GEY17	BANK OF AMERI FRN 19	FRN-15/01/19	106,000.	M	USD	28/04/17	101.0802		107,144.99	19.95	116.52	107,281.46	0.14	
US06738EAR62	BARCLAYS PL FRN 2021	FRN-10/08/21	1,482,000.	M	USD	28/04/17	104.1859		1,544,035.27	3,513.59	10,612.15	1,558,161.01	2.00	
US172967KX80	CITIGROUP INC FRN 23	FRN-01/09/23	1,229,000.	M	USD	28/04/17	102.8463		1,263,981.08	-4,532.61	5,343.67	1,264,792.14	1.62	
US225433AP68	CRED SUIS FRN 2021	FRN-16/04/21	336,000.	M	USD	28/04/17	104.9945		352,781.52	290.64	482.78	353,554.94	0.45	
US25152RZW27	DEUTSCHE FRN 17	FRN-30/05/17	1,000.	M	USD	28/04/17	99.998		999.98	-0.18	2.71	1,002.51	0.00	
US38141EB735	GOLDMAN SA FRN 11/18	FRN-15/11/18	1,457,000.	M	USD	28/04/17	101.108		1,473,143.78	36.20	6,665.90	1,479,845.88	1.90	
US45950VGS97	INTL FIN FRN 2020	FRN-15/12/20	1,284,000.	M	USD	28/04/17	99.7655		1,280,989.02	1,964.52	1,994.47	1,284,948.01	1.65	
US61746BEB80	MORGAN FRN 2021	FRN-21/04/21	1,142,000.	M	USD	28/04/17	102.527		1,170,858.34	-256.95	972.86	1,171,574.25	1.50	
US61746BEC63	MORGAN STAN FRN 23	FRN-24/10/23	273,000.	M	USD	28/04/17	101.6076		277,388.78	278.16	174.25	277,841.19	0.36	
US61746BEH50	MORGAN STAN FRN 20	FRN-14/02/20	798,000.	M	USD	28/04/17	100.3455		800,757.09	-650.37	3,102.79	803,209.51	1.03	
US78012KZD26	ROYAL BK FRN 22	FRN-01/02/22	718,000.	M	USD	28/04/17	100.794		723,701.08	294.22	37.89	724,033.19	0.93	
US86562MAJ99	SUMITOMO FRN 2021	FRN-19/10/21	774,000.	M	USD	28/04/17	101.288		783,969.12	1,230.66	691.83	785,891.61	1.01	
Floating- Reviewable-rate Bonds DRM														
									SUM (USD)	11,332,073.16	2,639.22	34,853.21	11,369,565.59	14.57
Bonds DRM														
									SUM (USD)	65,767,732.03	76,049.48	283,198.94	66,126,980.45	84.74
Bonds OTC														
Fixed-rate Bonds OTC														
US345397VU41	FORD M CR 5.875% 21	USA-02/08/21	700,000.	M	USD	28/04/17	111.5499		780,849.37	-989.87	10,395.49	790,254.99	1.01	
US37045XAS53	GEN MOTORS 4% 01/25	USA-15/01/25	200,000.	M	USD	28/04/17	98.871		197,742.00	3,733.00	2,400.00	203,875.00	0.26	
US37045XAZ96	GEN MOTORS 4.3% 25	USA-13/07/25	100,000.	M	USD	28/04/17	100.035		100,035.00	1,846.50	1,313.89	103,195.39	0.13	
US38141EB818	GOLD SACHS VAR 11/23	FRN-29/11/23	799,000.	M	USD	28/04/17	103.5909		827,691.60	-407.00	3,769.86	831,054.46	1.06	
US404119BM05	HCA INC 3.75% 03/19	USA-15/03/19	142,000.	M	USD	28/04/17	101.45		144,059.00	1,315.63	710.00	146,084.63	0.19	
US404119BQ19	HCA INC 5.25% 2025	USA-15/04/25	39,000.	M	USD	28/04/17	107.0555		41,751.64	239.85	102.38	42,093.87	0.05	
US404121AC95	HCA INC 6.5% 02/20	USA-15/02/20	56,000.	M	USD	28/04/17	109.689		61,425.84	32.20	788.67	62,246.71	0.08	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935609 LYXOR UCITS ETF DAILY DOUBLE SHORT 10Y US TREASURY PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

A S S E T	STATUS	FILE	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	
US912810QB70	US TREASURY 4.25 39	UST-15/05/39	1,900.	M	USD	120.9042	% 28/04/17	123.28906	2,297.18	45.31	37.48	2,379.97	0.00	
US912810QC53	US T-BOND 4.5 08/39	UST-15/08/39	951,700.	M	USD	123.3455	% 28/04/17	127.44531	1,173,879.54	39,017.47	8,991.20	1,221,888.21	1.57	
USU2526DAD13	DIAMOND 6.02% 2026	EUR-15/06/26	1,374,000.	M	USD	108.6475	% 28/04/17	109.7035	1,492,816.18	14,509.91	31,707.34	1,539,033.43	1.97	
Fixed-rate Bonds OTC														
									SUM (USD)	4,822,547.35	59,343.00	60,216.31	4,942,106.66	6.33
Floating- Reviewable-rate Bonds OTC														
US02665WBJ99	AMER HONDA FRN 2021	FRN-09/09/21	1,870,000.	M	USD	100.8728	% 28/04/17	100.91	1,886,321.51	695.49	4,903.15	1,891,920.15	2.42	
US06051GEW50	BANK OF AMER FRN 18	FRN-22/03/18	1,117,000.	M	USD	100.7655	% 28/04/17	100.706	1,125,550.64	-664.62	2,901.14	1,127,787.16	1.45	
US172967KL43	CITIGROUP FRN 2021	FRN-30/03/21	289,000.	M	USD	102.285	% 28/04/17	102.2535	295,603.65	-91.04	670.61	296,183.22	0.38	
US345397WQ20	FORD MOTOR FRN 2019	FRN-12/03/19	1,818,000.	M	USD	100.3912	% 28/04/17	100.349	1,825,112.51	-767.69	5,021.09	1,829,365.91	2.34	
US345397XS76	FORD MOTOR FRN 19	FRN-08/01/19	1,145,000.	M	USD	101.7616	% 28/04/17	101.699	1,165,170.08	-716.53	2,001.01	1,166,454.56	1.49	
US38141GVQ45	GOLDMAN FRN 20	FRN-15/09/20	550,000.	M	USD	101.678	% 28/04/17	101.596	559,229.00	-451.00	1,745.18	560,523.18	0.72	
US46623EKA63	JPMORGAN CHAE FRN 18	FRN-25/04/18	385,000.	M	USD	100.342	% 28/04/17	100.365	386,316.70	88.55	145.98	386,551.23	0.50	
US87165BAK98	SYNCHRONY FRN 2017	FRN-09/11/17	427,000.	M	USD	100.5736	% 28/04/17	100.563	429,449.06	-45.05	2,400.31	431,804.32	0.55	
Floating- Reviewable-rate Bonds OTC														
									SUM (USD)	7,672,753.15	-1,951.89	19,788.47	7,690,589.73	9.85
Bonds OTC														
									SUM (USD)	12,495,300.50	57,391.11	80,004.78	12,632,696.39	16.19
Bonds														
									SUM (USD)	78,263,032.53	133,440.59	363,203.72	78,759,676.84	100.92
Lending / Borrowing														
A/P on Collateral sec (rcvd)														
PDC-01739327	FIX WI TREA 1.875	PGAR1 FIX	0.000		USD	-3,823,948.48	% 28/04/17		-3,823,948.48	0.00	0.00	-3,823,948.48	-4.90	
A/P on Collateral sec (rcvd)														
									SUM (USD)	-3,823,948.48	0.00	0.00	-3,823,948.48	-4.90
									SUM (USD)	-3,823,948.48	0.00	0.00	-3,823,948.48	-4.90
Lending / Borrowing														
									SUM (USD)	-3,823,948.48	0.00	0.00	-3,823,948.48	-4.90
Forward Instruments														
Interest Rate Swaps														
Swaps														
Performance Swaps														
SWAP03598511	INDEX LEG C USD LYX PRC		95,700,000.		USD	0.	28/04/17	181.5444	V	0.00	78,037,991.11	0.00	78,037,991.11	100.00
SWAP03598513	VRAC LEG LYX ETF DAI PRC		95,700,000.		USD	0.	28/04/17	21.69725	V	0.00	-74,935,728.36	0.00	-74,935,728.36	-96.02
SWAP03598528	FEES LEG C USD LYX E PRC		1.		USD	0.	28/04/17	1191610.77738	V	0.00	11,915.11	0.00	11,915.11	0.02

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935609 LYXOR UCITS ETF DAILY DOUBLE SHORT 10Y US TREASURY PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

A S S E T	STATUS	FILE	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
Swaps													
						SUM	(USD)			0.00	3,114,177.86	0.00	3,114,177.86 3.99
Interest Rate Swaps													
						SUM	(USD)			0.00	3,114,177.86	0.00	3,114,177.86 3.99
Forward Instruments													
						SUM	(USD)			0.00	3,114,177.86	0.00	3,114,177.86 3.99
Cash													
Cash at Banks													
A/P + associated accounts													
<i>Deferred settlement Purchases</i>													
BDS065USD	DsPur-Sec		-9,124,390.19	USD	1.		1.		-9,124,390.19	0.00	0.00	-9,124,390.19	-11.69
A/P + associated accounts													
						SUM	(USD)		-9,124,390.19	0.00	0.00	-9,124,390.19	-11.69
A/R + associated accounts													
<i>Coupons receivable</i>													
US78012KZD26	ROYAL BK FRN 22	ACHLIG	635.	P USD	4.4716378	28/04/17			2,839.49	0.00	0.00	2,839.49	0.00
<i>Deferred settlement Sales</i>													
SDS065USD	DsSaI-Sec		9,361,599.94	USD	1.		1.		9,361,599.94	0.00	0.00	9,361,599.94	12.00
A/R + associated accounts													
						SUM	(USD)		9,364,439.43	0.00	0.00	9,364,439.43	12.00
Adjustment accounts													
<i>Accrued charges</i>													
F120USD	PnAdmFee		-11,915.03	USD	1.		1.		-11,915.03	0.00	0.00	-11,915.03	-0.02
<i>Amount payable</i>													
DVS065USD	SwapsSettItToPay		-608,061.73	USD	1.		1.		-608,061.73	0.00	0.00	-608,061.73	-0.78
<i>Amount receivable</i>													
DRS065USD	SwapsSettItToReceive		247,476.34	USD	1.		1.		247,476.34	0.00	0.00	247,476.34	0.32
Adjustment accounts													
						SUM	(USD)		-372,500.42	0.00	0.00	-372,500.42	-0.48
Cash at Banks													
						SUM	(USD)		-132,451.18	0.00	0.00	-132,451.18	-0.17
Other availabilities													
Financial accounts													
<i>Spot transactions</i>													
BK065USD	BkDep USD SGP		120,536.13	USD	1.		1.		120,536.13	0.00	0.00	120,536.13	0.15

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935609 LYXOR UCITS ETF DAILY DOUBLE SHORT 10Y US TREASURY PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

A S S E T	STATUS	FILE	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
Financial accounts													
						SUM	(USD)		120,536.13	0.00	0.00	120,536.13	0.15
Other availabilities													
						SUM	(USD)		120,536.13	0.00	0.00	120,536.13	0.15
Cash													
						SUM	(USD)		-11,915.05	0.00	0.00	-11,915.05	-0.02
US DOLLAR													
						SUM	(USD)		74,427,169.00	3,247,618.45	363,203.72	78,037,991.17	100.00
FUND : LYXOR UCITS ETF DAILY DOUBLE SHORT 10Y US TREASURY (935609)													
							(USD)		74,427,169.00	3,247,618.45	363,203.72	78,037,991.17	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
 PORTFOLIO: 935609 LYXOR UCITS ETF DAILY DOUBLE SHORT 10Y US TREASURY PARTIAL VALIDATION

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

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

Fund portfolio	:	78,049,906.22	Coupons and dividends due	:	2,839.49					
<u>Day's management fees</u>										
PnAdmFee	:	427.61	USD							
Unit		Currency	Net Asset Value		Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
CU FR0011607084 ACTION C-USD		USD	78,037,991.17		957,000.	81.5444	100.		81.5444	81.5444
Net Asset Value	USD :		78,037,991.17							
CU	EUR		71,663,520.98			74.88		0.9183158088	74.88	74.88

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935614 LYXOR UCITS ETF FTSE ITALIA MID CAP

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

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
EURO													
Equities													
Equities DRM													
Equities DRM													
IT0000062882	VITTORIA ASSICURAZ		319,983.	P EUR	11.5019	M 28/04/17	12.3		3,680,414.58	255,376.32	0.00	3,935,790.90	0.70
IT0000074598	ITALMOBILIARE SPA.		111,313.	P EUR	51.8215	M 28/04/17	51.4		5,768,401.64	-46,913.44	0.00	5,721,488.20	1.02
IT0000076502	DANIELI C OFFICINE		169,338.	P EUR	22.1375	M 28/04/17	22.95		3,748,715.98	137,591.12	0.00	3,886,307.10	0.69
IT0000080447	CIR CIE INDUSTRIAL		4,199,777.	P EUR	1.3601	M 28/04/17	1.476		5,712,101.93	486,768.92	0.00	6,198,870.85	1.10
IT0000084027	AUTOSTRADA TORINO		467,344.	P EUR	14.312	M 28/04/17	14.15		6,688,620.21	-75,702.61	0.00	6,612,917.60	1.18
IT0000336518	JUVENTUS FC		5,493,329.	P EUR	0.4747	M 28/04/17	0.848		2,607,818.64	2,050,524.35	0.00	4,658,342.99	0.83
IT0000433307	SARAS SPA		6,198,850.	P EUR	1.7923	M 28/04/17	1.918		11,110,094.02	779,300.28	0.00	11,889,394.30	2.11
IT0000784154	CATTOLICA ASSICUR.		2,253,897.	P EUR	7.3628	M 28/04/17	8.155		16,595,012.75	1,785,517.29	0.00	18,380,530.04	3.27
IT0000784196	BANCA POP DI SONDRIO		6,116,553.	P EUR	3.2698	M 28/04/17	3.418		19,999,749.27	906,628.88	0.00	20,906,378.15	3.72
IT0001006128	AEROP GUGL MARC SPA		221,378.	P EUR	16.8221	M 28/04/17	15.88		3,724,046.56	-208,563.92	0.00	3,515,482.64	0.63
IT0001049623	IMA		208,361.	P EUR	75.7399	M 28/04/17	81.		15,781,245.23	1,095,995.77	0.00	16,877,241.00	3.00
IT0001078911	INTERPUMP GROUP		1,151,681.	P EUR	21.7862	M 28/04/17	24.35		25,090,727.81	2,952,704.54	0.00	28,043,432.35	4.99
IT0001137345	AUTOGRILL SPA		1,726,569.	P EUR	9.3269	M 28/04/17	10.44		16,103,596.62	1,921,783.74	0.00	18,025,380.36	3.20
IT0001157020	ERG SPA		689,519.	P EUR	11.7281	M 28/04/17	11.4		8,086,776.58	-226,259.98	0.00	7,860,516.60	1.40
IT0001207098	ACEA		667,500.	P EUR	12.6514	M 28/04/17	13.21		8,444,780.73	372,894.27	0.00	8,817,675.00	1.57
IT0001250932	HERA SPA		10,080,514.	P EUR	2.5969	M 28/04/17	2.626		26,178,471.20	292,958.56	0.00	26,471,429.76	4.71
IT0001389631	BENI STABILI		14,528,119.	P EUR	0.5884	M 28/04/17	0.583		8,548,994.93	-79,101.55	0.00	8,469,893.38	1.51
IT0001415246	FINCANTIERI		6,456,611.	P EUR	0.685	M 28/04/17	0.8995		4,422,606.81	1,385,114.78	0.00	5,807,721.59	1.03
IT0001490736	SAVE S.P.A		81,969.	P EUR	20.4017	M 28/04/17	21.77		1,672,309.78	112,155.35	0.00	1,784,465.13	0.32
IT0001499679	REPLY		58,438.	P EUR	142.4747	M 28/04/17	160.9		8,325,937.37	1,076,736.83	0.00	9,402,674.20	1.67
IT0003007728	TOD'S SPA		180,393.	P EUR	72.1716	M 28/04/17	70.95		13,019,243.51	-220,360.16	0.00	12,798,883.35	2.28
IT0003027817	IREN SPA		6,805,532.	P EUR	1.908	M 28/04/17	1.935		12,985,141.78	183,562.64	0.00	13,168,704.42	2.34
IT0003043418	EL TOWERS AZ		226,156.	P EUR	52.3743	M 28/04/17	53.		11,844,761.09	141,506.91	0.00	11,986,268.00	2.13
IT0003073266	PIAGGIO & C		2,257,506.	P EUR	1.8259	M 28/04/17	1.9		4,122,030.46	167,230.94	0.00	4,289,261.40	0.76
IT0003097257	BIESSE		182,849.	P EUR	25.4685	M 28/04/17	28.3		4,656,882.41	517,744.29	0.00	5,174,626.70	0.92
IT0003115950	DE LONGHI		774,177.	P EUR	27.2054	M 28/04/17	28.		21,061,822.67	615,133.33	0.00	21,676,956.00	3.85
IT0003121677	CREDEM		1,041,824.	P EUR	6.4982	M 28/04/17	6.41		6,769,961.45	-91,869.61	0.00	6,678,091.84	1.19
IT0003126783	CEMENTIR CEMENTERI		650,522.	P EUR	5.2623	M 28/04/17	5.53		3,423,212.55	174,174.11	0.00	3,597,386.66	0.64
IT0003153621	TAMBURI INVESTMENT		1,347,555.	P EUR	4.6935	M 28/04/17	5.075		6,324,787.77	514,053.86	0.00	6,838,841.63	1.22
IT0003188064	BANCA IFIS SPA		272,998.	P EUR	36.428	M 28/04/17	39.6		9,944,759.99	865,960.81	0.00	10,810,720.80	1.92
IT0003201198	SIAS		961,078.	P EUR	8.9487	M 28/04/17	9.25		8,600,428.67	289,542.83	0.00	8,889,971.50	1.58
IT0003261069	ASIALDI SPA		603,578.	P EUR	6.2715	M 28/04/17	6.02		3,785,367.71	-151,828.15	0.00	3,633,539.56	0.65
IT0003428445	MARR		441,183.	P EUR	21.0708	M 28/04/17	22.17		9,296,063.50	484,963.61	0.00	9,781,027.11	1.74
IT0003492391	DIASORIN SPA		322,280.	P EUR	63.6587	M 28/04/17	68.8		20,515,927.15	1,656,936.85	0.00	22,172,864.00	3.94
IT0003697080	GEOX		1,056,811.	P EUR	2.2454	M 28/04/17	2.482		2,372,932.44	250,072.46	0.00	2,623,004.90	0.47
IT0003745889	IMMOB GRANDE DISTR		4,985,895.	P EUR	0.8106	M 28/04/17	0.822		4,041,496.52	56,909.17	0.00	4,098,405.69	0.73
IT0003826473	PARMALAT SPA		2,777,740.	P EUR	3.0819	M 28/04/17	3.11		8,560,815.66	77,955.74	0.00	8,638,771.40	1.54
IT0003850929	ESPRINET		354,797.	P EUR	7.9208	M 28/04/17	7.51		2,810,275.89	-145,750.42	0.00	2,664,525.47	0.47
IT0003865570	SALINI IMPREGILO SPA		2,213,335.	P EUR	3.1766	M 28/04/17	3.124		7,030,915.36	-116,456.82	0.00	6,914,458.54	1.23
IT0003977540	ANSALDO STS SPA		1,171,960.	P EUR	12.284	M 28/04/17	12.32		14,396,374.66	42,172.54	0.00	14,438,547.20	2.57
IT0004053440	DATALOGIC		270,803.	P EUR	24.2678	M 28/04/17	25.18		6,571,785.40	247,034.14	0.00	6,818,819.54	1.21
IT0004056880	AMPLIFON		1,071,439.	P EUR	11.2855	M 28/04/17	11.71		12,091,722.77	454,827.92	0.00	12,546,550.69	2.23
IT0004093263	ASCOPIAVE		1,031,761.	P EUR	3.3988	M 28/04/17	3.622		3,506,746.05	230,292.29	0.00	3,737,038.34	0.66
IT0004171440	ZIGNAGO VETRO SPA		412,947.	P EUR	7.3586	M 28/04/17	7.58		3,038,730.49	91,407.77	0.00	3,130,138.26	0.56

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935614 LYXOR UCITS ETF FTSE ITALIA MID CAP

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

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	
IT0004195308	GRUPPO MUTUIONLINE		335,523.	P	EUR	10.2905	M 28/04/17	12.07	3,452,710.79	597,051.82	0.00	4,049,762.61	0.72	
IT0004329733	CAIRO COMM SPA		915,880.	P	EUR	4.469	M 28/04/17	4.5	4,093,071.95	28,388.05	0.00	4,121,460.00	0.73	
IT0004604762	SAFILO GROUP		416,473.	P	EUR	6.3413	M 28/04/17	6.63	2,640,991.46	120,224.53	0.00	2,761,215.99	0.49	
IT0004764699	BRUNELLO CUCINELLI		379,934.	P	EUR	22.7508	M 28/04/17	24.04	8,643,791.76	489,821.60	0.00	9,133,613.36	1.62	
IT0004931058	MAIRE TECNIMONT SPA		1,457,250.	P	EUR	3.5742	M 28/04/17	3.648	5,208,548.69	107,499.31	0.00	5,316,048.00	0.95	
IT0004931496	RCS MEDIAGROUP		1,133,589.	P	EUR	1.1063	M 28/04/17	1.264	1,254,098.32	178,758.18	0.00	1,432,856.50	0.25	
IT0004967292	FILA SPA		207,859.	P	EUR	17.5022	M 28/04/17	18.79	3,637,986.91	267,683.70	0.00	3,905,670.61	0.69	
IT0004998065	ANIMA HOLDING		3,064,181.	P	EUR	5.6586	M 28/04/17	6.	17,338,923.76	1,046,162.24	0.00	18,385,086.00	3.27	
IT0005010423	CERVED INFO SOLUTION		2,604,212.	P	EUR	9.6521	M 28/04/17	9.8	25,136,109.83	385,167.77	0.00	25,521,277.60	4.54	
IT0005043507	OVS SPA		1,639,523.	P	EUR	5.9636	M 28/04/17	6.11	9,777,512.33	239,973.20	0.00	10,017,485.53	1.78	
IT0005162406	TECHNOGYM S.P.A		1,090,199.	P	EUR	6.1346	M 28/04/17	7.155	6,687,952.43	1,112,421.42	0.00	7,800,373.85	1.39	
IT0005176406	ENA V SPA		3,469,828.	P	EUR	3.7319	M 28/04/17	3.76	12,949,064.99	97,488.29	0.00	13,046,553.28	2.32	
IT0005188336	EL.EN		144,003.	P	EUR	27.6005	M 28/04/17	32.69	3,974,557.73	732,900.34	0.00	4,707,458.07	0.84	
IT0005242026	CREDITO VALTELLI		1,511,032.	P	EUR	3.6173	M 28/04/17	3.32	5,465,906.39	-449,280.15	0.00	5,016,626.24	0.89	
Equities DRM														
							SUM	(EUR)		513,323,835.93	26,264,986.85	0.00	539,588,822.78	95.94
Equities DRM														
							SUM	(EUR)		513,323,835.93	26,264,986.85	0.00	539,588,822.78	95.94
Equities OTC														
Equities OTC														
IT0005054967	RAI WAY SPA		1,297,336.	P	EUR	4.8204	M 28/04/17	4.822	6,253,713.80	2,040.39	0.00	6,255,754.19	1.11	
IT0005090300	INWIT		3,270,596.	P	EUR	4.8743	M 28/04/17	5.08	15,941,754.40	672,873.28	0.00	16,614,627.68	2.95	
Equities OTC														
							SUM	(EUR)		22,195,468.20	674,913.67	0.00	22,870,381.87	4.07
Equities OTC														
							SUM	(EUR)		22,195,468.20	674,913.67	0.00	22,870,381.87	4.07
Equities														
							SUM	(EUR)		535,519,304.13	26,939,900.52	0.00	562,459,204.65	100.01
Forward Instruments														
Margin Call														
Margin Call on Futures														
Margin Call on Index Futures														
ST160617	FTSE/MIB ID 0617	06/17	8.		EUR	20280.	M 28/04/17	20285.	V	0.00	200.00	0.00	200.00	0.00
Margin Call on Futures														
							SUM	(EUR)		0.00	200.00	0.00	200.00	
Margin Call														
							SUM	(EUR)		0.00	200.00	0.00	200.00	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935614 LYXOR UCITS ETF FTSE ITALIA MID CAP

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

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
Forward Instruments													
						SUM	(EUR)			0.00	200.00	0.00	200.00
Cash													
Cash at Banks													
A/P + associated accounts													
<i>Deferred settlement Purchases</i>													
BDS065EUR	DsPur-Sec		-3,807,390.88	EUR	1.		1.		-3,807,390.88	0.00	0.00	-3,807,390.88	-0.68
A/P + associated accounts													
						SUM	(EUR)		-3,807,390.88	0.00	0.00	-3,807,390.88	-0.68
A/R + associated accounts													
<i>Subscriptions Receivable</i>													
SR065EUR	SubRcbI-Hedge		-2,396,324.39	EUR	1.		1.		-2,396,324.39	0.00	0.00	-2,396,324.39	-0.43
A/R + associated accounts													
						SUM	(EUR)		-2,396,324.39	0.00	0.00	-2,396,324.39	-0.43
Sundry debit or credit accounts													
MCEUR	SundryCrAcc		-9,572.59	EUR	1.		1.		-9,572.59	0.00	0.00	-9,572.59	0.00
Sundry debit or credit accounts													
						SUM	(EUR)		-9,572.59	0.00	0.00	-9,572.59	
Adjustment accounts													
<i>Accrued charges</i>													
F120EUR	PnAdmFee		-195,954.05	EUR	1.		1.		-195,954.05	0.00	0.00	-195,954.05	-0.03
<i>Amount payable</i>													
DVS065EUR	SwapsSettItIoPay		2,396,324.39	EUR	1.		1.		2,396,324.39	0.00	0.00	2,396,324.39	0.43
<i>Amount receivable</i>													
DRS065EUR	SwapsSettItToReceive		-200.	EUR	1.		1.		-200.00	0.00	0.00	-200.00	0.00
Adjustment accounts													
						SUM	(EUR)		2,200,170.34	0.00	0.00	2,200,170.34	0.39
Cash at Banks													
						SUM	(EUR)		-4,013,117.52	0.00	0.00	-4,013,117.52	-0.71
Other availabilities													
Financial accounts													
<i>Spot transactions</i>													
BK065EUR	BkDep EUR SGP		3,968,249.41	EUR	1.		1.		3,968,249.41	0.00	0.00	3,968,249.41	0.71
Financial accounts													
						SUM	(EUR)		3,968,249.41	0.00	0.00	3,968,249.41	0.71

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935614 LYXOR UCITS ETF FTSE ITALIA MID CAP

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

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
Other availabilities													
						SUM	(EUR)		3,968,249.41	0.00	0.00	3,968,249.41	0.71
Cash													
						SUM	(EUR)		-44,868.11	0.00	0.00	-44,868.11	-0.01
EURO													
						SUM	(EUR)		535,474,436.02	26,940,100.52	0.00	562,414,536.54	100.00
FUND : LYXOR UCITS ETF FTSE ITALIA MID CAP (935614)													
							(EUR)		535,474,436.02	26,940,100.52	0.00	562,414,536.54	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935614 LYXOR UCITS ETF FTSE ITALIA MID CAP

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

Fund portfolio	:	562,459,404.65							
<u>Day's management fees</u>									
PnAdmFee	:	7,704.41	EUR						
Unit		Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
DE FR0011758085 PART D-EUR		EUR	562,414,536.54	4,418,309.	127.2918	100.		127.2918	127.2918
Net Asset Value	EUR :	562,414,536.54							

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935611 LYXOR UCITS ETF MSCI EUROPE SMALL CAP

PARTIAL VALIDATION

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

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

A S S E T	STATUS	FILE	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													
<i>Equities</i>													
<i>Equities DRM</i>													
<i>Equities DRM</i>													
AT000065201C	ERSTE GROUP BK CZK		357.	P	CZK	801.5539	M 28/04/17	886.		10,727.11	1,058.71	0.00	11,785.82 0.35
<i>Equities DRM</i>													
							SUM (EUR)			10,727.11	1,058.71	0.00	11,785.82 0.35
<i>Equities DRM</i>													
							SUM (EUR)			10,727.11	1,058.71	0.00	11,785.82 0.35
<i>Equities</i>													
							SUM (EUR)			10,727.11	1,058.71	0.00	11,785.82 0.35
CZECH KORUNA													
							SUM (EUR)			10,727.11	1,058.71	0.00	11,785.82 0.35
EURO													
<i>Equities</i>													
<i>Equities DRM</i>													
<i>Equities DRM</i>													
DE0005140008	DEUTSCHE BANK AG-NOM		1,142.	P	EUR	15.305	M 28/04/17	16.53		17,478.31	1,398.95	0.00	18,877.26 0.56
DE0005190003	BMW		171.	P	EUR	83.19	M 28/04/17	87.65		14,225.49	762.66	0.00	14,988.15 0.44
DE0005557508	DEUTSCHE TEL AG-NOM		5,065.	P	EUR	14.8412	M 28/04/17	16.1		75,170.83	6,375.67	0.00	81,546.50 2.41
DE0005785604	FRESENIUS SE CO KGAA		1,924.	P	EUR	70.1345	M 28/04/17	74.41		134,938.71	8,226.13	0.00	143,164.84 4.23
DE0006047004	HEIDELBERGCEMENT AG		554.	P	EUR	86.01	M 28/04/17	85.		47,649.54	-559.54	0.00	47,090.00 1.39
DE0007037129	RWE AG		6,534.	P	EUR	14.1643	M 28/04/17	15.205		92,549.79	6,799.68	0.00	99,349.47 2.94
DE0007100000	DAIMLER		897.	P	EUR	66.8116	M 28/04/17	68.4		59,929.97	1,424.83	0.00	61,354.80 1.81
DE0007164600	SAP		1,708.	P	EUR	77.8136	M 28/04/17	92.07		132,905.56	24,350.00	0.00	157,255.56 4.65
DE0007236101	SIEMENS AG-NOM		1,227.	P	EUR	123.1969	M 28/04/17	131.6		151,162.65	10,310.55	0.00	161,473.20 4.77
DE000A1EWWW0	ADIDAS NOM		783.	P	EUR	147.253	M 28/04/17	183.9		115,299.07	28,694.63	0.00	143,993.70 4.26
DE000BASF111	BASF SE		3,247.	P	EUR	80.0587	M 28/04/17	89.46		259,950.72	30,525.90	0.00	290,476.62 8.58
DE000EVNK013	EVONIK INDUSTRIES		3,668.	P	EUR	29.455	M 28/04/17	30.655		108,040.94	4,401.60	0.00	112,442.54 3.32
ES0105223004	GESTAMP AUTOMOCCION		642.	P	EUR	5.55	M 28/04/17	5.57		3,563.10	12.84	0.00	3,575.94 0.11
ES0109067019	AMADEUS IT GROUP		3,215.	P	EUR	47.6467	M 28/04/17	49.5		153,184.11	5,958.39	0.00	159,142.50 4.70
ES0113211835	BCO BILBAO VIZCAYA		15,544.	P	EUR	7.4731	M 28/04/17	7.349		116,161.94	-1,929.08	0.00	114,232.86 3.38
ES0113860A34	BCO SABADELL		88,597.	P	EUR	1.678	M 28/04/17	1.766		148,665.77	7,796.53	0.00	156,462.30 4.62
ES0140609019	CAIXABANK		3,888.	P	EUR	4.096	M 28/04/17	4.169		15,925.25	283.82	0.00	16,209.07 0.48
ES0144580Y14	IBERDROLA SA		37,124.	P	EUR	6.5235	M 28/04/17	6.602		242,177.42	2,915.23	0.00	245,092.65 7.24
ES0173093024	RED ELECTRICA		8,445.	P	EUR	18.	M 28/04/17	17.9		152,010.00	-844.50	0.00	151,165.50 4.47
ES0173516115	REPSOL		830.	P	EUR	13.66	M 28/04/17	14.535		11,337.80	726.25	0.00	12,064.05 0.36
ES0178430E18	TELEFONICA SA		7,526.	P	EUR	10.5075	M 28/04/17	10.155		79,079.82	-2,653.29	0.00	76,426.53 2.26
FI000900068E	NOKIA OYJ		2,626.	P	EUR	4.961	M 28/04/17	5.245		13,027.59	745.78	0.00	13,773.37 0.41
FR0000133308	ORANGE	PGARANPDC-01737580	3,282.	P	EUR	14.2	M	14.2	A	46,604.40	0.00	0.00	46,604.40 1.38
GB0059822006	DIALOG SEMICONDUCT	PGARANPDC-01737577	1,691.	P	EUR	42.95	M	42.76	A	72,628.45	0.00	0.00	72,628.45 2.15
NL0000009538	KONINKLIJKE PHILIPS		9,497.	P	EUR	26.4133	M 28/04/17	31.82		250,846.74	51,347.80	0.00	302,194.54 8.93
NL0011540547	ABN AMRO GRP DR		5,259.	P	EUR	21.925	M 28/04/17	24.1		115,303.58	11,438.32	0.00	126,741.90 3.75
PTGALOAM0009	GALP ENERGIA SGPS		414.	P	EUR	13.425	M 28/04/17	14.27		5,557.95	349.83	0.00	5,907.78 0.17

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935611 LYXOR UCITS ETF MSCI EUROPE SMALL CAP

PARTIAL VALIDATION

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

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

A S S E T	STATUS	FILE	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		
Equities DRM															
						SUM	(EUR)		2,635,375.50	198,858.98	0.00	2,834,234.48	83.76		
Equities DRM															
						SUM	(EUR)		2,635,375.50	198,858.98	0.00	2,834,234.48	83.76		
Equities															
						SUM	(EUR)		2,635,375.50	198,858.98	0.00	2,834,234.48	83.76		
Lending / Borrowing															
A/P on Collateral sec (rcvd)															
PDC-01737577	PDC	LYX0GB0059822006	PGAR1	FIX	0.000	-72,628.45	EUR	100.	% 28/04/17		-72,628.45	0.00	0.00	-72,628.45	-2.15
PDC-01737580	PDC	LYX0FR0000133308	PGAR1	FIX	0.000	-46,604.4	EUR	100.	% 28/04/17		-46,604.40	0.00	0.00	-46,604.40	-1.38
A/P on Collateral sec (rcvd)															
						SUM	(EUR)		-119,232.85	0.00	0.00	-119,232.85	-3.52		
						SUM	(EUR)		-119,232.85	0.00	0.00	-119,232.85	-3.52		
Lending / Borrowing															
						SUM	(EUR)		-119,232.85	0.00	0.00	-119,232.85	-3.52		
Forward Instruments															
Interest Rate Swaps															
Swaps															
Performance Swaps															
SWAP03552978	FEES	LEG D EUR LYX E PRC			1.	EUR	0.	28/04/17	100956.52833	V	0.00	1,008.57	0.00	1,008.57	0.03
SWAP03553004	VRAC	LEG LYX ETF MSCI PRC			2,487,000.	EUR	0.	28/04/17	33.57662	V	0.00	-3,322,050.54	0.00	-3,322,050.54	-98.18
SWAP03553029	INDEX	LEG D EUR LYX PRC			2,487,000.	EUR	0.	28/04/17	236.0527	V	0.00	3,383,630.57	0.00	3,383,630.57	100.00
Swaps															
						SUM	(EUR)		0.00	62,588.60	0.00	62,588.60	1.85		
Interest Rate Swaps															
						SUM	(EUR)		0.00	62,588.60	0.00	62,588.60	1.85		
Forward Instruments															
						SUM	(EUR)		0.00	62,588.60	0.00	62,588.60	1.85		
Cash															
Cash at Banks															
A/P + associated accounts															

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935611 LYXOR UCITS ETF MSCI EUROPE SMALL CAP

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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
<i>Deferred settlement Purchases</i>													
BDS065EUR	DsPur-Sec		-70,361.99	EUR	1.		1.		-70,361.99	0.00	0.00	-70,361.99	-2.08
A/P + associated accounts													
							SUM	(EUR)	-70,361.99	0.00	0.00	-70,361.99	-2.08
A/R + associated accounts													
<i>Deferred settlement Sales</i>													
SDS065EUR	DsSal-Sec		12,584.25	EUR	1.		1.		12,584.25	0.00	0.00	12,584.25	0.37
A/R + associated accounts													
							SUM	(EUR)	12,584.25	0.00	0.00	12,584.25	0.37
Adjustment accounts													
<i>Accrued charges</i>													
F120EUR	PnAdmFee		-1,008.62	EUR	1.		1.		-1,008.62	0.00	0.00	-1,008.62	-0.03
<i>Amount payable</i>													
DVS065EUR	SwapsSettItToPay		4,283.25	EUR	1.		1.		4,283.25	0.00	0.00	4,283.25	0.13
<i>Amount receivable</i>													
DRS065EUR	SwapsSettIToReceive		53,494.49	EUR	1.		1.		53,494.49	0.00	0.00	53,494.49	1.58
Adjustment accounts													
							SUM	(EUR)	56,769.12	0.00	0.00	56,769.12	1.68
Cash at Banks													
							SUM	(EUR)	-1,008.62	0.00	0.00	-1,008.62	-0.03
Other availabilities													
Financial accounts													
<i>Spot transactions</i>													
BK065EUR	BkDep EUR SGP		0.12	EUR	1.		1.		0.12	0.00	0.00	0.12	0.00
Financial accounts													
							SUM	(EUR)	0.12	0.00	0.00	0.12	
Other availabilities													
							SUM	(EUR)	0.12	0.00	0.00	0.12	
Cash													
							SUM	(EUR)	-1,008.50	0.00	0.00	-1,008.50	-0.03
EURO													
							SUM	(EUR)	2,515,134.15	261,447.58	0.00	2,776,581.73	82.06
JAPAN YEN													
Equities													

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935611 LYXOR UCITS ETF MSCI EUROPE SMALL CAP

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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
Equities DRM													
<i>Equities DRM</i>													
JP3116000005	ASAHI GROUP HOLDING		6,148.	P	JPY	4062.5992	M 28/04/17		205,559.11	7,418.41	0.00	212,977.52	6.29
JP3890350006	S'TOMO MITSUI FINL		2,375.	P	JPY	3874.9507	M 28/04/17		78,278.57	2,410.77	0.00	80,689.34	2.38
JP3902900004	MITSUBISHI UFJ FIN		20,159.	P	JPY	674.6256	M 28/04/17		115,080.99	2,699.03	0.00	117,780.02	3.48
<i>Equities DRM</i>													
							SUM	(EUR)	398,918.67	12,528.21	0.00	411,446.88	12.16
Equities DRM													
							SUM	(EUR)	398,918.67	12,528.21	0.00	411,446.88	12.16
<i>Equities</i>													
							SUM	(EUR)	398,918.67	12,528.21	0.00	411,446.88	12.16
JAPAN YEN													
							SUM	(EUR)	398,918.67	12,528.21	0.00	411,446.88	12.16
SWEDISH KRONA													
<i>Equities</i>													
<i>Equities DRM</i>													
SE0000112724	SVENSKA CELLULOS SCA		6,041.	P	SEK	292.9153	M 28/04/17		183,567.77	248.44	0.00	183,816.21	5.43
<i>Equities DRM</i>													
							SUM	(EUR)	183,567.77	248.44	0.00	183,816.21	5.43
Equities DRM													
							SUM	(EUR)	183,567.77	248.44	0.00	183,816.21	5.43
<i>Equities</i>													
							SUM	(EUR)	183,567.77	248.44	0.00	183,816.21	5.43
SWEDISH KRONA													
							SUM	(EUR)	183,567.77	248.44	0.00	183,816.21	5.43
FUND : LYXOR UCITS ETF MSCI EUROPE SMALL CAP (935611)													
							(EUR)		3,108,347.70	275,282.94	0.00	3,383,630.64	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
 PORTFOLIO: 935611 LYXOR UCITS ETF MSCI EUROPE SMALL CAP

PARTIAL VALIDATION

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

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

	Fund portfolio	:	3,384,639.14						
	<u>Day's management fees</u>								
	PrAdmFee	:	37.08	EUR					
Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price	
DE FR0011779081 PART DE	EUR	3,383,630.64	24,870.	136.0526	100.		136.0526	136.0526	
	Net Asset Value	EUR :	3,383,630.64						

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935611 LYXOR UCITS ETF MSCI EUROPE SMALL CAP

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

FOREX RATE USED IN FUND NAV

for VNI calculation		for the report		for previous VNI calculation		variation
Rate	EUR in CZK : 26.8375	quoted : 28/04/17	0.	27.021	quotation: 27/04/17	-0.6791
Rate	EUR in JPY : 121.3853	quoted : 28/04/17	0.	120.8192	quotation: 27/04/17	0.46855
Rate	EUR in SEK : 9.6424	quoted : 28/04/17	0.	9.62425	quotation: 27/04/17	0.18859

FX RATES IN REVERSE NOTATION

for VNI calculation		for the report		for previous VNI calculation	
Rate	CZK in EUR : 0.0372612948	quoted : 28/04/17	0.	0.0370082528	quotation: 27/04/17
Rate	JPY in EUR : 0.0082382298	quoted : 28/04/17	0.	0.0082768301	quotation: 27/04/17
Rate	SEK in EUR : 0.1037086202	quoted : 28/04/17	0.	0.1039042003	quotation: 27/04/17

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935632 LYXOR UCITS ETF IBEX MID

PARTIAL VALIDATION

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

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

A S S E T	STATUS	FILE	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													
<i>Equities</i>													
<i>Equities DRM</i>													
<i>Equities DRM</i>													
AT000065201C	ERSTE GROUP BK CZK		431.	P	CZK	736.1653	M 28/04/17	886.		11,734.13	2,494.69	0.00	14,228.82 0.86
<i>Equities DRM</i>													
							SUM	(EUR)		11,734.13	2,494.69	0.00	14,228.82 0.86
<i>Equities DRM</i>													
							SUM	(EUR)		11,734.13	2,494.69	0.00	14,228.82 0.86
<i>Equities</i>													
							SUM	(EUR)		11,734.13	2,494.69	0.00	14,228.82 0.86
CZECH KORUNA													
							SUM	(EUR)		11,734.13	2,494.69	0.00	14,228.82 0.86
DANISH KRONE													
<i>Equities</i>													
<i>Equities DRM</i>													
<i>Equities DRM</i>													
DK0010287234	H. LUNDBECK		35.	P	DKK	347.9131	M 28/04/17	350.		1,636.71	10.39	0.00	1,647.10 0.10
<i>Equities DRM</i>													
							SUM	(EUR)		1,636.71	10.39	0.00	1,647.10 0.10
<i>Equities DRM</i>													
							SUM	(EUR)		1,636.71	10.39	0.00	1,647.10 0.10
<i>Equities</i>													
							SUM	(EUR)		1,636.71	10.39	0.00	1,647.10 0.10
DANISH KRONE													
							SUM	(EUR)		1,636.71	10.39	0.00	1,647.10 0.10
EURO													
<i>Equities</i>													
<i>Equities DRM</i>													
<i>Equities DRM</i>													
DE0005140008	DEUTSCHE BANK AG-NOM		659.	P	EUR	15.5986	M 28/04/17	16.53		10,279.49	613.78	0.00	10,893.27 0.66
DE0005190037	BAYERISCHE MOTO WER		361.	P	EUR	71.94	M 28/04/17	75.48		25,970.34	1,277.94	0.00	27,248.28 1.64
DE0007100000	DAIMLER		1,441.	P	EUR	65.55	M 28/04/17	68.4		94,457.55	4,106.85	0.00	98,564.40 5.94
DE0007236101	SIEMENS AG-NOM		1,137.	P	EUR	125.2381	M 28/04/17	131.6		142,395.67	7,233.53	0.00	149,629.20 9.02
DE000A1EWWW0	ADIDAS NOM		20.	P	EUR	175.8	M 28/04/17	183.9		3,516.00	162.00	0.00	3,678.00 0.22
DE000BASF111	BASF SE		849.	P	EUR	93.05	M 28/04/17	89.46		78,999.45	-3,047.91	0.00	75,951.54 4.58
DE000PAH0038	PORSCHE AUTOMOBIL		132.	P	EUR	52.73	M 28/04/17	53.71		6,960.36	129.36	0.00	7,089.72 0.43
ES0105223004	GESTAMP AUTOMOCION		23.	P	EUR	5.55	M 28/04/17	5.57		127.65	0.46	0.00	128.11 0.01
ES0109067019	AMADEUS IT GROUP		1,576.	P	EUR	46.75	M 28/04/17	49.5		73,678.00	4,334.00	0.00	78,012.00 4.70
ES0113211835	BCO BILBAO VIZCAYA		20,973.	P	EUR	7.3191	M 28/04/17	7.349		153,502.49	628.09	0.00	154,130.58 9.30

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935632 LYXOR UCITS ETF IBEX MID

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	QUANTITY +		CUR	CURRENCY U.C.P		DATE	PRICE	I	Fund currency		PRCT			
			QUANTITY	TYPE		AND	PRICE				TYPE	Quotati	ASSET	F	BOOK COST	NET P&L
ES012424E34	MAPFRE SA		1,010.		P EUR	2.872	M	28/04/17	3.204		2,900.72	335.32	0.00	3,236.04	0.20	
ES0126775032	DIA SA		8,524.		P EUR	5.477	M	28/04/17	5.465		46,685.95	-102.29	0.00	46,583.66	2.81	
ES0130670112	ENDESA		96.		P EUR	22.185	M	28/04/17	21.635		2,129.76	-52.80	0.00	2,076.96	0.13	
ES0130960018	ENAGAS		420.		P EUR	24.07	M	28/04/17	24.15		10,109.40	33.60	0.00	10,143.00	0.61	
ES0140609019	CAIXABANK		2,268.		P EUR	4.1071	M	28/04/17	4.169		9,314.98	140.31	0.00	9,455.29	0.57	
ES0144580Y14	IBERDROLA SA		11,607.		P EUR	6.6262	M	28/04/17	6.602		76,910.64	-281.23	0.00	76,629.41	4.62	
ES0167050915	ACS		186.		P EUR	32.64	M	28/04/17	34.03		6,071.04	258.54	0.00	6,329.58	0.38	
ES0173093024	RED ELECTRICA		4,118.		P EUR	18.	M	28/04/17	17.9		74,124.00	-411.80	0.00	73,712.20	4.45	
ES0173516115	REPSOL		1,194.		P EUR	13.7755	M	28/04/17	14.535		16,447.91	906.88	0.00	17,354.79	1.05	
ES0178430E18	TELEFONICA SA		8,440.		P EUR	10.2645	M	28/04/17	10.155		86,632.71	-924.51	0.00	85,708.20	5.17	
FI0009000681	NOKIA OYJ		4,251.		P EUR	4.976	M	28/04/17	5.25		21,152.98	1,164.77	0.00	22,317.75	1.35	
FI000900068E	NOKIA OYJ		5.		P EUR	4.622	M	28/04/17	5.245		23.11	3.12	0.00	26.23	0.00	
FR0000120271	TOTAL SA	PGARANPDC-01737427	206.		P EUR	47.17	M		47.17	A	9,717.02	0.00	0.00	9,717.02	0.59	
FR0000124711	UNIBAIL RODAMCO	PGARANPDC-01737430	199.		P EUR	225.45	M		225.45	A	44,864.55	0.00	0.00	44,864.55	2.71	
NL0000009538	KONINKLIJKE PHILIPS		1,219.		P EUR	30.495	M	28/04/17	31.82		37,173.41	1,615.17	0.00	38,788.58	2.34	
NL0000226223	STMICROELECTRONICS		1,241.		P EUR	14.32	M	28/04/17	14.85		17,771.12	657.73	0.00	18,428.85	1.11	
NL000022622M	STMICROELECTRONICS		3,951.		P EUR	14.32	M	28/04/17	14.84		56,578.32	2,054.52	0.00	58,632.84	3.54	
NL0010773842	NN GROUP NV		1,755.		P EUR	32.04	M	28/04/17	30.44		56,230.20	-2,808.00	0.00	53,422.20	3.22	
NL0011333760	ALTICE NV		3,383.		P EUR	13.955	M	28/04/17	22.83		47,209.76	30,024.13	0.00	77,233.89	4.66	
NL0011794037	KONINKLIJKE AHOLD DE		3,319.		P EUR	19.0463	M	28/04/17	19.02		63,214.73	-87.35	0.00	63,127.38	3.81	
Equities DRM																
										SUM	(EUR)	1,275,149.31	47,964.21	0.00	1,323,113.52	79.79
Equities DRM																
										SUM	(EUR)	1,275,149.31	47,964.21	0.00	1,323,113.52	79.79
Equities																
										SUM	(EUR)	1,275,149.31	47,964.21	0.00	1,323,113.52	79.79
Lending / Borrowing																
<i>A/P on Collateral sec (rcvd)</i>																
PDC-01737427	PDC LYXOFR0000120271	PGAR1 FIX	0.000	-9,717.02	EUR	100.	%	28/04/17			-9,717.02	0.00	0.00	-9,717.02	-0.59	
PDC-01737430	PDC LYXOFR0000124711	PGAR1 FIX	0.000	-44,864.55	EUR	100.	%	28/04/17			-44,864.55	0.00	0.00	-44,864.55	-2.71	
<i>A/P on Collateral sec (rcvd)</i>																
										SUM	(EUR)	-54,581.57	0.00	0.00	-54,581.57	-3.29
Lending / Borrowing																
										SUM	(EUR)	-54,581.57	0.00	0.00	-54,581.57	-3.29

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935632 LYXOR UCITS ETF IBEX MID

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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		
Forward Instruments															
Interest Rate Swaps															
Swaps															
<i>Performance Swaps</i>															
SWAP03547729	FEES	LEG D	EUR	LYX	E	PRC									
			1.	EUR	0.	28/04/17	62034.52918	V	0.00	619.35	0.00	619.35	0.04		
SWAP03547775	VRAC	LEG LYX	ETF	IBE	PRC										
			1,537,700.	EUR	0.	28/04/17	5.00669	V	0.00	-1,614,687.94	0.00	-1,614,687.94	-97.38		
SWAP03547816	INDEX	LEG D	EUR	LYX	PRC										
			1,537,700.	EUR	0.	28/04/17	207.83678	V	0.00	1,658,206.20	0.00	1,658,206.20	100.00		
Swaps															
							SUM	(EUR)		0.00		44,137.61	0.00	44,137.61	2.66
Interest Rate Swaps															
							SUM	(EUR)		0.00		44,137.61	0.00	44,137.61	2.66
Forward Instruments															
							SUM	(EUR)		0.00		44,137.61	0.00	44,137.61	2.66
Cash															
Cash at Banks															
A/P + associated accounts															
<i>Deferred settlement Purchases</i>															
BDS065EUR	DsPur	-Sec													
			42,832.17	EUR	1.		1.		42,832.17	0.00	0.00	42,832.17	2.58		
A/P + associated accounts															
							SUM	(EUR)		42,832.17	0.00	0.00	42,832.17	2.58	
A/R + associated accounts															
<i>Deferred settlement Sales</i>															
SDS065EUR	DsSaI	-Sec													
			-76,800.12	EUR	1.		1.		-76,800.12	0.00	0.00	-76,800.12	-4.63		
A/R + associated accounts															
							SUM	(EUR)		-76,800.12	0.00	0.00	-76,800.12	-4.63	
Adjustment accounts															
<i>Accrued charges</i>															
F120EUR	PnAdmFee														
			-619.44	EUR	1.		1.		-619.44	0.00	0.00	-619.44	-0.04		
<i>Amount payable</i>															
DVS065EUR	SwapsSett	ItToPay													
			25,020.02	EUR	1.		1.		25,020.02	0.00	0.00	25,020.02	1.51		
<i>Amount receivable</i>															
DRS065EUR	SwapsSett	IToReceive													
			8,947.93	EUR	1.		1.		8,947.93	0.00	0.00	8,947.93	0.54		
Adjustment accounts															
							SUM	(EUR)		33,348.51	0.00	0.00	33,348.51	2.01	
Cash at Banks															
							SUM	(EUR)		-619.44	0.00	0.00	-619.44	-0.04	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935632 LYXOR UCITS ETF IBEX MID

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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			
Other availabilities																
<i>Financial accounts</i>																
<i>Spot transactions</i>																
BK065EUR	BkDep	EUR SGP	0.19	EUR	1.		1.		0.19	0.00	0.00	0.19	0.00			
<i>Financial accounts</i>																
							SUM	(EUR)	0.19	0.00	0.00	0.19				
Other availabilities																
							SUM	(EUR)	0.19	0.00	0.00	0.19				
Cash																
							SUM	(EUR)	-619.25	0.00	0.00	-619.25	-0.04			
EURO																
							SUM	(EUR)	1,219,948.49	92,101.82	0.00	1,312,050.31	79.12			
POUND STERLING																
<i>Equities</i>																
<i>Equities DRM</i>																
<i>Equities DRM</i>																
GB00B1YW4409	31	GROUP	446.	P	GBP	7.935	M	8.05	A	4,204.60	0.00	0.00	4,204.60	0.25		
<i>Equities DRM</i>																
							SUM	(EUR)	4,204.60	0.00	0.00	4,204.60	0.25			
Equities DRM																
							SUM	(EUR)	4,204.60	0.00	0.00	4,204.60	0.25			
Equities																
							SUM	(EUR)	4,204.60	0.00	0.00	4,204.60	0.25			
Lending / Borrowing																
<i>A/P on Collateral sec (rcvd)</i>																
PDC-01737424	PDC	LYX0GB00B1YW4409	PGAR1	FIX	0.000	-3,539.01	GBP	100.	%	28/04/17		-4,204.60	0.00	0.00	-4,204.60	-0.25
<i>A/P on Collateral sec (rcvd)</i>																
							SUM	(EUR)	-4,204.60	0.00	0.00	-4,204.60	-0.25			
Lending / Borrowing																
							SUM	(EUR)	-4,204.60	0.00	0.00	-4,204.60	-0.25			

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935632 LYXOR UCITS ETF IBEX MID

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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
POUND STERLING													
						SUM	(EUR)		0.00	0.00	0.00	0.00	
JAPAN YEN													
<i>Equities</i>													
<i>Equities DRM</i>													
<i>Equities DRM</i>													
JP3351600006			SHISEIDO CO LTD	4,874.	P JPY	2960.367	M 28/04/17	3016.	118,749.00	2,352.85	0.00	121,101.85	7.30
JP3481800005			DAIKIN INDUSTRIES	565.	P JPY	10530.1522	M 28/04/17	10825.	50,950.02	-563.98	0.00	50,386.04	3.04
<i>Equities DRM</i>													
						SUM	(EUR)		169,699.02	1,788.87	0.00	171,487.89	10.34
<i>Equities DRM</i>													
						SUM	(EUR)		169,699.02	1,788.87	0.00	171,487.89	10.34
<i>Equities</i>													
						SUM	(EUR)		169,699.02	1,788.87	0.00	171,487.89	10.34
JAPAN YEN													
						SUM	(EUR)		169,699.02	1,788.87	0.00	171,487.89	10.34
SWEDISH KRONA													
<i>Equities</i>													
<i>Equities DRM</i>													
<i>Equities DRM</i>													
SE0000112724			SVENSKA CELLULOS SCA	2,108.	P SEK	292.9153	M 28/04/17	293.4	64,055.76	86.69	0.00	64,142.45	3.87
SE0000862997			BILLERUDKORSNAS	1,855.	P SEK	141.0467	M 28/04/17	142.	27,477.88	-159.99	0.00	27,317.89	1.65
SE0007100599			SVENSKA HANDE AB	5,165.	P SEK	124.0788	M 28/04/17	125.7	67,020.55	311.29	0.00	67,331.84	4.06
<i>Equities DRM</i>													
						SUM	(EUR)		158,554.19	237.99	0.00	158,792.18	9.58
<i>Equities DRM</i>													
						SUM	(EUR)		158,554.19	237.99	0.00	158,792.18	9.58
<i>Equities</i>													
						SUM	(EUR)		158,554.19	237.99	0.00	158,792.18	9.58
SWEDISH KRONA													
						SUM	(EUR)		158,554.19	237.99	0.00	158,792.18	9.58
FUND : LYXOR UCITS ETF IBEX MID (935632)													
							(EUR)		1,561,572.54	96,633.76	0.00	1,658,206.30	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
 PORTFOLIO: 935632 LYXOR UCITS ETF IBEX MID

PARTIAL VALIDATION

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

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

Fund portfolio		:	1,658,825.55						
<u>Day's management fees</u>									
PnAdmFee		:	22.72		EUR				
Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price	
DE FR0011855188 PART DE	EUR	1,658,206.30	15,377.	107.8367	100.		107.8367	107.8367	
Net Asset Value		EUR :	1,658,206.30						

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935632 LYXOR UCITS ETF IBEX MID

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

FOREX RATE USED IN FUND NAV

for VNI calculation		for the report		for previous VNI calculation		variation
Rate	EUR in CZK : 26.8375	quoted : 28/04/17	0.	27.021	quotation: 27/04/17	-0.6791
Rate	EUR in DKK : 7.4373	quoted : 28/04/17	0.	7.4378	quotation: 27/04/17	-0.00672
Rate	EUR in GBP : 0.8417	quoted : 28/04/17	0.	0.84265	quotation: 27/04/17	-0.11274
Rate	EUR in JPY : 121.3853	quoted : 28/04/17	0.	120.8192	quotation: 27/04/17	0.46855
Rate	EUR in SEK : 9.6424	quoted : 28/04/17	0.	9.62425	quotation: 27/04/17	0.18859

FX RATES IN REVERSE NOTATION

for VNI calculation		for the report		for previous VNI calculation	
Rate	CZK in EUR : 0.0372612948	quoted : 28/04/17	0.	0.0370082528	quotation: 27/04/17
Rate	DKK in EUR : 0.1344573971	quoted : 28/04/17	0.	0.1344483583	quotation: 27/04/17
Rate	GBP in EUR : 1.1880717595	quoted : 28/04/17	0.	1.1867323325	quotation: 27/04/17
Rate	JPY in EUR : 0.0082382298	quoted : 28/04/17	0.	0.0082768301	quotation: 27/04/17
Rate	SEK in EUR : 0.1037086202	quoted : 28/04/17	0.	0.1039042003	quotation: 27/04/17

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935633 LYXOR UCITS ETF GERMAN MID-CAP MDAX

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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
SWISS FRANC													
<i>Equities</i>													
<i>Equities DRM</i>													
<i>Equities DRM</i>													
CH0011432447	BASILEA PHARMA N		518.	P	CHF	85.3178	M 28/04/17	84.75		41,402.03	-903.41	0.00	40,498.62 0.04
<i>Equities DRM</i>													
SUM (EUR) 41,402.03 -903.41 0.00 40,498.62 0.04													
<i>Equities DRM</i>													
SUM (EUR) 41,402.03 -903.41 0.00 40,498.62 0.04													
<i>Equities</i>													
SUM (EUR) 41,402.03 -903.41 0.00 40,498.62 0.04													
SWISS FRANC													
SUM (EUR) 41,402.03 -903.41 0.00 40,498.62 0.04													
CZECH KORUNA													
<i>Equities</i>													
<i>Equities DRM</i>													
<i>Equities DRM</i>													
AT000065201C	ERSTE GROUP BK CZK		414.	P	CZK	738.2131	M 28/04/17	886.		11,307.75	2,359.84	0.00	13,667.59 0.01
<i>Equities DRM</i>													
SUM (EUR) 11,307.75 2,359.84 0.00 13,667.59 0.01													
<i>Equities DRM</i>													
SUM (EUR) 11,307.75 2,359.84 0.00 13,667.59 0.01													
<i>Equities</i>													
SUM (EUR) 11,307.75 2,359.84 0.00 13,667.59 0.01													
CZECH KORUNA													
SUM (EUR) 11,307.75 2,359.84 0.00 13,667.59 0.01													
DANISH KRONE													
<i>Equities</i>													
<i>Equities DRM</i>													
<i>Equities DRM</i>													
DK0060336014	NOVOZYMES AS-B		5,396.	P	DKK	270.9255	M 28/04/17	295.		196,645.80	17,386.17	0.00	214,031.97 0.23
DK0060542181	ISS		76,289.	P	DKK	283.5114	M 28/04/17	283.2		2,907,136.34	-2,178.25	0.00	2,904,958.09 3.08
<i>Equities DRM</i>													
SUM (EUR) 3,103,782.14 15,207.92 0.00 3,118,990.06 3.30													

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935633 LYXOR UCITS ETF GERMAN MID-CAP MDAQ

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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
Equities DRM													
							SUM (EUR)		3,103,782.14	15,207.92	0.00	3,118,990.06	3.30
Equities													
							SUM (EUR)		3,103,782.14	15,207.92	0.00	3,118,990.06	3.30
DANISH KRONE													
							SUM (EUR)		3,103,782.14	15,207.92	0.00	3,118,990.06	3.30
EURO													
Equities													
Equities DRM													
Equities DRM													
BE0974259880	D' IETEREN DIVISION		5,290.	P	EUR	28/04/17	42.745	M	226,121.05	10,765.15	0.00	236,886.20	0.25
BE0974264930	AGEAS NV		301.	P	EUR	28/04/17	37.485	M	11,282.99	34.61	0.00	11,317.60	0.01
DE0005190003	BMW		2,900.	P	EUR	28/04/17	86.26	M	250,154.00	4,031.00	0.00	254,185.00	0.27
DE0005557508	DEUTSCHE TEL AG-NOM		263,883.	P	EUR	28/04/17	16.3669	M	4,318,933.57	-70,417.27	0.00	4,248,516.30	4.50
DE0006483001	LINDE AG		1,970.	P	EUR	28/04/17	149.8	M	295,106.00	29,845.50	0.00	324,951.50	0.34
DE0007030009	RHEINMETALL AG		1,762.	P	EUR	28/04/17	80.09	M	141,118.58	7,329.92	0.00	148,448.50	0.16
DE0007100000	DAIMLER		3,765.	P	EUR	28/04/17	66.82	M	251,577.30	5,948.70	0.00	257,526.00	0.27
DE0007164600	SAP		36,451.	P	EUR	28/04/17	91.49	M	3,334,901.99	21,141.58	0.00	3,356,043.57	3.55
DE0007236101	SIEMENS AG-NOM		50,373.	P	EUR	28/04/17	124.6788	M	6,280,445.70	348,641.10	0.00	6,629,086.80	7.02
DE000BASF111	BASF SE		45,567.	P	EUR	28/04/17	90.9196	M	4,142,931.41	-66,507.59	0.00	4,076,423.82	4.32
ES0105223004	GESTAMP AUTOMOCION		101,843.	P	EUR	28/04/17	5.55	M	565,228.65	2,036.86	0.00	567,265.51	0.60
ES0109067019	AMADEUS IT GROUP		144,923.	P	EUR	28/04/17	48.14	M	6,976,593.22	197,095.28	0.00	7,173,688.50	7.60
ES0113211835	BCO BILBAO VIZCAYA		1,157,081.	P	EUR	28/04/17	7.008	M	8,108,857.08	394,531.19	0.00	8,503,388.27	9.00
ES0124244E34	MAPFRE SA		4,629.	P	EUR	28/04/17	2.872	M	13,294.49	1,536.83	0.00	14,831.32	0.02
ES0130670112	ENDESA		66,252.	P	EUR	28/04/17	22.07	M	1,462,181.64	28,819.62	0.00	1,433,362.02	1.52
ES0140609019	CAIXABANK		2,065,703.	P	EUR	28/04/17	4.148	M	8,568,536.04	43,379.77	0.00	8,611,915.81	9.12
ES0173516115	REPSOL		262,770.	P	EUR	28/04/17	14.2609	M	3,747,342.93	72,019.02	0.00	3,819,361.95	4.04
ES0178430E18	TELEFONICA SA		195,914.	P	EUR	28/04/17	9.5125	M	1,863,627.45	125,879.22	0.00	1,989,506.67	2.11
FI0009000681	NOKIA OYJ		882,089.	P	EUR	28/04/17	4.9767	M	4,389,896.63	241,070.62	0.00	4,630,967.25	4.90
FI0009005318	NOKIAN RENKAAT OYJ		111,079.	P	EUR	28/04/17	38.85	M	4,315,419.15	72,201.35	0.00	4,387,620.50	4.65
FR0000124711	UNIBAIL RODAMCO	PGARANPDC-01737022	14,267.	P	EUR		225.45	M	3,216,495.15	0.00	0.00	3,216,495.15	3.41
FR0000131104	BNP PARIBAS	PGARANPDC-01737019	713.	P	EUR		64.78	M	46,188.14	0.00	0.00	46,188.14	0.05
NL0000009538	KONINKLIJKE PHILIPS		132,898.	P	EUR	28/04/17	30.1574	M	4,007,861.07	220,953.29	0.00	4,228,814.36	4.48
NL0000226223	STMICROELECTRONICS		224,945.	P	EUR	28/04/17	14.33	M	3,223,461.85	116,971.40	0.00	3,340,433.25	3.54
NL0011794037	KONINKLIJKE AHOLD DE		193,670.	P	EUR	28/04/17	19.0394	M	3,687,356.36	-3,752.96	0.00	3,683,603.40	3.90
NL0011821202	ING GROUP		27,824.	P	EUR	28/04/17	14.99	M	417,081.76	-1,252.08	0.00	415,829.68	0.44
NL0012169213	QIAGEN NV		22,334.	P	EUR	28/04/17	26.85	M	599,667.90	13,400.40	0.00	613,068.30	0.65
PTGALOAM0009	GALP ENERGIA SGPS		48,203.	P	EUR	28/04/17	12.3851	M	596,997.61	90,859.20	0.00	687,856.81	0.73
Equities DRM													
							SUM (EUR)		75,058,659.71	1,848,922.47	0.00	76,907,582.18	81.43

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935633 LYXOR UCITS ETF GERMAN MID-CAP MDAX

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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		
Equities DRM															
						SUM	(EUR)		75,058,659.71	1,848,922.47	0.00	76,907,582.18	81.43		
Equities															
						SUM	(EUR)		75,058,659.71	1,848,922.47	0.00	76,907,582.18	81.43		
Lending / Borrowing															
<i>A/P on Collateral sec (rcvd)</i>															
PDC-01737019	PDC	LYX0FR0000131104	PGAR1	FIX	0.000	-46,188.14	EUR	100.	% 28/04/17	-46,188.14	0.00	0.00	-46,188.14	-0.05	
PDC-01737022	PDC	LYX0FR0000124711	PGAR1	FIX	0.000	-3,216,495.15	EUR	100.	% 28/04/17	-3,216,495.15	0.00	0.00	-3,216,495.15	-3.41	
<i>A/P on Collateral sec (rcvd)</i>															
						SUM	(EUR)		-3,262,683.29	0.00	0.00	-3,262,683.29	-3.45		
						SUM	(EUR)		-3,262,683.29	0.00	0.00	-3,262,683.29	-3.45		
Lending / Borrowing															
						SUM	(EUR)		-3,262,683.29	0.00	0.00	-3,262,683.29	-3.45		
Forward Instruments															
Interest Rate Swaps															
Swaps															
<i>Performance Swaps</i>															
SWAP03547696	INDEX	LEG D EUR LYX PRC			66,994,000.	EUR	0.	28/04/17	240.98215	V	0.00	94,449,578.98	0.00	94,449,578.98	100.00
SWAP03547745	VRAC	LEG LYX ETF GER PRC			63,994,000.	EUR	0.	28/04/17	43.2663	V	0.00	-91,681,835.05	0.00	-91,681,835.05	-97.07
SWAP03547748	FEES	LEG D EUR LYX E PRC			1.	EUR	0.	28/04/17	2737064.6467	V	0.00	27,369.65	0.00	27,369.65	0.03
Swaps															
						SUM	(EUR)		0.00	2,795,113.58	0.00	2,795,113.58	2.96		
Interest Rate Swaps															
						SUM	(EUR)		0.00	2,795,113.58	0.00	2,795,113.58	2.96		
Forward Instruments															
						SUM	(EUR)		0.00	2,795,113.58	0.00	2,795,113.58	2.96		
Cash															
Cash at Banks															
<i>A/P + associated accounts</i>															
<i>Deferred settlement Purchases</i>															
BDS065EUR	DsPur	-Sec			-117,059.89	EUR	1.		1.	-117,059.89	0.00	0.00	-117,059.89	-0.12	
<i>A/P + associated accounts</i>															
						SUM	(EUR)		-117,059.89	0.00	0.00	-117,059.89	-0.12		

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935633 LYXOR UCITS ETF GERMAN MID-CAP MDAQ

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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/R + associated accounts													
<i>Deferred settlement Sales</i>													
SDS065EUR	DsSa1-Sec		472,470.45	EUR	1.		1.		472,470.45	0.00	0.00	472,470.45	0.50
A/R + associated accounts													
							SUM	(EUR)	472,470.45	0.00	0.00	472,470.45	0.50
Adjustment accounts													
<i>Accrued charges</i>													
F120EUR	PnAdmFee		-27,369.96	EUR	1.		1.		-27,369.96	0.00	0.00	-27,369.96	-0.03
<i>Amount payable</i>													
DVS065EUR	SwapsSettItToPay		-367,939.28	EUR	1.		1.		-367,939.28	0.00	0.00	-367,939.28	-0.39
<i>Amount receivable</i>													
DRS065EUR	SwapsSettIToReceive		12,528.72	EUR	1.		1.		12,528.72	0.00	0.00	12,528.72	0.01
Adjustment accounts													
							SUM	(EUR)	-382,780.52	0.00	0.00	-382,780.52	-0.41
Cash at Banks													
							SUM	(EUR)	-27,369.96	0.00	0.00	-27,369.96	-0.03
Other availabilities													
<i>Financial accounts</i>													
<i>Spot transactions</i>													
BK065EUR	BkDep EUR SGP		-0.08	EUR	1.		1.		-0.08	0.00	0.00	-0.08	0.00
Financial accounts													
							SUM	(EUR)	-0.08	0.00	0.00	-0.08	
Other availabilities													
							SUM	(EUR)	-0.08	0.00	0.00	-0.08	
Cash													
							SUM	(EUR)	-27,370.04	0.00	0.00	-27,370.04	-0.03
EURO													
							SUM	(EUR)	71,768,606.38	4,644,036.05	0.00	76,412,642.43	80.90
JAPAN YEN													
Equities													
Equities DRM													
Equities DRM													
JP3386380004	J FRONT RETAILING		163,720.	P JPY	1725.6259	M 28/04/17	1605.		2,325,130.12	-160,365.52	0.00	2,164,764.60	2.29
JP3456000003	TAKASHIMAYA CO LTD		356,726.	P JPY	1018.9123	M 28/04/17	1026.		2,991,372.22	23,827.12	0.00	3,015,199.34	3.19
JP3663900003	SOJITZ CORP		1,382,908.	P JPY	269.1541	M 28/04/17	283.		3,187,539.35	36,598.70	0.00	3,224,138.05	3.41
JP3830800003	BRIDGESTONE CORP		77,141.	P JPY	4534.4108	M 28/04/17	4648.		2,878,756.98	75,071.60	0.00	2,953,828.58	3.13

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935633 LYXOR UCITS ETF GERMAN MID-CAP MDAX

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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
Equities DRM													
						SUM	(EUR)		11,382,798.67	-24,868.10	0.00	11,357,930.57	12.03
Equities DRM													
						SUM	(EUR)		11,382,798.67	-24,868.10	0.00	11,357,930.57	12.03
Equities													
						SUM	(EUR)		11,382,798.67	-24,868.10	0.00	11,357,930.57	12.03
JAPAN YEN													
						SUM	(EUR)		11,382,798.67	-24,868.10	0.00	11,357,930.57	12.03
NORWEGIAN KRONE													
Equities													
Equities DRM													
Equities DRM													
N00003067902			HEXAGON COMP ASA	78,650.	P NOK	26.7027	M 28/04/17	27.3	224,725.11	5,445.34	0.00	230,170.45	0.24
Equities DRM													
						SUM	(EUR)		224,725.11	5,445.34	0.00	230,170.45	0.24
Equities DRM													
						SUM	(EUR)		224,725.11	5,445.34	0.00	230,170.45	0.24
Equities													
						SUM	(EUR)		224,725.11	5,445.34	0.00	230,170.45	0.24
NORWEGIAN KRONE													
						SUM	(EUR)		224,725.11	5,445.34	0.00	230,170.45	0.24
SWEDISH KRONA													
Equities													
Equities DRM													
Equities DRM													
SE0000667925			TELIA COMPANY SHS	874,942.	P SEK	36.176	M 28/04/17	36.1	3,283,562.25	-7,883.35	0.00	3,275,678.90	3.47
Equities DRM													
						SUM	(EUR)		3,283,562.25	-7,883.35	0.00	3,275,678.90	3.47
Equities DRM													
						SUM	(EUR)		3,283,562.25	-7,883.35	0.00	3,275,678.90	3.47
Equities													
						SUM	(EUR)		3,283,562.25	-7,883.35	0.00	3,275,678.90	3.47

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935633 LYXOR UCITS ETF GERMAN MID-CAP MDAX

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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
SWEDISH KRONA													
						SUM	(EUR)		3,283,562.25	-7,883.35	0.00	3,275,678.90	3.47
FUND	: LYXOR UCITS ETF GERMAN MID-CAP MDAX		(935633)				(EUR)		89,816,184.33	4,633,394.29	0.00	94,449,578.62	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935633 LYXOR UCITS ETF GERMAN MID-CAP MDAX

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

Fund portfolio		:	94,476,948.66						
<u>Day's management fees</u>									
PnAdmFee		:	1,035.08		EUR				
Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price	
DE FR0011857234 PART DE	EUR	94,449,578.62	669,940.	140.9821	100.		140.9821	140.9821	
Net Asset Value		EUR :	94,449,578.62						

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935633 LYXOR UCITS ETF GERMAN MID-CAP MDAX

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

FOREX RATE USED IN FUND NAV

for VNI calculation		for the report		for previous VNI calculation		variation
Rate	EUR in CHF : 1.084	quoted : 28/04/17	0.	1.08085	quotation: 27/04/17	0.29144
Rate	EUR in CZK : 26.8375	quoted : 28/04/17	0.	27.021	quotation: 27/04/17	-0.6791
Rate	EUR in DKK : 7.4373	quoted : 28/04/17	0.	7.4378	quotation: 27/04/17	-0.00672
Rate	EUR in JPY : 121.3853	quoted : 28/04/17	0.	120.8192	quotation: 27/04/17	0.46855
Rate	EUR in NOK : 9.3285	quoted : 28/04/17	0.	9.3455	quotation: 27/04/17	-0.18191
Rate	EUR in SEK : 9.6424	quoted : 28/04/17	0.	9.62425	quotation: 27/04/17	0.18859

FX RATES IN REVERSE NOTATION

for VNI calculation		for the report		for previous VNI calculation	
Rate	CHF in EUR : 0.922509225	quoted : 28/04/17	0.	0.925197761	quotation: 27/04/17
Rate	CZK in EUR : 0.0372612948	quoted : 28/04/17	0.	0.0370082528	quotation: 27/04/17
Rate	DKK in EUR : 0.1344573971	quoted : 28/04/17	0.	0.1344483583	quotation: 27/04/17
Rate	JPY in EUR : 0.0082382298	quoted : 28/04/17	0.	0.0082768301	quotation: 27/04/17
Rate	NOK in EUR : 0.1071983705	quoted : 28/04/17	0.	0.1070033706	quotation: 27/04/17
Rate	SEK in EUR : 0.1037086202	quoted : 28/04/17	0.	0.1039042003	quotation: 27/04/17

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

FUND MANAGER: G0

AFI

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			
YUAN RENMINBI																
<i>Cash</i>																
<i>Cash at Banks</i>																
<i>Adjustment accounts</i>																
PLMSCNYG0	LCGLnon-prtSwSecEff	G0	-171,543.	CNY	0.14508152		0.1449816		-24,887.72	17.13	0.00	-24,870.59	-0.05			
<i>Adjustment accounts</i>																
						SUM	(USD)		-24,887.72	17.13	0.00	-24,870.59	-0.05			
<i>Cash at Banks</i>																
						SUM	(USD)		-24,887.72	17.13	0.00	-24,870.59	-0.05			
<i>Cash</i>																
						SUM	(USD)		-24,887.72	17.13	0.00	-24,870.59	-0.05			
YUAN RENMINBI																
						SUM	(USD)		-24,887.72	17.13	0.00	-24,870.59	-0.05			
MGR TOTAL	G0	AFI							SUM	(USD)		-24,887.72	17.13	0.00	-24,870.59	-0.05

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

FUND MANAGER: G0

AFI

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

Day's management fees

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

FUND MANAGER: G1

SGSS PARIS

A S S E T	STATUS	FILE	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
YUAN RENMINBI													
Equities													
Equities DRM													
Equities DRM													
CNE000000016	XIAN INTERNATIONAL	G1	32,250.	P CNY	13.0335	M 28/04/17	7.9		67,782.10	-30,844.40	0.00	36,937.70	0.07
CNE000000040	PING AN BANK CO LTD	G1	166,008.	P CNY	9.0352	M 28/04/17	8.99		242,609.65	-26,237.29	0.00	216,372.36	0.43
CNE000000073	JINKE PROPERTY A	G1	39,500.	P CNY	9.2009	M 28/04/17	6.01		58,600.01	-24,182.09	0.00	34,417.92	0.07
CNE000000019	SKYWORTH DIGITAL CO	G1	11,700.	P CNY	18.1566	M 28/04/17	12.09		32,259.96	-11,751.87	0.00	20,508.09	0.04
CNE000000027	CHINA VANKE A	G1	218,100.	P CNY	13.8095	M 28/04/17	19.5		473,567.71	143,032.04	0.00	616,599.75	1.21
CNE000000107	CHONGQING ZONG SHS A	G1	22,100.	P CNY	8.5216	M 28/04/17	7.93		30,540.39	-5,131.92	0.00	25,408.47	0.05
CNE000000123	OCEANWIDE HLDGS A	G1	31,300.	P CNY	8.5248	M 28/04/17	8.62		43,195.74	-4,078.82	0.00	39,116.92	0.08
CNE000000164	SHENZHEN ZHENYE	G1	18,300.	P CNY	7.7862	M 28/04/17	8.32		23,028.50	-954.17	0.00	22,074.33	0.04
CNE000000198	NORTH IND GRP	G1	40,200.	P CNY	13.3042	M 28/04/17	14.07		80,257.78	1,745.88	0.00	82,003.66	0.16
CNE000000188	MYHOME REAL ESTATE-A	G1	153,800.	P CNY	4.1004	M 28/04/17	3.41		94,634.82	-18,598.03	0.00	76,036.79	0.15
CNE000000106	CHINA HIGH-SPE-A	G1	13,500.	P CNY	8.7283	M 28/04/17	8.08		18,975.79	-3,161.19	0.00	15,814.60	0.03
CNE000000104	ZHUHAI GRE ELEC.AP.A	G1	138,100.	P CNY	19.1496	M 28/04/17	33.		415,735.68	244,989.24	0.00	660,724.92	1.30
CNE000000109	JINZHOU CIHANG-A	G1	26,400.	P CNY	16.4195	M 28/04/17	14.49		65,180.74	-9,720.04	0.00	55,460.70	0.11
CNE000000104	SHANGHAI U9 GAME CO	G1	12,600.	P CNY	27.7731	M 28/04/17	9.61		54,694.47	-37,139.22	0.00	17,555.25	0.03
CNE000000102	SHANG SHENHUA -A	G1	117,300.	P CNY	4.4815	M 28/04/17	3.34		78,833.49	-22,032.29	0.00	56,801.20	0.11
CNE000000100	CN SEC & FIRE A	G1	14,400.	P CNY	17.6054	M 13/12/16	17.43		40,923.00	-4,533.76	0.00	36,389.24	0.07
CNE000000206	YANGO GROUP	G1	106,800.	P CNY	6.1279	M 28/04/17	5.38		99,627.83	-16,323.69	0.00	83,304.14	0.16
CNE000000222	CHINA BAOAN-A	G1	34,965.	P CNY	9.703	M 28/04/17	8.39		54,969.88	-12,438.59	0.00	42,531.29	0.08
CNE000000205	WEIFU HIGH-TEC-A	G1	18,100.	P CNY	28.2574	M 28/04/17	24.68		82,798.78	-18,034.31	0.00	64,764.47	0.13
CNE000000215	CHINA MEDIA GROUP	G1	33,700.	P CNY	12.2996	M 28/04/17	10.95		67,188.98	-13,688.57	0.00	53,500.41	0.11
CNE000000202	CSG HLDGS -A-	G1	29,400.	P CNY	8.3598	M 28/04/17	9.96		39,777.57	2,676.54	0.00	42,454.11	0.08
CNE000000218	KONKA GRP -A-	G1	76,300.	P CNY	5.3586	M 28/04/17	4.6		61,633.07	-10,747.41	0.00	50,885.66	0.10
CNE000000208	LIVZON PHARMA -A	G1	3,400.	P CNY	40.1319	M 28/04/17	59.42		22,123.82	7,166.53	0.00	29,290.35	0.06
CNE000000487	GANSU GANGTAI HLDG A	G1	10,300.	P CNY	20.0788	M 28/04/17	13.24		32,323.86	-12,552.42	0.00	19,771.44	0.04
CNE000000403	SHAANXI INTL LTD	G1	23,800.	P CNY	5.727	M 28/04/17	5.99		22,010.36	-1,341.48	0.00	20,668.88	0.04
CNE000000409	NORTHEAST SECURITI	G1	32,880.	P CNY	13.6912	M 28/04/17	11.19		72,491.80	-19,149.10	0.00	53,342.70	0.10
CNE000000408	HAINAN HAIYAO -A-	G1	20,200.	P CNY	24.6509	M 28/04/17	13.48		80,298.58	-40,820.65	0.00	39,477.93	0.08
CNE000000406	LIGEANCE MIN RE -A-	G1	52,700.	P CNY	6.5206	M 28/04/17	5.21		55,420.22	-15,613.04	0.00	39,807.18	0.08
CNE000000401	SHAN ORIENTAL PEARL	G1	5,967.	P CNY	41.899	M 28/04/17	20.83		56,391.00	-38,370.85	0.00	18,020.15	0.04
CNE000000529	TONGLING NONFER	G1	398,500.	P CNY	2.7796	M 28/04/17	2.85		165,653.50	-994.20	0.00	164,659.30	0.32
CNE000000545	ZHONGYUAN UNION	G1	1,800.	P CNY	36.0113	M 12/12/16	26.8		10,537.59	-3,543.67	0.00	6,993.92	0.01
CNE000000578	DONGXU OPTOELECTRO	G1	67,600.	P CNY	10.5925	M 28/04/17	10.53		111,292.20	-8,090.19	0.00	103,202.01	0.20
CNE000000594	YUYUAN TOURIST	G1	11,800.	P CNY	13.3525	M 19/12/16	11.42		31,734.34	-12,197.19	0.00	19,537.15	0.04
CNE000000505	TIANJIN TEDA CO A	G1	24,500.	P CNY	6.5074	M 28/04/17	7.13		25,834.34	-508.22	0.00	25,326.12	0.05
CNE000000507	SHENERGY CO LTD	G1	60,400.	P CNY	6.1386	M 28/04/17	6.02		77,057.81	-24,341.32	0.00	52,716.49	0.10
CNE000000505	SHANGHAI CHENT-A	G1	29,661.	P CNY	12.3017	M 28/04/17	11.87		58,989.60	-7,945.03	0.00	51,044.57	0.10
CNE000000505	THAIHOT GROUP CO A	G1	7,800.	P CNY	31.3236	M 28/04/17	17.		39,399.48	-20,174.91	0.00	19,224.57	0.04
CNE000000644	CHINA INTL MAR-A	G1	21,300.	P CNY	18.4054	M 28/04/17	16.17		63,525.70	-13,590.97	0.00	49,934.73	0.10
CNE000000622	TEAMAX SMART TECH	G1	15,200.	P CNY	25.2716	M 28/04/17	17.28		56,674.46	-18,594.16	0.00	38,080.30	0.07
CNE000000609	DONG-E-E-A	G1	16,200.	P CNY	47.9988	M 28/04/17	65.89		120,578.98	34,177.05	0.00	154,756.03	0.30
CNE000000719	JILIN AODONG MEDI IN	G1	37,200.	P CNY	27.0831	M 28/04/17	28.76		152,537.98	2,573.84	0.00	155,111.82	0.31
CNE000000750	HUBEI ENERGY GRP A	G1	43,700.	P CNY	12.5134	M 28/04/17	4.84		88,182.13	-57,517.35	0.00	30,664.78	0.06
CNE000000776	SHANXI ZHANGZE-A	G1	46,500.	P CNY	3.8303	M 28/04/17	3.51		27,047.97	-3,384.79	0.00	23,663.18	0.05
CNE000000792	SHANGHAI DRAGON-A-	G1	7,800.	P CNY	25.4996	M 28/04/17	12.32		31,086.83	-17,154.67	0.00	13,932.16	0.03

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

FUND MANAGER: G1

SGSS PARIS

A S S E T	STATUS	FILE	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
CNE0000007F6	XJ ELECTRIC	G1	9,300.	P	CNY	21.3828	M 28/04/17	18.	32,213.62	-7,943.69	0.00	24,269.93	0.05
CNE0000007J8	CC HI & NEW -A-	G1	3,510.	P	CNY	90.4201	M 28/04/17	113.95	51,090.45	6,897.07	0.00	57,987.52	0.11
CNE0000007N0	SUNING UNIVERSAL	G1	22,830.	P	CNY	4.4121	M 28/04/17	6.61	16,326.80	5,551.85	0.00	21,878.65	0.04
CNE0000007X9	ZHE JIANG DAIL-A	G1	2,900.	P	CNY	17.5408	M 28/04/17	18.16	8,191.77	-556.46	0.00	7,635.31	0.02
CNE0000007Y7	SHANGHAI DAZHO PUB U	G1	23,600.	P	CNY	8.823	M 28/04/17	6.	33,531.86	-13,002.46	0.00	20,529.40	0.04
CNE000000800	LIGEANCE MINE RE-A-	G1	8,700.	P	CNY	19.0975	M 28/04/17	20.3	26,803.76	-1,198.55	0.00	25,605.21	0.05
CNE00000080H	HNA INVESTMENT-A	G1	26,400.	P	CNY	7.9022	M 28/04/17	4.72	32,606.31	-14,540.44	0.00	18,065.87	0.04
CNE0000008K4	SEALAND SEC SHS A	G1	117,050.	P	CNY	7.4577	M 28/04/17	5.94	133,458.48	-32,656.07	0.00	100,802.41	0.20
CNE0000008L2	GF SECURITIES-A	G1	82,300.	P	CNY	17.3146	M 28/04/17	16.73	222,199.51	-22,577.31	0.00	199,622.20	0.39
CNE0000008V1	SHENZ AGRICULT-A	G1	30,300.	P	CNY	13.7863	M 28/04/17	9.33	67,583.71	-26,597.54	0.00	40,986.17	0.08
CNE0000008W9	SHENYANG MACHINE	G1	14,300.	P	CNY	32.3799	M 28/04/17	7.96	74,653.15	-58,150.18	0.00	16,502.97	0.03
CNE0000009A1	YUNNAN BAIYAO A	G1	10,300.	P	CNY	59.92	M 28/04/17	85.5	99,957.49	27,720.61	0.00	127,678.10	0.25
CNE000000933	SHENZHEN ENERG GROUP	G1	32,250.	P	CNY	6.7745	M 28/04/17	6.99	35,333.73	-2,650.88	0.00	32,682.85	0.06
CNE0000009B1	BOHAI FINANCIAL IN A	G1	30,000.	P	CNY	6.9867	M 28/04/17	6.97	33,818.59	-3,502.92	0.00	30,315.67	0.06
CNE0000009F2	PINGTAN DEVELOP A	G1	28,800.	P	CNY	9.7236	M 28/04/17	5.51	45,327.07	-22,320.22	0.00	23,006.85	0.05
CNE0000009H8	GD SHAOENENG -A-	G1	52,900.	P	CNY	10.3802	M 28/04/17	8.45	82,753.77	-17,946.24	0.00	64,807.53	0.13
CNE0000009N6	CHINA NAT ACCO SH A	G1	4,200.	P	CNY	58.4793	M 28/04/17	76.15	39,677.85	6,691.63	0.00	46,369.48	0.09
CNE0000009R7	BEIHAI YINHE IND INV	G1	17,800.	P	CNY	21.6638	M 28/04/17	10.87	62,183.97	-34,132.05	0.00	28,051.92	0.06
CNE0000008B3	SH TUNNEL ENGR -A	G1	5,900.	P	CNY	12.8837	M 28/04/17	10.24	12,241.10	-3,481.89	0.00	8,759.21	0.02
CNE0000009B1	SHAN MECH AND ELE A	G1	300.	P	CNY	25.6826	M 28/04/17	21.13	1,241.11	-322.07	0.00	919.04	0.00
CNE0000009J5	COFCO PTY GRP-A-	G1	23,500.	P	CNY	7.9609	M 28/04/17	8.65	30,284.40	-813.25	0.00	29,471.15	0.06
CNE0000009W8	VISUAL CHINA GRP A	G1	5,100.	P	CNY	58.7784	M 28/04/17	18.57	48,340.60	-34,609.82	0.00	13,730.78	0.03
CNE0000009X6	TUS SOUND ENVI	G1	25,800.	P	CNY	31.79	M 28/04/17	36.98	125,008.65	13,316.03	0.00	138,324.68	0.27
CNE0000009C25	SHANG JIELONG IND -A	G1	12,600.	P	CNY	14.4929	M 28/04/17	8.06	28,541.31	-13,817.55	0.00	14,723.76	0.03
CNE0000009C90	SHANGHAI XINHUA A	G1	3,900.	P	CNY	13.0828	M 28/04/17	7.64	8,221.32	-3,901.45	0.00	4,319.87	0.01
CNE0000009CF1	SHANG HAI XIN-A	G1	28,300.	P	CNY	14.232	M 28/04/17	10.14	60,562.85	-18,958.62	0.00	41,604.23	0.08
CNE0000009CV8	JIANGLING MOTRS A	G1	5,400.	P	CNY	34.2247	M 28/04/17	22.76	29,867.08	-12,048.25	0.00	17,818.83	0.04
CNE0000009D16	NORTH CHINA PHAR	G1	20,300.	P	CNY	6.7541	M 28/04/17	6.08	22,208.25	-2,314.03	0.00	17,894.22	0.04
CNE0000009DB8	GUANGXI LIUGONG	G1	20,100.	P	CNY	9.2018	M 28/04/17	8.34	29,928.83	-5,624.97	0.00	24,303.86	0.05
CNE0000009DF9	AN HUI WENERGY-A	G1	66,100.	P	CNY	7.6588	M 28/04/17	6.12	75,919.71	-17,269.99	0.00	58,649.72	0.12
CNE0000009DH5	SHANXI XINGHUA-A	G1	4,800.	P	CNY	21.8877	M 28/04/17	31.01	16,935.23	4,645.00	0.00	21,580.23	0.04
CNE0000009DM5	ADDINO CO LTD SHS A	G1	15,500.	P	CNY	14.5233	M 28/04/17	13.43	36,531.45	-6,351.34	0.00	30,180.11	0.06
CNE0000009DN3	FOSHA ELEC AND LIGHT	G1	19,170.	P	CNY	8.7498	M 28/04/17	9.79	27,052.43	156.90	0.00	27,209.33	0.05
CNE0000009DY0	JS YUEDA INVT A	G1	8,300.	P	CNY	14.4841	M 28/04/17	8.03	19,362.00	-9,699.12	0.00	9,662.88	0.02
CNE0000009F48	HUBEI BIO PHARMA A	G1	26,000.	P	CNY	10.355	M 28/04/17	6.84	42,079.50	-16,295.96	0.00	25,783.54	0.05
CNE0000009F89	SHENZHEN TAGEN-A	G1	13,440.	P	CNY	13.5346	M 28/04/17	10.38	28,431.04	-8,205.05	0.00	20,225.99	0.04
CNE0000009FB3	WANXIANG QIAN-A	G1	60,380.	P	CNY	13.6551	M 28/04/17	11.13	125,031.97	-27,600.03	0.00	97,431.94	0.19
CNE0000009FH0	XCMG CONSTRUCT-A	G1	84,000.	P	CNY	3.7747	M 28/04/17	3.76	51,373.77	-5,582.76	0.00	45,791.01	0.09
CNE0000009FK4	SHENERGY CO LTD	G1	21,100.	P	CNY	7.7895	M 28/04/17	7.97	26,649.26	-2,268.13	0.00	24,381.13	0.05
CNE0000009FL2	ZHONGTIAN FIN	G1	45,850.	P	CNY	4.0306	M 28/04/17	6.63	29,922.81	14,149.51	0.00	44,072.32	0.09
CNE0000009FM0	DIGITAL CHINA INFO	G1	4,400.	P	CNY	45.5526	M 28/04/17	17.98	32,321.42	-20,851.63	0.00	11,469.79	0.02
CNE0000009FS7	SHENZHEN ZHONG-A	G1	36,200.	P	CNY	8.7952	M 28/04/17	10.28	51,614.82	2,338.08	0.00	53,952.90	0.11
CNE0000009FW9	CHENGDU DR PEN-A	G1	8,700.	P	CNY	16.5201	M 28/04/17	19.84	31,595.83	-6,570.84	0.00	25,024.99	0.05
CNE0000009GF2	LUZHOU LAO JIAO A	G1	19,000.	P	CNY	19.1681	M 28/04/17	46.5	58,979.68	69,111.62	0.00	128,091.30	0.25
CNE0000009GP1	BEIJING AEROSP-A	G1	6,500.	P	CNY	37.1791	M 28/04/17	26.	37,771.28	-13,269.38	0.00	24,501.90	0.05
CNE0000009GQ9	WANGFUJING -A-SHS	G1	2,860.	P	CNY	20.1094	M 26/09/16	16.28	9,261.78	-2,511.32	0.00	6,750.46	0.01
CNE0000009GX5	TANGSHAN JIDONG A	G1	11,200.	P	CNY	10.4466	M 28/04/17	20.49	18,936.85	14,334.70	0.00	33,271.55	0.07
CNE0000009GZ0	AVIC AVIATION A	G1	11,800.	P	CNY	16.6716	M 28/04/17	11.02	30,277.56	-11,424.72	0.00	18,852.84	0.04

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

FUND MANAGER: G1

SGSS PARIS

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	Fund currency		PRCT			
									ASST/LINE	QUANTITY TYPE		QTD	AND PRICE TYPE	Quotati
CNE000000H20	HESTEEL-A-SHS	G1	57,300.	P	CNY	3.0684	M 28/04/17	5.04		28,499.54	13,370.00	0.00	41,869.54	0.08
CNE000000HB9	GD MEIYAN JX HY -A-	G1	48,500.	P	CNY	7.0473	M 28/04/17	4.97		53,421.21	-18,474.11	0.00	34,947.10	0.07
CNE000000HN4	CHENGDU XING ENV -A	G1	46,000.	P	CNY	6.6812	M 28/04/17	6.09		49,795.87	-9,180.71	0.00	40,615.16	0.08
CNE000000HT1	TIANMA MICROELE	G1	7,600.	P	CNY	21.1936	M 28/04/17	17.23		26,127.95	-7,142.89	0.00	18,985.06	0.04
CNE000000J28	DONGFANG ELECTRIC A	G1	5,200.	P	CNY	17.1199	M 28/04/17	9.5		14,336.20	-7,174.11	0.00	7,162.09	0.01
CNE000000J93	AEROSPACE TIMES	G1	10,600.	P	CNY	14.6823	M 28/04/17	16.86		25,365.74	544.80	0.00	25,910.54	0.05
CNE000000JC3	JILIN YATAI GROUP A	G1	15,200.	P	CNY	5.5551	M 28/04/17	5.85		23,700.05	-10,808.28	0.00	12,891.77	0.03
CNE000000JN0	JINGWEI TEXTIL - A	G1	10,600.	P	CNY	22.1006	M 28/04/17	21.65		36,615.05	-3,343.21	0.00	33,271.84	0.07
CNE000000JP5	INNER MONGOLIA -A-	G1	44,500.	P	CNY	13.8306	M 28/04/17	18.26		119,570.58	-1,762.83	0.00	117,807.75	0.23
CNE000000KC1	AVIC CAPITAL A	G1	20,000.	P	CNY	10.0242	M 28/04/17	6.18		32,285.77	-14,366.04	0.00	17,919.73	0.04
CNE000000KJ6	NEUSOFT GROUP A	G1	14,800.	P	CNY	15.7625	M 28/04/17	17.8		52,696.72	-14,502.75	0.00	38,193.97	0.08
CNE000000KN8	CHENGTON MINING A	G1	4,700.	P	CNY	8.9337	M 28/04/17	6.94		6,761.71	-2,032.70	0.00	4,729.01	0.01
CNE000000KT5	FINANCIAL ST-A	G1	42,500.	P	CNY	8.8231	M 28/04/17	11.76		60,710.04	11,751.79	0.00	72,461.83	0.14
CNE000000L99	PCI SUNTEK TECHNO CO	G1	17,420.	P	CNY	14.2944	M 28/04/17	7.44		38,919.24	-20,128.92	0.00	18,790.32	0.04
CNE000000LF2	CHONGQING DEPT A	G1	4,100.	P	CNY	30.0727	M 28/04/17	24.65		19,856.81	-5,204.24	0.00	14,652.57	0.03
CNE000000LH8	COFCO TUNHE CO-A	G1	23,000.	P	CNY	13.2802	M 28/04/17	9.99		47,689.68	-14,377.24	0.00	33,312.44	0.07
CNE000000M15	HUAYU AUTOM-A	G1	28,100.	P	CNY	16.3304	M 28/04/17	18.78		86,323.97	-9,814.54	0.00	76,509.43	0.15
CNE000000MV7	GEO-JADE PETRO-A	G1	43,310.	P	CNY	11.387	M 28/04/17	6.35		79,742.40	-39,869.76	0.00	39,872.64	0.08
CNE000000NF8	RENHE PHARMACY CO LT	G1	20,400.	P	CNY	10.5432	M 28/04/17	6.36		33,225.87	-14,415.37	0.00	18,810.50	0.04
CNE000000NG1	CMST DEVELOPM-A	G1	12,500.	P	CNY	10.1759	M 28/04/17	8.89		20,624.13	-4,033.04	0.00	16,591.09	0.03
CNE000000NW3	LUXIN VENTURE -A	G1	3,100.	P	CNY	27.4011	M 28/04/17	21.07		13,679.16	-4,209.39	0.00	9,469.77	0.02
CNE000000P12	GUANGDONG BAOLIHUA	G1	31,700.	P	CNY	5.5705	M 28/04/17	6.23		28,592.45	40.12	0.00	28,632.57	0.06
CNE000000P38	HUAXUN FANGZHOU A	G1	10,100.	P	CNY	26.8617	M 28/04/17	15.98		42,403.69	-19,003.94	0.00	23,399.75	0.05
CNE000000PC0	GD POWER DEVEL-A	G1	132,900.	P	CNY	2.8891	M 28/04/17	3.37		88,039.17	-23,105.80	0.00	64,933.37	0.13
CNE000000PF3	HISSENSE ELECTRIC A	G1	3,800.	P	CNY	20.9998	M 28/04/17	17.15		12,838.67	-3,390.22	0.00	9,448.45	0.02
CNE000000PH9	INSIGMA TECH CO LTD	G1	14,100.	P	CNY	13.3313	M 28/04/17	12.01		29,379.14	-4,827.80	0.00	24,551.34	0.05
CNE000000PJ5	GUANGDONG GOLD-A	G1	13,600.	P	CNY	27.2982	M 28/04/17	22.85		60,119.38	-15,064.88	0.00	45,054.50	0.09
CNE000000PK3	CHINA NONFERRO-A	G1	32,400.	P	CNY	6.6743	M 28/04/17	7.82		35,023.02	1,710.69	0.00	36,733.71	0.07
CNE000000Q29	CHINA MEHECO -A-	G1	7,400.	P	CNY	16.6687	M 28/04/17	24.49		19,883.66	6,390.79	0.00	26,274.45	0.05
CNE000000Q45	APELOA PHARMA -A-	G1	17,600.	P	CNY	8.4223	M 28/04/17	7.1		23,900.59	-5,783.68	0.00	18,116.91	0.04
CNE000000Q94	CHINA RESOURCE-A	G1	3,600.	P	CNY	25.7848	M 28/04/17	23.76		14,948.45	-2,547.30	0.00	12,401.15	0.02
CNE000000QG9	XINXING DUCTIL-A	G1	61,500.	P	CNY	5.1996	M 28/04/17	7.03		51,825.93	10,856.17	0.00	62,682.10	0.12
CNE000000QS4	BJ NEW BLDG -A-	G1	24,800.	P	CNY	10.982	M 28/04/17	15.17		44,113.03	10,431.39	0.00	54,544.42	0.11
CNE000000QX4	EASTERN GOLD-A-	G1	14,300.	P	CNY	12.8522	M 28/04/17	11.3		28,725.14	-5,297.55	0.00	23,427.59	0.05
CNE000000QZ9	GUOYUAN SECURITIES	G1	21,700.	P	CNY	23.5528	M 28/04/17	21.06		82,688.92	-16,432.01	0.00	66,256.91	0.13
CNE000000R36	CHONG QING CHANG A	G1	55,600.	P	CNY	16.3911	M 28/04/17	15.29		143,391.34	-20,138.95	0.00	123,252.39	0.24
CNE000000R69	BEIJING TONGREN-A	G1	9,000.	P	CNY	25.3004	M 28/04/17	31.03		44,182.74	-3,693.71	0.00	40,489.03	0.08
CNE000000R85	FAW CAR	G1	21,200.	P	CNY	14.2043	M 28/04/17	10.8		48,740.27	-15,545.27	0.00	33,195.00	0.07
CNE000000RB8	TBEA CO LTD	G1	44,500.	P	CNY	10.981	M 28/04/17	11.33		103,156.35	-30,058.77	0.00	73,097.58	0.14
CNE000000RF9	XI'AN AIRCRAFT-A	G1	26,800.	P	CNY	19.0921	M 28/04/17	23.9		82,784.89	10,078.76	0.00	92,863.65	0.18
CNE000000RK9	TSINGHUA TONG-A	G1	19,000.	P	CNY	12.5221	M 20/04/17	14.12		51,108.84	-12,213.16	0.00	38,895.68	0.08
CNE000000RL7	CHINA GREATWALL-A-	G1	69,403.	P	CNY	8.3444	M 28/04/17	9.66		93,685.58	3,514.91	0.00	97,200.49	0.19
CNE000000RM5	AECC AERO- ENGIN	G1	10,900.	P	CNY	17.7457	M 28/04/17	23.25		31,187.96	5,554.02	0.00	36,741.98	0.07
CNE000000RW4	SUFA TECH INDS CO	G1	7,100.	P	CNY	43.7478	M 28/04/17	22.38		50,078.63	-27,041.33	0.00	23,037.30	0.05
CNE000000RY0	CHINA ZHENHUA-A	G1	17,900.	P	CNY	20.3153	M 28/04/17	16.25		54,680.20	-12,508.66	0.00	42,171.54	0.08
CNE000000S01	YUNNAN YUNTIAN-A	G1	8,800.	P	CNY	12.6849	M 28/04/17	7.97		17,728.98	-7,560.55	0.00	10,168.43	0.02
CNE000000S19	QINGSHA PAPER-A-	G1	66,500.	P	CNY	6.7005	M 28/04/17	4.51		65,741.48	-22,259.31	0.00	43,482.17	0.09
CNE000000S84	BEIJING YANJING BR A	G1	34,800.	P	CNY	7.825	M 28/04/17	6.97		44,120.88	-8,954.71	0.00	35,166.17	0.07

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

FUND MANAGER: G1

SGSS PARIS

A S S E T	STATUS	FILE	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
CNE000000SF7	YANTIAN PORT SHS -A-	G1	16,300.	P	CNY	M 28/04/17	9.55		22,955.94	-387.37	0.00	22,568.57	0.04
CNE000000SH3	CHANGJIANG SEC-A	G1	114,900.	P	CNY	M 28/04/17	9.62		193,001.91	-32,748.17	0.00	160,253.74	0.32
CNE000000SM3	CHINA DONGFANG-A	G1	6,600.	P	CNY	M 28/04/17	30.4		35,990.67	-6,901.55	0.00	29,089.12	0.06
CNE000000SP6	GANSU YASHENG INDU	G1	37,600.	P	CNY	M 28/04/17	4.88		61,932.04	-35,329.65	0.00	26,602.39	0.05
CNE000000SQ4	AG NEW STEEL -A-	G1	36,800.	P	CNY	M 28/04/17	5.33		34,516.56	-6,079.28	0.00	28,437.28	0.06
CNE000000SR2	JIANGSU NONGHU-A	G1	23,000.	P	CNY	M 28/04/17	6.55		29,268.46	-7,426.97	0.00	21,841.49	0.04
CNE000000SS0	SHENZHEN OVERSEAS A	G1	47,900.	P	CNY	M 28/04/17	8.15		51,856.62	4,742.05	0.00	56,598.67	0.11
CNE000000SV4	SINOLINK SECURITIE	G1	15,200.	P	CNY	M 28/04/17	13.25		49,935.18	-20,735.87	0.00	29,199.31	0.06
CNE000000SW2	QH SALT LAKE -A-	G1	10,300.	P	CNY	M 28/04/17	16.06		34,846.66	-10,864.08	0.00	23,982.58	0.05
CNE000000T18	CN NORTHERN R-A-	G1	37,600.	P	CNY	M 28/04/17	11.39		114,345.77	-52,255.34	0.00	62,090.43	0.12
CNE000000TD0	CITIC GUOAN-A	G1	65,750.	P	CNY	M 28/04/17	9.13		42,648.37	44,383.76	0.00	87,032.13	0.17
CNE000000TK5	ZTE CORPORATION A	G1	80,680.	P	CNY	M 28/04/17	17.76		181,325.80	26,415.06	0.00	207,740.86	0.41
CNE000000TM1	TELLING TELECO HLDS	G1	27,400.	P	CNY	M 28/04/17	10.12		90,828.47	-50,626.80	0.00	40,201.67	0.08
CNE000000TRO	CHINA EAST AIR-A	G1	60,900.	P	CNY	M 28/04/17	6.57		45,499.41	12,509.64	0.00	58,009.05	0.11
CNE000000TY6	SAIC MOTOR-A	G1	37,500.	P	CNY	M 28/04/17	27.25		146,206.09	1,947.04	0.00	148,153.13	0.29
CNE000000V06	ZJ ORIENT -A-	G1	2,400.	P	CNY	M 28/04/17	26.53		11,482.86	-2,251.59	0.00	9,231.27	0.02
CNE000000V80	NEW HOPE LIUHE C LTD	G1	53,800.	P	CNY	M 28/04/17	8.17		71,069.93	-7,343.82	0.00	63,726.11	0.13
CNE000000VD6	SICHUAN WESTERN A	G1	10,700.	P	CNY	M 28/04/17	13.92		21,826.19	-232.04	0.00	21,594.15	0.04
CNE000000VF1	CHINA SPORTS IND -A-	G1	6,000.	P	CNY	M 28/04/17	15.18		19,067.46	-5,862.53	0.00	13,204.93	0.03
CNE000000VK5	SHENZHEN AIRPORT	G1	75,200.	P	CNY	M 28/04/17	8.69		97,777.56	-3,033.78	0.00	94,743.78	0.19
CNE000000VQ8	WULIANGYE YIBIN-A-	G1	54,100.	P	CNY	M 28/04/17	45.5		209,741.08	147,138.53	0.00	356,879.61	0.70
CNE000000W05	CHINA CSSC HOLDING	G1	6,000.	P	CNY	M 28/04/17	26.66		46,743.06	-23,551.79	0.00	23,191.27	0.05
CNE000000W13	YUNNAN COPPER-A	G1	20,800.	P	CNY	M 28/04/17	12.71		40,353.66	-2,025.15	0.00	38,328.51	0.08
CNE000000W70	BEIJING HUALIA - A	G1	46,000.	P	CNY	M 28/04/17	3.82		42,796.18	-17,320.00	0.00	25,476.18	0.05
CNE000000W96	SHANGHAI AEROS A	G1	18,700.	P	CNY	M 10/11/16	10.97		32,814.51	-3,073.12	0.00	29,741.39	0.06
CNE000000WD4	WINTIME ENERGY	G1	6,900.	P	CNY	M 28/04/17	3.64		7,102.81	-3,461.45	0.00	3,641.36	0.01
CNE000000WF9	BEIJING TIAN A	G1	700.	P	CNY	M 28/04/17	45.79		4,478.70	168.40	0.00	4,647.10	0.01
CNE000000WM5	SHANXI TAIGANG-A	G1	54,500.	P	CNY	M 28/04/17	4.4		38,139.28	-3,372.68	0.00	34,766.60	0.07
CNE000000WR4	SHANG CONSTR-A	G1	9,276.	P	CNY	M 28/04/17	4.72		11,457.89	-5,110.20	0.00	6,347.69	0.01
CNE000000X38	SHANGHAI FOSUN-A	G1	12,000.	P	CNY	M 28/04/17	29.54		53,136.20	-1,743.10	0.00	51,393.10	0.10
CNE000000X46	GUANGDONG HIGH-A	G1	28,100.	P	CNY	M 28/04/17	4.11		39,173.39	-22,429.31	0.00	16,744.08	0.03
CNE000000X87	DATANG TELECOM -A-	G1	10,800.	P	CNY	M 28/04/17	16.97		30,766.22	-4,194.56	0.00	26,571.66	0.05
CNE000000X95	SHENZ NEPTUNUS-A	G1	101,000.	P	CNY	M 28/04/17	5.89		106,353.90	-20,105.76	0.00	86,248.14	0.17
CNE000000XH3	BJ SHUNXIN AGRI A	G1	6,200.	P	CNY	M 28/04/17	19.98		19,857.16	-1,897.41	0.00	17,959.75	0.04
CNE000000XL5	GUANGDONG SHENGYI A	G1	12,900.	P	CNY	M 28/04/17	11.95		18,423.62	3,926.03	0.00	22,349.65	0.04
CNE000000XM3	SHUANGHUI INVT -A-	G1	21,150.	P	CNY	M 28/04/17	21.73		93,625.08	-8,090.32	0.00	85,534.76	0.17
CNE000000XP6	ANHUI ZHONGDING -A-	G1	17,000.	P	CNY	M 28/04/17	22.19		44,410.21	10,281.22	0.00	54,691.43	0.11
CNE000000XR2	YOUNGOR GROUP-A	G1	20,000.	P	CNY	M 28/04/17	13.68		44,674.38	-5,007.40	0.00	39,666.98	0.08
CNE000000Y37	JINYU BIO-TEC CO LTD	G1	10,800.	P	CNY	M 28/04/17	34.79		70,304.80	-15,830.55	0.00	54,474.25	0.11
CNE000000Y86	AEROSPACE HI-T-A	G1	13,000.	P	CNY	M 28/04/17	32.28		66,846.60	-6,006.50	0.00	60,840.10	0.12
CNE000000YB4	HN TV & BRDCAST - A	G1	45,000.	P	CNY	M 28/04/17	12.44		114,452.56	-33,291.83	0.00	81,160.73	0.16
CNE000000YG3	HUBEI XINYANG -A	G1	25,600.	P	CNY	M 28/04/17	8.69		44,535.77	-12,282.57	0.00	32,253.20	0.06
CNE000000YM1	CHINA JUSHI	G1	3,520.	P	CNY	M 28/04/17	11.39		6,718.39	-905.67	0.00	5,812.72	0.01
CNE000000ZH8	XINHU ZHONGBAO-A	G1	18,600.	P	CNY	M 28/04/17	4.85		15,719.09	-2,640.29	0.00	13,078.80	0.03
CNE000000ZR7	COFCO BIOCHEM -A	G1	17,200.	P	CNY	M 28/04/17	11.57		42,043.24	-13,191.31	0.00	28,851.93	0.06
CNE000000ZT3	DONGFENG AUTO A	G1	20,800.	P	CNY	M 28/04/17	6.31		22,838.42	-3,809.87	0.00	19,028.55	0.04
CNE000001089	KAIDI ECO&ENV-A-SHS	G1	17,600.	P	CNY	M 28/04/17	11.48		33,615.26	-4,322.01	0.00	29,293.25	0.06
CNE0000010H6	JIZHONG ENERGY-A	G1	28,570.	P	CNY	M 28/04/17	6.74		27,745.33	172.60	0.00	27,917.93	0.05

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

FUND MANAGER: G1

SGSS PARIS

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	Fund currency		----->		PRCT	
			QUANTITY TYPE						QTD	AND PRICE TYPE	Quotati	ASSET		F
CNE0000010J2 ZHEJIANG MEDI-A	G1		2,800.	P	CNY	10.9132	M 28/04/17	10.21		4,963.05	-818.31	0.00	4,144.74	0.01
CNE0000010T1 UNISPLENDOR - A	G1		3,400.	P	CNY	99.298	M 28/04/17	52.15		52,767.70	-27,061.00	0.00	25,706.70	0.05
CNE000001139 SD NANSHAN ALUM A	G1		44,500.	P	CNY	3.1529	M 28/04/17	3.45		22,712.30	-453.99	0.00	22,258.31	0.04
CNE000001196 BJ SHOUGANG -A-	G1		38,300.	P	CNY	3.8803	M 28/04/17	7.78		22,577.73	20,623.04	0.00	43,200.77	0.09
CNE0000011B7 PUDONG DEVL BK -A-	G1		252,560.	P	CNY	10.5823	M 28/04/17	15.21		434,239.61	122,698.39	0.00	556,938.00	1.10
CNE0000011C5 HAINAN AIRLINE HLDG	G1		46,000.	P	CNY	2.6978	M 28/04/17	3.34		20,155.79	2,119.19	0.00	22,274.98	0.04
CNE0000011D3 YUNNAN TIN CO A	G1		21,000.	P	CNY	18.5391	M 28/04/17	11.94		63,038.04	-26,685.34	0.00	36,352.70	0.07
CNE0000011K8 CHINA RESOURCE A	G1		10,600.	P	CNY	24.0404	M 28/04/17	27.88		41,246.63	1,599.51	0.00	42,846.14	0.08
CNE0000011P7 JIANGSU ZHONG-A	G1		21,250.	P	CNY	9.2737	M 28/04/17	6.97		31,778.62	-10,305.02	0.00	21,473.60	0.04
CNE0000011S1 HUANDONG MEDECINE A	G1		3,800.	P	CNY	57.0176	M 28/04/17	89.		35,143.00	13,889.80	0.00	49,032.80	0.10
CNE000001220 BRIGHT OCEANS INTER	G1		6,400.	P	CNY	16.6373	M 28/04/17	11.18		16,228.35	-5,854.62	0.00	10,373.73	0.02
CNE000001261 BEIJING ZHONGKE SANH	G1		18,700.	P	CNY	16.1356	M 28/04/17	13.89		48,954.56	-11,599.59	0.00	37,354.97	0.07
CNE0000012L4 YINTAI RESOURCE A SH	G1		10,400.	P	CNY	13.7471	M 28/04/17	13.38		23,189.12	-3,014.63	0.00	20,174.49	0.04
CNE0000012M2 INSPUR ELECTRONIC	G1		34,000.	P	CNY	23.8871	M 28/04/17	19.14		123,957.46	-29,609.19	0.00	94,348.27	0.19
CNE0000012R1 RISING NONFERR-A	G1		3,000.	P	CNY	43.8762	M 28/04/17	37.9		21,206.18	-4,721.77	0.00	16,484.41	0.03
CNE0000012X9 ADVANCED TECH A	G1		15,000.	P	CNY	9.6632	M 28/04/17	9.19		23,555.73	-3,570.01	0.00	19,985.72	0.04
CNE0000012Y7 ZHONGHONG HOLDING A	G1		56,400.	P	CNY	2.7654	M 28/04/17	2.66		25,164.85	-3,414.12	0.00	21,750.73	0.04
CNE000001303 HUAGONG TECH -A-	G1		16,600.	P	CNY	13.4708	M 28/04/17	14.49		36,076.22	-1,203.20	0.00	34,873.02	0.07
CNE000001360 YLP HI TECH AGR A SH	G1		15,300.	P	CNY	19.6871	M 28/04/17	21.36		48,808.64	-1,427.47	0.00	47,381.17	0.09
CNE000001394 JIUZHITANG CO -AA	G1		14,800.	P	CNY	24.8384	M 28/04/17	20.		54,237.17	-11,322.60	0.00	42,914.57	0.08
CNE0000013X7 SHIJAZHUANG CHANGSHA	G1		24,800.	P	CNY	13.5904	M 28/04/17	14.11		50,680.40	52.74	0.00	50,733.14	0.10
CNE0000013Y5 SX COAL & ELEC A	G1		37,100.	P	CNY	7.1665	M 28/04/17	8.81		43,091.12	4,296.28	0.00	47,387.40	0.09
CNE0000013Z2 ZHEJIANG HISUN A	G1		8,200.	P	CNY	16.6978	M 28/04/17	12.45		22,049.66	-1,248.48	0.00	14,801.18	0.03
CNE0000014B1 NEWLAND COMPUTER-A	G1		16,260.	P	CNY	16.4171	M 28/04/17	20.19		43,038.22	4,557.72	0.00	47,595.94	0.09
CNE0000014G0 ANGEL YEAST CO-A	G1		1,200.	P	CNY	15.1913	M 28/04/17	23.43		2,768.35	1,307.95	0.00	4,076.30	0.01
CNE0000014W7 JIANGSU HENGRU A	G1		22,128.	P	CNY	32.4397	M 28/04/17	53.63		129,019.88	43,033.43	0.00	172,053.31	0.34
CNE000001527 CS ZOOMLION -A-	G1		200,300.	P	CNY	4.9257	M 28/04/17	4.49		151,220.21	-20,831.39	0.00	130,388.82	0.26
CNE000001568 YANTAI CHANGYU-A	G1		2,700.	P	CNY	34.8686	M 28/04/17	33.67		15,212.05	-2,031.91	0.00	13,180.14	0.03
CNE0000015F9 WUZHOU ZHONGHENG	G1		15,000.	P	CNY	7.2722	M 28/04/17	4.5		17,566.43	-7,780.17	0.00	9,786.26	0.02
CNE0000015H5 CHENMING PAPER -A-	G1		19,500.	P	CNY	5.5303	M 28/04/17	11.93		17,472.43	16,255.38	0.00	33,727.81	0.07
CNE0000015N3 HONGDU AVIATION -A	G1		10,800.	P	CNY	25.5954	M 28/04/17	20.33		44,281.36	-12,448.61	0.00	31,832.75	0.06
CNE0000015P8 KPC PHARMACEUT-A	G1		3,100.	P	CNY	13.8827	M 28/04/17	11.88		6,452.34	-1,112.96	0.00	5,339.38	0.01
CNE0000015R4 BAOSHAN IRON&STEEL A	G1		54,508.	P	CNY	5.4197	M 28/04/17	6.24		47,934.86	1,377.74	0.00	49,312.60	0.10
CNE0000015Y0 CHINA MINSHENG-A	G1		83,900.	P	CNY	9.7581	M 28/04/17	7.87		131,867.03	-36,136.65	0.00	95,730.38	0.19
CNE0000015Z7 SINOTRANS AIR TRANSP	G1		3,400.	P	CNY	16.7385	M 28/04/17	17.3		9,263.59	-735.77	0.00	8,527.82	0.02
CNE000001667 LUTHAI TEXTILE -A-	G1		13,800.	P	CNY	11.4697	M 28/04/17	12.27		25,578.53	-1,029.37	0.00	24,549.16	0.05
CNE000001683 SHANGHAI ZHENH-A	G1		40,100.	P	CNY	5.7451	M 28/04/17	5.41		37,304.38	-5,851.91	0.00	31,452.47	0.06
CNE0000016F7 FUSHUN SPECIAL-A	G1		6,200.	P	CNY	10.9764	M 28/04/17	7.14		10,959.29	-4,541.24	0.00	6,418.05	0.01
CNE0000016L5 BOE TECHNOLOGIE	G1		735,800.	P	CNY	2.9136	M 28/04/17	4.03		335,171.33	94,739.02	0.00	429,910.35	0.85
CNE0000016P6 SOUTHWEST SECUR A	G1		44,000.	P	CNY	10.159	M 28/04/17	6.11		72,139.74	-33,162.87	0.00	38,976.87	0.08
CNE0000016Q4 JIANGSU HONGDO-A-	G1		22,100.	P	CNY	9.5388	M 28/12/16	8.56		32,098.06	-4,671.01	0.00	27,427.05	0.05
CNE0000016Y8 BEIJING GEHUA	G1		15,300.	P	CNY	23.6748	M 28/04/17	15.37		69,557.27	-35,463.24	0.00	34,094.03	0.07
CNE000001774 HENAN PINGGAO A	G1		3,500.	P	CNY	14.2315	M 28/04/17	15.15	V	12,529.60	-4,841.95	0.00	7,687.65	0.02
CNE000001782 BEIJING CAPITA-A	G1		23,200.	P	CNY	11.9422	M 28/04/17	11.99		43,827.99	-3,498.73	0.00	40,329.26	0.08
CNE0000017H1 INNER MONGOLIA-A	G1		138,900.	P	CNY	3.7967	M 28/04/17	3.02		85,542.14	-24,725.52	0.00	60,816.62	0.12
CNE0000017M1 KANGMEI PHARMA A	G1		41,200.	P	CNY	11.9028	M 28/04/17	19.43		92,395.70	23,664.44	0.00	116,060.14	0.23
CNE0000017Q2 HNA INNOVATION CO LT	G1		20,900.	P	CNY	9.1008	M 28/04/17	5.24		29,728.49	-13,850.68	0.00	15,877.81	0.03
CNE0000017V2 GUIZHOU PANJIA-A	G1		2,000.	P	CNY	13.688	M 28/04/17	7.19		4,419.06	-2,334.22	0.00	2,084.84	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

FUND MANAGER: G1

SGSS PARIS

A S S E T	STATUS	FILE	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
CNE0000017X8	ZHONGZHU HEAL-A	G1	19,100.	P	CNY	M 24/04/17	19.16		65,339.48	-12,282.57	0.00	53,056.91	0.10
CNE0000017Y6	YONYOU NETWORK	G1	16,300.	P	CNY	M 28/04/17	17.14		70,592.04	-30,086.77	0.00	40,505.27	0.08
CNE0000018G1	CHINA PETROLEU-A	G1	100,200.	P	CNY	M 28/04/17	5.78		95,667.15	-11,700.15	0.00	83,967.00	0.17
CNE0000018R8	KWEICHOW MOUTAI A	G1	9,200.	P	CNY	M 28/04/17	413.48		285,173.89	266,338.66	0.00	551,512.55	1.09
CNE000001931	GD GZ DAILY MED SH A	G1	8,260.	P	CNY	M 28/04/17	6.6		14,411.57	-6,507.75	0.00	7,903.82	0.02
CNE0000019D6	AECC AERO SCIENCE	G1	1,800.	P	CNY	M 28/04/17	33.68		13,856.42	-5,067.05	0.00	8,789.37	0.02
CNE0000019F1	SICHUAN HONGDA A	G1	21,500.	P	CNY	M 28/04/17	5.59		24,925.15	-7,500.53	0.00	17,424.62	0.03
CNE0000019S4	YINGKOU PORT -A-	G1	41,300.	P	CNY	M 28/04/17	3.55		35,034.90	-13,778.41	0.00	21,256.49	0.04
CNE000001B33	CHINA MERCHT BK -A	G1	249,900.	P	CNY	M 28/04/17	19.13		563,337.84	129,759.60	0.00	693,097.44	1.36
CNE000001B82	BEI JINGNENG POWER A	G1	12,200.	P	CNY	M 28/04/17	4.6		13,485.65	-5,349.28	0.00	8,136.37	0.02
CNE000001BM7	SD HUALU CHEM A	G1	4,940.	P	CNY	M 28/04/17	13.26		9,903.96	-407.02	0.00	9,496.94	0.02
CNE000001B82	HENAN ZHONGFU IND A	G1	31,400.	P	CNY	M 28/04/17	5.34		28,606.94	-4,297.00	0.00	24,309.94	0.05
CNE000001BT2	DELUXE FAMILY-A	G1	20,000.	P	CNY	M 28/04/17	6.7		35,478.19	-16,050.65	0.00	19,427.54	0.04
CNE000001C81	TASLY PHARMAC A	G1	12,100.	P	CNY	M 28/04/17	41.75		103,153.01	-29,911.90	0.00	73,241.11	0.14
CNE000001CR4	JILIN POWER - A	G1	28,000.	P	CNY	M 28/04/17	5.15		46,077.76	-25,171.40	0.00	20,906.36	0.04
CNE000001CS2	CHINA UNITED-A	G1	127,600.	P	CNY	M 31/03/17	7.47		128,881.45	9,311.01	0.00	138,192.46	0.27
CNE000001D64	CHANGYUAN GROUP A	G1	2,780.	P	CNY	M 28/04/17	14.3		4,846.48	917.12	0.00	5,763.60	0.01
CNE000001D80	TIMES N MATERIAL	G1	7,800.	P	CNY	M 28/04/17	13.25		24,276.75	-9,292.90	0.00	14,983.85	0.03
CNE000001DT8	SHAANXI AEROSPACE A	G1	3,500.	P	CNY	M 28/04/17	18.88		14,768.07	-5,187.68	0.00	9,580.39	0.02
CNE000001DW2	SHUANGLIANG EC-A	G1	3,800.	P	CNY	M 20/02/17	8.35		6,195.56	-1,595.29	0.00	4,600.27	0.01
CNE000001F88	NORTH NAVIGATION C	G1	18,000.	P	CNY	M 28/04/17	15.68		65,887.72	-24,968.10	0.00	40,919.62	0.08
CNE000001FB1	AISINO CORP	G1	12,500.	P	CNY	M 28/04/17	20.31		36,453.86	353.36	0.00	36,807.22	0.07
CNE000001FJ4	ZHEJIANG LONGS-A	G1	15,200.	P	CNY	M 28/04/17	9.51		29,590.95	-8,633.56	0.00	20,957.39	0.04
CNE000001F41	YANGQUAN COAL -A	G1	32,800.	P	CNY	M 28/04/17	6.73		37,554.20	-5,550.37	0.00	32,003.83	0.06
CNE000001FQ9	HENGTONG OPTIC-A-	G1	16,700.	P	CNY	M 28/04/17	24.12		33,577.94	24,821.25	0.00	58,399.19	0.11
CNE000001FR7	SHANDONG GOLD-MINING	G1	8,400.	P	CNY	M 05/04/17	36.12		34,640.62	9,347.98	0.00	43,988.60	0.09
CNE000001FW7	HUAXIA BANK CO	G1	75,500.	P	CNY	M 28/04/17	10.63		108,841.46	7,515.75	0.00	116,357.21	0.23
CNE000001FY3	HUNAN CORUN NEW A	G1	1,050.	P	CNY	M 28/04/17	9.01		1,505.47	-133.87	0.00	1,371.60	0.00
CNE000001G53	SHANGHAI ELEC PWR	G1	8,000.	P	CNY	M 28/04/17	13.01		25,467.83	-10,378.14	0.00	15,089.69	0.03
CNE000001G87	CHINA YANGTZE POWER	G1	82,500.	P	CNY	M 28/04/17	13.89		151,748.73	14,389.38	0.00	166,138.11	0.33
CNE000001GF0	SHENZHEN KINGDOM-A-	G1	7,000.	P	CNY	M 28/04/17	23.98		22,015.55	2,321.07	0.00	24,336.62	0.05
CNE000001GL8	TCL CORP	G1	201,500.	P	CNY	M 28/04/17	3.51		113,407.77	-10,867.32	0.00	102,540.45	0.20
CNE000001GY1	SHANGHAI PUDON-A	G1	71,000.	P	CNY	M 28/04/17	11.37	V	120,345.12	-3,305.78	0.00	117,039.34	0.23
CNE000001H86	ZHEJIANG COMBA A	G1	7,215.	P	CNY	M 28/04/17	6.7		12,643.76	-5,635.27	0.00	7,008.49	0.01
CNE000001J84	ZHEJIANG NHU-A	G1	14,100.	P	CNY	M 28/04/17	18.54		36,972.99	927.25	0.00	37,900.24	0.07
CNE000001JF4	HONGDA XINGYE CO LTD	G1	24,450.	P	CNY	M 28/04/17	8.45		38,413.69	-8,460.12	0.00	29,953.57	0.06
CNE000001JJ6	HUAPONT-LIFE SC	G1	24,800.	P	CNY	M 28/04/17	8.21		31,790.13	-2,270.70	0.00	29,519.43	0.06
CNE000001JK4	ELEC-TECH INTL A	G1	28,400.	P	CNY	M 28/04/17	5.21		39,542.34	-18,090.27	0.00	21,452.07	0.04
CNE000001JN8	HUALAN BIOLOGI A	G1	12,000.	P	CNY	M 28/04/17	36.61		40,895.04	22,798.30	0.00	63,693.34	0.13
CNE000001JP3	KINGFA SCI.-A	G1	9,200.	P	CNY	M 06/01/17	7.74		15,781.36	-5,457.51	0.00	10,323.85	0.02
CNE000001JQ1	HAN'S LASER TECHNOL	G1	19,700.	P	CNY	M 28/04/17	29.41		58,911.40	25,087.64	0.00	83,999.04	0.17
CNE000001JT5	ZHEJIANG DUNAN A	G1	15,500.	P	CNY	M 28/04/17	11.3		27,196.60	-1,803.06	0.00	25,393.54	0.05
CNE000001JV1	SD IRON&STEEL -A-	G1	42,000.	P	CNY	M 28/04/17	2.69		31,625.18	-15,245.15	0.00	16,380.03	0.03
CNE000001JY5	AVIC ELECTROME SYS	G1	12,810.	P	CNY	M 28/04/17	16.93		45,164.96	-13,722.31	0.00	31,442.65	0.06
CNE000001K57	CEFC ANHUI INT HLDS	G1	43,700.	P	CNY	M 28/04/17	7.39		133,747.25	-86,926.44	0.00	46,820.81	0.09
CNE000001KC9	SHANGHAI KEHUA BIO-E	G1	10,300.	P	CNY	M 28/04/17	18.49		40,998.91	-13,387.59	0.00	27,611.32	0.05
CNE000001KD7	SICHUAN HAITE-A	G1	10,800.	P	CNY	M 28/04/17	13.19		32,112.15	-11,459.22	0.00	20,652.93	0.04
CNE000001KF2	SUNING APPLIANCE	G1	80,400.	P	CNY	M 28/04/17	10.12		117,866.41	97.63	0.00	117,964.04	0.23

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

FUND MANAGER: G1

SGSS PARIS

A S S E T	STATUS	FILE	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
CNE000001KM8	SIEYUAN ELECTR-A-	G1	11,040.	P	CNY	10.9729	M 28/04/17	17.23	19,623.76	7,954.54	0.00	27,578.30	0.05
CNE000001KN6	FUJIAN SEPTWOLVES A	G1	10,100.	P	CNY	10.2292	M 28/04/17	9.99	16,768.01	-2,139.51	0.00	14,628.50	0.03
CNE000001KP1	DA AN GENE CO -A-	G1	23,546.	P	CNY	26.9051	M 28/04/17	20.68	97,168.85	-26,572.74	0.00	70,596.11	0.14
CNE000001KX5	YIHUAU LIFESTYLE A	G1	23,200.	P	CNY	5.4669	M 28/04/17	10.5	41,554.80	-6,237.27	0.00	35,317.53	0.07
CNE000001L31	BEIJING SL -A	G1	10,300.	P	CNY	28.0812	M 28/04/17	25.31	46,871.88	-9,076.18	0.00	37,795.70	0.07
CNE000001LQ7	SHANDONG DENGHAI A	G1	9,050.	P	CNY	14.2601	M 28/04/17	13.56	20,913.09	-3,121.23	0.00	17,791.86	0.04
CNE000001LS3	CHINA SINOMA INTL	G1	7,200.	P	CNY	9.0143	M 28/04/17	9.29	10,451.91	-754.38	0.00	9,697.53	0.02
CNE000001LV7	MEINIAN ONEHEALTH-A	G1	20,000.	P	CNY	13.5273	M 28/04/17	14.85	40,501.35	2,558.20	0.00	43,059.55	0.08
CNE000001LZ8	SHENZHEN BAUI-A	G1	17,000.	P	CNY	10.4405	M 28/04/17	8.28	27,740.85	-7,333.23	0.00	20,407.62	0.04
CNE000001M14	UNIGRP GUOZIN CO LTD	G1	5,600.	P	CNY	30.7311	M 28/04/17	30.88	27,874.40	-2,803.01	0.00	25,071.39	0.05
CNE000001M22	ZHEJIANG SANHUA-A-	G1	17,600.	P	CNY	7.7084	M 28/04/17	12.66	21,740.02	10,564.21	0.00	32,304.23	0.06
CNE000001MZ6	DATONG COAL INDUST A	G1	9,900.	P	CNY	7.972	M 28/04/17	5.37	12,772.17	-5,064.51	0.00	7,707.66	0.02
CNE000001N05	BANK OF CHINA LTD	G1	198,100.	P	CNY	4.2646	M 28/04/17	3.59	136,369.71	-33,261.80	0.00	103,107.91	0.20
CNE000001N13	CHINA CAMC ENG A	G1	9,960.	P	CNY	20.2065	M 28/04/17	28.47	32,586.35	8,524.82	0.00	41,111.17	0.08
CNE000001N62	SHENZHEN DEREN-A	G1	6,200.	P	CNY	35.9576	M 28/04/17	20.73	34,844.23	-16,210.32	0.00	18,633.91	0.04
CNE000001N70	HENGDIAN DMEGC-A	G1	50,600.	P	CNY	7.2265	M 28/04/17	6.59	54,836.77	-6,492.06	0.00	48,344.71	0.10
CNE000001NJ8	YGSOFT	G1	10,236.	P	CNY	16.7104	M 28/04/17	12.04	27,743.54	-9,875.79	0.00	17,867.75	0.04
CNE000001NL4	DHC SOFTWARE SHS	G1	20,600.	P	CNY	19.144	M 28/04/17	21.14	63,935.19	-798.00	0.00	63,137.19	0.12
CNE000001NP5	ZHEJIANG JING -A	G1	24,000.	P	CNY	10.1429	M 28/04/17	5.96	38,047.31	-17,309.13	0.00	20,738.18	0.04
CNE000001NS9	ZHONGHE -A-	G1	10,100.	P	CNY	29.6887	M 28/04/17	10.17	46,321.91	-31,429.83	0.00	14,892.08	0.03
CNE000001NX9	MESNAC A	G1	14,900.	P	CNY	13.8013	M 28/04/17	9.57	33,284.01	-12,610.64	0.00	20,673.37	0.04
CNE000001NY7	GUOXUAN HIGH-TEC	G1	9,100.	P	CNY	32.7295	M 28/04/17	31.76	45,229.85	-3,327.83	0.00	41,902.02	0.08
CNE000001NZ4	BEIJING NORTH A	G1	8,900.	P	CNY	6.1631	M 28/04/17	5.75	8,833.21	-1,413.77	0.00	7,419.44	0.01
CNE000001P11	JS SHAGANG -A-	G1	24,800.	P	CNY	16.5381	M 28/04/17	16.12	61,825.40	-3,865.21	0.00	57,960.19	0.11
CNE000001P52	SD SUN PAPER -A-	G1	33,100.	P	CNY	4.8504	M 28/04/17	6.88	24,390.44	8,625.94	0.00	33,016.38	0.06
CNE000001P86	SUZHOU GOLD MANTIS	G1	31,800.	P	CNY	14.3425	M 28/04/17	11.	73,658.20	-22,943.62	0.00	50,714.58	0.10
CNE000001PF1	ZHE WANFENG AUTO -A	G1	19,280.	P	CNY	13.6972	M 28/04/17	20.15	42,585.67	13,738.55	0.00	56,324.22	0.11
CNE000001PL9	SUZHOU NEW SEA-A	G1	10,900.	P	CNY	17.6174	M 28/04/17	12.59	30,013.62	-10,117.64	0.00	19,895.98	0.04
CNE000001PP0	XINJIANG ZHONG-A	G1	24,700.	P	CNY	7.9643	M 28/04/17	12.35	31,878.87	12,347.06	0.00	44,225.93	0.09
CNE000001PR6	GUOMAI -A	G1	32,200.	P	CNY	11.1188	M 28/04/17	9.34	53,691.52	-10,088.58	0.00	43,602.94	0.09
CNE000001PT2	ZHEJIANG NETSUN -A	G1	3,800.	P	CNY	53.001	M 28/04/17	31.76	30,585.25	-13,087.70	0.00	17,497.55	0.03
CNE000001Q69	HENGBAO A SHS	G1	13,500.	P	CNY	13.5351	M 28/04/17	9.	29,651.92	-12,036.65	0.00	17,615.27	0.03
CNE000001Q93	CHINA LIFE INSURANCE	G1	30,900.	P	CNY	28.1069	M 28/04/17	26.13	154,371.99	-37,311.33	0.00	117,060.66	0.23
CNE000001QC6	CANGZHOU MING-A	G1	8,900.	P	CNY	17.7757	M 28/04/17	24.9	24,726.72	7,402.67	0.00	32,129.39	0.06
CNE000001QZ7	INDUSTRIAL BANK	G1	5,200.	P	CNY	20.481	M 28/04/17	15.46	17,155.50	-5,500.13	0.00	11,655.37	0.02
CNE000001R35	TUNGKONG INC -A	G1	5,100.	P	CNY	39.1411	M 28/04/17	21.48	31,682.85	-11,363.96	0.00	20,318.89	0.04
CNE000001R76	CHONGQING IRON -A-	G1	68,400.	P	CNY	2.5202	M 01/06/16	2.52	26,178.18	-1,187.98	0.00	24,990.20	0.05
CNE000001R84	PING AN INSURANCE GR	G1	143,400.	P	CNY	23.0324	M 28/04/17	37.96	688,696.54	100,505.91	0.00	789,202.45	1.55
CNE100000049	MONTNETS RX TEC	G1	10,800.	P	CNY	21.9959	M 28/04/17	12.8	37,129.16	-17,086.90	0.00	20,042.26	0.04
CNE1000000B8	TIANJIN ZHONG-A	G1	20,940.	P	CNY	10.1287	M 28/04/17	8.27	34,316.98	-9,209.95	0.00	25,107.03	0.05
CNE1000000D4	WEICHAJ POWER -A-	G1	86,700.	P	CNY	9.7188	M 28/04/17	11.22	129,229.65	11,804.74	0.00	141,034.39	0.28
CNE1000000F9	LEO GROUP CO LTD-A	G1	19,100.	P	CNY	17.118	M 28/04/17	12.43	49,651.18	-15,230.65	0.00	34,420.53	0.07
CNE1000000M5	SHENZHEN SUNLO-A	G1	36,500.	P	CNY	18.7255	M 28/04/17	20.3	102,450.75	4,973.41	0.00	107,424.16	0.21
CNE1000000S2	BANK OF COMMUN-A	G1	310,500.	P	CNY	5.2532	M 28/04/17	6.02	310,579.84	-39,578.67	0.00	271,001.17	0.53
CNE1000000P7	BANK OF NINGBO-A	G1	32,600.	P	CNY	10.415	M 28/04/17	17.61	54,977.34	28,254.60	0.00	83,231.94	0.16
CNE1000000Y9	RISESUN REAL ESTATE	G1	30,800.	P	CNY	6.5019	M 28/04/17	11.75	32,383.63	20,085.23	0.00	52,468.86	0.10
CNE1000000627	BANK OF NANJING -A	G1	76,320.	P	CNY	6.348	M 28/04/17	10.56	104,183.62	12,662.78	0.00	116,846.40	0.23
CNE1000000643	BEIJING BDSTAR CO -A	G1	14,700.	P	CNY	32.2459	M 28/04/17	29.78	71,131.85	-7,663.81	0.00	63,468.04	0.12

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

FUND MANAGER: G1

SGSS PARIS

A S S E T	STATUS	FILE	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
CNE100000650	GRG BANKING EQUIPM	G1	15,900.	P	CNY	M 28/04/17	12.14		46,653.04	-18,667.81	0.00	27,985.23	0.06
CNE100000668	BEIJING SHIJI A	G1	7,500.	P	CNY	M 28/04/17	21.25		30,481.27	-7,374.82	0.00	23,106.45	0.05
CNE1000006B5	HN GOLD	G1	15,900.	P	CNY	M 28/04/17	10.84		24,871.67	116.79	0.00	24,988.46	0.05
CNE1000006G4	INVENGO INFOR TECH	G1	12,600.	P	CNY	M 28/04/17	9.11		47,297.60	-30,655.74	0.00	16,641.86	0.03
CNE100000734	BANK OF BEIJIN-A	G1	214,032.	P	CNY	M 28/04/17	8.99		265,090.15	13,875.97	0.00	278,966.12	0.55
CNE100000767	CHINA SHENHUA -A-	G1	23,300.	P	CNY	M 28/04/17	19.47		76,231.40	-10,460.32	0.00	65,771.08	0.13
CNE1000007F4	JIANGXI SPECIAL MT-A	G1	37,800.	P	CNY	M 28/04/17	9.54		77,966.39	-25,684.26	0.00	52,282.13	0.10
CNE1000007T5	AVIC JONHON CO LTD	G1	6,690.	P	CNY	M 28/04/17	37.86		21,033.48	15,687.97	0.00	36,721.45	0.07
CNE1000007Y5	ETERNAL ASIA SC SHS	G1	34,200.	P	CNY	M 28/04/17	8.75		39,603.46	3,782.30	0.00	43,385.76	0.09
CNE100000825	TIANSHUI HUATIAN A	G1	15,860.	P	CNY	M 28/04/17	13.52		27,470.73	3,617.28	0.00	31,088.01	0.06
CNE100000866	CHINA RAILWAY GROU	G1	124,200.	P	CNY	M 28/04/17	8.78		150,539.39	7,559.63	0.00	158,099.02	0.31
CNE100000890	SICHUAN CHGFEI	G1	5,000.	P	CNY	M 28/04/17	26.91		36,876.55	-17,369.27	0.00	19,507.28	0.04
CNE1000008B1	SHZ JINJIA GRP	G1	99,800.	P	CNY	M 28/04/17	9.38		150,129.13	-14,408.32	0.00	135,720.81	0.27
CNE1000008K2	SHANGHAI 2345 NET	G1	16,320.	P	CNY	M 28/04/17	5.9		49,325.89	-35,365.90	0.00	13,959.99	0.03
CNE1000008M8	CHINA PACIFIC INSU	G1	44,500.	P	CNY	M 28/04/17	27.75		204,495.26	-25,461.03	0.00	179,034.23	0.35
CNE1000008S5	XINJIANG GOLD SCCE A	G1	38,600.	P	CNY	M 28/04/17	15.01		82,034.82	1,965.52	0.00	84,000.34	0.17
CNE1000008X5	ZHEJIANG HAILIANG	G1	23,900.	P	CNY	M 28/04/17	8.43		33,202.70	-3,992.23	0.00	29,210.47	0.06
CNE100000973	SHENZHEN FEIMA-A	G1	5,720.	P	CNY	M 28/04/17	18.36		14,145.68	1,080.18	0.00	15,225.86	0.03
CNE1000009H6	SHENZHEN NOPO CO-A	G1	38,300.	P	CNY	M 28/04/17	9.37		62,631.26	-10,601.55	0.00	52,029.71	0.10
CNE1000009K0	HOLITECH-A-	G1	10,300.	P	CNY	M 28/04/17	18.86		29,755.00	-1,591.15	0.00	28,163.85	0.06
CNE1000009R5	HENGKANG MEDIC GRP A	G1	33,000.	P	CNY	M 28/04/17	11.62		48,677.32	6,917.35	0.00	55,594.67	0.11
CNE1000009S3	ORIENTAL ENERG CO LT	G1	12,400.	P	CNY	M 28/04/17	11.92		47,294.32	-25,864.87	0.00	21,429.45	0.04
CNE1000009T1	CN RAILWAY CONST	G1	40,200.	P	CNY	M 28/04/17	13.04		92,985.80	-16,985.25	0.00	76,000.55	0.15
CNE1000009X3	JIANGSU YUYUE MED A	G1	4,820.	P	CNY	M 28/04/17	33.85		20,797.54	2,857.23	0.00	23,654.77	0.05
CNE100000B24	ZIJIN MINING-A	G1	127,100.	P	CNY	M 28/04/17	3.38		79,348.30	-17,064.47	0.00	62,283.83	0.12
CNE100000B81	IFLYTEK CO LTD-A	G1	34,150.	P	CNY	M 28/04/17	31.7		121,390.19	35,560.43	0.00	156,950.62	0.31
CNE100000BH8	SHD HUMON SMELT A	G1	13,100.	P	CNY	M 28/04/17	11.07		19,593.89	1,430.92	0.00	21,024.81	0.04
CNE100000BJ4	ZHEJIANG DAHUA TECH	G1	32,250.	P	CNY	M 28/04/17	18.4		52,250.91	33,781.21	0.00	86,032.12	0.17
CNE100000BP1	GOERTEK INC -A	G1	36,400.	P	CNY	M 28/04/17	17.37		82,014.06	9,653.20	0.00	91,667.26	0.18
CNE100000BQ9	JOYOUNG CO LTD-A	G1	19,100.	P	CNY	M 28/04/17	19.43		59,109.89	-5,305.31	0.00	53,804.58	0.11
CNE100000C15	LIANHE CHEMICA-A	G1	12,200.	P	CNY	M 28/04/17	14.49		35,337.11	-9,707.54	0.00	25,629.57	0.05
CNE100000C23	BETTER LIFE CCS-A-	G1	41,700.	P	CNY	M 28/04/17	12.59		90,812.77	-14,696.96	0.00	76,115.81	0.15
CNE100000C31	SHG RAAS BLOOD A	G1	25,200.	P	CNY	M 28/04/17	20.27		55,244.12	18,813.09	0.00	74,057.21	0.15
CNE100000CF0	TALKWEB INFO SYS-A	G1	8,400.	P	CNY	M 28/04/17	11.41		26,537.52	-12,641.90	0.00	13,895.62	0.03
CNE100000CL8	ZHEFU HLDG GRP	G1	33,740.	P	CNY	M 28/04/17	5.38		34,745.37	-8,428.13	0.00	26,317.24	0.05
CNE100000CM6	WESTONE INFORMATIO A	G1	5,200.	P	CNY	M 28/04/17	31.4		41,160.21	-23,487.60	0.00	23,672.61	0.05
CNE100000CQ7	SHG METERSBONWE -A	G1	28,700.	P	CNY	M 28/04/17	4.11		45,673.68	-28,572.08	0.00	17,101.60	0.03
CNE100000CS3	BEIJ ORIENT YWT A	G1	8,300.	P	CNY	M 28/04/17	27.9		26,053.34	7,520.06	0.00	33,573.40	0.07
CNE100000CT1	ZJ QUARTZ CRY OT - A	G1	17,050.	P	CNY	M 28/04/17	20.84		74,420.62	-22,905.45	0.00	51,515.17	0.10
CNE100000D55	SHANGHAI ELECT GROUP	G1	6,000.	P	CNY	M 30/08/16	8.42		13,993.57	-6,669.10	0.00	7,324.47	0.01
CNE100000DZ6	ZHEJIANG WANMA - A	G1	11,500.	P	CNY	M 28/04/17	11.84		51,463.75	-31,723.05	0.00	19,740.70	0.04
CNE100000F46	CHINA STATE CEC	G1	256,500.	P	CNY	M 28/04/17	9.36		229,860.77	118,217.00	0.00	348,077.77	0.68
CNE100000F95	HANGZHOU LIAI INTER	G1	11,250.	P	CNY	M 28/04/17	13.01		54,082.34	-32,862.46	0.00	21,219.88	0.04
CNE100000FK3	SHENZHEN WORLD PROP	G1	19,320.	P	CNY	M 28/04/17	8.09		67,707.12	-45,046.66	0.00	22,660.46	0.04
CNE100000FT4	ALPHA GROUP	G1	19,700.	P	CNY	M 28/04/17	17.03		69,677.85	-21,037.81	0.00	48,640.04	0.10
CNE100000FW8	SHENZHEN SALUBRIS	G1	6,500.	P	CNY	M 28/04/17	29.68		26,365.61	1,604.25	0.00	27,969.86	0.06
CNE100000G29	CHINA INTERNAT-A	G1	6,100.	P	CNY	M 28/04/17	53.15		58,500.07	-11,494.84	0.00	47,005.23	0.09
CNE100000G78	FUJIAN SUNNER DEV	G1	29,700.	P	CNY	M 28/04/17	16.73		99,160.08	-27,121.45	0.00	72,038.63	0.14

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A

PARTIAL VALIDATION

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

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

FUND MANAGER: G1 SGSS PARIS

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	Fund currency		ACCRUED INTEREST	PRCT	
									ASST/LINE	QUANTITY TYPE			QTD
CNE100000H85	MYS GROUP CO LTD	G1	18,700.	P	CNY	20.5005	M 28/04/17	9.09	61,820.22	-37,175.80	0.00	24,644.42	0.05
CNE100000H88	JIANGSU YANGHE BREW	G1	8,040.	P	CNY	50.2953	M 28/04/17	80.	65,546.52	27,705.68	0.00	93,252.20	0.18
CNE100000HK9	CHINA MERCHANT-A	G1	2,800.	P	CNY	24.6513	M 28/04/17	15.94	11,116.87	-4,646.05	0.00	6,470.82	0.01
CNE100000HL7	VTRON GROUP - A	G1	13,000.	P	CNY	20.95	M 28/04/17	13.62	42,567.34	-16,896.89	0.00	25,670.45	0.05
CNE100000HM5	ZHONGL SCI TECHNO A	G1	8,600.	P	CNY	19.9603	M 28/04/17	12.8	27,693.73	-11,734.15	0.00	15,959.58	0.03
CNE100000HN3	BEIJING ORIENT LANDS	G1	44,400.	P	CNY	11.8446	M 28/04/17	17.61	80,714.19	32,644.65	0.00	113,358.84	0.22
CNE100000HP8	GUANGDONG HAID A	G1	13,400.	P	CNY	9.8868	M 28/04/17	17.25	21,447.14	12,065.37	0.00	33,512.51	0.07
CNE100000HQ6	CHENGDU SANTAI-A	G1	17,062.	P	CNY	16.8257	M 28/04/17	6.82	46,243.69	-29,373.21	0.00	16,870.48	0.03
CNE100000HX2	ZHEJIANG JIULI TECH	G1	9,500.	P	CNY	27.9458	M 28/04/17	8.62	42,811.86	-30,939.31	0.00	11,872.55	0.02
CNE100000J42	SHENZHEN HONGTAO A	G1	20,040.	P	CNY	13.1739	M 28/04/17	6.49	41,262.87	-22,406.61	0.00	18,856.26	0.04
CNE100000J59	ZHEJIANG YONGTAI - A	G1	10,500.	P	CNY	22.1999	M 28/04/17	14.4	36,432.49	-14,511.26	0.00	21,921.23	0.04
CNE100000J75	CHINA SHIPBUIL-A	G1	160,300.	P	CNY	12.1675	M 28/04/17	7.04	335,286.62	-171,673.08	0.00	163,613.54	0.32
CNE100000JS8	ROYAL GROUP - A	G1	10,400.	P	CNY	25.37	M 28/04/17	11.13	41,238.55	-24,456.63	0.00	16,781.92	0.03
CNE100000K08	ZHEJIANG CHINT-A	G1	390.	P	CNY	32.5339	M 28/04/17	19.39	2,048.14	-951.77	0.00	1,096.37	0.00
CNE100000KP2	HAINING CHINA-A	G1	10,700.	P	CNY	15.1361	M 28/04/17	9.08	26,240.47	-12,154.63	0.00	14,085.84	0.03
CNE100000K74	GEM CO LTD SHS A	G1	34,380.	P	CNY	5.8268	M 28/04/17	6.93	32,306.71	-2,325.66	0.00	34,542.37	0.07
CNE100000KZ1	GUANGDONG CHJ - A	G1	13,200.	P	CNY	14.8162	M 28/04/17	10.83	30,567.42	-9,841.42	0.00	20,726.00	0.04
CNE100000L48	CHINA FIRST HE-A	G1	61,200.	P	CNY	6.5185	M 28/04/17	3.33	77,845.01	-48,298.33	0.00	29,546.68	0.06
CNE100000L55	YANTAI JEREH	G1	16,300.	P	CNY	34.7849	M 28/04/17	17.34	91,941.84	-50,963.93	0.00	40,977.91	0.08
CNE100000L80	DALIAN KEMIAN CO -A	G1	8,600.	P	CNY	73.4585	M 28/04/17	70.46	94,800.95	-6,948.44	0.00	87,852.51	0.17
CNE100000LG9	HENAN SENYUAN CO	G1	8,400.	P	CNY	22.4717	M 28/04/17	19.27	30,439.57	-6,971.68	0.00	23,467.89	0.05
CNE100000LQ8	HUATAI SECURITIES	G1	56,000.	P	CNY	17.083	M 28/04/17	17.	181,788.02	-43,765.48	0.00	138,022.54	0.27
CNE100000M05	HANGZHOU - A	G1	6,600.	P	CNY	27.8004	M 28/04/17	18.09	28,677.64	-11,367.70	0.00	17,309.94	0.03
CNE100000M21	TAIHAI MANOIR NUCL-A	G1	2,800.	P	CNY	60.9861	M 28/04/17	47.7	26,689.34	-7,325.98	0.00	19,363.36	0.04
CNE100000M39	CANNY ELEVATOR - A	G1	10,300.	P	CNY	16.8615	M 28/04/17	12.78	27,144.53	-8,060.01	0.00	19,084.52	0.04
CNE100000M47	TAIJI COMPUTER SH A	G1	11,850.	P	CNY	32.2579	M 28/04/17	27.23	61,942.95	-15,160.92	0.00	46,782.03	0.09
CNE100000M70	ZHEJIANG YASHA A	G1	16,550.	P	CNY	14.0266	M 28/04/17	10.08	37,659.53	-13,473.11	0.00	24,186.42	0.05
CNE100000M71	CHINA TRANSINFO CO	G1	23,200.	P	CNY	15.07	M 28/04/17	13.32	52,339.79	-7,536.98	0.00	44,802.81	0.09
CNE100000N61	BEIJING DABEINONG TE	G1	44,100.	P	CNY	6.1613	M 28/04/17	6.41	44,082.47	-3,098.91	0.00	40,983.56	0.08
CNE100000N79	SZ DS PRECISION A	G1	18,500.	P	CNY	13.7054	M 28/04/17	22.38	40,893.54	19,133.22	0.00	60,026.76	0.12
CNE100000NG5	GZ XINBANG PHARM A	G1	20,350.	P	CNY	8.1551	M 28/04/17	9.36	26,774.58	840.95	0.00	27,615.53	0.05
CNE100000P02	SHENZHEN HEPALINK	G1	9,760.	P	CNY	18.0822	M 28/04/17	20.48	28,466.74	512.89	0.00	28,979.63	0.06
CNE100000P10	GUANGDONG ADVE-A	G1	23,205.	P	CNY	13.0858	M 28/04/17	13.79	49,230.33	-2,836.64	0.00	46,393.69	0.09
CNE100000P69	NAVINFO CO LTD A	G1	17,700.	P	CNY	16.6177	M 28/04/17	19.33	47,622.79	1,981.38	0.00	49,604.17	0.10
CNE100000P85	DO-FLUROIDE - A	G1	10,750.	P	CNY	22.5844	M 28/04/17	21.94	37,946.03	-3,751.38	0.00	34,194.65	0.07
CNE100000PH8	GLODON COMPANY	G1	11,750.	P	CNY	17.5736	M 28/04/17	15.87	33,481.32	-6,446.23	0.00	27,035.09	0.05
CNE100000PJ4	JIANGSU BICON COMP-A	G1	12,300.	P	CNY	18.0051	M 28/04/17	26.2	33,631.38	13,090.41	0.00	46,721.79	0.09
CNE100000PM8	HANGZHOU HIKVI A	G1	65,450.	P	CNY	19.1584	M 28/04/17	36.57	194,135.67	152,878.88	0.00	347,014.55	0.68
CNE100000PN6	SHENZHEN AISIDI-A	G1	20,600.	P	CNY	15.9789	M 28/04/17	10.89	49,276.96	-16,752.64	0.00	32,524.32	0.06
CNE100000PW7	SICHUAN KELUN A	G1	16,700.	P	CNY	15.5192	M 28/04/17	16.08	42,013.55	-3,080.75	0.00	38,932.80	0.08
CNE100000PY3	GUIZHOU BAILING A	G1	11,200.	P	CNY	14.8248	M 28/04/17	16.47	26,778.01	-34.11	0.00	26,743.90	0.05
CNE100000Q01	SUZHOU VICTORY-A	G1	29,750.	P	CNY	9.1612	M 28/04/17	7.68	42,597.84	-9,472.43	0.00	33,125.41	0.07
CNE100000Q27	YUNNAN LINCANG X A	G1	11,600.	P	CNY	14.3259	M 28/04/17	11.2	26,929.56	-8,093.54	0.00	18,836.02	0.04
CNE100000Q50	SHENZHEN MTC CO A	G1	21,000.	P	CNY	9.2077	M 28/04/17	9.08	31,282.37	-3,637.27	0.00	27,645.10	0.05
CNE100000Q76	PALM ECO TOWN	G1	10,500.	P	CNY	8.3305	M 28/04/17	11.76	14,169.17	3,733.17	0.00	17,902.34	0.04
CNE100000QF0	FUJIAN STAR NET -A	G1	12,500.	P	CNY	18.9439	M 28/04/17	18.83	35,960.37	-1,835.31	0.00	34,125.06	0.07
CNE100000QG8	HARBIN GLORIA A SHS	G1	21,300.	P	CNY	8.8791	M 28/04/17	7.25	30,587.46	-8,198.67	0.00	22,388.79	0.04
CNE100000QJ2	VENUSTECH GRP SHS A	G1	11,600.	P	CNY	26.6954	M 28/04/17	19.02	49,881.96	-17,894.37	0.00	31,987.59	0.06

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

FUND MANAGER: G1

SGSS PARIS

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	Fund currency		PRCT				
									ASST/LINE	QUANTITY TYPE		QTD	AND PRICE TYPE	Quotati	ASSET
CNE1000013X5 SHANDONG REALC-A-	G1		6,500.	P	CNY	28/04/17	40.47			36,614.59	1,523.56	0.00	38,138.15	0.08	
CNE1000014X3 SD HIMILE MECH	G1		8,500.	P	CNY	28/04/17	22.			36,665.59	-9,554.02	0.00	27,111.57	0.05	
CNE100001526 BYD CO LTD -A	G1		13,200.	P	CNY	28/04/17	51.88			107,297.67	-8,011.91	0.00	99,285.76	0.20	
CNE1000015M3 LOMON BILLIONS	G1		25,600.	P	CNY	28/04/17	17.36			55,171.24	9,260.93	0.00	64,432.17	0.13	
CNE1000015S0 SHIJIAZHUANG Y-A	G1		16,400.	P	CNY	28/04/17	17.11			42,245.30	-1,562.87	0.00	40,682.43	0.08	
CNE1000016H1 JIANGSU AKCOME-A	G1		112,400.	P	CNY	28/04/17	2.75			0.00	44,813.83	0.00	44,813.83	0.09	
CNE1000017F3 RONGYU GROUP CO LTD	G1		40,000.	P	CNY	28/04/17	12.3			64,043.09	7,287.89	0.00	71,330.98	0.14	
CNE1000017G1 POWER CONS CORP A	G1		74,400.	P	CNY	28/04/17	8.32			89,000.45	744.36	0.00	89,744.81	0.18	
CNE1000018P0 ZHEJIANG LONGS-A-	G1		3,400.	P	CNY	28/04/17	36.36			32,931.13	-15,007.92	0.00	17,923.21	0.04	
CNE1000019L7 GLOBAL TOP E-CO -A	G1		23,300.	P	CNY	28/04/17	16.71			67,298.93	-10,851.34	0.00	56,447.59	0.11	
CNE1000019P8 SOOCHOW SECURITIES	G1		36,600.	P	CNY	28/04/17	11.94	V		109,692.53	-46,334.96	0.00	63,357.57	0.12	
CNE1000019S2 LTD ELECTRONICS-A	G1		6,300.	P	CNY	28/04/17	25.06			50,094.82	-27,205.41	0.00	22,889.41	0.05	
CNE1000019T0 VALIANT CO LTD-A	G1		5,900.	P	CNY	28/04/17	36.73			42,732.16	-11,313.62	0.00	31,418.54	0.06	
CNE1000019Y0 NEW CHINA LIFE INS-A	G1		11,200.	P	CNY	28/04/17	44.84			81,866.46	-9,055.51	0.00	72,810.95	0.14	
CNE100001BC7 HAISCO PHARMA	G1		5,800.	P	CNY	28/04/17	15.06			19,294.63	-6,630.77	0.00	12,663.86	0.02	
CNE100001C71 SINODATA CO LT-A	G1		3,900.	P	CNY	28/04/17	35.			83,302.94	-63,512.94	0.00	19,790.00	0.04	
CNE100001CG6 PUBANG LANDSCA-A	G1		17,882.	P	CNY	28/04/17	5.75			40,755.33	-25,848.10	0.00	14,907.23	0.03	
CNE100001CN2 BJ SHOUNHANG RES SHS	G1		18,630.	P	CNY	28/04/17	7.7			18,377.35	2,420.41	0.00	20,797.76	0.04	
CNE100001D96 WESTERN SEC -A-	G1		55,500.	P	CNY	28/04/17	14.08			168,055.30	-54,760.83	0.00	113,294.47	0.22	
CNE100001FR6 LONGI GREEN ENE	G1		26,100.	P	CNY	28/04/17	16.95			55,941.40	8,197.76	0.00	64,139.16	0.13	
CNE100001JZ1 HEFEI MEIYA OPT A	G1		5,200.	P	CNY	28/04/17	20.62			16,318.70	-773.19	0.00	15,545.51	0.03	
CNE100001M61 ORG PACKAGING -A-	G1		29,040.	P	CNY	28/04/17	7.14			28,172.77	1,888.54	0.00	30,061.31	0.06	
CNE100001Q05 MIDEA GROUP CO	G1		86,750.	P	CNY	28/04/17	33.66			275,404.08	147,943.09	0.00	423,347.17	0.83	
CNE100001RH2 UTOUR GROUP-A-SHS	G1		14,100.	P	CNY	28/04/17	14.1			45,003.08	-16,179.28	0.00	28,823.80	0.06	
CNE100001R03 MUUYUAN FOODSTU-A-	G1		6,600.	P	CNY	28/04/17	27.9			28,036.29	-1,339.37	0.00	26,696.92	0.05	
CNE100001RY7 BEIJING KINGEE CO -A	G1		10,200.	P	CNY	28/04/17	15.3			28,607.55	-5,981.71	0.00	22,625.84	0.04	
CNE100001SX7 CITIC HEAVY IN-A	G1		35,300.	P	CNY	18/04/17	5.54			29,593.33	-1,240.43	0.00	28,352.90	0.06	
CNE100001T49 NANJING KANGNI-A	G1		25,300.	P	CNY	23/12/16	14.7			48,623.33	5,296.80	0.00	53,920.13	0.11	
CNE100001TW7 DAWNING INFORM-A	G1		3,800.	P	CNY	28/04/17	26.77			45,064.31	-30,315.91	0.00	14,748.40	0.03	
CNE100001V45 SPRING AIRLINE-A	G1		6,100.	P	CNY	28/04/17	32.86			66,507.83	-37,446.84	0.00	29,060.99	0.06	
CNE100001W85 MEISHENG CULTU-A-	G1		5,000.	P	CNY	28/04/17	35.47			42,390.88	-16,678.38	0.00	25,712.50	0.05	
CNE100001WS9 GUOSEN SEC CO LTD	G1		22,300.	P	CNY	28/04/17	13.78			1,182.17	43,369.82	0.00	44,551.99	0.09	
CNE100001WW1 WANDA FILM HOLDING	G1		7,300.	P	CNY	28/04/17	52.72			95,079.98	-39,282.92	0.00	55,797.06	0.11	
CNE1000022G1 JS BROADCASTING-A-	G1		41,500.	P	CNY	28/04/17	10.37			63,541.67	-1,148.09	0.00	62,393.58	0.12	
CNE100002FJ1 SHANGHAI ENVIRONMENT	G1		8,238.	P	CNY	28/04/17	30.21			0.00	36,081.58	0.00	36,081.58	0.07	
EVL000500711 CHINA MERCHANTS	G1		65,239.	P	CNY	28/04/17	19.12	V		133,351.84	47,493.89	0.00	180,845.73	0.36	
QS0003188271 SHENWAN HONGYUAN	G1		208,042.	P	CNY	28/04/17	5.91	V		102,875.77	75,383.27	0.00	178,259.04	0.35	
Equities DRM															
							SUM	(USD)			30,012,652.61	-2,151,146.38	0.00	27,861,506.23	54.83
Equities DRM															
							SUM	(USD)			30,012,652.61	-2,151,146.38	0.00	27,861,506.23	54.83

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

FUND MANAGER: G1

SGSS PARIS

A S S E T	STATUS	FILE	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	
											EVALUATION		
Equities OTC													
<i>Equities OTC</i>													
CNE000000255	SEARAINBOW HLD.S.A	G1	15,400.	P	CNY	27.5451	M 28/04/17		68,729.84	4,726.57	0.00	73,456.41 0.14	
CNE0000009Y3	TSINGATO BREWERY	G1	5,200.	P	CNY	41.8853	M 28/04/17		35,079.24	-10,961.83	0.00	24,117.41 0.05	
CNE000000CB0	SHANGH FRIENDSHIP	G1	2,500.	P	CNY	19.1972	M 28/04/17		7,729.72	-2,158.80	0.00	5,570.92 0.01	
CNE000000JX9	SH ZHANGJIANG -A-	G1	5,900.	P	CNY	25.3539	M 28/04/17		24,089.43	-10,206.42	0.00	13,883.01 0.03	
CNE000000TG3	CHENGDE LOLO -A-	G1	13,390.	P	CNY	11.8574	M 28/04/17		25,693.73	-5,620.64	0.00	20,073.09 0.04	
CNE0000012G4	XINJIANG GUANGHUI A	G1	31,900.	P	CNY	8.3034	M 28/04/17		56,890.41	-36,864.53	0.00	20,025.88 0.04	
CNE0000019Z9	HEILONGJIANG AGRI -	G1	14,900.	P	CNY	13.8698	M 28/04/17		32,300.28	-8,775.41	0.00	23,524.87 0.05	
CNE000001BC8	ZJ COMMODITIES -A-	G1	5,300.	P	CNY	3.9869	M 28/04/17		5,507.51	9.62	0.00	5,517.13 0.01	
CNE000001CL7	JIANGSU KANION -A-	G1	3,360.	P	CNY	22.2686	M 28/04/17		12,049.30	-3,875.12	0.00	8,174.18 0.02	
CNE000001CP8	KEDA INDUSTRIAL CO	G1	14,600.	P	CNY	10.1774	M 28/04/17		33,516.25	-16,667.06	0.00	16,849.19 0.03	
CNE000001GR5	HUAFA INDUS -A-	G1	12,700.	P	CNY	14.8094	M 28/04/17		29,396.04	-1,169.42	0.00	28,226.62 0.06	
EVL000501118	SHANDONG LINGLONG	G1	12,000.	P	CNY	35.0321	M 28/04/17	V	63,084.08	-24,165.20	0.00	38,918.88 0.08	
EVL200000124	WESTERN SEC RGT 17	G1	14,430.	P	CNY	0.	M 11/04/17		0.00	19,623.76	0.00	19,623.76 0.04	
QS0003266440	BANK OF JIANGSU CO L	G1	43,200.	P	CNY	13.2655	M 28/04/17	V	86,171.11	-28,737.50	0.00	57,433.61 0.11	
<i>Equities OTC</i>													
									SUM (USD)	480,236.94	-124,841.98	0.00	355,394.96 0.70
Equities OTC													
									SUM (USD)	480,236.94	-124,841.98	0.00	355,394.96 0.70
Equities													
									SUM (USD)	30,492,889.55	-2,275,988.36	0.00	28,216,901.19 55.53
Cash													
Cash at Banks													
<i>A/R + associated accounts</i>													
<i>Deferred settlement Sales</i>													
SDS065CNYG1	Def pay sec sales	G1	0.		CNY	0.		0.1449816	1,746.41	-1,746.41	0.00	0.00 0.00	
<i>Cash deposit (paid)</i>													
DFPCNYG1	FixGuarDepMATPaid	G1	27,572.4		CNY	0.16194165		0.1449816	4,465.12	-467.63	0.00	3,997.49 0.01	
<i>A/R + associated accounts</i>													
									SUM (USD)	6,211.53	-2,214.04	0.00	3,997.49 0.01
Cash at Banks													
									SUM (USD)	6,211.53	-2,214.04	0.00	3,997.49 0.01
Other availabilities													
<i>Financial accounts</i>													
<i>Spot transactions</i>													
BK065CNYG1	BkDep CNY SGP G1	G1	664,142.2		CNY	0.14746869		0.1449816	97,940.18	-1,651.74	0.00	96,288.44 0.19	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

FUND MANAGER: G1

SGSS PARIS

A S S E T	STATUS	FILE	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
Financial accounts													
						SUM	(USD)		97,940.18	-1,651.74	0.00	96,288.44	0.19
Other availabilities													
						SUM	(USD)		97,940.18	-1,651.74	0.00	96,288.44	0.19
Cash													
						SUM	(USD)		104,151.71	-3,865.78	0.00	100,285.93	0.20
YUAN RENMINBI													
						SUM	(USD)		30,597,041.26	-2,279,854.14	0.00	28,317,187.12	55.72
US DOLLAR													
Cash													
Cash at Banks													
Adjustment accounts													
Accrued charges													
F120USDG1	PnAdmFee	G1	-25,843.29	USD	1.		1.		-25,843.29	0.00	0.00	-25,843.29	-0.05
Adjustment accounts													
						SUM	(USD)		-25,843.29	0.00	0.00	-25,843.29	-0.05
Cash at Banks													
						SUM	(USD)		-25,843.29	0.00	0.00	-25,843.29	-0.05
Other availabilities													
Financial accounts													
Spot transactions													
BK040USDG1	BkDep USD NEWEDG G1	G1	43,545.84	USD	1.		1.		43,545.84	0.00	0.00	43,545.84	0.09
BK065USDG1	BkDep USD SGP G1	G1	-187,886.29	USD	1.		1.		-187,886.29	0.00	0.00	-187,886.29	-0.37
Financial accounts													
						SUM	(USD)		-144,340.45	0.00	0.00	-144,340.45	-0.28
Other availabilities													
						SUM	(USD)		-144,340.45	0.00	0.00	-144,340.45	-0.28
Cash													
						SUM	(USD)		-170,183.74	0.00	0.00	-170,183.74	-0.33
US DOLLAR													
						SUM	(USD)		-170,183.74	0.00	0.00	-170,183.74	-0.33
MGR TOTAL G1 SGSS PARIS													
						SUM	(USD)		30,426,857.52	-2,279,854.14	0.00	28,147,003.38	55.39

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

FUND MANAGER: G1

SGSS PARIS

A S S E T	STATUS	FILE	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

<u>Day's management fees</u>												
	PnAdmFee	:		904.97	USD							

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

FUND MANAGER: G2

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
YUAN RENMINBI													
Equities													
Equities DRM													
Equities DRM													
CNE0000000B0	SC	JIUZHOU ELEC-A-	G2	50,500.	P CNY	11.7292	M 28/04/17	9.41	87,472.15	-18,576.14	0.00	68,896.01	0.14
CNE0000001S2		FOUNDER TECH A	G2	53,100.	P CNY	5.1765	M 28/04/17	3.98	40,591.76	-9,951.63	0.00	30,640.13	0.06
CNE0000001V6		FELIO ACOUSTICS	G2	33,800.	P CNY	12.7721	M 28/04/17	9.44	64,913.19	-18,653.60	0.00	46,259.59	0.09
CNE000000230		FUYAO GROUP GROUP IN	G2	37,300.	P CNY	16.8249	M 28/04/17	22.5	94,225.13	27,450.73	0.00	121,675.86	0.24
CNE0000002W2		QIANGSHENG HLDGS A	G2	16,000.	P CNY	11.6291	M 28/04/17	8.78	27,889.37	-7,522.35	0.00	20,367.02	0.04
CNE0000003P4		ANXIN TRUST CO A	G2	42,680.	P CNY	8.9185	M 28/04/17	11.46	57,393.11	13,519.28	0.00	70,912.39	0.14
CNE0000003S8		AURORA OPTOELEC-A	G2	3,400.	P CNY	28.9594	M 26/04/17	27.84	14,740.03	-1,016.65	0.00	13,723.38	0.03
CNE0000003Z3		FUKONG INTERECT	G2	11,600.	P CNY	17.9655	M 18/04/17	18.03	30,829.76	-507.14	0.00	30,322.62	0.06
CNE000000438		SH WQ FTZ A SHS	G2	6,000.	P CNY	32.4914	M 28/04/17	18.98	31,414.56	-14,904.05	0.00	16,510.51	0.03
CNE0000004M9		SHANG JINJIANG INTER	G2	2,700.	P CNY	24.9783	M 28/04/17	19.58	9,959.45	-2,294.85	0.00	7,664.60	0.02
CNE0000004P2		SHANDONG TYAN HOME A	G2	29,800.	P CNY	11.9636	M 18/11/16	13.73	53,371.36	5,948.47	0.00	59,319.83	0.12
CNE0000004T1		SHAN ORIENTAL PEARL	G2	16,275.	P CNY	42.9597	M 28/04/17	20.83	112,600.59	-63,450.61	0.00	49,149.98	0.10
CNE000000511		DAZHONG TRANSP SHS A	G2	30,900.	P CNY	6.9591	M 28/04/17	5.77	31,811.40	-5,962.18	0.00	25,849.22	0.05
CNE000000537		LAO FENG XIANG	G2	4,600.	P CNY	41.1646	M 28/04/17	43.49	27,937.86	1,066.30	0.00	29,004.16	0.06
CNE000000545		ZHONGYUAN UNION	G2	24,878.	P CNY	34.6093	M 12/12/16	26.8	129,401.18	-32,737.50	0.00	96,663.68	0.19
CNE000000552		SHANGHAI DINGLI TECH	G2	15,700.	P CNY	11.2136	M 28/04/17	11.59	25,998.91	382.39	0.00	26,381.30	0.05
CNE000000594		YUYUAN TOURIST	G2	11,500.	P CNY	11.7504	M 19/12/16	11.42	21,758.11	-2,717.67	0.00	19,040.44	0.04
CNE0000005N4		BESTONE HLDG SH A	G2	4,500.	P CNY	22.4702	M 28/04/17	17.3	14,958.66	-3,671.84	0.00	11,286.82	0.02
CNE0000006B7		ZS PUB UTL GRP-A-	G2	68,800.	P CNY	11.2449	M 28/04/17	10.94	114,249.28	-5,125.64	0.00	109,123.64	0.21
CNE000000735		TONGHUA GOLDEN-A-	G2	26,600.	P CNY	19.979	M 28/04/17	18.09	78,480.86	-8,716.56	0.00	69,764.30	0.14
CNE0000007X9		ZHE JIANG DAIL-A	G2	15,300.	P CNY	22.5026	M 28/04/17	18.16	55,483.54	-15,200.68	0.00	40,282.86	0.08
CNE0000007Y7		SHANGHAI DAZHO PUB U	G2	27,150.	P CNY	8.2115	M 28/04/17	6.	35,927.53	-12,310.02	0.00	23,617.51	0.05
CNE0000008S7		SHANGHAI AJ -A-	G2	21,100.	P CNY	12.1998	M 14/04/17	14.98	41,474.89	4,350.62	0.00	45,825.51	0.09
CNE0000009S5		LUJIAZUI FINANCE A	G2	16,400.	P CNY	26.787	M 28/04/17	23.6	66,238.42	-10,124.72	0.00	56,113.70	0.11
CNE0000009T3		HARBIN PHARMA-A	G2	33,700.	P CNY	8.396	M 28/04/17	6.19	42,662.56	-12,418.95	0.00	30,243.61	0.06
CNE000000B33		SH TUNNEL ENGRG -A	G2	85,800.	P CNY	11.5876	M 28/04/17	10.24	152,334.07	-24,954.34	0.00	127,379.73	0.25
CNE000000B91		SHAN MECH AND ELE A	G2	8,100.	P CNY	26.5626	M 28/04/17	21.13	34,662.96	-9,848.91	0.00	24,814.05	0.05
CNE000000BB2		SINOPEC SH PETRO A	G2	47,900.	P CNY	5.511	M 28/04/17	6.61	42,526.96	3,376.99	0.00	45,903.95	0.09
CNE000000BL1		HEC TECHNOLOGY A	G2	26,300.	P CNY	8.2553	M 14/11/16	7.29	34,995.18	-7,198.28	0.00	27,796.90	0.05
CNE000000BP2		CSSC OFFSHORE	G2	5,400.	P CNY	28.9792	M 28/04/17	32.73	23,150.12	2,474.23	0.00	25,624.35	0.05
CNE000000BQ0		SICHUAN CHUAN-A	G2	45,300.	P CNY	8.8282	M 28/04/17	9.39	59,162.23	2,508.18	0.00	61,670.41	0.12
CNE000000CB2		SHANGHAI PHARMAC A	G2	20,600.	P CNY	19.9532	M 28/04/17	23.74	61,610.24	9,292.17	0.00	70,902.41	0.14
CNE000000CC9		SHANGHAI XINHUA A	G2	6,700.	P CNY	14.4709	M 28/04/17	7.64	15,623.21	-8,201.89	0.00	7,421.32	0.01
CNE000000CG9		QINGDAO HAIER-A	G2	57,800.	P CNY	11.0256	M 28/04/17	12.19	102,672.55	-521.08	0.00	102,151.47	0.20
CNE000000CH7		SHANGHAI SHIMAO A	G2	15,800.	P CNY	7.5129	M 28/04/17	7.19	17,770.25	-1,300.04	0.00	16,470.21	0.03
CNE000000CK1		HAITONG SECURI-A	G2	164,100.	P CNY	20.8795	M 28/04/17	14.85	546,073.18	-192,769.55	0.00	353,303.63	0.70
CNE000000CX4		NANJING XINJIEKOU	G2	17,700.	P CNY	27.0183	M 28/04/17	35.48	71,909.43	19,138.47	0.00	91,047.90	0.18
CNE000000DD4		MAANSHAN IRON STEEL	G2	62,100.	P CNY	2.8685	M 28/04/17	3.22	26,352.78	2,638.04	0.00	28,990.82	0.06
CNE000000DH5		SHANXI XINGHUA-A	G2	1,100.	P CNY	22.8969	M 28/04/17	31.01	4,058.33	887.14	0.00	4,945.47	0.01
CNE000000DJ1		NINGBO JOYSON -A	G2	9,700.	P CNY	34.4108	M 28/04/17	30.96	49,291.85	-5,752.12	0.00	43,539.73	0.09
CNE000000DW4		DASHANG GROUP -A	G2	6,500.	P CNY	47.2988	M 28/04/17	38.36	49,494.01	-13,344.28	0.00	36,149.73	0.07
CNE000000DY0		JS YUEDA INVT A	G2	9,900.	P CNY	11.8894	M 28/04/17	8.03	18,932.78	-7,407.17	0.00	11,525.61	0.02
CNE000000FW9		CHENGDU DR PEN-A	G2	47,600.	P CNY	23.0321	M 28/04/17	19.84	166,656.53	-29,738.17	0.00	136,918.36	0.27
CNE000000FX7		ORIENT GROUP-A	G2	32,500.	P CNY	9.6074	M 28/04/17	6.8	49,175.86	-17,134.91	0.00	32,040.95	0.06

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

FUND MANAGER: G2

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
CNE000000GJ4	SICHUAN CHANG-A	G2	93,500.	P	CNY 4.2723	M 28/04/17	3.78		59,890.26	-8,649.39	0.00	51,240.87	0.10
CNE000000GN6	INNER MONGOL M-A	G2	49,200.	P	CNY 3.3084	M 28/04/17	3.32		24,543.18	-861.30	0.00	23,681.88	0.05
CNE000000GQ9	WANGFUJING -A-SHS	G2	4,030.	P	CNY 17.0777	M 26/09/16	16.28		11,077.48	-1,565.47	0.00	9,512.01	0.02
CNE000000H87	TONGHUA DONGBA-A	G2	17,760.	P	CNY 16.7052	M 28/04/17	21.61		47,806.54	7,836.49	0.00	55,643.03	0.11
CNE000000HK0	JONJEE HIGH-TE-A	G2	7,200.	P	CNY 14.5256	M 28/04/17	17.39		15,656.54	2,496.32	0.00	18,152.86	0.04
CNE000000HP9	MEIHUA HOLDING-A	G2	35,900.	P	CNY 6.0433	M 28/04/17	6.68		32,527.30	2,241.04	0.00	34,768.34	0.07
CNE000000HX3	TIANJIN CAP ENV A	G2	8,500.	P	CNY 9.5696	M 28/04/17	17.3		12,177.02	9,142.53	0.00	21,319.55	0.04
CNE000000J28	DONGFANG ELECTRIC A	G2	17,310.	P	CNY 22.7115	M 28/04/17	9.5		63,316.75	-39,462.84	0.00	23,853.91	0.05
CNE000000J93	AEROSPACE TIMES	G2	9,600.	P	CNY 15.2424	M 28/04/17	16.86		23,551.44	-85.29	0.00	23,466.15	0.05
CNE000000JB5	CHENGDU B-RAY-A	G2	27,900.	P	CNY 13.1205	M 28/04/17	6.89		58,982.89	-31,112.92	0.00	27,869.97	0.05
CNE000000JC3	JILIN YATAI GROUP A	G2	24,100.	P	CNY 9.6752	M 28/04/17	5.85		37,566.64	-17,126.40	0.00	20,440.24	0.04
CNE000000JH8	NINGBO SHANSHA-A	G2	13,800.	P	CNY 16.2774	M 28/04/17	16.66		33,708.33	-375.89	0.00	33,332.44	0.07
CNE000000JK6	HONGFA TECHNOLOGY	G2	15,700.	P	CNY 34.0366	M 28/04/17	38.94		78,914.13	9,721.57	0.00	88,635.70	0.17
CNE000000JM2	SDIC POWER HOLDINGS	G2	75,000.	P	CNY 6.7562	M 28/04/17	7.49		75,856.64	5,586.81	0.00	81,443.45	0.16
CNE000000JP5	INNER MONGOLIA -A-	G2	93,660.	P	CNY 16.9487	M 28/04/17	18.26		248,853.16	-900.94	0.00	247,952.22	0.49
CNE000000JS9	GUANGZHOU GUAN CO-A	G2	21,400.	P	CNY 14.3889	M 28/04/17	13.25		45,431.19	-4,321.64	0.00	41,109.55	0.08
CNE000000JW1	AECV AVIATION	G2	13,400.	P	CNY 36.6719	M 28/04/17	34.35		73,780.90	-7,047.29	0.00	66,733.61	0.13
CNE000000KB3	SANAN OPTOELEC-A	G2	48,360.	P	CNY 10.7554	M 28/04/17	17.14		80,850.16	39,323.75	0.00	120,173.91	0.24
CNE000000KC1	AVIC CAPITAL A	G2	131,800.	P	CNY 7.6119	M 28/04/17	6.18		156,810.22	-38,719.18	0.00	118,091.04	0.23
CNE000000KF4	MATERIALS INDUS ZHON	G2	19,760.	P	CNY 28.3463	M 28/04/17	10.84		90,324.96	-59,270.12	0.00	31,054.84	0.06
CNE000000KJ6	NEUSOFT GROUP A	G2	4,900.	P	CNY 23.4599	M 28/04/17	17.8		18,525.22	-5,879.92	0.00	12,645.30	0.02
CNE000000KN8	CHENGTON MINING A	G2	17,000.	P	CNY 11.8102	M 28/04/17	6.94		32,352.47	-15,247.53	0.00	17,104.94	0.03
CNE000000OL16	TIANJIN PORT CO A	G2	22,300.	P	CNY 9.4606	M 28/04/17	15.06		31,592.26	17,098.09	0.00	48,690.35	0.10
CNE000000LF2	CHONGQING DEPT A	G2	3,600.	P	CNY 31.4396	M 28/04/17	24.65		18,235.88	-5,370.21	0.00	12,865.67	0.03
CNE000000LV9	SUZHOU NEW DISTRICT	G2	57,700.	P	CNY 9.9759	M 28/04/17	7.87		86,552.70	-20,716.67	0.00	65,836.03	0.13
CNE000000LY3	LIAONING CHENG-A	G2	56,500.	P	CNY 20.4141	M 28/04/17	17.12		179,218.28	-38,980.42	0.00	140,237.86	0.28
CNE000000M15	HUAYU AUTOM-A	G2	400.	P	CNY 16.6921	M 28/04/17	18.78		1,074.44	14.66	0.00	1,089.10	0.00
CNE000000M80	JIANGZHONG PHAR CO A	G2	11,500.	P	CNY 36.7751	M 28/04/17	35.19		63,422.30	-4,750.40	0.00	58,671.90	0.12
CNE000000MF0	SH IND DEVE A	G2	13,650.	P	CNY 8.8002	M 28/04/17	7.7		18,035.56	-2,797.26	0.00	15,238.30	0.03
CNE000000MN4	INTER TRADE-A-	G2	32,000.	P	CNY 8.8077	M 28/04/17	9.17		41,968.19	575.23	0.00	42,543.42	0.08
CNE000000MZ8	TOPCHOICE MEDI INV A	G2	13,600.	P	CNY 33.1805	M 28/04/17	25.22		67,584.42	-17,856.87	0.00	49,727.55	0.10
CNE000000N22	AVIC HEAVY MAC-A	G2	12,800.	P	CNY 14.9422	M 28/04/17	16.7		28,244.43	-2,746.85	0.00	30,991.28	0.06
CNE000000N97	JIANGSU ZONGYI A	G2	18,700.	P	CNY 12.6702	M 28/04/17	7.82		38,150.66	-16,949.41	0.00	21,201.25	0.04
CNE000000NB7	NANJING PANDA ELECTR	G2	14,000.	P	CNY 15.1871	M 28/04/17	13.26		31,369.93	-4,455.53	0.00	26,914.40	0.05
CNE000000ND3	EASTERN COMM -A-	G2	7,300.	P	CNY 10.2785	M 28/04/17	7.03		11,100.06	-3,659.75	0.00	7,440.31	0.01
CNE000000NS1	CMST DEVELOPM-A	G2	11,100.	P	CNY 10.2897	M 28/04/17	8.89		18,387.12	-4,080.47	0.00	14,306.65	0.03
CNE000000NW3	LUXIN VENTURE -A	G2	3,183.	P	CNY 33.2459	M 28/04/17	21.07		17,048.47	-17,325.16	0.00	9,723.31	0.02
CNE000000PC0	GD POWER DEVEL-A	G2	202,000.	P	CNY 3.0323	M 28/04/17	3.37		91,697.65	6,997.17	0.00	98,694.82	0.19
CNE000000PF3	HISSENSE ELECTRIC A	G2	6,500.	P	CNY 17.8432	M 28/04/17	17.15		18,686.64	-2,524.81	0.00	16,161.83	0.03
CNE000000PX6	NANJING GAOKE CO	G2	11,000.	P	CNY 18.1791	M 28/04/17	16.16		31,254.57	-5,482.63	0.00	25,771.94	0.05
CNE000000PY4	ZHENGZHOU YUTONG-A	G2	31,100.	P	CNY 21.9576	M 28/04/17	20.14		102,382.69	-11,572.85	0.00	90,809.84	0.18
CNE000000Q11	SDIC ESSENCE HOLD-A	G2	26,300.	P	CNY 18.2885	M 28/04/17	14.66		72,037.59	-16,138.75	0.00	55,898.84	0.11
CNE000000Q29	CHINA MEHECO -A-	G2	800.	P	CNY 19.1072	M 28/04/17	24.49		2,463.86	376.62	0.00	2,840.48	0.01
CNE000000Q78	MINMETALS DEVELOPM	G2	8,200.	P	CNY 17.1946	M 28/04/17	13.29		22,707.72	-6,907.91	0.00	15,799.81	0.03
CNE000000Q94	CHINA RESOURCE-A	G2	5,000.	P	CNY 22.2244	M 28/04/17	23.76		17,887.04	-663.22	0.00	17,223.82	0.03
CNE000000QD6	CITYCHAMP DART-A	G2	22,200.	P	CNY 6.9628	M 28/04/17	6.9		23,140.05	-931.76	0.00	22,208.29	0.04
CNE000000QF1	CHINA GEZHOUBA	G2	54,200.	P	CNY 8.116	M 28/04/17	11.94		66,325.78	27,498.81	0.00	93,824.59	0.18
CNE000000QW6	HUMANWELL HEALTH A	G2	22,700.	P	CNY 21.2362	M 28/04/17	20.		71,314.26	-5,492.59	0.00	65,821.67	0.13

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

FUND MANAGER: G2

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
CNE000000R69	BEIJING TONGREN-A	G2	6,700.	P	CNY 27.7366	M 28/04/17	31.03		29,945.98	195.85	0.00	30,141.83	0.06
CNE000000R88	TBEA CO LTD	G2	115,531.	P	CNY 9.0673	M 28/04/17	11.33		157,950.20	31,825.90	0.00	189,776.10	0.37
CNE000000RC6	JIANGSU PROTRULY	G2	41,700.	P	CNY 16.1407	M 28/04/17	12.57		100,170.98	-24,176.09	0.00	75,994.89	0.15
CNE000000RK9	TSINGHUA TONG-A	G2	24,500.	P	CNY 18.4648	M 20/04/17	14.12		72,909.10	-22,754.14	0.00	50,154.96	0.10
CNE000000RS2	SHANG MALING CO-A	G2	30,200.	P	CNY 12.9129	M 28/04/17	9.93		58,519.78	-15,041.81	0.00	43,477.97	0.09
CNE000000S76	GREATTOWN HLDGS A	G2	50,500.	P	CNY 10.6052	M 28/04/17	8.08		80,211.44	-21,053.12	0.00	59,158.32	0.12
CNE000000SB6	GUANGZHOU DEV-A	G2	13,100.	P	CNY 8.8358	M 28/04/17	8.76		18,645.59	-2,008.07	0.00	16,637.52	0.03
CNE000000SM3	CHINA DONGFANG-A	G2	9,200.	P	CNY 35.6361	M 28/04/17	30.4		52,815.03	-12,266.56	0.00	40,548.47	0.08
CNE000000SV4	SINOLINK SECURITIE	G2	87,800.	P	CNY 16.8648	M 28/04/17	13.25		228,989.61	-60,325.20	0.00	168,664.41	0.33
CNE000000TB4	NUODE INVEST-A	G2	63,000.	P	CNY 12.7889	M 28/04/17	13.36		118,982.56	3,045.60	0.00	122,028.16	0.24
CNE000000TY6	SAIC MOTOR-A	G2	43,800.	P	CNY 23.5419	M 28/04/17	27.25		155,474.12	17,568.74	0.00	173,042.86	0.34
CNE000000V06	ZJ ORIENT -A-	G2	8,600.	P	CNY 39.7561	M 28/04/17	26.53		55,134.86	-22,056.13	0.00	33,078.73	0.07
CNE000000V14	CHINA CYTS TOURS A	G2	12,700.	P	CNY 20.9053	M 28/04/17	20.39	V	39,795.51	-2,252.07	0.00	37,543.44	0.07
CNE000000V89	SH INTL AIRPORT -A-	G2	25,800.	P	CNY 27.1487	M 28/04/17	34.25		105,014.74	23,098.30	0.00	128,113.04	0.25
CNE000000VF1	CHINA SPORTS IND -A-	G2	10,200.	P	CNY 20.7344	M 28/04/17	15.18		34,057.01	-11,608.63	0.00	22,448.38	0.04
CNE000000VPO	JS HONGTU HIGH -A-	G2	19,500.	P	CNY 17.2168	M 28/04/17	11.06		52,472.99	-21,204.80	0.00	31,268.19	0.06
CNE000000VW6	CHINA RAILWAY -A	G2	88,900.	P	CNY 8.3514	M 28/04/17	8.69		112,447.51	-443.23	0.00	112,004.28	0.22
CNE000000W05	CHINA CSSC HOLDING	G2	8,800.	P	CNY 48.3934	M 28/04/17	26.66		68,623.01	-34,609.15	0.00	34,013.86	0.07
CNE000000WC6	BEIQI FOTON-A	G2	83,200.	P	CNY 2.7935	M 28/04/17	3.1		34,322.62	3,071.05	0.00	37,393.67	0.07
CNE000000WD4	WINTIME ENERGY	G2	70,080.	P	CNY 4.4539	M 28/04/17	3.64		50,277.21	-13,293.66	0.00	36,983.55	0.07
CNE000000WF9	BEIJING TIAN A	G2	5,400.	P	CNY 33.8236	M 28/04/17	45.79		29,429.10	6,419.94	0.00	35,849.04	0.07
CNE000000WL7	XIAMEN C & D -A-	G2	46,600.	P	CNY 10.9859	M 28/04/17	12.14		82,436.77	-417.17	0.00	82,019.60	0.16
CNE000000WQ6	ZHEJIANG JUHUA-A	G2	20,400.	P	CNY 8.2065	M 28/04/17	13.16		26,966.84	11,955.52	0.00	38,922.36	0.08
CNE000000WR4	SHANG CONSTR-A	G2	34,128.	P	CNY 6.7728	M 28/04/17	4.72		37,238.90	-13,884.65	0.00	23,354.25	0.05
CNE000000WT0	CCS SUPPLY CHAIN	G2	6,100.	P	CNY 39.8228	M 28/04/17	13.67		39,172.89	-27,083.30	0.00	12,089.59	0.02
CNE000000X12	TAIYUAN HEAVY-A	G2	38,500.	P	CNY 4.3056	M 28/04/17	4.18		24,479.51	-1,147.61	0.00	23,331.90	0.05
CNE000000X38	SHANGHAI FOSUN-A	G2	31,800.	P	CNY 23.3449	M 28/04/17	29.54		111,301.11	24,890.60	0.00	136,191.71	0.27
CNE000000XB6	SH BELLING -A-	G2	12,800.	P	CNY 20.6993	M 28/04/17	11.38		41,410.94	-20,292.33	0.00	21,118.61	0.04
CNE000000XL5	GUANGDONG SHENGYI A	G2	9,300.	P	CNY 10.959	M 28/04/17	11.95		16,432.44	-319.90	0.00	16,112.54	0.03
CNE000000XR2	YOUNGOR GROUP-A	G2	17,500.	P	CNY 15.1418	M 28/04/17	13.68		42,673.34	-7,964.73	0.00	34,708.61	0.07
CNE000000XT8	HENAN HUANGHE-A-	G2	10,300.	P	CNY 19.3772	M 28/04/17	15.43		29,446.91	-6,405.12	0.00	23,041.79	0.05
CNE000000XZ5	SX LANHUA SCI TECH A	G2	16,600.	P	CNY 7.324	M 28/04/17	7.77		18,227.87	472.15	0.00	18,700.02	0.04
CNE000000Y37	JINYU BIO-TEC CO LTD	G2	1,500.	P	CNY 19.0567	M 28/04/17	34.79		4,601.49	2,964.38	0.00	7,565.87	0.01
CNE000000Y52	BJ URBAN CONSTR A	G2	14,700.	P	CNY 13.2702	M 28/04/17	16.22		28,858.05	5,710.51	0.00	34,568.56	0.07
CNE000000YM1	CHINA JUSHI	G2	15,400.	P	CNY 12.8411	M 28/04/17	11.39		31,889.52	-6,458.87	0.00	25,430.65	0.05
CNE000000YP4	JIANSU WUZHONG	G2	22,525.	P	CNY 20.0791	M 28/04/17	15.63		68,008.58	-16,965.50	0.00	51,043.08	0.10
CNE000000YT6	MEIDU ENERGY	G2	23,200.	P	CNY 8.1872	M 28/04/17	4.29		30,626.93	-16,197.20	0.00	14,429.73	0.03
CNE000000ZH8	XINHU ZHONGBAO-A	G2	174,800.	P	CNY 5.0945	M 28/04/17	4.85		134,025.34	-11,112.79	0.00	122,912.55	0.24
CNE000000ZL0	SHANGYING GLBL-A	G2	20,000.	P	CNY 33.3172	M 04/01/17	35.73		98,402.58	5,201.31	0.00	103,603.89	0.20
CNE000001055	SHANG ZIJIANG ENTR-A	G2	28,800.	P	CNY 5.5497	M 28/04/17	5.18		23,602.98	-1,974.04	0.00	21,628.94	0.04
CNE0000010J2	ZHEJIANG MEDI-A	G2	12,900.	P	CNY 10.9087	M 28/04/17	10.21		22,648.86	-3,553.47	0.00	19,095.39	0.04
CNE000001139	SD NANSHAN ALUM A	G2	88,500.	P	CNY 3.9918	M 28/04/17	3.45		56,904.55	-12,638.02	0.00	44,266.53	0.09
CNE0000011B7	PUDONG DEVL BK -A-	G2	103,600.	P	CNY 16.4565	M 28/04/17	15.21		253,952.06	-25,496.34	0.00	228,455.72	0.45
CNE0000011C5	HAINAN AIRLINE HLDG	G2	269,100.	P	CNY 3.4072	M 28/04/17	3.34		138,118.36	-7,809.71	0.00	130,308.65	0.26
CNE0000011R3	SINOCEM INTL-A	G2	23,200.	P	CNY 11.5734	M 28/04/17	11.08		41,988.37	-4,719.96	0.00	37,268.41	0.07
CNE000001295	BEIJING CAP CO-A	G2	48,400.	P	CNY 4.4234	M 28/04/17	7.51		32,050.28	20,648.23	0.00	52,698.51	0.10
CNE0000012D1	GANYUE EXPRESS -A-	G2	31,000.	P	CNY 4.7126	M 28/04/17	5.35		21,902.79	2,142.42	0.00	24,045.21	0.05
CNE0000012R1	RISING NONFERR-A	G2	2,000.	P	CNY 55.5382	M 28/04/17	37.9		17,873.62	-6,884.01	0.00	10,989.61	0.02

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

FUND MANAGER: G2

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	
CNE000001345	BJ HOMYEAR CAP HLDGS	G2	22,200.	P	CNY	11.5734	M 28/04/17	10.24		38,511.05	-5,552.66	0.00	32,958.39	0.06
CNE000001378	VV FD AND BEVERAG A	G2	19,100.	P	CNY	8.6556	M 28/04/17	5.66		26,653.04	-10,979.65	0.00	15,673.39	0.03
CNE0000013L2	ZJ YANKON -A-	G2	17,700.	P	CNY	7.8418	M 28/04/17	6.89		20,533.52	-2,852.57	0.00	17,680.95	0.03
CNE0000013N8	SHANGAI INTL PORT	G2	79,800.	P	CNY	5.1428	M 28/04/17	6.04		61,529.40	8,350.60	0.00	69,880.00	0.14
CNE0000013S7	ELION CLEAN SHS A	G2	19,500.	P	CNY	6.4334	M 03/03/17	7.83		18,804.63	3,331.89	0.00	22,136.52	0.04
CNE0000013Z2	ZHEJIANG HISUN A	G2	4,700.	P	CNY	18.5083	M 28/04/17	12.45		14,012.28	-5,528.68	0.00	8,483.60	0.02
CNE0000014G0	ANGEL YEAST CO-A	G2	10,300.	P	CNY	2.3098	M 28/04/17	23.43		23,790.80	11,197.48	0.00	34,988.28	0.07
CNE0000014Q9	NANJING IRON&S-A-	G2	40,000.	P	CNY	2.5219	M 28/04/17	3.55		15,101.67	5,485.73	0.00	20,587.40	0.04
CNE0000014W7	JIANGSU HENGRU A	G2	13,000.	P	CNY	45.2005	M 28/04/17	53.63		87,385.14	13,694.62	0.00	101,079.76	0.20
CNE000001584	NINGBO YUNSHENG CO A	G2	8,300.	P	CNY	17.7805	M 28/04/17	16.84		23,734.48	-3,470.10	0.00	20,264.38	0.04
CNE000001592	SPIC YUANDA ENV A	G2	5,600.	P	CNY	21.4927	M 28/04/17	11.35		19,397.52	-10,182.49	0.00	9,215.03	0.02
CNE0000015F9	WUZHOU ZHONGHENG	G2	53,700.	P	CNY	6.0366	M 28/04/17	4.5		52,216.57	-17,181.75	0.00	35,034.82	0.07
CNE0000015P8	KPC PHARMACEUT-A	G2	41,300.	P	CNY	14.606	M 28/04/17	11.88		90,522.06	-19,387.68	0.00	71,134.38	0.14
CNE0000015R4	BAOSHAN IRON&STEEL A	G2	189,628.	P	CNY	5.9467	M 28/04/17	6.24		170,185.72	1,367.99	0.00	171,553.71	0.34
CNE0000015V6	AVIC HELICOPTER A	G2	16,155.	P	CNY	47.0254	M 28/04/17	47.62		114,506.67	-2,972.12	0.00	111,534.55	0.22
CNE0000015Y0	CHINA MINSHENG-A	G2	671,644.	P	CNY	9.6993	M 28/04/17	7.87		1,023,200.33	-256,850.72	0.00	766,349.61	1.51
CNE0000015Z7	SINOTRANS AIR TRANSP	G2	5,204.	P	CNY	19.0978	M 28/04/17	17.3		16,009.85	-2,957.27	0.00	13,052.58	0.03
CNE000001600	GANSU JIU STEE-A	G2	32,700.	P	CNY	6.3452	M 28/04/17	2.9		33,459.14	-19,710.53	0.00	13,748.61	0.03
CNE000001675	GRANDBLUE ENV-A	G2	29,700.	P	CNY	14.467	M 28/04/17	14.75		64,435.55	-922.71	0.00	63,512.84	0.12
CNE0000016F7	FUSHUN SPECIAL-A	G2	57,575.	P	CNY	8.4048	M 28/04/17	7.14		74,058.39	-14,458.53	0.00	59,599.86	0.12
CNE0000016G5	FUJIAN LONGKING	G2	21,350.	P	CNY	14.9253	M 28/04/17	15.3	V	51,327.62	-3,968.64	0.00	47,358.98	0.09
CNE0000016J9	WANHUA CHEMICAL A	G2	29,100.	P	CNY	19.5111	M 28/04/17	27.86		85,103.37	32,437.03	0.00	117,540.40	0.23
CNE0000016P6	SOUTHWEST SECUR A	G2	57,100.	P	CNY	7.78	M 28/04/17	6.11		67,695.43	-16,582.58	0.00	51,112.85	0.10
CNE0000016Q4	JIANGSU HONGDO-A-	G2	18,900.	P	CNY	9.5523	M 28/12/16	8.56		27,039.16	-3,583.45	0.00	23,455.71	0.05
CNE0000016Y8	BEIJING GEHUA	G2	20,200.	P	CNY	16.8227	M 28/04/17	15.37		50,886.53	-5,873.49	0.00	45,013.04	0.09
CNE000001717	AN EXPRESSW.A	G2	8,400.	P	CNY	3.4343	M 28/04/17	3.88		4,260.16	465.08	0.00	4,725.24	0.01
CNE000001774	HENAN PINGGAO A	G2	16,200.	P	CNY	18.2386	M 28/04/17	15.15	V	47,603.25	-12,020.40	0.00	35,582.85	0.07
CNE000001790	GEMDALE CORP-A	G2	46,908.	P	CNY	10.3417	M 28/04/17	11.54		78,012.35	468.88	0.00	78,481.23	0.15
CNE0000017H1	INNER MONGOLIA-A	G2	26,200.	P	CNY	2.8536	M 28/04/17	3.02		11,040.76	430.77	0.00	11,471.53	0.02
CNE0000017K5	SHANGHAI JAHWA	G2	9,400.	P	CNY	39.7249	M 28/04/17	30.14		60,084.42	-19,008.80	0.00	41,075.62	0.08
CNE0000017M1	KANGMEI PHARMA A	G2	47,300.	P	CNY	15.0743	M 28/04/17	19.43		106,691.92	26,551.88	0.00	133,243.80	0.26
CNE0000017V2	GUIZHOU PANJIA-A	G2	14,700.	P	CNY	11.8512	M 28/04/17	7.19		28,067.00	-12,743.45	0.00	15,323.55	0.03
CNE0000017Y6	YONYOU NETWORK	G2	23,500.	P	CNY	23.2827	M 28/04/17	17.14		80,942.04	-22,544.88	0.00	58,397.16	0.11
CNE0000017Z3	CN RAIL H-TECH A RG	G2	26,600.	P	CNY	13.9428	M 28/04/17	16.02		58,460.15	3,321.17	0.00	61,781.32	0.12
CNE000001808	TJ ZHONGXIN PHAR-A-	G2	6,600.	P	CNY	17.1913	M 28/04/17	18.59		16,785.15	1,003.23	0.00	17,788.38	0.04
CNE0000018C0	CHINA AVIONICS	G2	12,200.	P	CNY	18.7995	M 28/04/17	18.58		34,386.44	-1,522.58	0.00	32,863.86	0.06
CNE0000018G1	CHINA PETROLEU-A	G2	151,800.	P	CNY	4.7827	M 28/04/17	5.78		108,822.53	18,384.96	0.00	127,207.49	0.25
CNE0000018M9	ANHUI JIANGHUAI A	G2	24,800.	P	CNY	13.5053	M 28/04/17	10.44		50,215.50	-12,678.01	0.00	37,537.49	0.07
CNE0000018P2	FIBERHOME TELE -A-	G2	10,400.	P	CNY	31.0421	M 28/04/17	23.01		52,054.13	-17,359.44	0.00	34,694.69	0.07
CNE0000018R8	KWEICHOW MOUTAI A	G2	4,700.	P	CNY	306.5484	M 28/04/17	413.48		215,146.04	66,604.94	0.00	281,750.98	0.55
CNE000001998	HUANG POWER INTL A	G2	52,200.	P	CNY	7.2038	M 28/04/17	7.8		55,629.87	3,400.86	0.00	59,030.73	0.12
CNE0000019B0	ANHUI SHAN.PAPER A	G2	57,900.	P	CNY	2.8807	M 28/04/17	3.49		25,348.09	3,948.50	0.00	29,296.59	0.06
CNE0000019D6	AECC AERO SCIENCE	G2	3,700.	P	CNY	70.4985	M 28/04/17	33.68		42,063.53	-23,996.50	0.00	18,067.03	0.04
CNE0000019P0	JIANGXI COPPER-A	G2	23,000.	P	CNY	17.4444	M 28/04/17	16.42		62,820.75	-8,066.98	0.00	54,753.77	0.11
CNE0000019T2	OFFSHORE OIL ENG-A	G2	48,100.	P	CNY	10.5028	M 28/04/17	6.94		80,977.42	-32,580.51	0.00	48,396.91	0.10
CNE0000019V8	ANHUI CONCH	G2	35,600.	P	CNY	21.6815	M 28/04/17	21.2		124,455.54	-15,034.98	0.00	109,420.56	0.22
CNE0000019X4	CHN UNIVERSE PUB A	G2	9,700.	P	CNY	30.7712	M 28/04/17	21.59		48,121.71	-17,759.22	0.00	30,362.49	0.06
CNE000001B33	CHINA MERCHT BK -A	G2	108,700.	P	CNY	18.0848	M 28/04/17	19.13		292,546.69	8,932.67	0.00	301,479.36	0.59

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

FUND MANAGER: G2

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
											EVALUATION	
CNE000001B58	COSCO SHIPPING-A	G2	31,100.	P	CNY	M 28/04/17	6.79		55,389.46	-24,773.83	0.00	30,615.63 0.06
CNE000001B82	BEI JINGNENG POWER A	G2	26,300.	P	CNY	M 28/04/17	4.6		27,883.09	-10,343.21	0.00	17,539.88 0.03
CNE000001B90	TIAN DI -A	G2	19,800.	P	CNY	M 28/04/17	5.22		14,177.44	807.28	0.00	14,984.72 0.03
CNE000001B80	CHINA NATIONA SOFT	G2	5,500.	P	CNY	M 28/04/17	24.04		22,882.22	-3,712.74	0.00	19,169.48 0.04
CNE000001BD6	COSCO SHIPPING ENER	G2	31,400.	P	CNY	M 28/04/17	6.67		30,936.81	-572.14	0.00	30,364.67 0.06
CNE000001B3J	WOLONG ELECTRIC GP	G2	13,400.	P	CNY	M 28/04/17	7.9		33,553.40	-18,205.64	0.00	15,347.76 0.03
CNE000001BM7	SD HUALU CHEM A	G2	12,480.	P	CNY	M 28/04/17	13.26		16,986.55	7,005.71	0.00	23,992.26 0.05
CNE000001BY2	XIANGTAN ELECTRIC A	G2	33,100.	P	CNY	M 28/04/17	14.98		68,305.37	3,582.05	0.00	71,887.42 0.14
CNE000001C08	CHGQIN DIMA IND-A	G2	49,900.	P	CNY	M 28/04/17	6.34		50,669.50	-4,802.23	0.00	45,867.27 0.09
CNE000001C81	TASLY PHARMAC A	G2	3,100.	P	CNY	M 28/04/17	41.75		22,962.21	-4,197.96	0.00	18,764.25 0.04
CNE000001C99	BRIGHT DAIRY AND FOD	G2	22,478.	P	CNY	M 28/04/17	12.89		63,628.47	-21,621.28	0.00	42,007.19 0.08
CNE000001CC6	FANGDA CARBON-A	G2	24,100.	P	CNY	M 28/04/17	9.51		39,455.90	-6,227.41	0.00	33,228.49 0.07
CNE000001CN3	SHINVA MEDICAL INSTR	G2	5,300.	P	CNY	M 28/04/17	19.49	V	19,689.09	-4,712.92	0.00	14,976.17 0.03
CNE000001CS2	CHINA UNITED-A	G2	165,800.	P	CNY	M 31/03/17	7.47		120,621.69	58,941.87	0.00	179,563.56 0.35
CNE000001CW4	JS ZHONGTIAN TEC-A	G2	34,206.	P	CNY	M 28/04/17	10.63		35,478.46	17,238.29	0.00	52,716.75 0.10
CNE000001CZ7	SUNYARD SYS ENRG-A-	G2	7,200.	P	CNY	M 28/04/17	16.23		23,356.1	24,833.65	0.00	24,181.98 0.03
CNE000001D15	XIAMEN TUNGSTEN	G2	13,200.	P	CNY	M 28/04/17	20.32		51,166.41	-12,278.85	0.00	38,887.56 0.08
CNE000001D56	NATIONALE MEDICINE	G2	6,500.	P	CNY	M 28/04/17	35.92		36,519.66	-2,669.34	0.00	33,850.32 0.07
CNE000001D64	CHANGYUAN GROUP A	G2	16,900.	P	CNY	M 28/04/17	14.3		35,609.45	-571.73	0.00	35,037.72 0.07
CNE000001D80	TIMES N MATERIAL	G2	2,500.	P	CNY	M 28/04/17	13.25		6,049.38	-1,246.86	0.00	4,802.52 0.01
CNE000001DB6	CITIC SECURITIES	G2	215,000.	P	CNY	M 28/04/17	16.23		977,410.17	-471,503.92	0.00	505,906.25 1.00
CNE000001DG5	GLARU TECHNGY A	G2	4,860.	P	CNY	M 28/04/17	29.7		21,682.44	-755.50	0.00	20,926.94 0.04
CNE000001DL5	ZHEJIANG HUAHAI A	G2	23,500.	P	CNY	M 28/04/17	19.02		89,166.33	-24,963.88	0.00	64,802.45 0.13
CNE000001D04	SICHUA ROAD BRIDGE A	G2	180,100.	P	CNY	M 28/04/17	4.73		121,771.45	1,734.51	0.00	123,505.96 0.24
CNE000001DT8	SHAANXI AEROSPACE A	G2	6,600.	P	CNY	M 28/04/17	18.88		25,368.27	-7,302.40	0.00	18,065.87 0.04
CNE000001DW2	SHUANGLIANG EC-A	G2	17,900.	P	CNY	M 20/02/17	8.35		20,386.40	1,283.28	0.00	21,669.68 0.04
CNE000001DX0	GZ BAIYUN INTL -A-	G2	12,900.	P	CNY	M 28/04/17	15.95		25,151.96	4,678.74	0.00	29,830.70 0.06
CNE000001F05	JS CJ ELECT TECH-A-	G2	19,341.	P	CNY	M 28/04/17	17.44		46,979.39	1,923.94	0.00	48,903.33 0.10
CNE000001F21	PIENTZEHUANG A	G2	4,800.	P	CNY	M 28/04/17	55.18		33,597.49	4,802.93	0.00	38,400.42 0.08
CNE000001F39	TANGSHANG SANYOU A	G2	22,500.	P	CNY	M 28/04/17	9.62		26,887.42	4,493.86	0.00	31,381.28 0.06
CNE000001F47	GUANGDONG GUANHAO HI	G2	19,268.	P	CNY	M 28/04/17	6.37		48,065.99	-30,271.35	0.00	17,794.64 0.04
CNE000001F54	PENGXIN INTERNATIONA	G2	30,700.	P	CNY	M 20/02/17	7.91		41,609.76	-6,402.85	0.00	35,206.91 0.07
CNE000001F70	SANY HEAVY INDUS	G2	197,100.	P	CNY	M 28/04/17	7.03		161,698.71	39,189.76	0.00	200,888.47 0.40
CNE000001F88	NORTH NAVIGATION C	G2	1,956.	P	CNY	M 28/04/17	15.68		3,881.13	565.47	0.00	4,446.60 0.01
CNE000001FB1	AISINO CORP	G2	20,598.	P	CNY	M 28/04/17	20.31		99,361.02	-38,708.61	0.00	60,652.41 0.12
CNE000001FG0	CHINA SOUTH AIRL A	G2	65,600.	P	CNY	M 28/04/17	7.7		63,830.93	9,402.21	0.00	73,233.14 0.14
CNE000001FJ4	ZHEJIANG LONGS-A	G2	33,900.	P	CNY	M 28/04/17	9.51		62,441.27	-15,700.78	0.00	46,740.49 0.09
CNE000001FK2	BEIJING XINWEI TELE	G2	15,300.	P	CNY	M 23/12/16	14.6		41,327.67	-8,941.67	0.00	32,386.00 0.06
CNE000001FM8	ZHONGJIN GOLD A	G2	57,300.	P	CNY	M 28/04/17	11.45		104,520.17	-9,399.88	0.00	95,120.29 0.19
CNE000001FQ9	HENGTONG OPTIC-A-	G2	23,100.	P	CNY	M 28/04/17	24.12		68,177.09	12,602.63	0.00	80,779.72 0.16
CNE000001FR7	SHANDONG GOLD-MINING	G2	11,000.	P	CNY	M 05/04/17	36.12		72,299.96	-14,695.85	0.00	57,604.11 0.11
CNE000001FW7	HUAXIA BANK CO	G2	75,300.	P	CNY	M 28/04/17	10.63		113,842.21	2,206.77	0.00	116,048.98 0.23
CNE000001FY3	HUNAN CORUN NEW A	G2	20,820.	P	CNY	M 28/04/17	9.01		34,243.00	-7,046.15	0.00	27,196.85 0.05
CNE000001G20	SH ZHIXIN ELEC A SHS	G2	16,400.	P	CNY	M 28/04/17	8.54		26,611.59	-6,306.04	0.00	20,305.55 0.04
CNE000001G38	NARI TECHNOLOG-A	G2	35,500.	P	CNY	M 28/12/16	16.63		99,208.10	-13,616.00	0.00	85,592.10 0.17
CNE000001G53	SHANGHAI ELEC PWR	G2	8,100.	P	CNY	M 28/04/17	13.01		18,678.26	-3,399.95	0.00	15,278.31 0.03
CNE000001G87	CHINA YANGTZE POWER	G2	72,100.	P	CNY	M 28/04/17	13.89		141,872.98	3,321.66	0.00	145,194.64 0.29
CNE000001GF0	SHENZHEN KINGDOM-A-	G2	3,600.	P	CNY	M 28/04/17	23.98		25,602.50	-13,086.52	0.00	12,515.98 0.02

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

FUND MANAGER: G2

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	Fund currency		PRCT PRCT NA		
									BOOK COST	NET P&L		ACCRUED INTEREST	EVALUATION
CNE000001GG8 CHINA FORTUNE LAND	G2		16,500.	P CNY	27.5018	M 28/04/17	36.53		67,130.36	20,256.61	0.00	87,386.97	0.17
CNE000001GS3 TONGWEI CO-A-	G2		94,700.	P CNY	6.1613	M 28/04/17	6.39		86,086.64	1,646.55	0.00	87,733.19	0.17
CNE000001H03 GUIZHOU YIBAI PHAR	G2		12,500.	P CNY	23.6204	M 28/04/17	16.38		47,588.30	-17,903.31	0.00	29,684.99	0.06
CNE000001H86 ZHEJIANG CONBA A	G2		14,760.	P CNY	6.1987	M 28/04/17	6.7		14,728.99	-391.46	0.00	14,337.53	0.03
CNE000001HC5 YUNNAN CHIHONG A	G2		48,600.	P CNY	5.9658	M 28/04/17	6.11		44,874.73	-1,823.01	0.00	43,051.72	0.08
CNE000001HG6 BEIJING TEAMSUN-A-	G2		16,700.	P CNY	13.5722	M 28/04/17	8.94		33,471.49	-11,826.02	0.00	21,645.47	0.04
CNE000001HP7 INNER MONGOLIA LTD	G2		15,100.	P CNY	13.9529	M 28/04/17	15.62		33,906.40	289.26	0.00	34,195.66	0.07
CNE000001HS1 JINXI AXLE CO -A-	G2		15,100.	P CNY	7.4565	M 28/04/17	7.74		16,976.71	-32.12	0.00	16,944.59	0.03
CNE000001JP3 KINGFA SCI.-A	G2		31,800.	P CNY	8.5575	M 06/01/17	7.74		43,837.20	-8,152.57	0.00	35,684.63	0.07
CNE000001KB1 CN SHIPBLDG IND A	G2		8,500.	P CNY	44.0518	M 28/04/17	30.64		58,523.62	-20,764.60	0.00	37,759.02	0.07
CNE000001KX5 YIHUAU LIFESTYLE A	G2		31,000.	P CNY	14.0575	M 28/04/17	10.5		70,257.99	-23,066.46	0.00	47,191.53	0.09
CNE000001LS3 CHINA SINOMA INTL	G2		10,200.	P CNY	8.2443	M 28/04/17	9.29		13,540.93	197.24	0.00	13,738.17	0.03
CNE000001MZ6 DATONG COAL INDUST A	G2		8,000.	P CNY	8.7694	M 28/04/17	5.37		11,298.32	-5,069.91	0.00	6,228.41	0.01
CNE000001N05 BANK OF CHINA LTD	G2		283,900.	P CNY	3.3871	M 28/04/17	3.59		144,171.44	3,594.01	0.00	147,765.45	0.29
CNE000001ND1 POLY REAL ESTATE	G2		233,900.	P CNY	9.2153	M 28/04/17	9.42		318,870.27	573.33	0.00	319,443.60	0.63
CNE000001NS4 DAQIN RAILWAY -A-	G2		202,800.	P CNY	8.7221	M 28/04/17	7.8		274,724.36	-45,386.57	0.00	229,337.79	0.45
CNE000001NNO AIR CHINA LTD-A	G2		52,700.	P CNY	7.324	M 28/04/17	8.89		57,867.99	10,056.35	0.00	67,924.34	0.13
CNE000001NT7 SHANXI LU'AN -A	G2		34,100.	P CNY	8.4956	M 28/04/17	7.94		42,856.93	-3,602.57	0.00	39,254.36	0.08
CNE000001NZ4 BEIJING NORTH A	G2		25,200.	P CNY	5.5227	M 28/04/17	5.75		22,426.01	-1,418.17	0.00	21,007.84	0.04
CNE000001P03 RIZHAO PORT -A	G2		31,400.	P CNY	4.1579	M 28/04/17	4.26		19,314.16	79.17	0.00	19,393.33	0.04
CNE000001P37 ICBC A	G2		504,100.	P CNY	4.4411	M 28/04/17	4.88		334,308.60	22,347.44	0.00	356,656.04	0.70
CNE000001PH7 PINGDINGSHAN TIAN A	G2		26,700.	P CNY	5.3683	M 28/04/17	5.05		21,204.08	-1,655.48	0.00	19,548.60	0.04
CNE000001PQ8 CHINA MERCHT ENERGY	G2		36,300.	P CNY	5.7311	M 28/04/17	5.16		30,722.14	-3,565.92	0.00	27,156.22	0.05
CNE000001Q44 GUANGSHEN RAIL-A	G2		80,300.	P CNY	4.1476	M 28/04/17	4.7		49,873.65	4,843.88	0.00	54,717.53	0.11
CNE000001QZ7 INDUSTRIAL BANK	G2		335,100.	P CNY	15.9367	M 28/04/17	15.46		842,071.87	-90,973.21	0.00	751,098.66	1.48
CNE000001R84 PING AN INSURANCE GR	G2		128,400.	P CNY	36.0453	M 28/04/17	37.96		713,669.36	-7,019.47	0.00	706,649.89	1.39
CNE1000000C6 SHZ WOER HT-SHRK-A-	G2		49,300.	P CNY	15.3391	M 28/04/17	12.83		111,674.90	-19,971.25	0.00	91,703.65	0.18
CNE1000000R4 CHINA CITIC BK-A	G2		48,800.	P CNY	6.152	M 28/04/17	6.02		44,412.76	-1,820.63	0.00	42,592.13	0.08
CNE1000000S2 BANK OF COMMUN-A	G2		198,500.	P CNY	5.6594	M 28/04/17	6.02		167,020.45	6,228.28	0.00	173,248.73	0.34
CNE1000000T0 ALUMINUM CORP-A	G2		113,700.	P CNY	3.752	M 28/04/17	4.85		63,960.00	15,989.41	0.00	79,949.41	0.16
CNE100000601 COSCO SHIPPING HO-A	G2		95,800.	P CNY	5.0941	M 28/04/17	5.5		73,166.27	3,224.57	0.00	76,390.84	0.15
CNE100000619 WESTERN MINING A	G2		46,200.	P CNY	8.7648	M 28/04/17	7.26		63,914.29	-15,285.70	0.00	48,628.59	0.10
CNE100000627 BANK OF NANJING -A	G2		5,400.	P CNY	7.8668	M 28/04/17	10.56		6,840.83	1,426.60	0.00	8,267.43	0.02
CNE100000734 BANK OF BEIJIN-A	G2		78,300.	P CNY	9.0606	M 28/04/17	8.99		106,205.56	-4,150.50	0.00	102,055.06	0.20
CNE100000742 CHINA CONSTRUCT BANK	G2		182,100.	P CNY	5.2675	M 28/04/17	5.98		144,629.97	13,248.97	0.00	157,878.94	0.31
CNE100000767 CHINA SHENHUA -A-	G2		4,600.	P CNY	19.8012	M 28/04/17	19.47		14,653.78	-1,668.93	0.00	12,984.85	0.03
CNE1000007Q1 PETROCHINA CO-A	G2		131,200.	P CNY	7.4142	M 28/04/17	7.8		143,823.26	4,545.17	0.00	148,368.43	0.29
CNE1000008F2 COSCO SHIPPING	G2		94,300.	P CNY	4.2831	M 28/04/17	3.9		59,751.09	-6,431.18	0.00	53,319.91	0.10
CNE1000008M8 CHINA PACIFIC INSU	G2		19,000.	P CNY	26.3915	M 28/04/17	27.75		75,606.83	834.75	0.00	76,441.58	0.15
CNE1000008V9 PACIFIC SECURI-A	G2		258,400.	P CNY	5.1847	M 28/04/17	4.28		198,192.30	-37,849.54	0.00	160,342.76	0.32
CNE100000957 CHINA COAL ENE-A	G2		45,200.	P CNY	5.5977	M 28/04/17	5.82		37,934.29	205.17	0.00	38,139.46	0.08
CNE1000009Y1 CN RAILWAY CONST	G2		65,000.	P CNY	10.3452	M 28/04/17	13.04		100,048.99	22,837.47	0.00	122,886.46	0.24
CNE1000009Y1 JINDUICHENG -A	G2		20,800.	P CNY	7.9242	M 28/04/17	7.39		24,383.20	-2,097.78	0.00	22,285.42	0.04
CNE100000B24 ZIJIN MINING-A	G2		103,700.	P CNY	3.689	M 28/04/17	3.38		57,285.35	-6,468.41	0.00	50,816.94	0.10
CNE100000D55 SHANGHAI ELECT GROUP	G2		27,900.	P CNY	21.8747	M 30/08/16	8.42		98,416.92	-64,358.12	0.00	34,058.80	0.07
CNE100000F46 CHINA STATE CEC	G2		124,300.	P CNY	6.2435	M 28/04/17	9.36		116,325.48	52,353.14	0.00	168,678.62	0.33
CNE100000FD8 EVERBRIG SEC -A	G2		28,800.	P CNY	16.9323	M 28/04/17	14.76		72,014.05	-10,384.09	0.00	61,629.96	0.12
CNE100000FX6 METALLURGICAL-A	G2		207,600.	P CNY	4.4167	M 28/04/17	5.05		135,404.52	16,591.35	0.00	151,995.87	0.30

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

FUND MANAGER: G2

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
CNE100000G29	CHINA INTERNAT-A	G2	2,500.	P	CNY 45.2298	M 28/04/17	53.15		18,194.57	1,069.87	0.00	19,264.44	0.04
CNE100000HK9	CHINA MERCHANT-A	G2	37,400.	P	CNY 27.0889	M 28/04/17	15.94		162,726.75	-76,295.06	0.00	86,431.69	0.17
CNE100000J75	CHINA SHIPBUIL-A	G2	77,900.	P	CNY 6.415	M 28/04/17	7.04		74,810.00	4,700.26	0.00	79,510.26	0.16
CNE100000KB2	ANHUI XINHUA MEDIA-A	G2	41,025.	P	CNY 13.2961	M 12/04/17	15.03		81,855.24	7,541.29	0.00	89,396.53	0.18
CNE100000KC0	CN NAT CHEM ENG A	G2	37,400.	P	CNY 8.1809	M 28/04/17	7.47		47,967.16	-7,462.47	0.00	40,504.69	0.08
CNE100000KD8	ZHEJIANG CHINT-A	G2	9,360.	P	CNY 23.3624	M 28/04/17	19.39		35,203.18	-8,890.40	0.00	26,312.78	0.05
CNE100000KW8	CHINA XD ELEC-A	G2	39,800.	P	CNY 7.4431	M 28/04/17	6.07		46,791.78	-11,766.24	0.00	35,025.54	0.07
CNE100000LQ8	HUATAI SECURITIES	G2	34,300.	P	CNY 19.5982	M 28/04/17	17.		99,445.41	-14,906.60	0.00	84,538.81	0.17
CNE100000R26	TANGSHAN PORT GRP	G2	49,140.	P	CNY 7.7172	M 28/04/17	6.49		61,142.60	-14,905.25	0.00	46,237.35	0.09
CNE100000RJ0	AGRICUL BK OF CN A	G2	681,300.	P	CNY 3.184	M 28/04/17	3.38		324,681.59	9,181.31	0.00	333,862.90	0.66
CNE100000S58	ZHENGZHOU COAL-A	G2	13,400.	P	CNY 9.5983	M 21/04/17	7.79		20,725.45	-5,591.39	0.00	15,134.06	0.03
CNE100000SK6	JIHUA GROUP CO-A	G2	32,600.	P	CNY 8.2174	M 28/04/17	8.34		40,221.54	-803.35	0.00	39,418.19	0.08
CNE100000SL4	CHINA EVERBRIGHT BK	G2	321,800.	P	CNY 3.8875	M 28/04/17	3.86		184,740.28	-4,651.60	0.00	180,088.68	0.35
CNE100000V12	NINGBO PORT CO-A	G2	105,800.	P	CNY 5.2028	M 28/04/17	5.63		82,404.89	3,954.02	0.00	86,358.91	0.17
CNE100000V95	INDUSTRIAL-A	G2	58,800.	P	CNY 7.8987	M 28/04/17	7.58		69,548.32	-4,929.41	0.00	64,618.91	0.13
CNE100000W03	CHINA SOUTH PUBLISH	G2	12,583.	P	CNY 22.8205	M 28/04/17	16.8		45,558.27	-14,909.96	0.00	30,648.31	0.06
CNE100000W45	JOINTOWN PHARM-A	G2	8,252.	P	CNY 23.0733	M 28/04/17	19.44		30,686.46	-7,428.66	0.00	23,257.80	0.05
CNE100000X77	DALIAN PORT COMP A	G2	57,300.	P	CNY 2.4759	M 28/04/17	3.04		20,987.88	4,266.77	0.00	25,254.65	0.05
CNE100000XX9	YONGHUI SUPERS-A	G2	84,400.	P	CNY 4.5942	M 28/04/17	6.08		58,122.54	16,275.09	0.00	74,397.63	0.15
CNE100000Y76	ASIAN STAR-A	G2	14,900.	P	CNY 8.994	M 28/04/17	10.23		19,790.11	2,029.11	0.00	22,099.12	0.04
CNE100000YMO	CHINA HAINAN-A	G2	31,300.	P	CNY 5.9914	M 28/04/17	5.74		28,109.00	-2,061.30	0.00	26,047.70	0.05
CNE1000010F8	IM JUNZ ENER AND CHE	G2	51,400.	P	CNY 4.911	M 28/04/17	4.69		37,900.22	-2,950.07	0.00	34,950.15	0.07
CNE1000010M4	BBMG CORPORATION	G2	1,200.	P	CNY 4.6515	M 28/04/17	8.08		898.89	506.85	0.00	1,405.74	0.00
CNE1000012K4	PANG DA AUTO -A	G2	374,400.	P	CNY 3.0599	M 28/04/17	3.68		174,407.58	25,346.99	0.00	199,754.57	0.39
CNE1000013D7	CAMEL GROUP A	G2	7,600.	P	CNY 21.6021	M 28/04/17	14.57		26,463.19	-10,409.08	0.00	16,054.11	0.03
CNE1000013F2	WENFENG GREAT A	G2	12,400.	P	CNY 12.1469	M 28/04/17	4.65		24,279.25	-15,919.61	0.00	8,359.64	0.02
CNE1000015Y8	FOUNDER SECURIT A	G2	197,300.	P	CNY 7.5649	M 28/04/17	8.44		220,801.12	20,624.08	0.00	241,425.20	0.48
CNE1000017G1	POWER CONS CORP A	G2	1,300.	P	CNY 7.1659	M 28/04/17	8.32		1,499.26	68.86	0.00	1,568.12	0.00
CNE1000018V8	GREAT WALL MOTOR-A	G2	29,454.	P	CNY 14.5698	M 28/04/17	12.62		68,985.29	-15,094.23	0.00	53,891.06	0.11
CNE1000019Q6	JIANGSU PHOENIX	G2	16,600.	P	CNY 11.1931	M 28/04/17	9.8		27,850.51	-4,264.89	0.00	23,585.62	0.05
CNE100001BY1	JISHI MEDIA CO LTD	G2	20,000.	P	CNY 7.6902	M 28/04/17	3.81		24,796.62	-13,749.02	0.00	11,047.60	0.02
CNE100001D88	DONGJIANG EN -A-	G2	32,000.	P	CNY 19.6426	M 28/04/17	19.11		92,823.37	-4,164.19	0.00	88,659.18	0.17
CNE100001FN5	CHINA COMMUN CONST-A	G2	30,300.	P	CNY 14.7108	M 28/04/17	17.33		65,824.60	10,305.12	0.00	76,129.72	0.15
CNE100001FP0	PEOPLE.CN CO L-A	G2	10,000.	P	CNY 18.9736	M 28/04/17	14.86		28,439.63	-6,895.36	0.00	21,544.27	0.04
CNE100001JM9	SC HEBANG BIOTE -A-	G2	26,200.	P	CNY 5.3708	M 28/04/17	4.98		20,761.18	-1,844.55	0.00	18,916.63	0.04
CNE100001JP2	LONGIN MOTOR C-A	G2	8,000.	P	CNY 20.9577	M 28/04/17	20.43		25,106.67	-1,410.87	0.00	23,695.80	0.05
CNE100001NR0	CHINA MOLYBDENUM CO	G2	96,500.	P	CNY 4.3437	M 28/04/17	4.4		62,778.88	-1,219.67	0.00	61,559.21	0.12
CNE100001SP3	ZHEJIANG ZHENE-A	G2	45,200.	P	CNY 5.4624	M 28/04/17	5.47		36,461.44	-615.59	0.00	35,845.85	0.07
CNE100001TW7	DAWNING INFORM-A	G2	8,800.	P	CNY 38.4521	M 28/04/17	26.77		50,679.04	-16,524.84	0.00	34,154.20	0.07
CNE100001ZV6	ORIENT SEC A	G2	66,000.	P	CNY 16.6878	M 28/04/17	14.55		165,210.99	-25,985.10	0.00	139,225.89	0.27
CNE100002177	DONGXING SECU CO-A	G2	39,000.	P	CNY 23.2705	M 28/04/17	17.18		134,698.97	-37,558.36	0.00	97,140.61	0.19
CNE1000022F3	GUOTAI JUNAN -A-	G2	65,600.	P	CNY 18.0331	M 28/04/17	18.2		175,730.93	-2,634.43	0.00	173,096.50	0.34
CNE1000022G1	JS BROADCASTING-A	G2	18,600.	P	CNY 10.3568	M 28/04/17	10.37		28,838.14	-873.79	0.00	27,964.35	0.06
CNE1000022N7	CHINA NATIONAL-A	G2	107,300.	P	CNY 6.9888	M 28/04/17	7.74		110,740.90	9,666.66	0.00	120,407.56	0.24
CNE100002BF8	FUTURE LAND HLDNG LT	G2	35,000.	P	CNY 12.6312	M 28/04/17	15.6		66,298.26	12,861.73	0.00	79,159.99	0.16

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

FUND MANAGER: G2

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	
Equities DRM														
							SUM	(USD)		24,367,715.69	-2,472,741.12	0.00	21,894,974.57	43.09
Equities DRM														
							SUM	(USD)		24,367,715.69	-2,472,741.12	0.00	21,894,974.57	43.09
Equities OTC														
Equities OTC														
CNE0000009Y3		TSINGATO BREWERY	G2	2,000.	P CNY	43.9979	M 28/04/17	31.99	14,169.35	-4,893.42	0.00	9,275.93	0.02	
CNE000000CB0		SHANGH FRIENDSHIP	G2	18,600.	P CNY	17.1401	M 28/04/17	15.37	51,242.42	-9,794.77	0.00	41,447.65	0.08	
CNE000000JX9		SH ZHANGJIANG -A-	G2	14,700.	P CNY	18.5512	M 28/04/17	16.23	43,927.76	-9,337.89	0.00	34,589.87	0.07	
CNE000000MK0		SHANGAI NEW ASIA A	G2	3,900.	P CNY	31.1136	M 28/04/17	26.62	17,919.38	-2,867.67	0.00	15,051.71	0.03	
CNE0000012G4		XINJIANG GUANGHUI A	G2	37,900.	P CNY	8.419	M 28/04/17	4.33	51,384.56	-27,592.05	0.00	23,792.51	0.05	
CNE000001733		GUANGZHOU BYS PHARMA	G2	13,100.	P CNY	25.0453	M 28/04/17	27.65	48,536.74	3,977.79	0.00	52,514.53	0.10	
CNE000001816		JOINCARE PHARM A	G2	16,000.	P CNY	9.8154	M 28/04/17	9.07	23,679.32	-2,639.58	0.00	21,039.74	0.04	
CNE000001BC8		ZJ COMMODITIES -A-	G2	51,700.	P CNY	6.4126	M 28/04/17	7.18	53,371.12	446.94	0.00	53,818.06	0.11	
CNE000001CL7		JIANGSU KANION -A-	G2	8,400.	P CNY	21.8256	M 28/04/17	16.78	29,526.08	-9,090.63	0.00	20,435.45	0.04	
CNE000001CP8		KEDA INDUSTRIAL CO	G2	16,800.	P CNY	10.9908	M 28/04/17	7.96	29,735.28	-10,347.17	0.00	19,388.11	0.04	
CNE000001GD5		HZ HANDSOME ELEC -A-	G2	15,700.	P CNY	57.8817	M 28/04/17	39.	136,371.64	-47,599.37	0.00	88,772.27	0.17	
CNE000001LJ2		HUDIAN POWER INTL-A-	G2	63,700.	P CNY	4.9714	M 28/04/17	5.2	47,491.14	532.59	0.00	48,023.73	0.09	
CNE100000CP9		CRRC CORP LTD	G2	239,100.	P CNY	17.7641	M 28/04/17	10.1	676,862.78	-326,745.12	0.00	350,117.66	0.69	
Equities OTC														
							SUM	(USD)		1,224,217.57	-445,950.35	0.00	778,267.22	1.53
Equities OTC														
							SUM	(USD)		1,224,217.57	-445,950.35	0.00	778,267.22	1.53
Equities														
							SUM	(USD)		25,591,933.26	-2,918,691.47	0.00	22,673,241.79	44.62
Cash														
Other availabilities														
Financial accounts														
Spot transactions														
BK065CNYG2	BkDep	CNY SGP G2	G2	148,161.97	CNY	0.14683694		0.1449816	21,755.65	-274.88	0.00	21,480.77	0.04	
Financial accounts														
							SUM	(USD)		21,755.65	-274.88	0.00	21,480.77	0.04
Other availabilities														
							SUM	(USD)		21,755.65	-274.88	0.00	21,480.77	0.04
Cash														
							SUM	(USD)		21,755.65	-274.88	0.00	21,480.77	0.04

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

FUND MANAGER: G2

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
YUAN RENMINBI													
						SUM	(USD)		25,613,688.91	-2,918,966.35	0.00	22,694,722.56	44.66
MGR TOTAL G2													
						SUM	(USD)		25,613,688.91	-2,918,966.35	0.00	22,694,722.56	44.66

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

FUND MANAGER: G2

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

<u>Day's management fees</u>												
------------------------------	--	--	--	--	--	--	--	--	--	--	--	--

FUND	: LYXOR FORTUNE SG UCITS ETF MSCI CHINA A		(935652)				(USD)		56,015,658.71	-5,198,803.36	0.00	50,816,855.35	100.00
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Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

Fund portfolio		:	50,890,142.98						
<u>Day's management fees</u>									
PrAdmFee		:	904.97	USD					
Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price	
CU FR0011720911 PART C-USD	USD	50,816,855.35	398,634.	127.4774	100.		127.9235	126.9037	
Net Asset Value		USD :	50,816,855.35						
CU	EUR		46,665,921.62	117.06		0.9183158088	117.46	116.5332	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935652 LYXOR FORTUNE SG UCITS ETF MSCI CHINA A

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

FOREX RATE USED IN FUND NAV

	for VNI calculation		for the report		for previous VNI calculation		variation
Rate	CNY in USD : 0.1449816601	quoted	: 28/04/17	0.	0.1450888238	quotation:	27/04/17 -0.07386

FX RATES IN REVERSE NOTATION

	for VNI calculation		for the report		for previous VNI calculation	
Rate	USD in CNY : 6.8974241246	quoted	: 28/04/17	0.	6.8923296351	quotation: 27/04/17

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935650 LYXOR UCITS ETF FINVEX SUSTAINABLE PORTFOLIO EUROP PARTIAL VALIDATION

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

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

A S S E T	STATUS	FILE	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		
EURO															
<i>Equities</i>															
<i>Equities DRM</i>															
<i>Equities DRM</i>															
DE0005190003		BMW	2,404.	P	EUR	84.93	M 28/04/17	87.65	204,171.72	6,538.88	0.00	210,710.60	3.06		
DE0005557508		DEUTSCHE TEL AG-NOM	39,509.	P	EUR	16.0404	M 28/04/17	16.1	633,739.48	2,355.42	0.00	636,094.90	9.24		
DE0005785604		FRESENIUS SE CO KGAA	4,230.	P	EUR	74.4954	M 28/04/17	74.41	315,115.74	-361.44	0.00	314,754.30	4.57		
DE0006047004		HEIDELBERGCEMENT AG	3,660.	P	EUR	82.6713	M 28/04/17	85.	302,577.12	8,522.88	0.00	311,100.00	4.52		
DE0006483001		LINDE AG	1,991.	P	EUR	151.1038	M 28/04/17	164.95	300,847.65	27,567.80	0.00	328,415.45	4.77		
DE0007037129		RWE AG	20,205.	P	EUR	14.317	M 28/04/17	15.205	289,275.78	17,941.25	0.00	307,217.03	4.46		
DE0007100000		DAIMLER	4,702.	P	EUR	66.0729	M 28/04/17	68.4	310,674.88	10,941.92	0.00	321,616.80	4.67		
DE0007164600		SAP	3,483.	P	EUR	90.7032	M 28/04/17	92.07	315,919.35	4,760.46	0.00	320,679.81	4.66		
DE0007236101		SIEMENS AG-NOM	5,002.	P	EUR	125.419	M 28/04/17	131.6	627,346.00	30,917.20	0.00	658,263.20	9.56		
DE000A1ML7J1		VONOVIA SE	559.	P	EUR	32.59	M 28/04/17	33.235	18,217.81	360.56	0.00	18,578.37	0.27		
DE000BASF111		BASF SE	6,987.	P	EUR	88.4976	M 28/04/17	89.46	618,333.03	6,723.99	0.00	625,057.02	9.08		
DE000ENAG999		E.ON SE	87,045.	P	EUR	7.0961	M 28/04/17	7.157	617,681.24	5,299.83	0.00	622,981.07	9.05		
DE000PAH0038		PORSCHE AUTOMOBIL	5,050.	P	EUR	45.82	M 28/04/17	53.71	231,391.00	39,844.50	0.00	271,235.50	3.94		
ES0113211835		BCO BILBAO VIZCAYA	43,544.	P	EUR	7.455	M 28/04/17	7.349	324,620.52	-4,615.66	0.00	320,004.86	4.65		
FI000900068E		NOKIA OYJ	10,867.	P	EUR	5.204	M 28/04/17	5.245	56,551.87	445.55	0.00	56,997.42	0.83		
NL0000009538		KONINKLIJKE PHILIPS	738.	P	EUR	26.575	M 28/04/17	31.82	19,612.35	3,870.81	0.00	23,483.16	0.34		
NL0000334118		ASM INTERNATIONAL	5,033.	P	EUR	51.91	M 28/04/17	55.25	261,263.03	16,810.22	0.00	278,073.25	4.04		
PTGALOAM0009		GALP ENERGIA SGPS	1,433.	P	EUR	13.76	M 28/04/17	14.27	19,718.08	730.83	0.00	20,448.91	0.30		
<i>Equities DRM</i>															
									SUM	(EUR)	5,467,056.65	178,655.00	0.00	5,645,711.65	82.03
<i>Equities DRM</i>															
									SUM	(EUR)	5,467,056.65	178,655.00	0.00	5,645,711.65	82.03
<i>Equities</i>															
									SUM	(EUR)	5,467,056.65	178,655.00	0.00	5,645,711.65	82.03
<i>Forward Instruments</i>															
<i>Interest Rate Swaps</i>															
<i>Swaps</i>															
<i>Performance Swaps</i>															
SWAP03589580		INDEX LEG C EUR LYX PRC	5,254,000.		EUR	0.	28/04/17	230.99821	V	0.00	6,882,645.85	0.00	6,882,645.85	100.00	
SWAP03589588		FEES LEG C EUR LYX E PRC	1.		EUR	0.	28/04/17	312829.	V	0.00	3,127.29	0.00	3,127.29	0.05	
SWAP03589645		VRAC LEG LYX ETF FIN PRC	5,254,000.		EUR	0.	28/04/17	28.36465	V	0.00	-6,744,278.94	0.00	-6,744,278.94	-97.99	
<i>Swaps</i>															
									SUM	(EUR)	0.00	141,494.20	0.00	141,494.20	2.06
<i>Interest Rate Swaps</i>															
									SUM	(EUR)	0.00	141,494.20	0.00	141,494.20	2.06

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935650 LYXOR UCITS ETF FINVEX SUSTAINABLE PORTFOLIO EUROP PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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
Forward Instruments													
						SUM	(EUR)			0.00	141,494.20	0.00	141,494.20 2.06
Cash													
Cash at Banks													
A/P + associated accounts													
<i>Deferred settlement Purchases</i>													
BDS065EUR	DsPur-Sec		-381,172.39	EUR	1.		1.		-381,172.39	0.00	0.00	-381,172.39	-5.54
A/P + associated accounts													
						SUM	(EUR)		-381,172.39	0.00	0.00	-381,172.39	-5.54
A/R + associated accounts													
<i>Deferred settlement Sales</i>													
SDS065EUR	DsSaI-Sec		337,325.9	EUR	1.		1.		337,325.90	0.00	0.00	337,325.90	4.90
A/R + associated accounts													
						SUM	(EUR)		337,325.90	0.00	0.00	337,325.90	4.90
Adjustment accounts													
<i>Accrued charges</i>													
F120EURD	PnAdmFee		-2,971.27	EUR	1.		1.		-2,971.27	0.00	0.00	-2,971.27	-0.04
F121EUR	PnNAVcaIAcctFee		-156.02	EUR	1.		1.		-156.02	0.00	0.00	-156.02	0.00
<i>Amount receivable</i>													
DRS065EUR	SwapsSettItoReceive		43,846.49	EUR	1.		1.		43,846.49	0.00	0.00	43,846.49	0.64
Adjustment accounts													
						SUM	(EUR)		40,719.20	0.00	0.00	40,719.20	0.59
Cash at Banks													
						SUM	(EUR)		-3,127.29	0.00	0.00	-3,127.29	-0.05
Other availabilities													
Financial accounts													
<i>Spot transactions</i>													
BK065EUR	BkDep EUR SGP		0.12	EUR	1.		1.		0.12	0.00	0.00	0.12	0.00
Financial accounts													
						SUM	(EUR)		0.12	0.00	0.00	0.12	
Other availabilities													
						SUM	(EUR)		0.12	0.00	0.00	0.12	
Cash													
						SUM	(EUR)		-3,127.17	0.00	0.00	-3,127.17	-0.05

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935650 LYXOR UCITS ETF FINVEX SUSTAINABLE PORTFOLIO EUROP PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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		
EURO															
						SUM	(EUR)		5,463,929.48	320,149.20	0.00	5,784,078.68	84.04		
POUND STERLING															
<i>Equities</i>															
<i>Equities DRM</i>															
<i>Equities DRM</i>															
GB0002875804	BRITISH AMER TOBACCO	PGARANPDC-01737508	4,140.	P	GBP	52.15	M		52.36	A	256,505.88	0.00	0.00	256,505.88	3.73
<i>Equities DRM</i>															
						SUM	(EUR)		256,505.88	0.00	0.00	256,505.88	3.73		
<i>Equities DRM</i>															
						SUM	(EUR)		256,505.88	0.00	0.00	256,505.88	3.73		
<i>Equities</i>															
						SUM	(EUR)		256,505.88	0.00	0.00	256,505.88	3.73		
<i>Lending / Borrowing</i>															
<i>A/P on Collateral sec (rcvd)</i>															
PDC-01737508	PDC LYXOGB0002875804	PGAR1 FIX	0.000	-215,901.	GBP	100.	%	28/04/17			-256,505.88	0.00	0.00	-256,505.88	-3.73
<i>A/P on Collateral sec (rcvd)</i>															
						SUM	(EUR)		-256,505.88	0.00	0.00	-256,505.88	-3.73		
<i>Lending / Borrowing</i>															
						SUM	(EUR)		-256,505.88	0.00	0.00	-256,505.88	-3.73		
POUND STERLING															
						SUM	(EUR)		0.00	0.00	0.00	0.00	0.00		
JAPAN YEN															
<i>Equities</i>															
<i>Equities DRM</i>															
<i>Equities DRM</i>															
JP3351600006	SHISEIDO CO LTD		2,437.	P	JPY	2960.3668	M	28/04/17	3016.		59,374.50	1,176.42	0.00	60,550.92	0.88
JP3456000003	TAKASHIMAYA CO LTD		36,603.	P	JPY	1018.9123	M	28/04/17	1026.		306,939.21	2,444.86	0.00	309,384.07	4.50
JP3663900003	SOJITZ CORP		128,810.	P	JPY	269.1541	M	28/04/17	283.		296,901.13	3,408.96	0.00	300,310.09	4.36
<i>Equities DRM</i>															
						SUM	(EUR)		663,214.84	7,030.24	0.00	670,245.08	9.74		

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935650 LYXOR UCITS ETF FINVEX SUSTAINABLE PORTFOLIO EUROP PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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	EVALUATION	PRCT NA
Equities DRM												
						SUM	(EUR)		663,214.84	7,030.24	0.00	670,245.08 9.74
Equities												
						SUM	(EUR)		663,214.84	7,030.24	0.00	670,245.08 9.74
JAPAN YEN												
						SUM	(EUR)		663,214.84	7,030.24	0.00	670,245.08 9.74
RUSSIAN RUBLE												
Equities												
Equities DRM												
Equities DRM												
			320.	P RUB	9152.8946	M 28/04/17	8747.		47,445.95	-2,345.75	0.00	45,100.20 0.66
			28,547.	P RUB	33.2592	M 28/04/17	30.505		15,380.25	-1,348.86	0.00	14,031.39 0.20
Equities DRM												
						SUM	(EUR)		62,826.20	-3,694.61	0.00	59,131.59 0.86
Equities DRM												
						SUM	(EUR)		62,826.20	-3,694.61	0.00	59,131.59 0.86
Equities												
						SUM	(EUR)		62,826.20	-3,694.61	0.00	59,131.59 0.86
RUSSIAN RUBLE												
						SUM	(EUR)		62,826.20	-3,694.61	0.00	59,131.59 0.86
SWEDISH KRONA												
Equities												
Equities DRM												
Equities DRM												
			14,710.	P SEK	208.5602	M 28/04/17	209.9		320,836.65	-622.91	0.00	320,213.74 4.65
			3,757.	P SEK	124.0788	M 28/04/17	125.7		48,750.47	226.43	0.00	48,976.90 0.71
Equities DRM												
						SUM	(EUR)		369,587.12	-396.48	0.00	369,190.64 5.36
Equities DRM												
						SUM	(EUR)		369,587.12	-396.48	0.00	369,190.64 5.36
Equities												
						SUM	(EUR)		369,587.12	-396.48	0.00	369,190.64 5.36

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935650 LYXOR UCITS ETF FINVEX SUSTAINABLE PORTFOLIO EUROP PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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
SWEDISH KRONA													
						SUM	(EUR)		369,587.12	-396.48	0.00	369,190.64	5.36
FUND : LYXOR UCITS ETF FINVEX SUSTAINABLE PORTFOLIO EUROP (935650)													
							(EUR)		6,559,557.64	323,088.35	0.00	6,882,645.99	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935650 LYXOR UCITS ETF FINVEX SUSTAINABLE PORTFOLIO EUROP PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

Fund portfolio	:		6,885,773.16							
<u>Day's management fees</u>										
PnAdmFee	:		107.55	EUR						
PnNAVcalAcctFee	:		5.59	EUR						
Unit		Currency	Net Asset Value		Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
D FR0011928159 PART D		EUR	6,882,645.99		52,540.	130.9982	100.		130.9982	130.9982
Net Asset Value	EUR :		6,882,645.99							

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935650 LYXOR UCITS ETF FINVEX SUSTAINABLE PORTFOLIO EUROP PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

FOREX RATE USED IN FUND NAV

for VNI calculation		for the report		for previous VNI calculation		variation
Rate	EUR in GBP : 0.8417	quoted : 28/04/17	0.	0.84265	quotation: 27/04/17	-0.11274
Rate	EUR in JPY : 121.3853	quoted : 28/04/17	0.	120.8192	quotation: 27/04/17	0.46855
Rate	EUR in RUB : 62.0627	quoted : 28/04/17	0.	62.19985	quotation: 27/04/17	-0.2205
Rate	EUR in SEK : 9.6424	quoted : 28/04/17	0.	9.62425	quotation: 27/04/17	0.18859

FX RATES IN REVERSE NOTATION

for VNI calculation		for the report		for previous VNI calculation	
Rate	GBP in EUR : 1.1880717595	quoted : 28/04/17	0.	1.1867323325	quotation: 27/04/17
Rate	JPY in EUR : 0.0082382298	quoted : 28/04/17	0.	0.0082768301	quotation: 27/04/17
Rate	RUB in EUR : 0.0161127376	quoted : 28/04/17	0.	0.0160772091	quotation: 27/04/17
Rate	SEK in EUR : 0.1037086202	quoted : 28/04/17	0.	0.1039042003	quotation: 27/04/17

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G1 935653C

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		
SWISS FRANC															
<i>Cash</i>															
<i>Cash at Banks</i>															
<i>A/P + associated accounts</i>															
<i>Currency Forward Purchase</i>															
OACT01077496	OACT	170508	JPY/CHF	RECU	G1	11,896,099.	JPY	0.009	28/04/17	0.00893	11,882,111.	12,362.	0.	11,894,473.	0.01
				VERSE	G1	-106,732.62	CHF	1.	28/04/17	1.	-11,882,111.	-69,707.	0.	-11,951,818.	-0.01
OACT01077514	OACT	170508	JPY/CHF	RECU	G1	5,438,448.	JPY	0.009	28/04/17	0.00893	5,430,087.	7,773.	0.	5,437,860.	0.00
				VERSE	G1	-48,776.47	CHF	1.	28/04/17	1.	-5,430,087.	-31,856.	0.	-5,461,943.	0.00
OACT01078199	OACT	170508	JPY/CHF	RECU	G1	8,403,727.	JPY	0.0091	28/04/17	0.00893	8,398,793.	3,645.	0.	8,402,438.	0.01
				VERSE	G1	-76,100.7	CHF	1.	28/04/17	1.	-8,398,793.	-122,892.	0.	-8,521,685.	-0.01
OACT01078400	OACT	170508	JPY/CHF	RECU	G1	490,587.	JPY	0.009	28/04/17	0.00893	491,120.	-378.	0.	490,742.	0.00
				VERSE	G1	-4,434.75	CHF	1.	28/04/17	1.	-491,120.	-5,479.	0.	-496,599.	0.00
OACT01078709	OACT	170508	JPY/CHF	RECU	G1	19,636,113.	JPY	0.0091	28/04/17	0.00893	19,628,307.	5,508.	0.	19,633,815.	0.02
				VERSE	G1	-177,729.18	CHF	1.	28/04/17	1.	-19,628,307.	-273,639.	0.	-19,901,946.	-0.02
OACT01079756	OACT	170508	JPY/CHF	RECU	G1	3,927,134.	JPY	0.0092	28/04/17	0.00893	3,924,864.	1,910.	0.	3,926,774.	0.00
				VERSE	G1	-35,996.99	CHF	1.	28/04/17	1.	-3,924,864.	-106,045.	0.	-4,030,909.	0.00
OACT01080069	OACT	170508	JPY/CHF	RECU	G1	12,546,006.	JPY	0.0092	28/04/17	0.00893	12,546,993.	-2,087.	0.	12,544,906.	0.01
				VERSE	G1	-115,129.67	CHF	1.	28/04/17	1.	-12,546,993.	-345,119.	0.	-12,892,112.	-0.01
OACT01080318	OACT	170508	JPY/CHF	RECU	G1	9,441,920.	JPY	0.0092	28/04/17	0.00893	9,441,836.	-759.	0.	9,441,077.	0.01
				VERSE	G1	-86,850.87	CHF	1.	28/04/17	1.	-9,441,836.	-283,643.	0.	-9,725,479.	-0.01
OACT01080398	OACT	170508	JPY/CHF	RECU	G1	7,393,577.	JPY	0.0092	28/04/17	0.00893	7,409,072.	-16,148.	0.	7,392,924.	0.01
				VERSE	G1	-68,340.95	CHF	1.	28/04/17	1.	-7,409,072.	-243,683.	0.	-7,652,755.	-0.01
OACT01080902	OACT	170508	JPY/CHF	RECU	G1	765,286.	JPY	0.0092	28/04/17	0.00893	765,896.	-311.	0.	765,585.	0.00
				VERSE	G1	-7,013.76	CHF	1.	28/04/17	1.	-765,896.	-19,498.	0.	-785,394.	0.00
OACT01082995	OACT	170508	JPY/CHF	RECU	G1	1,849,648.	JPY	0.0089	28/04/17	0.00893	1,850,156.	35.	0.	1,850,191.	0.00
				VERSE	G1	-16,551.52	CHF	1.	28/04/17	1.	-1,850,156.	-3,268.	0.	-1,853,424.	0.00
OACT01083262	OACT	170602	JPY/CHF	RECU	G1	5,180,880.	JPY	0.0089	28/04/17	0.00893	5,176,081.	2,920.	0.	5,179,001.	0.00
				VERSE	G1	-46,223.65	CHF	1.	28/04/17	1.	-5,176,081.	0.	0.	-5,176,081.	0.00
A/P + associated accounts															
						SUM	(JPY)			0.	-1,490,359.	0.		-1,490,359.	
<i>A/R + associated accounts</i>															
<i>Currency Forward Sale</i>															
OVCT01027881	OVCT	170508	JPY/CHF	RECU	G1	11,398,315.28	CHF	1.	28/04/17	1.	1,268,928,324.	7,444,296.	0.	1,276,372,620.	1.11
				VERSE	G1	-1,269,427,241.	JPY	0.009	28/04/17	0.00893	-1,268,928,324.	-229,539.	0.	-1,269,157,863.	-1.11
OVCT01028249	OVCT	170508	JPY/CHF	RECU	G1	34,243.68	CHF	1.	28/04/17	1.	3,789,146.	45,429.	0.	3,834,575.	0.00
				VERSE	G1	-3,792,677.	JPY	0.009	28/04/17	0.00893	-3,789,146.	-2,626.	0.	-3,791,772.	0.00
OVCT01029300	OVCT	170508	JPY/CHF	RECU	G1	81,038.3	CHF	1.	28/04/17	1.	8,913,751.	160,842.	0.	9,074,593.	0.01
				VERSE	G1	-8,915,802.	JPY	0.0091	28/04/17	0.00893	-8,913,751.	-335.	0.	-8,914,086.	-0.01
OVCT01029597	OVCT	170508	JPY/CHF	RECU	G1	78,652.69	CHF	1.	28/04/17	1.	8,671,119.	136,335.	0.	8,807,454.	0.01
				VERSE	G1	-8,677,944.	JPY	0.0091	28/04/17	0.00893	-8,671,119.	-5,016.	0.	-8,676,135.	-0.01
OVCT01030752	OVCT	170508	JPY/CHF	RECU	G1	86,120.82	CHF	1.	28/04/17	1.	9,372,313.	271,415.	0.	9,643,728.	0.01
				VERSE	G1	-9,376,107.	JPY	0.0092	28/04/17	0.00893	-9,372,313.	-1,539.	0.	-9,373,852.	-0.01
OVCT01031241	OVCT	170508	JPY/CHF	RECU	G1	928.95	CHF	1.	28/04/17	1.	101,934.	2,089.	0.	104,023.	0.00
				VERSE	G1	-102,867.	JPY	0.009	28/04/17	0.00889	-101,934.	-466.	0.	-102,400.	0.00
OVCT01031466	OVCT	170508	JPY/CHF	RECU	G1	126,904.15	CHF	1.	28/04/17	1.	13,861,483.	349,124.	0.	14,210,607.	0.01
				VERSE	G1	-13,868,556.	JPY	0.0092	28/04/17	0.00893	-13,861,483.	-4,063.	0.	-13,865,546.	-0.01

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G1

935653C

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					
											EVALUATION						
0VCT01031695	OVCT	170508	JPY/CHF	REGU	G1	101,963.55	CHF	1.	28/04/17	1.	11,256,565.	161,217.	0.	11,417,782.	0.01		
				VERSE	G1	-11,262,563.	JPY	0.0091	28/04/17	0.00893	-11,256,565.	-3,289.	0.	-11,259,854.	-0.01		
0VCT01031944	OVCT	170508	JPY/CHF	REGU	G1	126,689.98	CHF	1.	28/04/17	1.	14,141,873.	44,752.	0.	14,186,625.	0.01		
				VERSE	G1	-14,140,693.	JPY	0.009	28/04/17	0.00893	-14,141,873.	4,658.	0.	-14,137,215.	-0.01		
0VCT01032615	OVCT	170508	JPY/CHF	REGU	G1	130,394.	CHF	1.	28/04/17	1.	14,630,638.	-29,241.	0.	14,601,397.	0.01		
				VERSE	G1	-14,636,061.	JPY	0.0089	28/04/17	0.00893	-14,630,638.	-1,334.	0.	-14,631,972.	-0.01		
0VCT01033159	OVCT	170602	JPY/CHF	REGU	G1	11,352,512.88	CHF	1.	28/04/17	1.	1,271,243,716.	-6.	0.	1,271,243,710.	1.11		
				VERSE	G1	-1,272,411,966.	JPY	0.0089	28/04/17	0.00892	-1,271,243,716.	-362,842.	0.	-1,271,606,558.	-1.11		
0VCT01033180	OVCT	170602	JPY/CHF	REGU	G1	56,181.28	CHF	1.	28/04/17	1.	6,291,127.	0.	0.	6,291,127.	0.01		
				VERSE	G1	-6,301,668.	JPY	0.0089	28/04/17	0.00892	-6,291,127.	-5,114.	0.	-6,296,241.	-0.01		
A/R + associated accounts																	
						SUM	(JPY)			0.	7,974,747.		0.	7,974,747.	0.01		
Cash at Banks																	
						SUM	(JPY)			0.	6,484,388.		0.	6,484,388.	0.01		
Other availabilities																	
Financial accounts																	
Spot transactions																	
BK065CHFG1	BkDep	CHF	SGP	G1		-11,428,953.65	CHF	112.01054481		111.9790590	-1,280,163,325.	359,849.	0.	-1,279,803,476.	-1.12		
Financial accounts																	
						SUM	(JPY)				-1,280,163,325.	359,849.	0.	-1,279,803,476.	-1.12		
Other availabilities																	
						SUM	(JPY)				-1,280,163,325.	359,849.	0.	-1,279,803,476.	-1.12		
Cash																	
						SUM	(JPY)				-1,280,163,325.	6,844,237.	0.	-1,273,319,088.	-1.11		
SWISS FRANC																	
						SUM	(JPY)				-1,280,163,325.	6,844,237.	0.	-1,273,319,088.	-1.11		
EURO																	
Equities																	
Equities DRM																	
Equities DRM																	
FR0000120578	SANOFI			PGARANPDC-01734375		1,500.	P EUR	85.65	M		86.61	A	15,522,247.	72,729.	0.	15,594,976.	0.01
FR0000131104	BNP PARIBAS			PGARANPDC-01734367		2,000.	P EUR	65.8	M		64.78	A	15,899,807.	74,498.	0.	15,974,305.	0.01
IT0003128367	ENEL SPA			PGARANPDC-01734349		25,000.	P EUR	4.408	M		4.364	A	13,314,276.	62,384.	0.	13,376,660.	0.01
Equities DRM																	
						SUM	(JPY)				44,736,330.	209,611.	0.	44,945,941.	0.04		

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G1 935653C

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
Equities DRM													
							SUM (JPY)		44,736,330.	209,611.	0.	44,945,941.	0.04
Equities													
							SUM (JPY)		44,736,330.	209,611.	0.	44,945,941.	0.04
Lending / Borrowing													
A/R on lendec securities													
PT--00143853	PT	JP3566800003/31/1		18,971.53	EUR	0.	% 28/04/17		0.	0.	0.	0.	0.00
PT--00150999	PT	JP3734800000/15/0		14,115.79	EUR	0.	% 28/04/17		0.	0.	221.	221.	0.00
PT--00160487	PT	JP3229400001/21/1		138.18	EUR	0.	% 28/04/17		0.	0.	2.	2.	0.00
PT--00160634	PT	JP3566800003/24/1		12,923.53	EUR	0.	% 28/04/17		0.	0.	189.	189.	0.00
PT--00163546	FIX	KANSAI PAINT		1,804.8	EUR	0.	% 28/04/17		0.	0.	28.	28.	0.00
PT--00163547	FIX	YAMAGUCHI FIN		1,513.4	EUR	0.	% 28/04/17		0.	0.	23.	23.	0.00
PT--00163548	FIX	YAMAGUCHI FIN		1,230.84	EUR	0.	% 28/04/17		0.	0.	18.	18.	0.00
PT--00163549	FIX	AEON CREDIT S		1,740.12	EUR	0.	% 28/04/17		0.	0.	27.	27.	0.00
PT--00165587	PT	JP3787000003/16/0		5,507.04	EUR	0.	% 28/04/17		0.	0.	81.	81.	0.00
PT--00167659	FIX	RINNAI		3,571.	EUR	0.	% 28/04/17		0.	0.	52.	52.	0.00
PT--00170500	FIX	JAPAN AIRLINE		26,006.04	EUR	0.	% 28/04/17		0.	0.	3,461.	3,461.	0.00
PT--00170501	FIX	DAIWA SECURIT		34,981.44	EUR	0.	% 28/04/17		0.	0.	2,999.	2,999.	0.00
PT--00171559	PT	JP3164720009/11/0		2,130.64	EUR	0.	% 28/04/17		0.	0.	22.	22.	0.00
PT--00171734	PT	JP3903000002/13/0		3,160.45	EUR	0.	% 28/04/17		0.	0.	1.	1.	0.00
PT--00171784	PT	JP3899600005/14/0		68,019.21	EUR	0.	% 28/04/17		0.	0.	34.	34.	0.00
PT--00171789	PT	JP3733000008/14/0		3,788.7	EUR	0.	% 28/04/17		0.	0.	2.	2.	0.00
PT--00171793	PT	JP3659000008/14/0		10,687.6	EUR	0.	% 28/04/17		0.	0.	5.	5.	0.00
PT--00171800	PT	JP3196000008/14/0		2,744.86	EUR	0.	% 28/04/17		0.	0.	1.	1.	0.00
PT--00171832	PT	JP3229400001/18/0		3,202.48	EUR	0.	% 28/04/17		0.	0.	1.	1.	0.00
PT--00171838	PT	JP3131400008/18/0		5,353.84	EUR	0.	% 28/04/17		0.	0.	2.	2.	0.00
PT--00171857	PT	JP3435350008/18/0		10,073.49	EUR	0.	% 28/04/17		0.	0.	5.	5.	0.00
PT--00171863	PT	JP3481800005/18/0		16,262.3	EUR	0.	% 28/04/17		0.	0.	8.	8.	0.00
PT--00171870	PT	JP3566800003/18/0		44,411.53	EUR	0.	% 28/04/17		0.	0.	23.	23.	0.00
PT--00171876	PT	JP3657400002/18/0		8,012.17	EUR	0.	% 28/04/17		0.	0.	4.	4.	0.00
PT--00171884	PT	JP3734800000/18/0		43,853.66	EUR	0.	% 28/04/17		0.	0.	22.	22.	0.00
PT--00171891	PT	JP3863800003/18/0		2,164.4	EUR	0.	% 28/04/17		0.	0.	1.	1.	0.00
PT--00171898	PT	JP3787000003/18/0		454.05	EUR	0.	% 28/04/17		0.	0.	0.	0.	0.00
PT--00171903	PT	JP3783600004/18/0		9,020.03	EUR	0.	% 28/04/17		0.	0.	5.	5.	0.00
PT--00171905	PT	JP3783600004/18/0		1,751.46	EUR	0.	% 28/04/17		0.	0.	1.	1.	0.00
PT--00171913	PT	JP3783600004/18/0		86,084.41	EUR	0.	% 28/04/17		0.	0.	44.	44.	0.00
A/R on lendec securities													
							SUM (JPY)		0.	0.	7,282.	7,282.	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G1 935653C

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	
											EVALUATION		
A/P on Collateral sec (rcvd)													
PDC-01734349	PDC/IT0003128367/31/	PGAR1 G1	-110,200.	EUR	100.	% 28/04/17			-13,314,276.	-62,384.	0.	-13,376,660. -0.01	
PDC-01734367	PDC/FR0000131104/31/	PGAR1 G1	-131,600.	EUR	100.	% 28/04/17			-15,899,807.	-74,498.	0.	-15,974,305. -0.01	
PDC-01734375	PDC/FR0000120578/31/	PGAR1 G1	-128,475.	EUR	100.	% 28/04/17			-15,522,247.	-72,729.	0.	-15,594,976. -0.01	
A/P on Collateral sec (rcvd)													
									SUM (JPY)	-44,736,330.	-209,611.	0.	-44,945,941. -0.04
Lending / Borrowing													
									SUM (JPY)	-44,736,330.	-209,611.	7,282.	-44,938,659. -0.04
Cash													
Cash at Banks													
A/R + associated accounts													
<i>Deferred settlement Sales</i>													
SDT065EURG1	Ds-SecLnd EUR	G1	681.94	EUR	118.10276564		121.3853		80,539.	2,238.	0.	82,777. 0.00	
A/R + associated accounts													
									SUM (JPY)	80,539.	2,238.	0.	82,777.
Cash at Banks													
									SUM (JPY)	80,539.	2,238.	0.	82,777.
Other availabilities													
Financial accounts													
<i>Spot transactions</i>													
BK065EURG1	BkDep EUR SGP	G1	1,310.98	EUR	116.97890128		121.3853		153,357.	5,777.	0.	159,134. 0.00	
Financial accounts													
									SUM (JPY)	153,357.	5,777.	0.	159,134.
Other availabilities													
									SUM (JPY)	153,357.	5,777.	0.	159,134.
Cash													
									SUM (JPY)	233,896.	8,015.	0.	241,911.
EURO													
									SUM (JPY)	233,896.	8,015.	7,282.	249,193.
POUND STERLING													
Equities													

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPY-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G1 935653C

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	
Equities DRM														
Equities DRM														
GB0007980591	BP PLC	PGARANPDC-01734453	20,000.	P GBP	4.5365	M	4.425	A	13,008,872.	75,705.	0.	13,084,577.	0.01	
GB0009252882	GLAXOSMITHKLINE PLC	PGARANPDC-01734359	2,139.	P GBP	15.66	M	15.5	A	4,802,764.	27,950.	0.	4,830,714.	0.00	
Equities DRM														
SUM (JPY)										17,811,636.	103,655.	0.	17,915,291.	0.02
Equities DRM														
SUM (JPY)										17,811,636.	103,655.	0.	17,915,291.	0.02
Equities														
SUM (JPY)										17,811,636.	103,655.	0.	17,915,291.	0.02
Lending / Borrowing														
A/P on Collateral sec (rcvd)														
PDC-01734359	PDC/GB0009252882/31/	PGAR1 G1	-33,496.74	GBP	100.	% 28/04/17			-4,802,764.	-27,950.	0.	-4,830,714.	0.00	
PDC-01734453	PDC/GB0007980591/31/	PGAR1 G1	-90,730.	GBP	100.	% 28/04/17			-13,008,872.	-75,705.	0.	-13,084,577.	-0.01	
A/P on Collateral sec (rcvd)														
SUM (JPY)										-17,811,636.	-103,655.	0.	-17,915,291.	-0.02
SUM (JPY)										-17,811,636.	-103,655.	0.	-17,915,291.	-0.02
Lending / Borrowing														
SUM (JPY)										-17,811,636.	-103,655.	0.	-17,915,291.	-0.02
POUND STERLING														
SUM (JPY)										0.	0.	0.	0.	
JAPAN YEN														
Equities														
Equities DRM														
Equities DRM														
JP3102000001	AISIN SEIKI LTD	G1	643.	P JPY	4973.7154	M 28/04/17	5450.		3,198,099.	306,251.	0.	3,504,350.	0.00	
JP3105220002	SEVEN BANK LTD	G1	2,891.	P JPY	405.2314	M 28/04/17	3/4.		1,171,524.	-90,290.	0.	1,081,234.	0.00	
JP3105250009	AIN HOLDING SHS	G1	29.	P JPY	5435.1379	M 28/04/17	7720.		157,619.	66,261.	0.	223,880.	0.00	
JP3110650003	ASAHI INTECC	G1	200.	P JPY	4296.29	M 28/04/17	4950.		859,258.	130,742.	0.	990,000.	0.00	
JP3111200006	ASAHI KASEI	G1	5,573.	P JPY	999.0163	M 28/04/17	1062.5		5,567,518.	353,795.	0.	5,921,313.	0.01	
JP3112000009	ASAHI GLASS CO LTD	G1	4,331.	P JPY	759.3466	M 28/04/17	966.		3,288,730.	895,016.	0.	4,183,746.	0.00	
JP3116000005	ASAHI GROUP HOLDING	G1	1,706.	P JPY	3778.2122	M 28/04/17	4205.		6,445,630.	728,100.	0.	7,173,730.	0.01	
JP3116700000	ASAHI HOLDINGS	G1	38.	P JPY	1983.5	M 28/04/17	2077.		75,373.	3,553.	0.	78,926.	0.00	
JP3117700009	MEBUKI FIN GRP SHS	G1	7.	P JPY	579.1429	M 28/04/17	437.		4,054.	-995.	0.	3,059.	0.00	
JP3118000003	ASICS CORPORATION	G1	724.	P JPY	2662.2528	M 28/04/17	1971.		1,927,471.	-500,467.	0.	1,427,004.	0.00	
JP3119600009	AJINOMOTO CO INC	G1	1,779.	P JPY	2373.4334	M 28/04/17	2169.		4,222,338.	-363,687.	0.	3,858,651.	0.00	
JP3120010008	ICHIGO INC	G1	700.	P JPY	432.9729	M 28/04/17	324.		303,081.	-76,281.	0.	226,800.	0.00	
JP3126130008	UNIVERSAL ENTERTAIN	G1	24.	P JPY	2775.5	M 28/04/17	3340.		66,612.	13,548.	0.	80,160.	0.00	
JP3126340003	ALFRESA HLDGS CORP	G1	899.	P JPY	1922.4983	M 28/04/17	2011.		1,728,326.	79,563.	0.	1,807,889.	0.00	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPY-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G1

935653C

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
JP3126400005	ALPS ELECTRIC CO	G1	704.	P	JPY	3188.2102	M 28/04/17	3275.		2,244,500.	61,100.	0.	2,305,600.	0.00
JP3128800004	ANRITSU	G1	45.	P	JPY	816.7556	M 28/04/17	901.		36,754.	3,791.	0.	40,545.	0.00
JP3130400009	EAGLE INDUSTRY	G1	30.	P	JPY	2470.1	M 28/04/17	1576.		74,103.	-26,823.	0.	47,280.	0.00
JP3131090007	IIDA GROUP HLDGS	G1	620.	P	JPY	2074.1613	M 28/04/17	1774.		1,285,980.	-186,100.	0.	1,099,880.	0.00
JP3131400008	AEON CREDIT SERVIC	PRETERPT--00163549	102.	P	JPY	3074.1078	M 28/04/17	2141.		313,559.	-95,177.	0.	218,382.	0.00
		PRETERPT--00171838	274.	P	JPY	2235.5657	M 28/04/17	2141.		612,545.	-25,911.	0.	586,634.	0.00
		G1	180.	P	JPY	2201.9167	M 28/04/17	2141.		396,345.	-10,965.	0.	385,380.	0.00
JP3131430005	AEON MALL	G1	553.	P	JPY	1924.859	M 28/04/17	1893.		1,064,447.	-17,618.	0.	1,046,829.	0.00
JP3134800006	IHI CORP	G1	5,851.	P	JPY	394.6736	M 28/04/17	378.		2,309,235.	-97,557.	0.	2,211,678.	0.00
JP3137200006	ISUZU MOTORS LTD	G1	2,298.	P	JPY	1450.5309	M 28/04/17	1512.		3,333,320.	141,256.	0.	3,474,576.	0.00
JP3138400001	IZUMI	G1	147.	P	JPY	4776.7415	M 28/04/17	5580.		702,181.	118,079.	0.	820,260.	0.00
JP3143000002	ITO EN LTD	G1	180.	P	JPY	3220.9722	M 28/04/17	4040.		579,775.	147,425.	0.	727,200.	0.00
JP3143600009	ITOCHU CORP	G1	5,566.	P	JPY	1516.0589	M 28/04/17	1576.		8,438,384.	333,632.	0.	8,772,016.	0.01
JP3143900003	ITOCHU TECHNO-SOL	G1	154.	P	JPY	2962.3701	M 28/04/17	3245.		456,205.	43,525.	0.	499,730.	0.00
JP3149600003	IYO BANK	G1	39.	P	JPY	1466.4103	M 28/04/17	791.		57,190.	-26,341.	0.	30,849.	0.00
JP3151600008	IWATANI	G1	282.	P	JPY	746.4823	M 28/04/17	657.		210,508.	-25,234.	0.	185,274.	0.00
JP3152740001	ABC MART	G1	130.	P	JPY	6634.2769	M 28/04/17	6190.		862,456.	-57,756.	0.	804,700.	0.00
JP3152750000	GMO INTERNET	G1	188.	P	JPY	1615.8777	M 28/04/17	1323.		303,785.	-55,061.	0.	248,724.	0.00
JP3158800007	UBE INDUSTRIES LTD	G1	4,350.	P	JPY	246.8044	M 28/04/17	259.		1,073,599.	53,051.	0.	1,126,650.	0.00
JP3160400002	EISAI	G1	1,011.	P	JPY	6795.6311	M 28/04/17	5852.		6,870,383.	-954,011.	0.	5,916,372.	0.01
JP3160670000	AIR WATER	G1	707.	P	JPY	2110.6252	M 28/04/17	2146.		1,492,212.	25,010.	0.	1,517,222.	0.00
JP3160740001	HIS	G1	141.	P	JPY	3455.2553	M 28/04/17	2658.		487,191.	-112,413.	0.	374,778.	0.00
JP3160950006	AVEX	G1	44.	P	JPY	2045.0227	M 28/04/17	1638.		89,981.	-17,909.	0.	72,072.	0.00
JP3161160001	EXEDY	G1	33.	P	JPY	2918.0303	M 28/04/17	3040.		96,295.	4,025.	0.	100,320.	0.00
JP3161200005	EZAKI GLICO	G1	200.	P	JPY	5231.57	M 28/04/17	5870.		1,046,314.	127,686.	0.	1,174,000.	0.00
JP3162600005	SMC CORP	G1	176.	P	JPY	33011.7727	M 28/04/17	31390.		5,810,072.	-285,432.	0.	5,524,640.	0.00
JP3164720009	RENESAS ELECTRONICS	PRETERPT--00171559	220.	P	JPY	970.2909	M 28/04/17	1060.		213,464.	19,736.	0.	233,200.	0.00
		G1	180.	P	JPY	1057.9056	M 28/04/17	1060.		190,423.	377.	0.	190,800.	0.00
JP3164800009	NOK CORP	G1	417.	P	JPY	2795.1823	M 28/04/17	2651.		1,165,591.	-60,124.	0.	1,105,467.	0.00
JP3165000005	SOMPO HLDGS SHS	G1	1,628.	P	JPY	3940.008	M 28/04/17	4206.		6,414,333.	433,035.	0.	6,847,368.	0.01
JP3165650007	NTT DOCOMO INC	G1	5,634.	P	JPY	2572.7277	M 28/04/17	2688.		14,494,748.	649,444.	0.	15,144,192.	0.01
JP3165690003	NTT URBAN DEVELOPM	G1	448.	P	JPY	1080.4063	M 28/04/17	1005.		484,022.	-33,782.	0.	450,240.	0.00
JP3165700000	NTT DATA	G1	447.	P	JPY	5507.698	M 28/04/17	5170.		2,461,941.	-150,951.	0.	2,310,990.	0.00
JP3166000004	EBARA CORP	G1	411.	P	JPY	3078.8151	M 28/04/17	3395.		1,265,393.	129,952.	0.	1,395,345.	0.00
JP3166990006	FPG SHS	G1	200.	P	JPY	953.285	M 28/04/17	968.		190,657.	2,943.	0.	193,600.	0.00
JP3167500002	LEOPALACE21	G1	900.	P	JPY	617.5827	M 28/04/17	592.		605,231.	-25,071.	0.	580,160.	0.00
JP3168200008	ELECOM	G1	100.	P	JPY	1931.58	M 28/04/17	2304.		193,158.	37,242.	0.	230,400.	0.00
JP3169800004	ENPLAS CORP	G1	12.	P	JPY	4383.9167	M 28/04/17	3045.		52,607.	-16,067.	0.	36,540.	0.00
JP3170800001	OSG CORP	G1	415.	P	JPY	2360.5614	M 28/04/17	2295.		979,633.	-27,208.	0.	952,425.	0.00
JP3173400007	OBIC	G1	182.	P	JPY	5001.544	M 28/04/17	6020.		910,281.	185,359.	0.	1,095,640.	0.00
JP3174410005	OJI HOLDINGS	G1	4,033.	P	JPY	519.213	M 28/04/17	539.		2,093,986.	79,801.	0.	2,173,787.	0.00
JP3180400008	OSAKA GAS CO LTD	G1	7,493.	P	JPY	457.0512	M 28/04/17	417.3		3,424,685.	-297,856.	0.	3,126,829.	0.00
JP3183200009	JAPAN EXCHANGE	G1	2,398.	P	JPY	1760.759	M 28/04/17	1561.		4,222,300.	-479,022.	0.	3,743,278.	0.00
JP3188200004	OTSUKA	G1	164.	P	JPY	5439.7805	M 28/04/17	5970.		892,124.	86,956.	0.	979,080.	0.00
JP3188220002	OTSUKA HOLDINGS CO	G1	1,742.	P	JPY	4692.9018	M 28/04/17	5127.		8,175,035.	756,199.	0.	8,931,234.	0.01
JP3190000004	OBAYASHI	G1	2,610.	P	JPY	1079.9395	M 28/04/17	1081.		2,818,642.	2,768.	0.	2,821,410.	0.00
JP3190800007	OKASAM HOLDINGS	G1	204.	P	JPY	832.0735	M 28/04/17	649.		169,743.	-37,347.	0.	132,396.	0.00
JP3194000000	OKI ELECTRIC INDUS	G1	404.	P	JPY	1862.0223	M 28/04/17	1664.		752,257.	-80,001.	0.	672,256.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G1 935653C

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
JP319600008	ODAKYU ELECTRIC	PRETERPT--00171800	142.	P JPY	2318.5211	M 28/04/17	2162.		329,230.	-22,226.	0.	307,004.	0.00
		G1	1,143.	P JPY	2297.4322	M 28/04/17	2162.		2,625,965.	-154,799.	0.	2,471,166.	0.00
JP319760004	ONO PHARMACEUTICAL	G1	1,875.	P JPY	2536.3088	M 28/04/17	2297.		4,755,579.	-448,704.	0.	4,306,875.	0.00
JP319780000	OMRON CORP	G1	776.	P JPY	4397.2977	M 28/04/17	4665.		3,412,303.	207,737.	0.	3,620,040.	0.00
JP319890007	ORIENTAL LAND	G1	872.	P JPY	6868.555	M 28/04/17	6400.		5,989,380.	-408,580.	0.	5,580,800.	0.00
JP319900005	ORIENT CORP	G1	1,700.	P JPY	220.2912	M 28/04/17	199.		374,495.	-36,195.	0.	338,300.	0.00
JP320045009	ORIX CORP	G1	5,384.	P JPY	1765.2877	M 28/04/17	1701.		9,504,309.	-346,125.	0.	9,158,184.	0.01
JP320120007	OLYMPUS CORP	G1	1,259.	P JPY	4112.6394	M 28/04/17	4290.		5,177,813.	223,297.	0.	5,401,110.	0.00
JP320580000	KAO CORP	G1	1,979.	P JPY	5728.2163	M 28/04/17	6148.		11,336,140.	830,752.	0.	12,166,892.	0.01
JP320600006	KAKAKU.COM	G1	582.	P JPY	1814.6168	M 28/04/17	1607.		1,056,107.	-120,833.	0.	935,274.	0.00
JP320700005	KAKEN PHARMA	G1	143.	P JPY	7103.3916	M 28/04/17	6610.		1,015,785.	-70,555.	0.	945,230.	0.00
JP320900003	CASIO	G1	641.	P JPY	1926.0889	M 28/04/17	1571.		1,234,623.	-27,612.	0.	1,007,011.	0.00
JP321020006	KAJIMA CORP	G1	4,264.	P JPY	727.564	M 28/04/17	757.		3,102,333.	125,515.	0.	3,227,848.	0.00
JP321520001	KANAMOTO	G1	135.	P JPY	2967.2	M 28/04/17	3020.		400,572.	7,128.	0.	407,700.	0.00
JP321710001	KANEMATSU	G1	1,505.	P JPY	206.7276	M 28/04/17	227.		311,125.	30,510.	0.	341,635.	0.00
JP321885000	KABU.COM SECURITIE	G1	611.	P JPY	393.0327	M 28/04/17	352.		240,143.	-25,071.	0.	215,072.	0.00
JP322040000	CALSONIC KANSEI	G1	184.	P JPY	839.1196	M 28/04/17	1288.		154,398.	82,594.	0.	236,992.	0.00
JP322058009	CALBEE INC	G1	400.	P JPY	4060.4675	M 28/04/17	3890.		1,624,187.	-68,187.	0.	1,556,000.	0.00
JP322420000	KAWASAKI HEAVY IND	G1	5,875.	P JPY	425.2611	M 28/04/17	337.		2,498,409.	-518,534.	0.	1,979,875.	0.00
JP322940001	KANSAI PAINT	PRETERPT--00160487	7.	P JPY	2165.	M 28/04/17	2468.		15,155.	2,121.	0.	17,276.	0.00
		PRETERPT--00163546	96.	P JPY	2100.7813	M 28/04/17	2468.		201,675.	35,253.	0.	236,928.	0.00
		PRETERPT--00171832	160.	P JPY	2115.325	M 28/04/17	2468.		338,452.	56,428.	0.	394,880.	0.00
		G1	523.	P JPY	2179.8872	M 28/04/17	2468.		1,140,081.	150,683.	0.	1,290,764.	0.00
JP323590002	GUNGHU ONLINE ENTERT	G1	1,654.	P JPY	302.8452	M 28/04/17	250.		500,906.	-87,406.	0.	413,500.	0.00
JP323620006	KEYENCE CORP	G1	408.	P JPY	38556.527	M 28/04/17	44800.		15,731,063.	2,547,337.	0.	18,278,400.	0.02
JP324040006	KIKKOMAN CORP	G1	304.	P JPY	3847.6842	M 28/04/17	3425.		1,169,696.	-128,496.	0.	1,041,200.	0.00
JP324280005	CANON INC	G1	4,197.	P JPY	3413.1627	M 28/04/17	3696.		14,325,044.	1,187,068.	0.	15,512,112.	0.01
JP324480003	KEWPIE CORP	G1	437.	P JPY	2680.4714	M 28/04/17	2834.		1,171,366.	67,092.	0.	1,238,458.	0.00
JP324650007	KYUSHU FIN GROUP	G1	1,700.	P JPY	797.9082	M 28/04/17	694.		1,356,444.	-176,644.	0.	1,179,800.	0.00
JP324705002	KYUDENKO	G1	100.	P JPY	3070.92	M 28/04/17	3195.		307,092.	12,408.	0.	319,500.	0.00
JP324709008	KYORIN	G1	167.	P JPY	2422.5449	M 28/04/17	2332.		404,565.	-15,121.	0.	389,444.	0.00
JP324960002	KYOCERA CORP	G1	1,296.	P JPY	5893.875	M 28/04/17	6310.		7,638,462.	539,298.	0.	8,177,760.	0.01
JP325420003	KYOWA EXEO CORP	G1	406.	P JPY	1631.8522	M 28/04/17	1684.		662,532.	21,172.	0.	683,704.	0.00
JP325600005	KYOWA HAKKO KIRIN	G1	1,001.	P JPY	1708.5405	M 28/04/17	1912.		1,710,249.	203,663.	0.	1,913,912.	0.00
JP325800003	KIRIN HLDGS CO LTD	G1	3,694.	P JPY	1836.9575	M 28/04/17	2166.		6,785,721.	1,215,483.	0.	8,001,204.	0.01
JP326080002	KINTETSU GRP HLD CO	G1	1,421.	P JPY	432.4241	M 28/04/17	401.		3,211,618.	-188,829.	0.	3,022,789.	0.00
JP326290008	KINTETSU WORLD EX	G1	43.	P JPY	2579.093	M 28/04/17	1729.		110,901.	-36,554.	0.	74,347.	0.00
JP326617004	COOKPAD INC	G1	156.	P JPY	1610.4679	M 28/04/17	887.		251,233.	-112,861.	0.	138,372.	0.00
JP326619002	KUSURI AOKI HLD	G1	100.	P JPY	4871.46	M 28/04/17	4815.		487,146.	-5,646.	0.	481,500.	0.00
JP326640005	KUBOTA CORPORATION	G1	3,813.	P JPY	1739.3769	M 28/04/17	1753.		6,632,244.	51,945.	0.	6,684,189.	0.01
JP326680006	KUMAGAI GUMI	G1	1,000.	P JPY	304.091	M 28/04/17	300.		304,091.	-4,091.	0.	300,000.	0.00
JP326895007	MEDICEO PALTAC	G1	738.	P JPY	1828.3957	M 28/04/17	1844.		1,349,356.	11,516.	0.	1,360,872.	0.00
JP326960007	KURARAY	G1	1,298.	P JPY	1606.7897	M 28/04/17	1798.		2,085,613.	248,191.	0.	2,333,804.	0.00
JP326994007	CREATE SD HOL 3443JT	G1	100.	P JPY	2508.75	M 28/04/17	2618.		250,875.	10,925.	0.	261,800.	0.00
JP327407006	GREE	G1	444.	P JPY	688.9955	M 28/04/17	895.		305,914.	91,466.	0.	397,380.	0.00
JP327415006	SHIP HEALTHCARE	G1	148.	P JPY	2881.027	M 28/04/17	2997.		426,392.	17,164.	0.	443,556.	0.00
JP327418003	GURUNAVI INC	G1	100.	P JPY	2351.71	M 28/04/17	2239.		235,171.	-11,271.	0.	223,900.	0.00
JP327428001	GROWELL HOLDINGS	G1	254.	P JPY	3206.9843	M 28/04/17	3590.		814,574.	97,286.	0.	911,860.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPY-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G1

935653C

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
JP3276400003	GUNMA BANK LTD	G1	1,728.	P	JPY	711.7865	M 28/04/17	598.		1,229,967.	-196,623.	0.	1,033,344.	0.00
JP3277150003	K'S HOLDING SHS	G1	400.	P	JPY	2113.905	M 28/04/17	2145.		845,562.	12,438.	0.	858,000.	0.00
JP3277800003	KEIO CORP	G1	1,673.	P	JPY	938.2176	M 28/04/17	892.		1,569,638.	-77,322.	0.	1,492,316.	0.00
JP3278600006	KEISEI EL RAILWAY	G1	580.	P	JPY	2807.7362	M 28/04/17	2651.		1,628,487.	-90,907.	0.	1,537,580.	0.00
JP3279400000	KEIHAN ELECTRIC	G1	1,720.	P	JPY	754.5547	M 28/04/17	701.		1,297,834.	-92,114.	0.	1,205,720.	0.00
JP3281600001	KEIYO BANK	G1	262.	P	JPY	618.9618	M 28/04/17	485.		162,168.	-35,098.	0.	127,070.	0.00
JP3282400005	GEO	G1	145.	P	JPY	1445.8414	M 28/04/17	1231.		209,647.	-31,152.	0.	178,495.	0.00
JP3283650004	KOSE CORP	G1	141.	P	JPY	10059.0922	M 28/04/17	10570.		1,418,332.	-72,038.	0.	1,490,370.	0.00
JP3284600008	KOITO MFG	G1	444.	P	JPY	5436.5495	M 28/04/17	5750.		2,413,828.	139,172.	0.	2,553,000.	0.00
JP3286500008	IBJ LEASING	G1	145.	P	JPY	2659.2759	M 28/04/17	2422.		385,595.	-34,405.	0.	351,190.	0.00
JP3289800009	KOBE STEEL LTD	G1	1,363.	P	JPY	1321.5393	M 28/04/17	990.		1,801,258.	-451,888.	0.	1,349,370.	0.00
JP3292200007	JTEKT CORP	G1	757.	P	JPY	1947.391	M 28/04/17	1754.		1,474,175.	-146,397.	0.	1,327,778.	0.00
JP3294460005	INPEX HOLDINGS INC	G1	4,522.	P	JPY	1196.2693	M 28/04/17	1068.5		5,409,530.	-577,773.	0.	4,831,757.	0.00
JP3294600006	HITACHI KOKUSAI EI	G1	155.	P	JPY	1953.9806	M 28/04/17	2500.		302,867.	84,633.	0.	387,500.	0.00
JP3298400007	COSMOS PHARMA	G1	12.	P	JPY	17196.9167	M 28/04/17	22570.		206,363.	64,477.	0.	270,840.	0.00
JP3300600008	KONICA MINOLTA HLD	G1	1,802.	P	JPY	1183.6909	M 28/04/17	985.		2,133,011.	-358,041.	0.	1,774,970.	0.00
JP3301100008	KOBAYASHI PHARM	G1	176.	P	JPY	4806.2614	M 28/04/17	5840.		845,902.	181,938.	0.	1,027,840.	0.00
JP3304200003	KOMATSU LTD	G1	3,736.	P	JPY	2529.9612	M 28/04/17	2972.		9,451,935.	1,651,457.	0.	11,103,392.	0.01
JP3305530002	COMSYS HOLDINGS	G1	420.	P	JPY	1994.881	M 28/04/17	2122.		837,850.	53,390.	0.	891,240.	0.00
JP3305960001	COLOPL INC	G1	200.	P	JPY	983.295	M 28/04/17	1029.		196,659.	9,141.	0.	205,800.	0.00
JP3305990008	CONCORDIA FIN GRP	G1	4,997.	P	JPY	610.3158	M 28/04/17	512.2		3,049,748.	-490,285.	0.	2,559,463.	0.00
JP3311400000	CYBER AGENT	G1	422.	P	JPY	2931.5521	M 28/04/17	3460.		1,237,115.	223,005.	0.	1,460,120.	0.00
JP3316400005	SAGAMI RAILWAY	G1	1,552.	P	JPY	590.6765	M 28/04/17	518.		916,730.	-112,794.	0.	803,936.	0.00
JP3323050009	SAWAI PHARMA	G1	143.	P	JPY	6582.1189	M 28/04/17	6090.		941,243.	-70,373.	0.	870,870.	0.00
JP3326000001	SANKYU INC	G1	1,317.	P	JPY	693.4032	M 28/04/17	709.		913,212.	20,541.	0.	933,753.	0.00
JP3326800004	SANKYO TATEYAMA INC	G1	133.	P	JPY	1729.9549	M 28/04/17	1630.		230,084.	-13,294.	0.	216,790.	0.00
JP3336000009	SANTEN PHARMACEUTI	G1	1,465.	P	JPY	1460.1515	M 28/04/17	1567.		2,139,122.	156,533.	0.	2,295,655.	0.00
JP3336600006	SUNDRUG	G1	300.	P	JPY	3723.8367	M 28/04/17	3910.		1,117,151.	55,849.	0.	1,173,000.	0.00
JP3343200006	SANRIO	G1	173.	P	JPY	2711.2775	M 28/04/17	2037.		469,051.	-116,650.	0.	352,401.	0.00
JP3344400001	SANWA HOLDINGS CORP	G1	756.	P	JPY	1102.6058	M 28/04/17	1123.		833,570.	15,418.	0.	848,988.	0.00
JP3347200002	SHIONOGI & CO LTD	G1	1,068.	P	JPY	5141.8783	M 28/04/17	5733.		5,491,526.	631,318.	0.	6,122,844.	0.01
JP3351100007	SYSMEX	G1	587.	P	JPY	6858.2147	M 28/04/17	6780.		4,025,772.	-45,912.	0.	3,979,860.	0.00
JP3351200005	SHIZUOKA BANK	G1	1,697.	P	JPY	1132.0277	M 28/04/17	940.		1,921,051.	-325,871.	0.	1,595,180.	0.00
JP3351600006	SHISEIDO CO LTD	G1	1,479.	P	JPY	2856.6349	M 28/04/17	3016.		4,224,963.	235,701.	0.	4,460,664.	0.00
JP3357200009	SHIMADZU CORP	G1	1,200.	P	JPY	1749.2658	M 28/04/17	1890.		2,099,119.	168,881.	0.	2,268,000.	0.00
JP3358000002	SHIMANO	G1	297.	P	JPY	18281.6633	M 28/04/17	17030.		5,429,654.	-371,744.	0.	5,057,910.	0.00
JP3358200008	SHIMAMURA	G1	28.	P	JPY	11335.0357	M 28/04/17	15260.		317,381.	109,899.	0.	427,280.	0.00
JP3358800005	SHIMIZU CORP	G1	1,826.	P	JPY	1123.3516	M 28/04/17	1069.		2,051,240.	-99,246.	0.	1,951,994.	0.00
JP3360800001	HULIC CO LTD	G1	1,595.	P	JPY	1095.7354	M 28/04/17	1050.		1,747,698.	-72,948.	0.	1,674,750.	0.00
JP3371200001	SHIN-ETSU CHEMICAL	G1	1,452.	P	JPY	8386.1281	M 28/04/17	9684.		12,176,658.	1,884,510.	0.	14,061,168.	0.01
JP3381000003	NP STI & S'TOMO	G1	3,637.	P	JPY	2640.1526	M 28/04/17	2510.5		9,602,235.	-471,546.	0.	9,130,689.	0.01
JP3385980002	JSR CORP	G1	749.	P	JPY	1892.1642	M 28/04/17	2036.		1,417,231.	107,733.	0.	1,524,964.	0.00
JP3386030005	JFE HOLDINGS	G1	2,290.	P	JPY	1935.3314	M 28/04/17	1900.5		4,431,909.	-79,764.	0.	4,352,145.	0.00
JP3386380004	J FRONT RETAILING	G1	1,001.	P	JPY	1816.6054	M 28/04/17	1605.		1,818,422.	-211,817.	0.	1,606,605.	0.00
JP3388200002	AEON CO LTD	G1	3,078.	P	JPY	1657.5023	M 28/04/17	1653.5		5,101,792.	-12,319.	0.	5,089,473.	0.00
JP3389700000	AEON DELIGHT	G1	124.	P	JPY	3304.4113	M 28/04/17	3400.		409,747.	11,853.	0.	421,600.	0.00
JP3389900006	JAFCO	G1	140.	P	JPY	4337.9429	M 28/04/17	3970.		607,312.	-51,512.	0.	555,800.	0.00
JP3392600007	JUROKU BANK	G1	395.	P	JPY	484.8987	M 28/04/17	354.		191,535.	-51,705.	0.	139,830.	0.00

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PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

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FUND MANAGER: G1 935653C

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
JP3397060009	SUGI HOLDINGS	G1	143.	P	JPY 5665.7483	M 28/04/17	5530.		810,202.	-19,412.	0.	790,790.	0.00
JP3397200001	SUZUKI MOTOR CORP	G1	1,504.	P	JPY 3959.0891	M 28/04/17	4652.		5,954,470.	1,042,138.	0.	6,996,608.	0.01
JP3399200009	STARTS CORP INC	G1	136.	P	JPY 2009.1471	M 28/04/17	2467.		273,244.	62,268.	0.	335,512.	0.00
JP3399310006	START TODAY CO.	G1	722.	P	JPY 1706.6163	M 28/04/17	2380.		1,232,177.	486,183.	0.	1,718,360.	0.00
JP3399400005	STANLEY ELECTRIC	G1	573.	P	JPY 3031.1012	M 28/04/17	3260.		1,736,821.	131,159.	0.	1,867,980.	0.00
JP3400400002	SCSK	G1	156.	P	JPY 3896.6154	M 28/04/17	4485.		607,872.	91,788.	0.	699,660.	0.00
JP3400900001	SUMITOMO OSAKA CEM	G1	1,000.	P	JPY 423.127	M 28/04/17	484.		423,127.	60,873.	0.	484,000.	0.00
JP3401400001	SUMITOMO CHEMICAL	G1	5,859.	P	JPY 596.4188	M 28/04/17	629.		3,494,418.	190,893.	0.	3,685,311.	0.00
JP3402600005	SUMITOMO METAL MIN	G1	1,697.	P	JPY 1730.7973	M 28/04/17	1511.5		2,937,163.	-372,147.	0.	2,565,016.	0.00
JP3404200002	SUMITOMO RUBBER IN	G1	736.	P	JPY 1870.5353	M 28/04/17	2004.		1,376,714.	98,230.	0.	1,474,944.	0.00
JP3404600003	SUMITOMO CORP	G1	4,797.	P	JPY 1360.2716	M 28/04/17	1488.5		6,525,223.	615,112.	0.	7,140,335.	0.01
JP3405400007	SUMITOMO HEAVY IND	G1	1,736.	P	JPY 698.8353	M 28/04/17	777.		1,213,178.	135,694.	0.	1,348,872.	0.00
JP3407400005	SUMITOMO EL IND	G1	3,010.	P	JPY 1693.6761	M 28/04/17	1816.5		5,097,965.	369,700.	0.	5,467,665.	0.00
JP3409000001	SUMITOMO REALTY	G1	1,571.	P	JPY 3611.6314	M 28/04/17	3006.		5,673,873.	-951,447.	0.	4,722,426.	0.00
JP3409200007	SUMITOMO REAL ESTA	G1	17.	P	JPY 3285.0588	M 28/04/17	3590.		55,846.	5,184.	0.	61,030.	0.00
JP3409800004	SUMITOMO FORESTRY	G1	586.	P	JPY 1563.0427	M 28/04/17	1705.		915,943.	83,187.	0.	999,130.	0.00
JP3411000007	SURUGA BANK	G1	751.	P	JPY 2678.6778	M 28/04/17	2329.		2,011,687.	-262,608.	0.	1,749,079.	0.00
JP3414700009	SEIKO CORP	G1	157.	P	JPY 713.6433	M 28/04/17	464.		112,042.	-39,194.	0.	72,848.	0.00
JP3414750004	SEIKO EPSON CORP	G1	1,159.	P	JPY 2250.4003	M 28/04/17	2280.		2,608,214.	34,306.	0.	2,642,520.	0.00
JP3419400001	SEKISUI CHEMICAL	G1	1,884.	P	JPY 1680.189	M 28/04/17	1870.		3,165,476.	357,604.	0.	3,523,080.	0.00
JP3420600003	SEKISUI HOUSE LTD	G1	2,703.	P	JPY 1872.4162	M 28/04/17	1849.5		5,061,141.	-61,942.	0.	4,999,199.	0.00
JP3421800008	SECOM CO LTD	G1	762.	P	JPY 8282.147	M 28/04/17	8086.		6,310,996.	-149,464.	0.	6,161,532.	0.01
JP3422950000	SEVEN & I HOLDINGS	G1	3,195.	P	JPY 4697.5186	M 28/04/17	4710.		15,008,572.	39,878.	0.	15,048,450.	0.01
JP3423520000	SERIA	G1	250.	P	JPY 3716.18	M 28/04/17	5000.		929,045.	320,955.	0.	1,250,000.	0.00
JP3424950008	TOKYO CENTURY SHS	G1	156.	P	JPY 3885.9167	M 28/04/17	3840.		606,203.	-7,163.	0.	599,040.	0.00
JP3429250008	ZENKOKU HOSHO CO LTD	G1	200.	P	JPY 3816.145	M 28/04/17	4030.		763,229.	42,771.	0.	806,000.	0.00
JP3429800000	ALL NIPPON AIRWAYS	G1	14,473.	P	JPY 320.3048	M 28/04/17	335.5		4,635,771.	219,921.	0.	4,855,692.	0.00
JP3431900004	SOHGO SECURITY SVC	G1	284.	P	JPY 4698.4965	M 28/04/17	4865.		1,334,373.	47,287.	0.	1,381,660.	0.00
JP3435350008	SONY FINANCIAL	PRETERPT--00171857	576.	P	JPY 2022.6302	M 28/04/17	1852.		1,165,035.	-98,283.	0.	1,066,752.	0.00
		G1	152.	P	JPY 1893.2697	M 28/04/17	1852.		287,777.	-6,273.	0.	281,504.	0.00
JP3435750009	M3 INC	G1	718.	P	JPY 2728.3008	M 28/04/17	2849.		1,958,920.	86,662.	0.	2,045,582.	0.00
JP3436100006	SOFTBANK GROUP CORP	G1	2,153.	P	JPY 7339.0399	M 28/04/17	8442.		15,800,953.	2,374,673.	0.	18,175,626.	0.02
JP3436120004	SBI HOLDINGS	G1	786.	P	JPY 1436.3079	M 28/04/17	1545.		1,128,938.	85,432.	0.	1,214,370.	0.00
JP3440400004	DAIO PAPER CORP	G1	412.	P	JPY 1351.3981	M 28/04/17	1413.		556,776.	25,380.	0.	582,156.	0.00
JP3442850008	TAISHO PHARM	G1	161.	P	JPY 9054.6894	M 28/04/17	9160.		1,457,805.	16,955.	0.	1,474,760.	0.00
JP3443600006	TAISEI CORP	G1	4,401.	P	JPY 804.9312	M 28/04/17	850.		3,542,502.	198,348.	0.	3,740,850.	0.00
JP3449020001	TAIHEIYO CEMENT	G1	5,573.	P	JPY 374.5369	M 28/04/17	371.		2,087,294.	-19,711.	0.	2,067,583.	0.00
JP3456000003	TAKASHIMAYA CO LTD	G1	1,344.	P	JPY 1040.2403	M 28/04/17	1026.		1,398,083.	-19,139.	0.	1,378,944.	0.00
JP3460800000	TAKARA LEBEN	G1	405.	P	JPY 649.7432	M 28/04/17	524.		263,146.	-50,926.	0.	212,220.	0.00
JP3462660006	TAKEUCHI MFG	G1	100.	P	JPY 2529.76	M 28/04/17	1977.		252,976.	-55,276.	0.	197,700.	0.00
JP3463000004	TAKEDA PHARMA CO LTD	G1	3,005.	P	JPY 5136.417	M 28/04/17	5342.		15,434,933.	617,777.	0.	16,052,710.	0.01
JP3465000002	TADANO	G1	417.	P	JPY 1528.5132	M 28/04/17	1438.		637,390.	-37,744.	0.	599,646.	0.00
JP3469000008	mitsubishi TANABE	G1	994.	P	JPY 2145.2364	M 28/04/17	2262.		2,132,365.	116,063.	0.	2,248,428.	0.00
JP3475200006	DAIICHIKOSHO	G1	156.	P	JPY 4489.0321	M 28/04/17	4835.		700,289.	53,971.	0.	754,260.	0.00
JP3475350009	DAIICHI SANKYO CO	G1	2,348.	P	JPY 2452.049	M 28/04/17	2473.		5,757,411.	49,193.	0.	5,806,604.	0.01
JP3476480003	DAI-ICHI LIFE HLDGS	G1	4,524.	P	JPY 1956.9556	M 28/04/17	1896.		8,853,267.	-275,763.	0.	8,577,504.	0.01
JP3481400004	DAIKYO INC	G1	1,442.	P	JPY 228.8037	M 28/04/17	232.		329,935.	4,609.	0.	334,544.	0.00
JP3481800005	DAIKIN INDUSTRIES	PRETERPT--00171863	169.	P	JPY 9810.7633	M 28/04/17	10825.		1,658,019.	171,406.	0.	1,829,425.	0.00

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PORTFOLIO: 935653 LYXOR JPY-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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FUND MANAGER: G1 935653C

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
		G1	882.	P JPY	10032.8141	M 28/04/17	10825.		8,848,942.		698,708.		0.	9,547,650.	0.01
JP3485800001	DAICEL CHEMICAL	G1	1,155.	P JPY	1335.9758	M 28/04/17	1279.		1,543,052.		-65,807.		0.	1,477,245.	0.00
JP3486800000	DAITO TRUST CONST	G1	401.	P JPY	16176.0075	M 28/04/17	16400.		6,486,579.		89,821.		0.	6,576,400.	0.01
JP3493400000	DIC CORP	G1	401.	P JPY	2868.4264	M 28/04/17	3965.		1,150,239.		439,726.		0.	1,589,965.	0.00
JP3494600004	SCREEN HOLDINGS	G1	100.	P JPY	6702.01	M 28/04/17	8090.		670,201.		138,799.		0.	809,000.	0.00
JP3496400007	KDDI CORP	G1	5,071.	P JPY	2980.379	M 28/04/17	2955.5		15,113,502.		-126,161.		0.	14,987,341.	0.01
JP3497400006	DAIFUKU	G1	400.	P JPY	2480.04	M 28/04/17	2817.		992,016.		134,784.		0.	1,126,800.	0.00
JP3498000005	M'UFJ LEASE & FIN	G1	1,903.	P JPY	555.3805	M 28/04/17	582.		1,056,889.		50,657.		0.	1,107,546.	0.00
JP3500610005	RESONA HOLDINGS	G1	8,882.	P JPY	591.4145	M 28/04/17	619.8		5,252,944.		252,120.		0.	5,505,064.	0.00
JP3502200003	DAIWA SECURITIES GRP	PRETERPT--00170501	5,606.	P JPY	783.1159	M 28/04/17	677.3		4,390,148.		-593,204.		0.	3,796,944.	0.00
		G1	1,617.	P JPY	728.3754	M 28/04/17	677.3		1,177,783.		-82,589.		0.	1,095,194.	0.00
JP3505000004	DAIWA HOUSE INDUSTRY	G1	2,498.	P JPY	3096.2218	M 28/04/17	3311.		7,734,362.		536,516.		0.	8,270,878.	0.01
JP3511800009	CHIBA BANK	G1	2,916.	P JPY	801.237	M 28/04/17	746.		2,336,407.		-161,071.		0.	2,175,336.	0.00
JP3519400000	CHUGAI PHARM	G1	751.	P JPY	3738.1505	M 28/04/17	3950.		2,807,351.		159,099.		0.	2,966,450.	0.00
JP3521000004	CHUGOKU BANK	G1	725.	P JPY	1748.6538	M 28/04/17	1654.		1,267,774.		-68,624.		0.	1,199,150.	0.00
JP3526600006	CHUBU ELECT. POWER	G1	2,500.	P JPY	1582.6232	M 28/04/17	1497.5		3,956,558.		-212,808.		0.	3,743,750.	0.00
JP3528600004	CHIYODA	G1	196.	P JPY	1087.25	M 28/04/17	741.		213,101.		-67,865.		0.	145,236.	0.00
JP3535400000	TSUBAKIMOTO CHAIN	G1	145.	P JPY	1023.1448	M 28/04/17	979.		148,356.		-6,401.		0.	141,955.	0.00
JP3535800001	TSUMURA & CO	G1	179.	P JPY	2892.3464	M 28/04/17	3605.		517,730.		127,565.		0.	645,295.	0.00
JP3536150000	TSURUHA HOLDINGS	G1	151.	P JPY	10852.6623	M 28/04/17	11300.		1,638,752.		67,548.		0.	1,706,300.	0.00
JP3538800008	TDK CORPORATION	G1	446.	P JPY	7905.3565	M 28/04/17	6900.		3,525,789.		-448,389.		0.	3,077,400.	0.00
JP3539220008	T&D HOLDINGS INC	G1	2,766.	P JPY	1524.0958	M 28/04/17	1653.5		4,215,649.		357,932.		0.	4,573,581.	0.00
JP3539230007	TS TECH	G1	156.	P JPY	3117.6923	M 28/04/17	2923.		486,360.		-30,372.		0.	455,988.	0.00
JP3539250005	THK CO LTD	G1	560.	P JPY	2573.8232	M 28/04/17	2871.		1,441,341.		166,419.		0.	1,607,760.	0.00
JP3542400001	TEIKOKU PISTON RIN	G1	30.	P JPY	3445.2333	M 28/04/17	3755.		103,357.		9,293.		0.	112,650.	0.00
JP3546800008	TERUMO CORP	G1	1,169.	P JPY	3915.2772	M 28/04/17	4065.		4,576,959.		175,026.		0.	4,751,985.	0.00
JP3547670004	TEMP HOLDINGS	G1	576.	P JPY	1724.6823	M 28/04/17	2098.		993,417.		215,031.		0.	1,208,448.	0.00
JP3548600000	DISCO CORPORATION	G1	32.	P JPY	10382.0313	M 28/04/17	17620.		332,225.		231,615.		0.	563,840.	0.00
JP3548610009	DENA CO LTD	G1	413.	P JPY	2719.4673	M 28/04/17	2387.		1,123,140.		-137,309.		0.	985,831.	0.00
JP3548640006	DIP	G1	100.	P JPY	2344.7	M 28/04/17	2463.		234,470.		11,830.		0.	246,300.	0.00
JP3549600009	DENKA CO LTD	G1	1,524.	P JPY	526.2867	M 28/04/17	574.		802,061.		72,715.		0.	874,776.	0.00
JP3551200003	ELECTRIC POWER DEV	G1	605.	P JPY	3270.0694	M 28/04/17	2585.		1,978,392.		-414,467.		0.	1,563,925.	0.00
JP3551500006	DENSO CORP	G1	1,895.	P JPY	5153.4966	M 28/04/17	4799.		9,765,876.		-671,771.		0.	9,094,105.	0.01
JP3551520004	DENTSU INC	G1	881.	P JPY	5744.7457	M 28/04/17	6280.		5,061,121.		471,559.		0.	5,532,680.	0.00
JP3568000003	CENTRAL JPN RAILWA	PRETERPT--00143853	118.	P JPY	20891.7034	M 28/04/17	18685.		2,465,221.		-260,391.		0.	2,204,830.	0.00
		PRETERPT--00160634	83.	P JPY	18820.1566	M 28/04/17	18685.		1,562,073.		-11,218.		0.	1,550,855.	0.00
		PRETERPT--00171870	276.	P JPY	18960.192	M 28/04/17	18685.		5,233,013.		-75,953.		0.	5,157,060.	0.00
		G1	139.	P JPY	18988.8273	M 28/04/17	18685.		2,639,447.		-42,232.		0.	2,597,215.	0.00
JP3567410000	TOKYU CONSTRUCTION	G1	300.	P JPY	938.28	M 28/04/17	909.		281,484.		-8,784.		0.	272,700.	0.00
JP3569200003	TOKYU FUDOSAN	G1	1,875.	P JPY	755.1813	M 28/04/17	608.		1,415,965.		-275,965.		0.	1,140,000.	0.00
JP3571400005	TOKYO ELECTRON LTD	G1	516.	P JPY	9679.0116	M 28/04/17	12965.		4,994,370.		1,695,570.		0.	6,689,940.	0.01
JP3573000001	TOKYO GAS CO LTD	G1	7,689.	P JPY	537.441	M 28/04/17	517.5		4,132,384.		-153,326.		0.	3,979,058.	0.00
JP3574200006	TOKYU CORP	G1	4,401.	P JPY	868.1618	M 28/04/17	798.		3,820,780.		-308,782.		0.	3,511,998.	0.00
JP3577600004	TOKAI TOKYO HLDGS	G1	873.	P JPY	696.8167	M 28/04/17	564.		608,321.		-115,949.		0.	492,372.	0.00
JP3582600007	TOKYO TATEMONO	G1	860.	P JPY	1469.9116	M 28/04/17	1521.		1,264,124.		43,936.		0.	1,308,060.	0.00
JP3584400000	TOKYO TY FINL	G1	100.	P JPY	4296.29	M 28/04/17	3240.		429,629.		-105,629.		0.	324,000.	0.00
JP3595200001	TOSOH CORP	G1	1,681.	P JPY	765.0863	M 28/04/17	1047.		1,286,110.		473,897.		0.	1,760,007.	0.00
JP3596200000	TOTO LTD	G1	586.	P JPY	4251.4932	M 28/04/17	4255.		2,491,375.		2,055.		0.	2,493,430.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPY-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G1 935653C

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
JP3597800006 TOBU RAILWAY		G1	4,288.	P JPY	566.8979	M 28/04/17	565.		2,430,858.	-8,138.	0.	2,422,720.	0.00
JP3598600009 TOHO CO LTD		G1	470.	P JPY	3134.8085	M 28/04/17	3195.		1,473,360.	28,290.	0.	1,501,650.	0.00
JP3600200004 TOHO GAS		G1	2,000.	P JPY	876.2625	M 28/04/17	797.		1,752,525.	-158,525.	0.	1,594,000.	0.00
JP3602600003 TOHO HOLDINGS		G1	176.	P JPY	2510.7557	M 28/04/17	2420.		441,893.	-15,973.	0.	425,920.	0.00
JP3605400005 TOHOKU ELEC. POWER		G1	1,900.	P JPY	1330.9063	M 28/04/17	1486.		2,528,722.	294,678.	0.	2,823,400.	0.00
JP3610600003 TOYO TIRE & RUBBER		G1	414.	P JPY	1911.9275	M 28/04/17	1956.		791,538.	18,246.	0.	809,784.	0.00
JP3613000003 TOYO SUISAN KAISHA		G1	433.	P JPY	4260.5727	M 28/04/17	4180.		1,844,828.	-34,888.	0.	1,809,940.	0.00
JP3621000003 TORAY INDUSTRIES I		G1	5,732.	P JPY	972.5972	M 28/04/17	986.1		5,574,927.	77,398.	0.	5,652,325.	0.00
JP3630400004 TOPCON		G1	381.	P JPY	1803.6667	M 28/04/17	1967.		687,197.	62,230.	0.	749,427.	0.00
JP3633400001 TOYOTA MOTOR CORP		G1	3,170.	P JPY	6781.6823	M 28/04/17	6035.		21,497,933.	-2,366,983.	0.	19,130,950.	0.02
JP3634200004 TOYODA GOSEI CO LTD		G1	188.	P JPY	2681.5957	M 28/04/17	2957.		504,140.	51,776.	0.	555,916.	0.00
JP3634600005 TOYOTA INDUSTRIES		G1	720.	P JPY	5942.3417	M 28/04/17	5540.		4,278,486.	-289,686.	0.	3,988,800.	0.00
JP3635000007 TOYOTA TSUSHO CORP		G1	765.	P JPY	2931.4706	M 28/04/17	3515.		2,242,575.	446,400.	0.	2,688,975.	0.00
JP3637300009 TREND MICRO INC		G1	415.	P JPY	4345.2723	M 28/04/17	4900.		1,803,288.	230,212.	0.	2,033,500.	0.00
JP3638600001 DOWA HOLDINGS		G1	325.	P JPY	1106.5908	M 28/04/17	830.		359,642.	-89,892.	0.	269,750.	0.00
JP3638700009 CIZ HOLDINGS CO LTD		G1	134.	P JPY	2952.5075	M 28/04/17	3270.		395,636.	42,544.	0.	438,180.	0.00
JP3639650005 DON QUIJOTE HLD CO L		G1	554.	P JPY	4460.9404	M 28/04/17	4065.		2,471,361.	-219,351.	0.	2,252,010.	0.00
JP3649800004 NAGOYA RAILROAD		G1	4,170.	P JPY	525.9681	M 28/04/17	512.		2,193,287.	-58,247.	0.	2,135,040.	0.00
JP3651210001 NABTESCO CORP		G1	434.	P JPY	2951.2258	M 28/04/17	3160.		1,280,832.	90,608.	0.	1,371,440.	0.00
JP3651400008 NAMURA SHIPBUILDIN		G1	172.	P JPY	891.9535	M 28/04/17	719.		153,416.	-29,748.	0.	123,668.	0.00
JP3653000004 NANKAI ELECTRIC RAIL		G1	1,720.	P JPY	598.807	M 28/04/17	548.		1,029,948.	-87,388.	0.	942,560.	0.00
JP3657400002 NIKON CORP	PRETERPT--00171876	G1	544.	P JPY	1616.6158	M 28/04/17	1590.		879,439.	-14,479.	0.	864,960.	0.00
		G1	806.	P JPY	1609.0199	M 28/04/17	1590.		1,296,870.	-15,330.	0.	1,281,540.	0.00
JP3658800002 NISHI-NIPPON RAILR		G1	1,415.	P JPY	541.0367	M 28/04/17	471.		765,567.	-99,102.	0.	666,465.	0.00
JP3659000008 WEST JAPAN RAILWAY	PRETERPT--00171793	G1	165.	P JPY	7378.3455	M 28/04/17	7444.		1,217,427.	10,833.	0.	1,228,260.	0.00
		G1	567.	P JPY	7397.3298	M 28/04/17	7444.		4,194,286.	26,462.	0.	4,220,748.	0.00
JP3663900003 SOJITZ CORP		G1	4,498.	P JPY	281.9822	M 28/04/17	283.		1,268,356.	4,578.	0.	1,272,934.	0.00
JP3665200006 NICHIREI CORP		G1	445.	P JPY	2150.8966	M 28/04/17	2775.		957,149.	277,726.	0.	1,234,875.	0.00
JP3667600005 JGC		G1	770.	P JPY	2161.9597	M 28/04/17	1945.		1,664,709.	-167,059.	0.	1,497,650.	0.00
JP3670800006 NISSAN CHEM IND		G1	452.	P JPY	3418.7633	M 28/04/17	3455.		1,545,281.	16,379.	0.	1,561,660.	0.00
JP3672400003 NISSAN MOTOR CO LTD		G1	9,182.	P JPY	1133.2564	M 28/04/17	1058.5		10,405,560.	-686,413.	0.	9,719,147.	0.01
JP3675300002 NISSIN KOGYO		G1	100.	P JPY	1836.55	M 28/04/17	1914.		183,655.	7,745.	0.	191,400.	0.00
JP3675600005 NISSIN FOOD PRODUC		G1	414.	P JPY	5962.1739	M 28/04/17	6380.		2,468,340.	172,980.	0.	2,641,320.	0.00
JP3678800008 HITACHI HIGH-TECH		G1	183.	P JPY	3814.5683	M 28/04/17	4445.		698,066.	115,369.	0.	813,435.	0.00
JP3681000000 NIPPON STL&SUMI		G1	20.	P JPY	4119.3	M 28/04/17	4585.		82,386.	9,314.	0.	91,700.	0.00
JP3684000007 NITTO DENKO		G1	595.	P JPY	8112.7395	M 28/04/17	8389.		4,827,080.	164,375.	0.	4,991,455.	0.00
JP3689050007 NIHON M&A CENTER		G1	178.	P JPY	2788.4101	M 28/04/17	3810.		496,337.	181,843.	0.	678,180.	0.00
JP3689500001 ORACLE JAPAN		G1	138.	P JPY	5492.0725	M 28/04/17	6420.		757,906.	128,054.	0.	885,960.	0.00
JP3694400007 NIPPON KAYAKU		G1	164.	P JPY	1398.189	M 28/04/17	1522.		229,303.	20,305.	0.	249,608.	0.00
JP3695200000 NGK INSULATORS LTD		G1	1,017.	P JPY	2498.7207	M 28/04/17	2381.		2,541,199.	-119,722.	0.	2,421,477.	0.00
JP3695600001 NIPPON GAS CO LTD		G1	136.	P JPY	3714.4044	M 28/04/17	3205.		505,159.	-69,279.	0.	435,880.	0.00
JP3705200008 JAPAN AIRLINES	PRETERPT--00170500	G1	846.	P JPY	3410.773	M 28/04/17	3520.		2,885,514.	92,406.	0.	2,977,920.	0.00
		G1	554.	P JPY	3427.0993	M 28/04/17	3520.		1,898,613.	51,467.	0.	1,950,080.	0.00
JP3705600009 JAPAN AVIATION EL		G1	70.	P JPY	2283.7857	M 28/04/17	1524.		159,865.	-53,185.	0.	106,680.	0.00
JP3706800004 NIHON KOHDEN		G1	401.	P JPY	2635.5212	M 28/04/17	2521.		1,056,844.	-45,923.	0.	1,010,921.	0.00
JP3711200000 AIZORA BANK		G1	5,503.	P JPY	407.39	M 28/04/17	406.		2,241,867.	-7,649.	0.	2,234,218.	0.00
JP3711600001 TAIYO NIPPON SANSO		G1	595.	P JPY	1375.7597	M 28/04/17	1331.		818,577.	-26,632.	0.	791,945.	0.00
JP3718800000 NIPPON SUISAN KAIS		G1	1,100.	P JPY	540.77	M 28/04/17	537.		594,847.	-4,147.	0.	590,700.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G1 935653C

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
JP3720600000 NIPPON SEIKI		G1	63.	P	JPY	2395.6984	M 28/04/17	2320.			150,929.	-4,769.	0.	146,160.	0.00
JP3720800006 MSK LTD		G1	1,595.	P	JPY	1467.5498	M 28/04/17	1520.			2,340,742.	83,658.	0.	2,424,400.	0.00
JP3725400000 ZEON CORP		G1	219.	P	JPY	1082.1461	M 28/04/17	1269.			236,990.	40,921.	0.	277,911.	0.00
JP3726800000 JAPAN TOBACCO		G1	3,669.	P	JPY	4051.5874	M 28/04/17	3706.			14,865,274.	-1,267,960.	0.	13,597,314.	0.01
JP3729000004 SHINSEI BANK		G1	7,059.	P	JPY	221.0833	M 28/04/17	208.			1,560,627.	-92,355.	0.	1,468,272.	0.00
JP3729400006 NIPPON EXPRESS		G1	2,931.	P	JPY	594.189	M 28/04/17	612.			1,741,568.	52,204.	0.	1,793,772.	0.00
JP3732200005 NIPPON TV HOLDINGS		G1	717.	P	JPY	2107.3794	M 28/04/17	1867.			1,510,991.	-172,352.	0.	1,338,639.	0.00
JP3733000008 NEC CORP		PRETERPT--00171789	1,518.	P	JPY	324.4269	M 28/04/17	277.			492,480.	-71,994.	0.	420,486.	0.00
		G1	9,793.	P	JPY	313.3115	M 28/04/17	277.			3,068,260.	-355,599.	0.	2,712,661.	0.00
JP3734800000 NIDEC CORP		PRETERPT--00150999	189.	P	JPY	9232.5344	M 28/04/17	10220.			1,744,949.	186,631.	0.	1,931,580.	0.00
		PRETERPT--00171884	466.	P	JPY	9790.3412	M 28/04/17	10220.			4,562,299.	200,221.	0.	4,762,520.	0.00
		G1	335.	P	JPY	10118.4955	M 28/04/17	10220.			3,389,696.	34,004.	0.	3,423,700.	0.00
JP3735400008 NIPPON TELEGRAPH TEL		G1	3,429.	P	JPY	4687.8239	M 28/04/17	4769.			16,074,548.	278,353.	0.	16,352,901.	0.01
JP3738600000 NGK SPARK PLUG		G1	717.	P	JPY	2769.8912	M 28/04/17	2411.			1,986,012.	-257,325.	0.	1,728,687.	0.00
JP3742600004 NHK SPRING		G1	737.	P	JPY	1152.5441	M 28/04/17	1243.			849,425.	66,666.	0.	916,091.	0.00
JP3743000006 MH Foods Shs		G1	200.	P	JPY	2652.18	M 28/04/17	3170.			530,436.	103,564.	0.	634,000.	0.00
JP3744600002 NIHON PARKERIZING		G1	429.	P	JPY	1364.9394	M 28/04/17	1431.			585,559.	28,340.	0.	613,899.	0.00
JP3749400002 NIPPON PAINT CO LT		G1	595.	P	JPY	3511.6874	M 28/04/17	4275.			2,089,454.	454,171.	0.	2,543,625.	0.00
JP3750200002 NIPPO CORP		G1	63.	P	JPY	2069.8095	M 28/04/17	2146.			130,398.	4,800.	0.	135,198.	0.00
JP3753000003 NIPPON YUSEN		G1	6,164.	P	JPY	266.3548	M 28/04/17	224.			1,641,811.	-261,075.	0.	1,380,736.	0.00
JP3753400005 NOF CORP		G1	192.	P	JPY	894.6615	M 28/04/17	1256.			171,775.	69,377.	0.	241,152.	0.00
JP3755200007 RELO GROUP		G1	230.	P	JPY	1420.4783	M 28/04/17	1830.			326,710.	94,190.	0.	420,900.	0.00
JP3756100008 NITORI		G1	403.	P	JPY	11993.0844	M 28/04/17	14510.			4,833,213.	1,014,317.	0.	5,847,530.	0.01
JP3756200006 NIFCO INC		G1	148.	P	JPY	5593.1689	M 28/04/17	5560.			827,789.	-4,909.	0.	822,880.	0.00
JP3756350009 NUFLARE TECHNOLOGY		G1	4.	P	JPY	4932.	M 28/04/17	5910.			19,728.	3,912.	0.	23,640.	0.00
JP3758190007 NEXON		G1	827.	P	JPY	1661.6566	M 28/04/17	1895.			1,374,190.	192,975.	0.	1,567,165.	0.00
JP3761600000 NOJIMA		G1	100.	P	JPY	1317.4	M 28/04/17	1663.			131,740.	34,560.	0.	166,300.	0.00
JP3762600009 NOMURA HLDGS INC		G1	15,576.	P	JPY	684.8413	M 28/04/17	669.			10,667,088.	-246,744.	0.	10,420,344.	0.01
JP3762800005 NOMURA RESEARCH		G1	613.	P	JPY	3814.0033	M 28/04/17	3880.			2,337,984.	40,456.	0.	2,378,440.	0.00
JP3762900003 NOMURA REAL ESTATE		G1	558.	P	JPY	2128.5466	M 28/04/17	1883.			1,187,729.	-137,015.	0.	1,050,714.	0.00
JP3766550002 HAKUHODO DY HLDGS		G1	1,149.	P	JPY	1343.0183	M 28/04/17	1357.			1,543,128.	16,065.	0.	1,559,193.	0.00
JP3767810009 HAZAMA CORP		G1	580.	P	JPY	762.6983	M 28/04/17	793.			442,365.	17,575.	0.	459,940.	0.00
JP3768600003 HASEKO CORP		G1	1,015.	P	JPY	1291.5419	M 28/04/17	1272.			1,310,915.	-19,835.	0.	1,291,080.	0.00
JP3769000005 HACHI JUNI BANK		G1	1,975.	P	JPY	732.797	M 28/04/17	658.			1,447,274.	-147,724.	0.	1,299,550.	0.00
JP3771800004 HAMAMATSU PHOTONICS		G1	588.	P	JPY	3193.6684	M 28/04/17	3275.			1,877,877.	47,823.	0.	1,925,700.	0.00
JP3774200004 HANKYU HANSHIN HLD		G1	1,023.	P	JPY	3746.5298	M 28/04/17	3680.			3,832,700.	-68,060.	0.	3,764,640.	0.00
JP3777800008 HANWA CO LTD		G1	1,000.	P	JPY	764.229	M 28/04/17	790.			764,229.	25,771.	0.	790,000.	0.00
JP3778630008 NAMCO BANDAI HLDGS		G1	849.	P	JPY	2981.0518	M 28/04/17	3495.			2,530,913.	436,342.	0.	2,967,255.	0.00
JP3780100008 PARK24		G1	420.	P	JPY	2847.6857	M 28/04/17	2875.			1,196,028.	11,472.	0.	1,207,500.	0.00
JP3780610006 PILOT		G1	142.	P	JPY	5096.2535	M 28/04/17	4525.			723,668.	-81,118.	0.	642,550.	0.00
JP3783420007 HIKARI TSUSHIN INC		G1	29.	P	JPY	8617.5862	M 28/04/17	10700.			249,910.	60,390.	0.	310,300.	0.00
JP3783600004 EAST JAPAN RAILWAY		PRETERPT--00171903	103.	P	JPY	10161.3689	M 28/04/17	9954.			1,046,621.	-21,359.	0.	1,025,262.	0.00
		PRETERPT--00171905	20.	P	JPY	10161.35	M 28/04/17	9954.			203,227.	-4,147.	0.	199,080.	0.00
		PRETERPT--00171913	983.	P	JPY	10161.3672	M 28/04/17	9954.			9,988,624.	-203,842.	0.	9,784,782.	0.01
		G1	334.	P	JPY	10027.6138	M 28/04/17	9954.			3,349,223.	-24,587.	0.	3,324,636.	0.00
JP3784600003 HISAMITSU PHARMACE		G1	178.	P	JPY	5212.7809	M 28/04/17	5700.			927,875.	86,725.	0.	1,014,600.	0.00
JP3785000005 HITACHI CHEMICAL		G1	525.	P	JPY	2760.3581	M 28/04/17	3190.			1,449,188.	225,562.	0.	1,674,750.	0.00
JP3786200000 HITACHI METALS LTD		G1	789.	P	JPY	1618.6907	M 28/04/17	1561.			1,277,147.	-45,518.	0.	1,231,629.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G1 935653C

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
JP3786600001	HITACHI CAPITAL	G1	156.	P	JPY	3027.5769	M 28/04/17	2729.		472,302.	-46,578.	0.	425,724.	0.00
JP3787000003	HITACHI CONST MACH	PRETERPT--00165587	251.	P	JPY	2354.6853	M 28/04/17	2871.		591,026.	129,595.	0.	720,621.	0.00
		PRETERPT--00171898	18.	P	JPY	2354.6667	M 28/04/17	2871.		42,384.	9,294.	0.	51,678.	0.00
		G1	144.	P	JPY	2588.9375	M 28/04/17	2871.		372,807.	40,617.	0.	413,424.	0.00
JP3788600009	HITACHI LTD	G1	18,148.	P	JPY	642.3809	M 28/04/17	615.1		11,657,928.	-495,093.	0.	11,162,835.	0.01
JP3792600003	HINO MOTORS LTD	G1	1,144.	P	JPY	1290.5358	M 28/04/17	1397.		1,476,373.	121,795.	0.	1,598,168.	0.00
JP3797000001	HIROSHIMA BANK	G1	1,701.	P	JPY	628.5661	M 28/04/17	481.		1,069,191.	-251,010.	0.	818,181.	0.00
JP3799000009	HIROSE ELECTRIC	G1	139.	P	JPY	14529.5827	M 28/04/17	14970.		2,019,612.	61,218.	0.	2,080,830.	0.00
JP3801600002	PIGEON	G1	537.	P	JPY	3139.2924	M 28/04/17	3450.		1,685,800.	166,850.	0.	1,852,650.	0.00
JP3802300008	FAST RETAILING	G1	148.	P	JPY	46337.223	M 28/04/17	36360.		6,857,909.	-1,476,629.	0.	5,381,280.	0.00
JP3802400006	FANUC LTD	G1	747.	P	JPY	21183.4859	M 28/04/17	22655.		15,824,064.	1,099,221.	0.	16,923,285.	0.01
JP3802600001	FAMILYMT UNY HLDGS	G1	173.	P	JPY	6581.3931	M 28/04/17	6300.		1,138,581.	-48,681.	0.	1,089,900.	0.00
JP3805010000	FUKUOKA FIN GROUP	G1	3,029.	P	JPY	586.0462	M 28/04/17	508.		1,775,134.	-236,402.	0.	1,538,732.	0.00
JP3813200007	NACHI-FUJIKOSHI	G1	223.	P	JPY	635.4933	M 28/04/17	594.		141,715.	-9,253.	0.	132,462.	0.00
JP3814000000	FUJIFILM HOLDINGS	G1	1,678.	P	JPY	4342.6466	M 28/04/17	4134.		7,286,961.	-350,109.	0.	6,936,852.	0.01
JP3814800003	SUBARU CORP	G1	2,361.	P	JPY	4451.1135	M 28/04/17	4212.		10,509,079.	-564,547.	0.	9,944,532.	0.01
JP3818000006	FUJITSU LTD	G1	7,325.	P	JPY	669.1881	M 28/04/17	694.8		4,901,803.	187,607.	0.	5,089,410.	0.00
JP3818400008	FUJITSU GENERAL	G1	74.	P	JPY	1536.0135	M 28/04/17	2365.		113,665.	61,345.	0.	175,010.	0.00
JP3819400007	FUJI MEDIA HOLDINGS	G1	48.	P	JPY	1581.6875	M 28/04/17	1592.		75,921.	495.	0.	76,416.	0.00
JP3820000002	FUJI ELECTRIC HOLD	G1	1,724.	P	JPY	566.2819	M 28/04/17	611.		976,270.	77,094.	0.	1,053,364.	0.00
JP3826270005	FUYO GENERAL LEASE	G1	27.	P	JPY	5020.	M 28/04/17	5200.		135,540.	4,860.	0.	140,400.	0.00
JP3830000000	BROTHER INDUS LTD	G1	1,012.	P	JPY	2036.5998	M 28/04/17	2291.		2,061,039.	257,453.	0.	2,318,492.	0.00
JP3830800003	BRIDGESTONE CORP	G1	2,652.	P	JPY	4266.5532	M 28/04/17	4648.		11,314,899.	1,011,597.	0.	12,326,496.	0.01
JP3833300001	PRESSANCE	G1	132.	P	JPY	1450.7652	M 28/04/17	1288.		191,501.	-21,485.	0.	170,016.	0.00
JP3834200002	HEIWA CORP	G1	175.	P	JPY	2568.84	M 28/04/17	2871.		449,547.	52,878.	0.	502,425.	0.00
JP3837800006	HOYA CORP	G1	1,660.	P	JPY	4688.844	M 28/04/17	5324.		7,783,481.	1,054,359.	0.	8,837,840.	0.01
JP3842400008	HOKUHOKU FINANCIAL	G1	561.	P	JPY	2219.934	M 28/04/17	1750.		1,245,383.	-263,633.	0.	981,750.	0.00
JP3843400007	NORTH PACIFIC BANK	G1	1,258.	P	JPY	489.9865	M 28/04/17	425.		616,403.	-81,753.	0.	534,650.	0.00
JP3845770001	HOSHIZAKI	G1	170.	P	JPY	8486.0824	M 28/04/17	9290.		1,442,634.	136,666.	0.	1,579,300.	0.00
JP3853000002	HORIBA LTD	G1	145.	P	JPY	5094.3862	M 28/04/17	6570.		738,686.	213,964.	0.	952,650.	0.00
JP3854600008	HONDA MOTOR CO LTD	G1	6,219.	P	JPY	3433.2508	M 28/04/17	3232.		21,351,387.	-1,251,579.	0.	20,099,808.	0.02
JP3854700006	VT HOLDINGS	G1	407.	P	JPY	596.6708	M 28/04/17	567.		242,845.	-12,076.	0.	230,769.	0.00
JP3862400003	MAKITA	G1	1,114.	P	JPY	3738.9677	M 28/04/17	3975.		4,165,210.	262,940.	0.	4,428,150.	0.00
JP3863800003	MATSUI SECURITIES	PRETERPT--00171891	260.	P	JPY	1044.6846	M 28/04/17	908.		271,618.	-35,538.	0.	236,080.	0.00
		G1	161.	P	JPY	958.5466	M 28/04/17	908.		154,326.	-8,138.	0.	146,188.	0.00
JP3866800000	PANASONIC CORP	G1	8,753.	P	JPY	1286.272	M 28/04/17	1330.5		11,258,739.	387,128.	0.	11,645,867.	0.01
JP3868400007	MAZDA MOTOR CORP	G1	2,463.	P	JPY	1915.3094	M 28/04/17	1634.		4,717,407.	-692,865.	0.	4,024,542.	0.00
JP3869010003	MATSUMOTOKI YOSHI	G1	149.	P	JPY	5493.6242	M 28/04/17	5590.		818,550.	14,360.	0.	832,910.	0.00
JP3877600001	MARUBENI CORP	G1	7,440.	P	JPY	649.9891	M 28/04/17	686.4		4,835,919.	270,897.	0.	5,106,816.	0.00
JP3882750007	MIXI	G1	150.	P	JPY	4280.9133	M 28/04/17	6180.		642,137.	284,863.	0.	927,000.	0.00
JP3885010003	MISAWA HOMES	G1	32.	P	JPY	1024.5	M 28/04/17	1031.		32,784.	208.	0.	32,992.	0.00
JP3885400006	MISUMI	G1	867.	P	JPY	1903.7163	M 28/04/17	2111.		1,650,522.	179,715.	0.	1,830,237.	0.00
JP3885780001	MIZUHO FIN GROUP INC	G1	102,729.	P	JPY	212.8354	M 28/04/17	203.6		21,864,368.	-948,744.	0.	20,915,624.	0.02
JP3889200006	SUMITOMO MITSUI CONS	G1	3,234.	P	JPY	132.4505	M 28/04/17	121.		428,345.	-37,031.	0.	391,314.	0.00
JP3890310000	MS AD ASSURANCE	G1	2,311.	P	JPY	3641.5725	M 28/04/17	3632.		8,415,674.	-22,122.	0.	8,393,552.	0.01
JP3890350006	S'TOMO MITSUI FINL	G1	5,444.	P	JPY	4406.2987	M 28/04/17	4124.		23,987,890.	-1,536,834.	0.	22,451,056.	0.02
JP3892100003	SUMITOMO MITSUI TRUS	G1	1,596.	P	JPY	4402.3622	M 28/04/17	3817.		7,026,170.	-934,238.	0.	6,091,932.	0.01
JP3893200000	MITSUMI FUDOSAN	G1	3,860.	P	JPY	2942.637	M 28/04/17	2449.5		11,358,579.	-1,903,509.	0.	9,455,070.	0.01

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G1 935653C

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
											EVALUATION	
JP3893600001		MITSUMI & CO	6,850.	P	JPY	1570.9911	M 28/04/17	1573.	10,761,289.	13,761.	0.	10,775,050. 0.01
JP3893700009		T-GAIA CORP	23.	P	JPY	2095.087	M 28/04/17	1923.	48,187.	-3,958.	0.	44,229. 0.00
JP3895200008		MITSUBA CORP	141.	P	JPY	2040.5887	M 28/04/17	2108.	287,723.	9,505.	0.	297,228. 0.00
JP3896800004		MITSUBISHI GAS CHE	700.	P	JPY	1778.72	M 28/04/17	2382.	1,245,104.	422,296.	0.	1,667,400. 0.00
JP3897700005		MITSUBISHI CHEMICA	5,390.	P	JPY	760.1147	M 28/04/17	872.3	4,097,018.	604,679.	0.	4,701,697. 0.00
JP3898400001		MITSUBISHI CORP.	5,684.	P	JPY	2492.6277	M 28/04/17	2403.5	14,168,096.	-506,602.	0.	13,661,494. 0.01
JP3899600005		MITSUBISHI ESTATE	3,608.	P	JPY	2409.2963	M 28/04/17	2130.	8,692,741.	-1,007,701.	0.	7,685,040. 0.01
	PRETERPT--00171784		2,061.	P	JPY	2291.4813	M 28/04/17	2130.	4,722,743.	-332,813.	0.	4,389,930. 0.00
JP3900000005		MITSUB. HEAVY IND.	13,289.	P	JPY	541.5223	M 28/04/17	446.	7,196,290.	-1,269,396.	0.	5,926,894. 0.01
JP3902400005		MITSUBISHI ELECTRIC	8,171.	P	JPY	1499.4324	M 28/04/17	1554.	12,251,862.	445,872.	0.	12,697,734. 0.01
JP3902900004		MITSUBISHI UFJ FIN	32,990.	P	JPY	712.3256	M 28/04/17	709.2	23,499,621.	-103,113.	0.	23,396,508. 0.02
JP3903000002		MITSUBISHI MATERIA	107.	P	JPY	4076.2991	M 28/04/17	3315.	436,164.	-81,459.	0.	354,705. 0.00
	PRETERPT--00171734		450.	P	JPY	3906.0067	M 28/04/17	3315.	1,757,703.	-265,953.	0.	1,491,750. 0.00
JP3906000009		MINEBEA MITSUMI	1,287.	P	JPY	1363.4965	M 28/04/17	1611.	1,754,820.	318,537.	0.	2,073,357. 0.00
JP3910660004		TOKIO MARINE HLDGS	3,064.	P	JPY	4821.8528	M 28/04/17	4692.	14,774,157.	-397,869.	0.	14,376,288. 0.01
JP3914400001		MURATA MANUFACTURING	753.	P	JPY	15270.0159	M 28/04/17	14945.	11,498,322.	-244,737.	0.	11,253,585. 0.01
JP3918000005		MEIJI HLDG	560.	P	JPY	8649.3429	M 28/04/17	9460.	4,843,632.	453,968.	0.	5,297,600. 0.00
JP3922800002		MOCHIDA PHARMACEUT	17.	P	JPY	6891.8824	M 28/04/17	8400.	117,162.	25,638.	0.	142,800. 0.00
JP3922950005		MONOTARO CO LTD	184.	P	JPY	2563.6739	M 28/04/17	3625.	471,716.	195,284.	0.	667,000. 0.00
JP3924800000		DMG MORI	500.	P	JPY	1573.168	M 28/04/17	1838.	786,584.	132,416.	0.	919,000. 0.00
JP3930200005		YAOKO CO LTD	27.	P	JPY	6195.0741	M 28/04/17	4320.	167,267.	-50,627.	0.	116,640. 0.00
JP3931600005		YAKULT HONSHA	445.	P	JPY	6089.6427	M 28/04/17	6340.	2,709,891.	111,409.	0.	2,821,300. 0.00
JP3932000007		YASKAWA ELECTRIC	898.	P	JPY	1802.157	M 28/04/17	2129.	1,618,337.	293,505.	0.	1,911,842. 0.00
JP3933800009		YAHOO JAPAN	5,504.	P	JPY	463.1575	M 28/04/17	477.	2,549,219.	76,189.	0.	2,625,408. 0.00
JP3935300008		YAMAGUCHI FINANCIA	161.	P	JPY	1522.5466	M 28/04/17	1234.	245,130.	-46,456.	0.	198,674. 0.00
	PRETERPT--00163547		117.	P	JPY	1522.547	M 28/04/17	1234.	178,138.	-33,760.	0.	144,378. 0.00
	PRETERPT--00163548		19.	P	JPY	1522.5263	M 28/04/17	1234.	28,928.	-5,482.	0.	23,446. 0.00
JP3940000007		YAMATO HOLDINGS	1,345.	P	JPY	2413.458	M 28/04/17	2408.5	3,246,101.	-6,668.	0.	3,239,433. 0.00
JP3942400007		ASTELLAS PHARMA INC	8,226.	P	JPY	1639.0678	M 28/04/17	1468.	13,482,972.	-1,407,204.	0.	12,075,768. 0.01
JP3942600002		YAMAHA CORP	577.	P	JPY	3258.3432	M 28/04/17	3090.	1,880,064.	-97,134.	0.	1,782,930. 0.00
JP3942800008		YAMAHA MOTOR CO LTD	1,140.	P	JPY	2557.3237	M 28/04/17	2641.	2,915,349.	95,391.	0.	3,010,740. 0.00
JP3944130008		USS	1,004.	P	JPY	1881.6145	M 28/04/17	1970.	1,889,141.	88,739.	0.	1,977,880. 0.00
JP3946700006		USEN	408.	P	JPY	385.3799	M 28/04/17	460.	157,235.	30,445.	0.	187,680. 0.00
JP3949400000		UNITED ARROWS	134.	P	JPY	3488.5373	M 28/04/17	3450.	467,464.	-5,164.	0.	462,300. 0.00
JP3951600000		UNI-CHARM	1,711.	P	JPY	2601.1543	M 28/04/17	2708.5	4,450,575.	183,669.	0.	4,634,244. 0.00
JP3952550006		UNIPRES	50.	P	JPY	2382.1	M 28/04/17	2357.	119,105.	-1,255.	0.	117,850. 0.00
JP3955000009		YOKOGAWA ELECTRIC	841.	P	JPY	1594.7182	M 28/04/17	1721.	1,341,158.	106,203.	0.	1,447,361. 0.00
JP3955800002		YOKOHAMA RUBBER	552.	P	JPY	2203.4493	M 28/04/17	2185.	1,216,304.	-10,184.	0.	1,206,120. 0.00
JP3967200001		RAKUTEN	4,177.	P	JPY	1354.2346	M 28/04/17	1141.	5,656,638.	-890,681.	0.	4,765,957. 0.00
JP3973400009		RICOH COMPANY LTD	2,380.	P	JPY	1050.4697	M 28/04/17	928.	2,500,118.	-291,478.	0.	2,208,640. 0.00
JP3974450003		RESORTTRUST	306.	P	JPY	2487.3007	M 28/04/17	1918.	761,114.	-174,206.	0.	586,908. 0.00
JP3976300008		RYOHIN KEIKAKU	127.	P	JPY	21515.1732	M 28/04/17	25140.	2,732,427.	460,353.	0.	3,192,780. 0.00
JP3977400005		RINNAI	47.	P	JPY	9428.1064	M 28/04/17	9260.	443,121.	-7,901.	0.	435,220. 0.00
	PRETERPT--00167659		100.	P	JPY	9428.1	M 28/04/17	9260.	942,810.	-16,810.	0.	926,000. 0.00
JP3982100004		LAWSON INC	190.	P	JPY	8350.0737	M 28/04/17	7400.	1,586,514.	-180,514.	0.	1,406,000. 0.00
JP3982400008		ROHTO PHARMACEUTIC	24.	P	JPY	2015.5417	M 28/04/17	2079.	48,373.	1,523.	0.	49,896. 0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G1 935653C

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
											EVALUATION	
Equities DRM												
						SUM	(JPY)		1,248,980,985.	5,698,809.	0.	1,254,679,794. 1.10
Equities DRM												
						SUM	(JPY)		1,248,980,985.	5,698,809.	0.	1,254,679,794. 1.10
Equities OTC												
Equities OTC												
JP3100800006	AICA KOGYO	G1	176.	P	JPY 2936.5398	M 28/04/17	3180.		516,831.	42,849.	0.	559,680. 0.00
JP31778400006	VALOR HOLDINGS SHS	G1	151.	P	JPY 2955.1589	M 28/04/17	2664.		446,229.	-43,965.	0.	402,264. 0.00
Equities OTC												
						SUM	(JPY)		963,060.	-1,116.	0.	961,944.
Equities OTC												
						SUM	(JPY)		963,060.	-1,116.	0.	961,944.
Equities												
						SUM	(JPY)		1,249,944,045.	5,697,693.	0.	1,255,641,738. 1.10
Forward Instruments												
Margin Call												
Margin Call on Futures												
Margin Call on Index Futures												
JPW090617	JPX-NIKKEI IND 0617	G1	14.		JPY 13742.7714	M 28/04/17	13685.		0.	-80,880.	0.	-80,880. 0.00
Margin Call on Futures												
						SUM	(JPY)		0.	-80,880.	0.	-80,880.
Margin Call												
						SUM	(JPY)		0.	-80,880.	0.	-80,880.
Forward Instruments												
						SUM	(JPY)		0.	-80,880.	0.	-80,880.
Cash												
Cash at Banks												
A/R + associated accounts												
Coupons receivable												
JP3100800006	AICA KOGYO	ACHLIGG1	176.	P	JPY 35.56818182	28/04/17			6,260.	0.	0.	6,260. 0.00
JP3102000001	AISIN SEIKI LTD	ACHLIGG1	543.	P	JPY 42.34254144	28/04/17			22,992.	0.	0.	22,992. 0.00
JP3105220002	SEVEN BANK LTD	ACHLIGG1	140.	P	JPY 4.02142857	28/04/17			563.	0.	0.	563. 0.00
JP3105250009	AIN HOLDING SHS	ACHLIGG1	29.	P	JPY 42.34482759	28/04/17			1,228.	0.	0.	1,228. 0.00
JP3111200006	ASAHI KASEI	ACHLIGG1	3,639.	P	JPY 8.46853531	28/04/17			30,817.	0.	0.	30,817. 0.00
JP3116700000	ASAHI HOLDINGS	ACHLIGG1	38.	P	JPY 25.39473684	28/04/17			965.	0.	0.	965. 0.00
JP3117700009	MEBUKI FIN GRP SHS	ACHLIGG1	7.	P	JPY 5.57142857	28/04/17			39.	0.	0.	39. 0.00
JP3119600009	AJINOMOTO CO INC	ACHLIGG1	1,479.	P	JPY 12.70250169	28/04/17			18,787.	0.	0.	18,787. 0.00
JP3120010008	ICHI GO INC	ACHLIGG1	600.	P	JPY 4.235	28/04/17			2,541.	0.	0.	2,541. 0.00
JP3126130008	UNIVERSAL ENTERTAIN	ACHLIGG1	24.	P	JPY 33.875	28/04/17			813.	0.	0.	813. 0.00
JP3126340003	ALFRESA HLDGS CORP	ACHLIGG1	799.	P	JPY 14.39674593	28/04/17			11,503.	0.	0.	11,503. 0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G1 935653C

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
JP3126400005	ALPS ELECTRIC CO	ACHLIGG1	604.	P	JPY	12.70198675	28/04/17		7,672.	0.	0.	7,672.	0.00
JP3128800004	ANRITSU	ACHLIGG1	45.	P	JPY	6.35555556	28/04/17		286.	0.	0.	286.	0.00
JP3130400009	EAGLE INDUSTRY	ACHLIGG1	30.	P	JPY	21.16666667	28/04/17		635.	0.	0.	635.	0.00
JP3131090007	IIDA GROUP HLDGS	ACHLIGG1	520.	P	JPY	25.40576923	28/04/17		13,211.	0.	0.	13,211.	0.00
JP3131400008	AEON CREDIT SERVIC	ACHLIGG1	80.	P	JPY	33.025	28/04/17		2,642.	0.	0.	2,642.	0.00
JP3131430005	AEON MALL	ACHLIGG1	453.	P	JPY	11.43267108	28/04/17		5,179.	0.	0.	5,179.	0.00
JP3134800006	IHI CORP	ACHLIGG1	4,851.	P	JPY	2.54050711	28/04/17		12,324.	0.	0.	12,324.	0.00
JP3137200006	SUZU MOTORS LTD	ACHLIGG1	1,898.	P	JPY	13.54952582	28/04/17		25,717.	0.	0.	25,717.	0.00
JP3138400001	IZUMI	ACHLIGG1	147.	P	JPY	27.94557823	28/04/17		4,108.	0.	0.	4,108.	0.00
JP3143000002	ITO EN LTD	ACHLIGG1	180.	P	JPY	16.93888889	28/04/17		3,049.	0.	0.	3,049.	0.00
JP3143600009	ITOCHU CORP	ACHLIGG1	500.	P	JPY	23.288	28/04/17		11,644.	0.	0.	11,644.	0.00
JP3143900003	ITOCHU TECHNO-SOL	ACHLIGG1	154.	P	JPY	31.75974026	28/04/17		4,891.	0.	0.	4,891.	0.00
JP3149600003	IYO BANK	ACHLIGG1	39.	P	JPY	5.07692308	28/04/17		198.	0.	0.	198.	0.00
JP3151600008	IWATANI	ACHLIGG1	282.	P	JPY	6.77304965	28/04/17		1,910.	0.	0.	1,910.	0.00
JP3152740001	ABC MART	ACHLIGG1	130.	P	JPY	50.80769231	28/04/17		6,605.	0.	0.	6,605.	0.00
JP3152750000	GMO INTERNET	ACHLIGG1	188.	P	JPY	4.23404255	28/04/17		796.	0.	0.	796.	0.00
JP3158800007	UBE INDUSTRIES LTD	ACHLIGG1	3,350.	P	JPY	5.08119403	28/04/17		17,022.	0.	0.	17,022.	0.00
JP3160670000	AIR WATER	ACHLIGG1	607.	P	JPY	11.85667216	28/04/17		7,197.	0.	0.	7,197.	0.00
JP3160950006	AVEX	ACHLIGG1	44.	P	JPY	21.18181818	28/04/17		932.	0.	0.	932.	0.00
JP3161160001	EXEDY	ACHLIGG1	33.	P	JPY	29.63636364	28/04/17		978.	0.	0.	978.	0.00
JP3161200005	EZAKI GLICO	ACHLIGG1	200.	P	JPY	16.935	28/04/17		3,387.	0.	0.	3,387.	0.00
JP3162600005	SMC CORP	ACHLIGG1	176.	P	JPY	84.6875	28/04/17		14,905.	0.	0.	14,905.	0.00
JP3164800009	NOK CORP	ACHLIGG1	317.	P	JPY	21.170347	28/04/17		6,711.	0.	0.	6,711.	0.00
JP3165000005	SOMPO HLDGS SHS	ACHLIGG1	1,328.	P	JPY	33.87424699	28/04/17		44,985.	0.	0.	44,985.	0.00
JP3165650007	NTT DOCOMO INC	ACHLIGG1	4,734.	P	JPY	33.87410224	28/04/17		160,360.	0.	0.	160,360.	0.00
JP3165690003	NTT URBAN DEVELOPM	ACHLIGG1	348.	P	JPY	7.62068966	28/04/17		2,652.	0.	0.	2,652.	0.00
JP3165700000	NTT DATA	ACHLIGG1	233.	P	JPY	29.63948498	28/04/17		6,906.	0.	0.	6,906.	0.00
JP3166000004	EBARA CORP	ACHLIGG1	311.	P	JPY	25.40514469	28/04/17		7,901.	0.	0.	7,901.	0.00
JP3167500002	LEOPALACE21	ACHLIGG1	780.	P	JPY	10.16282051	28/04/17		7,927.	0.	0.	7,927.	0.00
JP3168200008	ELECOM	ACHLIGG1	100.	P	JPY	16.94	28/04/17		1,694.	0.	0.	1,694.	0.00
JP3169800004	ENPLAS CORP	ACHLIGG1	12.	P	JPY	33.83333333	28/04/17		406.	0.	0.	406.	0.00
JP3173400007	OBIC	ACHLIGG1	182.	P	JPY	40.22527473	28/04/17		7,321.	0.	0.	7,321.	0.00
JP3174410005	OJI HOLDINGS	ACHLIGG1	3,033.	P	JPY	4.23409166	28/04/17		12,842.	0.	0.	12,842.	0.00
JP3180400008	OSAKA GAS CO LTD	ACHLIGG1	6,493.	P	JPY	4.23425227	28/04/17		27,493.	0.	0.	27,493.	0.00
JP3183200009	JAPAN EXCHANGE	ACHLIGG1	1,998.	P	JPY	22.01801802	28/04/17		43,992.	0.	0.	43,992.	0.00
JP3190000004	OBAYASHI	ACHLIGG1	2,210.	P	JPY	16.09004525	28/04/17		35,559.	0.	0.	35,559.	0.00
JP3190800007	OKASAN HOLDINGS	ACHLIGG1	204.	P	JPY	21.17156863	28/04/17		4,319.	0.	0.	4,319.	0.00
JP3194000000	OKI ELECTRIC INDUS	ACHLIGG1	304.	P	JPY	25.40460526	28/04/17		7,723.	0.	0.	7,723.	0.00
JP3196000008	ODAKYU ELECTRIC	ACHLIGG1	943.	P	JPY	8.46871686	28/04/17		7,986.	0.	0.	7,986.	0.00
JP3197600004	ONO PHARMACEUTICAL	ACHLIGG1	1,575.	P	JPY	16.93714286	28/04/17		26,676.	0.	0.	26,676.	0.00
JP3197800000	OMRON CORP	ACHLIGG1	676.	P	JPY	28.79289941	28/04/17		19,464.	0.	0.	19,464.	0.00
JP3198900007	ORIENTAL LAND	ACHLIGG1	772.	P	JPY	14.81994819	28/04/17		11,441.	0.	0.	11,441.	0.00
JP3199000005	ORIENT CORP	ACHLIGG1	1,400.	P	JPY	1.69357143	28/04/17		2,371.	0.	0.	2,371.	0.00
JP3200450009	ORIX CORP	ACHLIGG1	4,484.	P	JPY	23.71186441	28/04/17		106,324.	0.	0.	106,324.	0.00
JP3201200007	OLYMPUS CORP	ACHLIGG1	1,059.	P	JPY	23.71199245	28/04/17		25,111.	0.	0.	25,111.	0.00
JP3206000006	KAKAKU.COM	ACHLIGG1	482.	P	JPY	11.85684647	28/04/17		5,715.	0.	0.	5,715.	0.00
JP3207000005	KAKEN PHARMA	ACHLIGG1	143.	P	JPY	63.51048951	28/04/17		9,082.	0.	0.	9,082.	0.00
JP3209000003	CASIO	ACHLIGG1	541.	P	JPY	16.93715342	28/04/17		9,163.	0.	0.	9,163.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPY-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G1

935653C

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
JP3210200006 KAJIMA CORP	ACHL	IGG1	3,264.	P	JPY	11.00919118	28/04/17				35,934.	0.	0.	35,934.	0.00
JP3215200001 KANAMOTO	ACHL	IGG1	135.	P	JPY	12.7037037	28/04/17				1,715.	0.	0.	1,715.	0.00
JP3217100001 KANEMATSU	ACHL	IGG1	1,505.	P	JPY	2.54086379	28/04/17				3,824.	0.	0.	3,824.	0.00
JP3218850000 KABU.COM SECURITIE	ACHL	IGG1	511.	P	JPY	5.08023483	28/04/17				2,596.	0.	0.	2,596.	0.00
JP3220400000 CALSONIC KANSEI	ACHL	IGG1	184.	P	JPY	6.35326087	28/04/17				1,169.	0.	0.	1,169.	0.00
JP3220580009 CALBEE INC	ACHL	IGG1	300.	P	JPY	33.87333333	28/04/17				10,162.	0.	0.	10,162.	0.00
JP3224200000 KAWASAKI HEAVY IND	ACHL	IGG1	4,875.	P	JPY	1.69374359	28/04/17				8,257.	0.	0.	8,257.	0.00
JP3229400001 KANSAI PAINT	ACHL	IGG1	423.	P	JPY	9.3144208	28/04/17				3,940.	0.	0.	3,940.	0.00
JP3236200006 KEYENCE CORP	ACHL	IGG1	308.	P	JPY	63.51298701	28/04/17				19,562.	0.	0.	19,562.	0.00
JP3240400006 KIKKOMAN CORP	ACHL	IGG1	204.	P	JPY	13.54901961	28/04/17				2,764.	0.	0.	2,764.	0.00
JP3246500007 KYUSHU FIN GROUP	ACHL	IGG1	1,400.	P	JPY	5.08142857	28/04/17				7,114.	0.	0.	7,114.	0.00
JP3247050002 KYUDENKO	ACHL	IGG1	100.	P	JPY	25.41	28/04/17				2,541.	0.	0.	2,541.	0.00
JP3247090008 KYORIN	ACHL	IGG1	167.	P	JPY	32.17964072	28/04/17				5,374.	0.	0.	5,374.	0.00
JP3249600002 KYOCERA CORP	ACHL	IGG1	1,096.	P	JPY	42.34215328	28/04/17				46,407.	0.	0.	46,407.	0.00
JP3254200003 KYOWA EXEO CORP	ACHL	IGG1	306.	P	JPY	19.47712418	28/04/17				5,960.	0.	0.	5,960.	0.00
JP3260800002 KINTETSU GRP HLD CO	ACHL	IGG1	6,427.	P	JPY	4.23432395	28/04/17				27,214.	0.	0.	27,214.	0.00
JP3262900008 KINTETSU WORLD EX	ACHL	IGG1	43.	P	JPY	13.55813953	28/04/17				583.	0.	0.	583.	0.00
JP3266800006 KUMAGAI GUMI	ACHL	IGG1	1,000.	P	JPY	5.081	28/04/17				5,081.	0.	0.	5,081.	0.00
JP3268950007 MEDICEO PALTAC	ACHL	IGG1	638.	P	JPY	12.70219436	28/04/17				8,104.	0.	0.	8,104.	0.00
JP3274150006 SHIP HEALTHCARE	ACHL	IGG1	148.	P	JPY	47.42567568	28/04/17				7,019.	0.	0.	7,019.	0.00
JP3274180003 GURUNAVI INC	ACHL	IGG1	100.	P	JPY	16.94	28/04/17				1,694.	0.	0.	1,694.	0.00
JP3274280001 GROWELL HOLDINGS	ACHL	IGG1	127.	P	JPY	27.1023622	28/04/17				3,442.	0.	0.	3,442.	0.00
JP3276400003 GUNMA BANK LTD	ACHL	IGG1	1,428.	P	JPY	5.08123249	28/04/17				7,256.	0.	0.	7,256.	0.00
JP3277150003 K'S HOLDING SHS	ACHL	IGG1	300.	P	JPY	21.17	28/04/17				6,351.	0.	0.	6,351.	0.00
JP3277800003 KEIO CORP	ACHL	IGG1	1,673.	P	JPY	3.81111775	28/04/17				6,376.	0.	0.	6,376.	0.00
JP3278600006 KEISEI EL RAILWAY	ACHL	IGG1	480.	P	JPY	5.92708333	28/04/17				2,845.	0.	0.	2,845.	0.00
JP3279400000 KEIHAN ELECTRIC	ACHL	IGG1	1,720.	P	JPY	2.54069767	28/04/17				4,370.	0.	0.	4,370.	0.00
JP3281600001 KEIYO BANK	ACHL	IGG1	262.	P	JPY	4.65648855	28/04/17				1,220.	0.	0.	1,220.	0.00
JP3282400005 GEO	ACHL	IGG1	145.	P	JPY	14.39310345	28/04/17				2,087.	0.	0.	2,087.	0.00
JP3283650004 KOSE CORP	ACHL	IGG1	141.	P	JPY	39.80141844	28/04/17				5,612.	0.	0.	5,612.	0.00
JP3284600008 KOITO MFG	ACHL	IGG1	344.	P	JPY	16.93604651	28/04/17				5,826.	0.	0.	5,826.	0.00
JP3286500008 IBJ LEASING	ACHL	IGG1	145.	P	JPY	27.09655172	28/04/17				3,929.	0.	0.	3,929.	0.00
JP3292200007 JTEKT CORP	ACHL	IGG1	657.	P	JPY	17.78386606	28/04/17				11,684.	0.	0.	11,684.	0.00
JP3294460005 INPEX HOLDINGS INC	ACHL	IGG1	3,822.	P	JPY	7.62166405	28/04/17				29,130.	0.	0.	29,130.	0.00
JP3294600006 HITACHI KOKUSAI EI	ACHL	IGG1	155.	P	JPY	13.5483871	28/04/17				2,100.	0.	0.	2,100.	0.00
JP3300600008 KONICA MINOLTA HLD	ACHL	IGG1	1,502.	P	JPY	12.70306258	28/04/17				19,080.	0.	0.	19,080.	0.00
JP3304200003 KOMATSU LTD	ACHL	IGG1	3,136.	P	JPY	24.55867347	28/04/17				77,016.	0.	0.	77,016.	0.00
JP3305530002 COMSYS HOLDINGS	ACHL	IGG1	320.	P	JPY	16.9375	28/04/17				5,420.	0.	0.	5,420.	0.00
JP3305990008 CONCORDIA FIN GRP	ACHL	IGG1	4,197.	P	JPY	5.50440791	28/04/17				23,102.	0.	0.	23,102.	0.00
JP3316400005 SAGAMI RAILWAY	ACHL	IGG1	1,552.	P	JPY	3.38724227	28/04/17				5,257.	0.	0.	5,257.	0.00
JP3323050009 SAWAI PHARMA	ACHL	IGG1	143.	P	JPY	55.04195804	28/04/17				7,871.	0.	0.	7,871.	0.00
JP3326000001 SANKYU INC	ACHL	IGG1	1,317.	P	JPY	5.08124525	28/04/17				6,692.	0.	0.	6,692.	0.00
JP3336000009 SANTEN PHARMACEUTI	ACHL	IGG1	1,265.	P	JPY	11.00869565	28/04/17				13,926.	0.	0.	13,926.	0.00
JP3336600006 SUNDRUG	ACHL	IGG1	150.	P	JPY	38.10666667	28/04/17				5,716.	0.	0.	5,716.	0.00
JP3343200006 SANRIO	ACHL	IGG1	173.	P	JPY	33.87283237	28/04/17				5,860.	0.	0.	5,860.	0.00
JP3344400001 SANWA HOLDINGS CORP	ACHL	IGG1	656.	P	JPY	11.00914634	28/04/17				7,222.	0.	0.	7,222.	0.00
JP3347200002 SHIONOGI & CO LTD	ACHL	IGG1	868.	P	JPY	28.79262673	28/04/17				24,992.	0.	0.	24,992.	0.00
JP3351100007 SYSMEX	ACHL	IGG1	487.	P	JPY	23.71252567	28/04/17				11,548.	0.	0.	11,548.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G1 935653C

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
JP3351200005	SHIZUOKA BANK	ACHLIGG1	1,697.	P	JPY	8.46847378	28/04/17		14,371.	0.	0.	14,371.	0.00
JP3357200009	SHIMADZU CORP	ACHLIGG1	1,000.	P	JPY	8.469	28/04/17		8,469.	0.	0.	8,469.	0.00
JP3358200008	SHIMAMURA	ACHLIGG1	28.	P	JPY	111.78571429	28/04/17		3,130.	0.	0.	3,130.	0.00
JP3358800005	SHIMIZU CORP	ACHLIGG1	1,724.	P	JPY	11.85614849	28/04/17		20,440.	0.	0.	20,440.	0.00
JP3371200001	SHIN-ETSU CHEMICAL	ACHLIGG1	1,252.	P	JPY	50.81070288	28/04/17		63,615.	0.	0.	63,615.	0.00
JP3381000003	NP STI & S'TOMO	ACHLIGG1	107.	P	JPY	21.1682243	28/04/17		2,265.	0.	0.	2,265.	0.00
JP3385980002	JSR CORP	ACHLIGG1	649.	P	JPY	21.17103236	28/04/17		13,740.	0.	0.	13,740.	0.00
JP3386030005	JFE HOLDINGS	ACHLIGG1	1,890.	P	JPY	16.93703704	28/04/17		32,011.	0.	0.	32,011.	0.00
JP3386380004	J FRONT RETAILING	ACHLIGG1	46.	P	JPY	11.84782609	28/04/17		545.	0.	0.	545.	0.00
JP3388200002	AEON CO LTD	ACHLIGG1	1,800.	P	JPY	12.70277778	28/04/17		22,865.	0.	0.	22,865.	0.00
JP3389700000	AEON DELIGHT	ACHLIGG1	124.	P	JPY	22.86290323	28/04/17		2,835.	0.	0.	2,835.	0.00
JP3389900006	JAFCO	ACHLIGG1	140.	P	JPY	84.68571429	28/04/17		11,856.	0.	0.	11,856.	0.00
JP3392600007	JUROKU BANK	ACHLIGG1	395.	P	JPY	2.96455696	28/04/17		1,171.	0.	0.	1,171.	0.00
JP3397060009	SUGI HOLDINGS	ACHLIGG1	143.	P	JPY	21.16783217	28/04/17		3,027.	0.	0.	3,027.	0.00
JP3397200001	SUZUKI MOTOR CORP	ACHLIGG1	1,304.	P	JPY	14.39647239	28/04/17		18,773.	0.	0.	18,773.	0.00
JP3399200009	STARTS CORP INC	ACHLIGG1	136.	P	JPY	21.16911765	28/04/17		2,879.	0.	0.	2,879.	0.00
JP3399310006	START TODAY CO.	ACHLIGG1	622.	P	JPY	11.85530547	28/04/17		7,374.	0.	0.	7,374.	0.00
JP3399400005	STANLEY ELECTRIC	ACHLIGG1	473.	P	JPY	15.24312896	28/04/17		7,210.	0.	0.	7,210.	0.00
JP3400400002	SCSK	ACHLIGG1	156.	P	JPY	35.99358974	28/04/17		5,615.	0.	0.	5,615.	0.00
JP3400900001	SUMITOMO OSAKA CEM	ACHLIGG1	1,000.	P	JPY	4.234	28/04/17		4,234.	0.	0.	4,234.	0.00
JP3401400001	SUMITOMO CHEMICAL	ACHLIGG1	4,859.	P	JPY	5.92796872	28/04/17		28,804.	0.	0.	28,804.	0.00
JP3402600005	SUMITOMO METAL MIN	ACHLIGG1	1,697.	P	JPY	5.08131998	28/04/17		8,623.	0.	0.	8,623.	0.00
JP3404600003	SUMITOMO CORP	ACHLIGG1	581.	P	JPY	21.17039587	28/04/17		12,300.	0.	0.	12,300.	0.00
JP3405400007	SUMITOMO HEAVY IND	ACHLIGG1	1,736.	P	JPY	5.92799539	28/04/17		10,291.	0.	0.	10,291.	0.00
JP3407400005	SUMITOMO EL IND	ACHLIGG1	2,510.	P	JPY	16.93705179	28/04/17		42,512.	0.	0.	42,512.	0.00
JP3409000001	SUMITOMO REALTY	ACHLIGG1	1,571.	P	JPY	10.162317	28/04/17		15,965.	0.	0.	15,965.	0.00
JP3409200007	SUMITOMO REAL ESTA	ACHLIGG1	17.	P	JPY	25.41176471	28/04/17		432.	0.	0.	432.	0.00
JP3409800004	SUMITOMO FORESTRY	ACHLIGG1	486.	P	JPY	12.7037037	28/04/17		6,174.	0.	0.	6,174.	0.00
JP3411000007	SURUGA BANK	ACHLIGG1	651.	P	JPY	8.46850998	28/04/17		5,513.	0.	0.	5,513.	0.00
JP3414700009	SEIKO CORP	ACHLIGG1	157.	P	JPY	6.35031847	28/04/17		997.	0.	0.	997.	0.00
JP3414750004	SEIKO EPSON CORP	ACHLIGG1	959.	P	JPY	25.40563087	28/04/17		24,364.	0.	0.	24,364.	0.00
JP3419400001	SEKISUI CHEMICAL	ACHLIGG1	1,584.	P	JPY	16.09027778	28/04/17		25,487.	0.	0.	25,487.	0.00
JP3421800008	SECOM CO LTD	ACHLIGG1	662.	P	JPY	63.51359517	28/04/17		42,046.	0.	0.	42,046.	0.00
JP3422950000	SEVEN & I HOLDINGS	ACHLIGG1	151.	P	JPY	38.10596026	28/04/17		5,754.	0.	0.	5,754.	0.00
JP3423520000	SERIA	ACHLIGG1	125.	P	JPY	33.872	28/04/17		4,234.	0.	0.	4,234.	0.00
JP3424950008	IOKYO CENTURY SHS	ACHLIGG1	156.	P	JPY	40.6474359	28/04/17		6,341.	0.	0.	6,341.	0.00
JP3429250008	ZENKOKU HOSHO CO LTD	ACHLIGG1	200.	P	JPY	51.66	28/04/17		10,332.	0.	0.	10,332.	0.00
JP3429800000	ALL NIPPON AIRWAYS	ACHLIGG1	1,131.	P	JPY	5.08134394	28/04/17		5,747.	0.	0.	5,747.	0.00
JP3431900004	SOHGO SECURITY SVC	ACHLIGG1	284.	P	JPY	23.28873239	28/04/17		6,614.	0.	0.	6,614.	0.00
JP3435350008	SONY FINANCIAL	ACHLIGG1	52.	P	JPY	46.57692308	28/04/17		2,422.	0.	0.	2,422.	0.00
JP3435750009	M3 INC	ACHLIGG1	618.	P	JPY	8.46925566	28/04/17		5,234.	0.	0.	5,234.	0.00
JP3436100006	SOFTBANK CORP	ACHLIGG1	1,853.	P	JPY	18.63086886	28/04/17		34,523.	0.	0.	34,523.	0.00
JP3436120004	SBI HOLDINGS	ACHLIGG1	686.	P	JPY	33.87463557	28/04/17		23,238.	0.	0.	23,238.	0.00
JP3440400004	DAI0 PAPER CORP	ACHLIGG1	312.	P	JPY	4.65705128	28/04/17		1,453.	0.	0.	1,453.	0.00
JP3442850008	TAISHO PHARM	ACHLIGG1	161.	P	JPY	50.8136646	28/04/17		8,181.	0.	0.	8,181.	0.00
JP3443600006	TAISEI CORP	ACHLIGG1	3,401.	P	JPY	6.77477213	28/04/17		23,041.	0.	0.	23,041.	0.00
JP3449020001	TATHEIYO CEMENT	ACHLIGG1	4,573.	P	JPY	2.54056418	28/04/17		11,618.	0.	0.	11,618.	0.00
JP3456000003	TAKASHIMAYA CO LTD	ACHLIGG1	149.	P	JPY	5.08053691	28/04/17		757.	0.	0.	757.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G1

935653C

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	Fund currency		PRCT		
									NET P&L	ACCRUED INTEREST		EVALUATION	PRCT NA
	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST				
JP3460800000	TAKARA LEBEN	ACHLIGG1	305.	P	JPY	8.46885246	28/04/17		2,583.	0.	0.	2,583.	0.00
JP3462660006	TAKEUCHI MFG	ACHLIGG1	100.	P	JPY	22.02	28/04/17		2,202.	0.	0.	2,202.	0.00
JP3463000004	TAKEDA PHARMA CO LTD	ACHLIGG1	259.	P	JPY	76.21621622	28/04/17		19,740.	0.	0.	19,740.	0.00
JP3465000002	TADANO	ACHLIGG1	317.	P	JPY	11.00946372	28/04/17		3,490.	0.	0.	3,490.	0.00
JP3469000008	MITSUBISHI TANABE	ACHLIGG1	794.	P	JPY	20.32493703	28/04/17		16,138.	0.	0.	16,138.	0.00
JP3475200006	DAIICHIKOSHO	ACHLIGG1	156.	P	JPY	45.73076923	28/04/17		7,134.	0.	0.	7,134.	0.00
JP3475350009	DAIICHI SANKYO CO	ACHLIGG1	1,948.	P	JPY	29.63963039	28/04/17		57,738.	0.	0.	57,738.	0.00
JP3476480003	DAI-ICHI LIFE HLDGS	ACHLIGG1	3,824.	P	JPY	33.87395397	28/04/17		129,534.	0.	0.	129,534.	0.00
JP3481400004	DAIKYO INC	ACHLIGG1	1,442.	P	JPY	5.08113731	28/04/17		7,327.	0.	0.	7,327.	0.00
JP3481800005	DAIKIN INDUSTRIES	ACHLIGG1	682.	P	JPY	50.81085044	28/04/17		34,653.	0.	0.	34,653.	0.00
JP3485800001	DAICEL CHEMICAL	ACHLIGG1	955.	P	JPY	11.00942408	28/04/17		10,514.	0.	0.	10,514.	0.00
JP3486800000	DAITO TRUST CONST	ACHLIGG1	301.	P	JPY	243.89368771	28/04/17		73,412.	0.	0.	73,412.	0.00
JP3494600004	SCREEN HOLDINGS	ACHLIGG1	100.	P	JPY	63.51	28/04/17		6,351.	0.	0.	6,351.	0.00
JP3496400007	KDDI CORP	ACHLIGG1	4,271.	P	JPY	38.10817139	28/04/17		162,760.	0.	0.	162,760.	0.00
JP3497400006	DAIFUKU	ACHLIGG1	300.	P	JPY	23.71333333	28/04/17		7,114.	0.	0.	7,114.	0.00
JP3499800005	M*UFJ LEASE & FIN	ACHLIGG1	1,603.	P	JPY	5.29257642	28/04/17		8,484.	0.	0.	8,484.	0.00
JP3500610005	RESONA HOLDINGS	ACHLIGG1	7,482.	P	JPY	16.09021652	28/04/17		120,387.	0.	0.	120,387.	0.00
JP3502200003	DAIWA SECURITIES GRP	ACHLIGG1	617.	P	JPY	11.00972447	28/04/17		6,793.	0.	0.	6,793.	0.00
JP3505000004	DAIWA HOUSE INDUSTRY	ACHLIGG1	2,098.	P	JPY	38.10819828	28/04/17		79,951.	0.	0.	79,951.	0.00
JP3511800009	CHIBA BANK	ACHLIGG1	2,916.	P	JPY	6.35150892	28/04/17		18,521.	0.	0.	18,521.	0.00
JP3521000004	CHUGOKU BANK	ACHLIGG1	625.	P	JPY	8.4688	28/04/17		5,293.	0.	0.	5,293.	0.00
JP3526600006	CHUBU ELECT. POWER	ACHLIGG1	2,100.	P	JPY	12.70285714	28/04/17		26,676.	0.	0.	26,676.	0.00
JP3528600004	CHIYODA	ACHLIGG1	196.	P	JPY	5.08163265	28/04/17		996.	0.	0.	996.	0.00
JP3535400000	TSUBAKIMOTO CHAIN	ACHLIGG1	145.	P	JPY	9.31724138	28/04/17		1,351.	0.	0.	1,351.	0.00
JP3535800001	TSUMURA & CO	ACHLIGG1	179.	P	JPY	27.10055866	28/04/17		4,851.	0.	0.	4,851.	0.00
JP3538800008	TDK CORPORATION	ACHLIGG1	346.	P	JPY	50.81213873	28/04/17		17,581.	0.	0.	17,581.	0.00
JP3539220008	T&D HOLDINGS INC	ACHLIGG1	2,366.	P	JPY	14.81994928	28/04/17		35,064.	0.	0.	35,064.	0.00
JP3539230007	TS TECH	ACHLIGG1	156.	P	JPY	29.64102564	28/04/17		4,624.	0.	0.	4,624.	0.00
JP3539250005	THK CO LTD	ACHLIGG1	460.	P	JPY	16.93695652	28/04/17		7,791.	0.	0.	7,791.	0.00
JP3542400001	TEIKOKU PISTON RIN	ACHLIGG1	30.	P	JPY	21.16666667	28/04/17		635.	0.	0.	635.	0.00
JP3546800008	TERUMO CORP	ACHLIGG1	969.	P	JPY	17.78431373	28/04/17		17,233.	0.	0.	17,233.	0.00
JP3547670004	TEMP HOLDINGS	ACHLIGG1	476.	P	JPY	6.77521008	28/04/17		3,225.	0.	0.	3,225.	0.00
JP3548600000	DISCO CORPORATION	ACHLIGG1	32.	P	JPY	235.4375	28/04/17		7,534.	0.	0.	7,534.	0.00
JP3548610009	DENA CO LTD	ACHLIGG1	119.	P	JPY	25.40336134	28/04/17		3,023.	0.	0.	3,023.	0.00
JP3548640006	DIP	ACHLIGG1	100.	P	JPY	16.94	28/04/17		1,694.	0.	0.	1,694.	0.00
JP3549600009	DENKA CO LTD	ACHLIGG1	1,524.	P	JPY	5.92782152	28/04/17		9,034.	0.	0.	9,034.	0.00
JP3551200003	ELECTRIC POWER DEV	ACHLIGG1	505.	P	JPY	29.63960396	28/04/17		14,968.	0.	0.	14,968.	0.00
JP3551500006	DENSO CORP	ACHLIGG1	1,595.	P	JPY	50.81128527	28/04/17		81,044.	0.	0.	81,044.	0.00
JP3566800003	CENTRAL JPN RAILWA	ACHLIGG1	39.	P	JPY	55.05128205	28/04/17		2,147.	0.	0.	2,147.	0.00
JP3567410000	TOKYU CONSTRUCTION	ACHLIGG1	300.	P	JPY	12.70333333	28/04/17		3,811.	0.	0.	3,811.	0.00
JP3569200003	TOKYU FUDOSAN	ACHLIGG1	1,575.	P	JPY	5.5047619	28/04/17		8,670.	0.	0.	8,670.	0.00
JP3571400005	TOKYO ELECTRON LTD	ACHLIGG1	416.	P	JPY	149.89182692	28/04/17		62,355.	0.	0.	62,355.	0.00
JP3573000001	TOKYO GAS CO LTD	ACHLIGG1	6,689.	P	JPY	4.65764688	28/04/17		31,155.	0.	0.	31,155.	0.00
JP3574200006	TOKYU CORP	ACHLIGG1	3,401.	P	JPY	3.81093796	28/04/17		12,961.	0.	0.	12,961.	0.00
JP3577600004	TOKAI TOKYO HLDGS	ACHLIGG1	773.	P	JPY	11.85640362	28/04/17		9,165.	0.	0.	9,165.	0.00
JP3584400000	TOKYO TY FINL	ACHLIGG1	100.	P	JPY	25.41	28/04/17		2,541.	0.	0.	2,541.	0.00
JP3595200001	TOSOH CORP	ACHLIGG1	1,681.	P	JPY	6.35157644	28/04/17		10,677.	0.	0.	10,677.	0.00
JP3596200000	TOTO LTD	ACHLIGG1	486.	P	JPY	28.79218107	28/04/17		13,993.	0.	0.	13,993.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G1

935653C

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
JP3597800006	TOBU RAILWAY	ACHLIGG1	3,288.	P	JPY	2.54045012	28/04/17			8,353.	0.	0.	8,353.	0.00
JP3598600009	TOHO CO LTD	ACHLIGG1	370.	P	JPY	27.52162162	28/04/17			10,183.	0.	0.	10,183.	0.00
JP3600200004	TOHO GAS	ACHLIGG1	2,000.	P	JPY	4.2345	28/04/17			8,469.	0.	0.	8,469.	0.00
JP3602600003	TOHO HOLDINGS	ACHLIGG1	176.	P	JPY	12.70454545	28/04/17			2,236.	0.	0.	2,236.	0.00
JP3605400005	TOHOKU ELEC. POWER	ACHLIGG1	1,600.	P	JPY	16.936875	28/04/17			27,099.	0.	0.	27,099.	0.00
JP3613000003	TOYO SUI SAN KAISHA	ACHLIGG1	333.	P	JPY	25.40540541	28/04/17			8,460.	0.	0.	8,460.	0.00
JP3621000003	TORAY INDUSTRIES I	ACHLIGG1	3,830.	P	JPY	5.92793734	28/04/17			22,704.	0.	0.	22,704.	0.00
JP3630400004	TOPCON	ACHLIGG1	281.	P	JPY	6.77580071	28/04/17			1,904.	0.	0.	1,904.	0.00
JP3633400001	TOYOTA MOTOR CORP	ACHLIGG1	1,060.	P	JPY	59.27924528	28/04/17			62,836.	0.	0.	62,836.	0.00
JP3634200004	TOYODA GOSEI CO LTD	ACHLIGG1	188.	P	JPY	21.17021277	28/04/17			3,980.	0.	0.	3,980.	0.00
JP3634600005	TOYOTA INDUSTRIES	ACHLIGG1	620.	P	JPY	50.81129032	28/04/17			31,503.	0.	0.	31,503.	0.00
JP3635000007	TOYOTA TSUSHO CORP	ACHLIGG1	665.	P	JPY	33.02706767	28/04/17			21,963.	0.	0.	21,963.	0.00
JP3638600001	DOWA HOLDINGS	ACHLIGG1	325.	P	JPY	15.24307692	28/04/17			4,954.	0.	0.	4,954.	0.00
JP3649800004	NAGOYA RAILROAD	ACHLIGG1	2,024.	P	JPY	4.23418972	28/04/17			8,570.	0.	0.	8,570.	0.00
JP3651400008	NAMURA SHIPBUILDIN	ACHLIGG1	172.	P	JPY	6.77325581	28/04/17			1,165.	0.	0.	1,165.	0.00
JP3653000004	NANKEI ELECTRIC RAIL	ACHLIGG1	1,720.	P	JPY	2.54069767	28/04/17			4,370.	0.	0.	4,370.	0.00
JP3657400002	NIKON CORP	ACHLIGG1	606.	P	JPY	3.38778878	28/04/17			2,053.	0.	0.	2,053.	0.00
JP3658800002	NISHI-NIPPON RAILR	ACHLIGG1	1,415.	P	JPY	2.9639576	28/04/17			4,194.	0.	0.	4,194.	0.00
JP3659000008	WEST JAPAN RAILWAY	ACHLIGG1	467.	P	JPY	59.28051392	28/04/17			27,684.	0.	0.	27,684.	0.00
JP3663900003	SOJITZ CORP	ACHLIGG1	3,798.	P	JPY	3.38730911	28/04/17			12,865.	0.	0.	12,865.	0.00
JP3665200006	NICHIREI CORP	ACHLIGG1	345.	P	JPY	13.55072464	28/04/17			4,675.	0.	0.	4,675.	0.00
JP3667600005	JGC	ACHLIGG1	122.	P	JPY	25.40163934	28/04/17			3,099.	0.	0.	3,099.	0.00
JP3670800006	NISSAN CHEM IND	ACHLIGG1	303.	P	JPY	22.01650165	28/04/17			6,671.	0.	0.	6,671.	0.00
JP3672400003	NISSAN MOTOR CO LTD	ACHLIGG1	62.	P	JPY	20.32258065	28/04/17			1,260.	0.	0.	1,260.	0.00
JP3675300002	NISSIN KOGYO	ACHLIGG1	100.	P	JPY	19.05	28/04/17			1,905.	0.	0.	1,905.	0.00
JP3675600005	NISSIN FOOD PRODUC	ACHLIGG1	314.	P	JPY	33.87261146	28/04/17			10,636.	0.	0.	10,636.	0.00
JP3678800008	HITACHI HIGH-TECH	ACHLIGG1	183.	P	JPY	29.63934426	28/04/17			5,424.	0.	0.	5,424.	0.00
JP3681000000	NIPPON STL&SUMI	ACHLIGG1	20.	P	JPY	63.5	28/04/17			1,270.	0.	0.	1,270.	0.00
JP3684000007	NITTO DENKO	ACHLIGG1	495.	P	JPY	63.51313131	28/04/17			31,439.	0.	0.	31,439.	0.00
JP3689050007	NIHON M&A CENTER	ACHLIGG1	178.	P	JPY	11.43258427	28/04/17			2,035.	0.	0.	2,035.	0.00
JP3694400007	NIPPON KAYAKU	ACHLIGG1	164.	P	JPY	10.58536585	28/04/17			1,736.	0.	0.	1,736.	0.00
JP3695200000	NGK INSULATORS LTD	ACHLIGG1	817.	P	JPY	16.9375765	28/04/17			13,838.	0.	0.	13,838.	0.00
JP3695600001	NIPPON GAS CO LTD	ACHLIGG1	136.	P	JPY	14.39705882	28/04/17			1,958.	0.	0.	1,958.	0.00
JP3705200008	JAPAN AIRLINES	ACHLIGG1	354.	P	JPY	77.90960452	28/04/17			27,580.	0.	0.	27,580.	0.00
JP3705600009	JAPAN AVIATION EL	ACHLIGG1	70.	P	JPY	12.7	28/04/17			889.	0.	0.	889.	0.00
JP3706800004	NIHON KOHDEN	ACHLIGG1	301.	P	JPY	15.24252492	28/04/17			4,588.	0.	0.	4,588.	0.00
JP3711200000	AOZORA BANK	ACHLIGG1	2,496.	P	JPY	4.57291667	28/04/17			11,414.	0.	0.	11,414.	0.00
JP3711600001	TAIYO NIPPON SANSO	ACHLIGG1	495.	P	JPY	7.62222222	28/04/17			3,773.	0.	0.	3,773.	0.00
JP3718800000	NIPPON SUI SAN KAIS	ACHLIGG1	900.	P	JPY	2.96444444	28/04/17			2,668.	0.	0.	2,668.	0.00
JP3720600000	NIPPON SEIKI	ACHLIGG1	63.	P	JPY	14.39682654	28/04/17			907.	0.	0.	907.	0.00
JP3720800006	NSK LTD	ACHLIGG1	1,295.	P	JPY	11.85559846	28/04/17			15,353.	0.	0.	15,353.	0.00
JP3725400000	ZEON CORP	ACHLIGG1	219.	P	JPY	6.77625571	28/04/17			1,484.	0.	0.	1,484.	0.00
JP3729000004	SHINSEI BANK	ACHLIGG1	6,059.	P	JPY	0.84683941	28/04/17			5,131.	0.	0.	5,131.	0.00
JP3729400006	NIPPON EXPRESS	ACHLIGG1	2,931.	P	JPY	5.08120096	28/04/17			14,893.	0.	0.	14,893.	0.00
JP3732200005	NIPPON TV HOLDINGS	ACHLIGG1	617.	P	JPY	20.32414911	28/04/17			12,540.	0.	0.	12,540.	0.00
JP3733000008	NEC CORP	ACHLIGG1	2,227.	P	JPY	5.08127526	28/04/17			11,316.	0.	0.	11,316.	0.00
JP3734800000	NIDEC CORP	ACHLIGG1	135.	P	JPY	38.11111111	28/04/17			5,145.	0.	0.	5,145.	0.00
JP3735400008	NIPPON TELEGRAPH TEL	ACHLIGG1	2,929.	P	JPY	50.81085695	28/04/17			148,825.	0.	0.	148,825.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G1

935653C

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	Fund currency		PRCT		
									NET P&L	ACCRUED INTEREST		EVALUATION	PRCT NA
	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST				
JP3738600000	NGK SPARK PLUG	ACHLIGG1	617.	P	JPY	17.78444084	28/04/17		10,973.	0.	0.	10,973.	0.00
JP3742600004	NHK SPRING	ACHLIGG1	637.	P	JPY	9.3155416	28/04/17		5,934.	0.	0.	5,934.	0.00
JP3743000006	NH Foods Shs	ACHLIGG1	200.	P	JPY	38.955	28/04/17		7,791.	0.	0.	7,791.	0.00
JP3744600002	NIHON PARKERIZING	ACHLIGG1	329.	P	JPY	8.46808511	28/04/17		2,786.	0.	0.	2,786.	0.00
JP3750200002	NIPPO CORP	ACHLIGG1	63.	P	JPY	29.63492063	28/04/17		1,867.	0.	0.	1,867.	0.00
JP3753000003	NIPPON YUSEN	ACHLIGG1	5,164.	P	JPY	1.69364833	28/04/17		8,746.	0.	0.	8,746.	0.00
JP3753400005	NOF CORP	ACHLIGG1	192.	P	JPY	7.61979167	28/04/17		1,463.	0.	0.	1,463.	0.00
JP3755200007	RELO GROUP	ACHLIGG1	13.	P	JPY	152.46153846	28/04/17		1,982.	0.	0.	1,982.	0.00
JP3756100008	NITORI	ACHLIGG1	303.	P	JPY	29.64026403	28/04/17		8,981.	0.	0.	8,981.	0.00
JP3756200006	NIFCO INC	ACHLIGG1	148.	P	JPY	53.35135135	28/04/17		7,896.	0.	0.	7,896.	0.00
JP3756350009	NUFLARE TECHNOLOGY	ACHLIGG1	4.	P	JPY	105.75	28/04/17		423.	0.	0.	423.	0.00
JP3758190007	NEXON	ACHLIGG1	727.	P	JPY	4.23383769	28/04/17		3,078.	0.	0.	3,078.	0.00
JP3761600000	NOJIMA	ACHLIGG1	100.	P	JPY	10.16	28/04/17		1,016.	0.	0.	1,016.	0.00
JP3762600009	NOMURA HLDGS INC	ACHLIGG1	13,076.	P	JPY	7.62167329	28/04/17		99,661.	0.	0.	99,661.	0.00
JP3762800005	NOMURA RESEARCH	ACHLIGG1	513.	P	JPY	33.87329435	28/04/17		17,377.	0.	0.	17,377.	0.00
JP3762900003	NOMURA REAL ESTATE	ACHLIGG1	458.	P	JPY	50.81004367	28/04/17		23,271.	0.	0.	23,271.	0.00
JP3766550002	HAKUHODO DY HLDGS	ACHLIGG1	949.	P	JPY	10.16227608	28/04/17		9,644.	0.	0.	9,644.	0.00
JP3767810009	HAZAMA CORP	ACHLIGG1	480.	P	JPY	7.62083333	28/04/17		3,658.	0.	0.	3,658.	0.00
JP3768600003	HASEKO CORP	ACHLIGG1	815.	P	JPY	25.40490798	28/04/17		20,705.	0.	0.	20,705.	0.00
JP3769000005	HACHI JUNI BANK	ACHLIGG1	1,675.	P	JPY	5.92776119	28/04/17		9,929.	0.	0.	9,929.	0.00
JP3771800004	HAMAMATSU PHOTONICS	ACHLIGG1	488.	P	JPY	14.3954918	28/04/17		7,025.	0.	0.	7,025.	0.00
JP3774200004	HANKYU HANSHIN HLD	ACHLIGG1	823.	P	JPY	14.82017011	28/04/17		12,197.	0.	0.	12,197.	0.00
JP3777800008	HANWA CO LTD	ACHLIGG1	1,000.	P	JPY	7.622	28/04/17		7,622.	0.	0.	7,622.	0.00
JP3778400006	VALOR HOLDINGS SHS	ACHLIGG1	151.	P	JPY	17.78145695	28/04/17		2,685.	0.	0.	2,685.	0.00
JP3778630008	NAMCO BANDAI HLDGS	ACHLIGG1	749.	P	JPY	35.56742323	28/04/17		26,640.	0.	0.	26,640.	0.00
JP3783420007	HIKARI TSUSHIN INC	ACHLIGG1	29.	P	JPY	50.82758621	28/04/17		1,474.	0.	0.	1,474.	0.00
JP3783600004	EAST JAPAN RAILWAY	ACHLIGG1	134.	P	JPY	55.04477612	28/04/17		7,376.	0.	0.	7,376.	0.00
JP3784600003	HISAMITSU PHARMACE	ACHLIGG1	178.	P	JPY	34.71910112	28/04/17		6,180.	0.	0.	6,180.	0.00
JP3785000005	HITACHI CHEMICAL	ACHLIGG1	425.	P	JPY	21.17176471	28/04/17		8,998.	0.	0.	8,998.	0.00
JP3786200000	HITACHI METALS LTD	ACHLIGG1	689.	P	JPY	11.00870827	28/04/17		7,585.	0.	0.	7,585.	0.00
JP3786600001	HITACHI CAPITAL	ACHLIGG1	156.	P	JPY	36.41666667	28/04/17		5,681.	0.	0.	5,681.	0.00
JP3787000003	HITACHI CONST MACH	ACHLIGG1	44.	P	JPY	3.38636364	28/04/17		149.	0.	0.	149.	0.00
JP3788600009	HITACHI LTD	ACHLIGG1	15,148.	P	JPY	5.08113282	28/04/17		76,969.	0.	0.	76,969.	0.00
JP3792600003	HINO MOTORS LTD	ACHLIGG1	944.	P	JPY	9.31567797	28/04/17		8,794.	0.	0.	8,794.	0.00
JP3797000001	HIROSHIMA BANK	ACHLIGG1	1,701.	P	JPY	4.65784832	28/04/17		7,923.	0.	0.	7,923.	0.00
JP3799000009	HIROSE ELECTRIC	ACHLIGG1	139.	P	JPY	101.61870504	28/04/17		14,125.	0.	0.	14,125.	0.00
JP3802300008	FAST RETAILING	ACHLIGG1	148.	P	JPY	148.19594595	28/04/17		21,933.	0.	0.	21,933.	0.00
JP3802400006	FANUC LTD	ACHLIGG1	647.	P	JPY	139.81452859	28/04/17		90,460.	0.	0.	90,460.	0.00
JP3802600001	FAMILYMT UNY HLDGS	ACHLIGG1	9.	P	JPY	47.44444444	28/04/17		427.	0.	0.	427.	0.00
JP3805010000	FUKUOKA FIN GROUP	ACHLIGG1	3,029.	P	JPY	5.50445692	28/04/17		16,673.	0.	0.	16,673.	0.00
JP3814000000	FUJIFILM HOLDINGS	ACHLIGG1	1,378.	P	JPY	29.64005806	28/04/17		40,844.	0.	0.	40,844.	0.00
JP3814800003	SUBARU CORP	ACHLIGG1	1,961.	P	JPY	60.97297297	28/04/17		119,568.	0.	0.	119,568.	0.00
JP3818000006	FUJITSU LTD	ACHLIGG1	6,325.	P	JPY	4.2343083	28/04/17		26,782.	0.	0.	26,782.	0.00
JP3818400008	FUJITSU GENERAL	ACHLIGG1	74.	P	JPY	9.31081081	28/04/17		689.	0.	0.	689.	0.00
JP3819400007	FUJI MEDIA HOLDINGS	ACHLIGG1	48.	P	JPY	16.9375	28/04/17		813.	0.	0.	813.	0.00
JP3820000002	FUJI ELECTRIC HOLD	ACHLIGG1	1,724.	P	JPY	4.23433875	28/04/17		7,300.	0.	0.	7,300.	0.00
JP3826270005	FUYO GENERAL LEASE	ACHLIGG1	27.	P	JPY	50.81481481	28/04/17		1,372.	0.	0.	1,372.	0.00
JP3830000000	BROTHER INDUS LTD	ACHLIGG1	812.	P	JPY	15.24384236	28/04/17		12,378.	0.	0.	12,378.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

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

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

FUND MANAGER: G1 935653C

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
JP3833300001	PRESSANCE		ACHLIGG1	132.	P	JPY	10.5	28/04/17		1,386.	0.	0.	1,386.	0.00
JP3834200002	HEIWA CORP		ACHLIGG1	175.	P	JPY	33.87428571	28/04/17		5,928.	0.	0.	5,928.	0.00
JP3837800006	HOYA CORP		ACHLIGG1	1,360.	P	JPY	38.10808824	28/04/17		51,827.	0.	0.	51,827.	0.00
JP3842400008	HOKUHOKU FINANCIAL		ACHLIGG1	461.	P	JPY	35.99132321	28/04/17		16,592.	0.	0.	16,592.	0.00
JP3843400007	NORTH PACIFIC BANK		ACHLIGG1	1,058.	P	JPY	4.65784499	28/04/17		4,928.	0.	0.	4,928.	0.00
JP3854600008	HONDA MOTOR CO LTD		ACHLIGG1	182.	P	JPY	20.32417582	28/04/17		3,699.	0.	0.	3,699.	0.00
JP3854700006	VT HOLDINGS		ACHLIGG1	307.	P	JPY	6.7752443	28/04/17		2,080.	0.	0.	2,080.	0.00
JP3862400003	MAKITA		ACHLIGG1	457.	P	JPY	64.36105033	28/04/17		29,413.	0.	0.	29,413.	0.00
JP3863800003	MATSUI SECURITIES		ACHLIGG1	61.	P	JPY	16.93442623	28/04/17		1,033.	0.	0.	1,033.	0.00
JP3866800000	PANASONIC CORP		ACHLIGG1	7,353.	P	JPY	8.46851625	28/04/17		62,269.	0.	0.	62,269.	0.00
JP3868400007	MAZDA MOTOR CORP		ACHLIGG1	2,063.	P	JPY	16.93698497	28/04/17		34,941.	0.	0.	34,941.	0.00
JP3869010003	MATSUMOTOKIYOSHI		ACHLIGG1	149.	P	JPY	38.10738255	28/04/17		5,678.	0.	0.	5,678.	0.00
JP3877600001	MARUBENI CORP		ACHLIGG1	1,243.	P	JPY	9.7385358	28/04/17		12,105.	0.	0.	12,105.	0.00
JP3882750007	MIXI		ACHLIGG1	150.	P	JPY	77.06666667	28/04/17		11,560.	0.	0.	11,560.	0.00
JP3885010003	MISAWA HOMES		ACHLIGG1	32.	P	JPY	16.9375	28/04/17		542.	0.	0.	542.	0.00
JP3885400006	MISUMI		ACHLIGG1	767.	P	JPY	7.29986962	28/04/17		5,599.	0.	0.	5,599.	0.00
JP3885780001	MIZUHO FIN GROUP INC		ACHLIGG1	11,359.	P	JPY	3.17571969	28/04/17		36,073.	0.	0.	36,073.	0.00
JP3889200006	SUMITOMO MITSUI CONS		ACHLIGG1	2,734.	P	JPY	2.54059985	28/04/17		6,946.	0.	0.	6,946.	0.00
JP3890310000	MS AD ASSURANCE		ACHLIGG1	1,911.	P	JPY	42.34275249	28/04/17		80,917.	0.	0.	80,917.	0.00
JP3890350006	S'TOMO MITSUI FINL		ACHLIGG1	269.	P	JPY	63.51301115	28/04/17		17,085.	0.	0.	17,085.	0.00
JP3892100003	SUMITOMO MITSUI TRUS		ACHLIGG1	1,296.	P	JPY	55.04552469	28/04/17		71,339.	0.	0.	71,339.	0.00
JP3893200000	MITSUI FUDOSAN		ACHLIGG1	3,260.	P	JPY	13.54969325	28/04/17		44,172.	0.	0.	44,172.	0.00
JP3893600001	MITSUI & CO		ACHLIGG1	1,150.	P	JPY	21.17130435	28/04/17		24,347.	0.	0.	24,347.	0.00
JP3893700009	T-GAIA CORP		ACHLIGG1	23.	P	JPY	22.	28/04/17		506.	0.	0.	506.	0.00
JP3895200008	MITSUBA CORP		ACHLIGG1	141.	P	JPY	12.70212766	28/04/17		1,791.	0.	0.	1,791.	0.00
JP3896800004	MITSUBISHI GAS CHE		ACHLIGG1	600.	P	JPY	16.93666667	28/04/17		10,162.	0.	0.	10,162.	0.00
JP3897700005	MITSUBISHI CHEMICA		ACHLIGG1	4,490.	P	JPY	8.46859688	28/04/17		38,024.	0.	0.	38,024.	0.00
JP3898400001	MITSUBISHI CORP.		ACHLIGG1	250.	P	JPY	33.876	28/04/17		8,469.	0.	0.	8,469.	0.00
JP3899600005	MITSUBISHI ESTATE		ACHLIGG1	1,161.	P	JPY	7.62187769	28/04/17		8,849.	0.	0.	8,849.	0.00
JP3900000005	MITSUB. HEAVY IND.		ACHLIGG1	11,289.	P	JPY	5.08114093	28/04/17		57,361.	0.	0.	57,361.	0.00
JP3902400005	MITSUBISHI ELECTRIC		ACHLIGG1	6,871.	P	JPY	15.24334158	28/04/17		104,737.	0.	0.	104,737.	0.00
JP3902900004	MITSUBISHI UFJ FIN		ACHLIGG1	27,690.	P	JPY	7.62163236	28/04/17		211,043.	0.	0.	211,043.	0.00
JP3903000002	MITSUBISHI MATERIA		ACHLIGG1	457.	P	JPY	33.87308534	28/04/17		15,480.	0.	0.	15,480.	0.00
JP3906000009	MINEBEA MITSUMI		ACHLIGG1	1,087.	P	JPY	5.92824287	28/04/17		6,444.	0.	0.	6,444.	0.00
JP3910660004	TOKIO MARINE HLDGS		ACHLIGG1	2,564.	P	JPY	57.16224649	28/04/17		146,564.	0.	0.	146,564.	0.00
JP3914400001	MURATA MANUFACTURING		ACHLIGG1	653.	P	JPY	93.15313936	28/04/17		60,829.	0.	0.	60,829.	0.00
JP3918000005	MEIJI HLDG		ACHLIGG1	460.	P	JPY	55.04565217	28/04/17		25,321.	0.	0.	25,321.	0.00
JP3922800002	MOCHIDA PHARMACEUT		ACHLIGG1	17.	P	JPY	46.58823529	28/04/17		792.	0.	0.	792.	0.00
JP3930200005	YAOKO CO LTD		ACHLIGG1	27.	P	JPY	19.03703704	28/04/17		514.	0.	0.	514.	0.00
JP3931600005	YAKULT HONSHA		ACHLIGG1	345.	P	JPY	13.55072464	28/04/17		4,675.	0.	0.	4,675.	0.00
JP3932000007	YASKAWA ELECTRIC		ACHLIGG1	798.	P	JPY	8.46867168	28/04/17		6,758.	0.	0.	6,758.	0.00
JP3933800009	YAHOO JAPAN		ACHLIGG1	391.	P	JPY	7.50383632	28/04/17		2,934.	0.	0.	2,934.	0.00
JP3935300008	YAMAGUCHI FINANCIA		ACHLIGG1	19.	P	JPY	6.78947368	28/04/17		129.	0.	0.	129.	0.00
JP3940000007	YAMATO HOLDINGS		ACHLIGG1	1,011.	P	JPY	11.85558853	28/04/17		11,986.	0.	0.	11,986.	0.00
JP3942400007	ASTELLAS PHARMA INC		ACHLIGG1	6,926.	P	JPY	14.39647704	28/04/17		99,710.	0.	0.	99,710.	0.00
JP3942600002	YAMAHA CORP		ACHLIGG1	477.	P	JPY	22.01886792	28/04/17		10,503.	0.	0.	10,503.	0.00
JP3944130008	USS		ACHLIGG1	804.	P	JPY	19.64676617	28/04/17		15,796.	0.	0.	15,796.	0.00
JP3949400000	UNITED ARROWS		ACHLIGG1	134.	P	JPY	49.11940299	28/04/17		6,582.	0.	0.	6,582.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G1 935653C

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		
JP3952550006	UNIPRES	ACHLIGG1	50.	P	JPY	14.82	28/04/17		741.	0.	0.	741.	0.00		
JP3955000009	YOKOGAWA ELECTRIC	ACHLIGG1	741.	P	JPY	10.58569501	28/04/17		7,844.	0.	0.	7,844.	0.00		
JP3973400009	RICOH COMPANY LTD	ACHLIGG1	633.	P	JPY	10.58609795	28/04/17		6,701.	0.	0.	6,701.	0.00		
JP3974450003	RESORTTRUST	ACHLIGG1	306.	P	JPY	19.47712418	28/04/17		5,960.	0.	0.	5,960.	0.00		
JP3976300008	RYOHIN KEIKAKU	ACHLIGG1	127.	P	JPY	132.11023622	28/04/17		16,778.	0.	0.	16,778.	0.00		
JP3977400005	RINNAI	ACHLIGG1	100.	P	JPY	37.26	28/04/17		3,726.	0.	0.	3,726.	0.00		
JP3982100004	LAWSON INC	ACHLIGG1	190.	P	JPY	105.85789474	28/04/17		20,113.	0.	0.	20,113.	0.00		
JP3982400008	ROHTO PHARMACEUTIC	ACHLIGG1	24.	P	JPY	9.33333333	28/04/17		224.	0.	0.	224.	0.00		
A/R + associated accounts															
										SUM (JPY)	6,015,549.	0.	0.	6,015,549.	0.01
Sundry debit or credit accounts															
LIR065JPYG1	SIAI lowRcb l	G1	2,237,963.		JPY	1.		1.	2,237,963.	0.	0.	2,237,963.	0.00		
MCJPYG1	SundryCrAcc	G1	-65,802.		JPY	1.		1.	-65,802.	0.	0.	-65,802.	0.00		
Sundry debit or credit accounts															
										SUM (JPY)	2,172,161.	0.	0.	2,172,161.	
Adjustment accounts															
<i>Accrued charges</i>															
F120JPYG1	PnAdmFee	G1	-234,851.		JPY	1.		1.	-234,851.	0.	0.	-234,851.	0.00		
Adjustment accounts															
										SUM (JPY)	-234,851.	0.	0.	-234,851.	
Cash at Banks															
										SUM (JPY)	7,952,859.	0.	0.	7,952,859.	0.01
Other availabilities															
<i>Financial accounts</i>															
<i>Spot transactions</i>															
BK040JPYG1	BkDep JPY NEWEDG G1	G1	14,350,804.		JPY	1.		1.	14,350,804.	0.	0.	14,350,804.	0.01		
BK065JPYG1	BkDep JPY SGP G1	G1	1,268,616,054.		JPY	1.		1.	1,268,616,054.	0.	0.	1,268,616,054.	1.11		
Financial accounts															
										SUM (JPY)	1,282,966,858.	0.	0.	1,282,966,858.	1.12
Other availabilities															
										SUM (JPY)	1,282,966,858.	0.	0.	1,282,966,858.	1.12
Cash															
										SUM (JPY)	1,290,919,717.	0.	0.	1,290,919,717.	1.13
JAPAN YEN															
										SUM (JPY)	2,540,863,762.	5,616,813.	0.	2,546,480,575.	2.22
US DOLLAR															

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G1 935653C

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															
Other availabilities															
Financial accounts															
<i>Spot transactions</i>															
BK040USDG1	BkDep	USD NEWEDG	G1	G1											
				-60.5	USD	113.73553719	111.4700404			-6,881.	137.	0.	-6,744. 0.00		
Financial accounts															
							SUM	(JPY)		-6,881.	137.	0.	-6,744.		
Other availabilities															
							SUM	(JPY)		-6,881.	137.	0.	-6,744.		
Cash															
							SUM	(JPY)		-6,881.	137.	0.	-6,744.		
US DOLLAR															
							SUM	(JPY)		-6,881.	137.	0.	-6,744.		
MGR TOTAL	G1	935653C								SUM	(JPY)	1,260,927,452.	12,469,202.	7,282.	1,273,403,936. 1.11

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G1 935653C

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

<u>Day's management fees</u>												
	PnAdmFee	:		8,722.			JPY					

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G2 935653CD

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
EURO													
Equities													
Equities DRM													
Equities DRM													
ES0178430E18	TELEFONICA SA	PGARANPDC-01734395	114,755.	P EUR	10.375	M	10.155	A	143,845,301.	673,989.	0.	144,519,290.	0.13
IT0005239360	UNICREDIT SPA	PGARANPDC-01734334	95,303.	P EUR	15.55	M	14.94	A	179,049,420.	838,939.	0.	179,888,359.	0.16
Equities DRM													
SUM (JPY)													
Equities DRM													
SUM (JPY)													
Equities													
SUM (JPY)													
Lending / Borrowing													
A/R on lendec securities													
PT--00160633	PT/JP3566800003/24/1	PRET G2	22,265.84	EUR	0.	% 28/04/17			0.	0.	327.	327.	0.00
PT--00163950	FIX NIDEC CORP	PRET G2	272,893.64	EUR	0.	% 28/04/17			0.	0.	4,140.	4,140.	0.00
PT--00165582	PT/JP3787000003/16/0	PRET G2	59,941.21	EUR	0.	% 28/04/17			0.	0.	879.	879.	0.00
PT--00166059	FIX CENTRAL JPN R	PRET G2	640,345.8	EUR	0.	% 28/04/17			0.	0.	9,393.	9,393.	0.00
PT--00166061	FIX NIDEC CORP	PRET G2	44,035.	EUR	0.	% 28/04/17			0.	0.	646.	646.	0.00
PT--00166064	FIX NIDEC CORP	PRET G2	80,495.98	EUR	0.	% 28/04/17			0.	0.	1,181.	1,181.	0.00
PT--00166076	FIX YAMAGUCHI FIN	PRET G2	26,561.78	EUR	0.	% 28/04/17			0.	0.	390.	390.	0.00
PT--00166077	FIX YAMAGUCHI FIN	PRET G2	55,801.2	EUR	0.	% 28/04/17			0.	0.	818.	818.	0.00
PT--00166078	FIX AEON CREDIT S	PRET G2	53,510.7	EUR	0.	% 28/04/17			0.	0.	785.	785.	0.00
PT--00166080	FIX KANSAI PAINT	PRET G2	117,846.6	EUR	0.	% 28/04/17			0.	0.	1,729.	1,729.	0.00
PT--00166082	FIX KANSAI PAINT	PRET G2	3,929.4	EUR	0.	% 28/04/17			0.	0.	57.	57.	0.00
PT--00167660	FIX RINNAI	PRET G2	32,895.	EUR	0.	% 28/04/17			0.	0.	482.	482.	0.00
PT--00170502	FIX AEON CREDIT S	PRET G2	9,305.	EUR	0.	% 28/04/17			0.	0.	845.	845.	0.00
PT--00171000	PT/JP3164720009/31/0	PRET G2	31,248.	EUR	0.	% 28/04/17			0.	0.	6,111.	6,111.	0.00
PT--00171309	FIX JAPAN AIRLINE	PRET G2	288,371.94	EUR	0.	% 28/04/17			0.	0.	1,323.	1,323.	0.00
PT--00171310	FIX DAIWA SECURIT	PRET G2	381,869.28	EUR	0.	% 28/04/17			0.	0.	1,129.	1,129.	0.00
PT--00171557	PT/JP3164720009/11/0	PRET G2	5,684.94	EUR	0.	% 28/04/17			0.	0.	57.	57.	0.00
PT--00171731	PT/JP3903000002/13/0	PRET G2	33,140.38	EUR	0.	% 28/04/17			0.	0.	17.	17.	0.00
PT--00171781	PT/JP3899600005/14/0	PRET G2	769,570.96	EUR	0.	% 28/04/17			0.	0.	390.	390.	0.00
PT--00171786	PT/JP3733000008/14/0	PRET G2	41,268.88	EUR	0.	% 28/04/17			0.	0.	21.	21.	0.00
PT--00171790	PT/JP3659000008/14/0	PRET G2	119,765.91	EUR	0.	% 28/04/17			0.	0.	61.	61.	0.00
PT--00171809	PT/JP3196000008/14/0	PRET G2	29,845.48	EUR	0.	% 28/04/17			0.	0.	15.	15.	0.00
PT--00171830	PT/JP3229400001/18/0	PRET G2	6,945.39	EUR	0.	% 28/04/17			0.	0.	4.	4.	0.00
PT--00171837	PT/JP3131400008/18/0	PRET G2	13,912.16	EUR	0.	% 28/04/17			0.	0.	7.	7.	0.00
PT--00171854	PT/JP3435350008/18/0	PRET G2	112,662.17	EUR	0.	% 28/04/17			0.	0.	57.	57.	0.00
PT--00171860	PT/JP3481800005/18/0	PRET G2	192,164.56	EUR	0.	% 28/04/17			0.	0.	97.	97.	0.00
PT--00171868	PT/JP3566800003/18/0	PRET G2	275,802.05	EUR	0.	% 28/04/17			0.	0.	140.	140.	0.00
PT--00171873	PT/JP3657400002/18/0	PRET G2	89,871.75	EUR	0.	% 28/04/17			0.	0.	45.	45.	0.00
PT--00171881	PT/JP3734800000/18/0	PRET G2	358,451.91	EUR	0.	% 28/04/17			0.	0.	181.	181.	0.00
PT--00171888	PT/JP3863800003/18/0	PRET G2	28,078.91	EUR	0.	% 28/04/17			0.	0.	15.	15.	0.00
PT--00171896	PT/JP3787000003/18/0	PRET G2	5,145.88	EUR	0.	% 28/04/17			0.	0.	2.	2.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G2 935653CD

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	
PT--00171900	PT/JP3783600004/18/0	PRET G2	101,234.56	EUR	0.	% 28/04/17				0.	0.	51.	51. 0.00	
PT--00171906	PT/JP3783600004/18/0	PRET G2	58,674.01	EUR	0.	% 28/04/17				0.	0.	29.	29. 0.00	
PT--00171910	PT/JP3783600004/18/0	PRET G2	962,341.35	EUR	0.	% 28/04/17				0.	0.	487.	487. 0.00	
PT--00172065	PT/JP3783600004/20/0	PRET G2	60,846.5	EUR	0.	% 28/04/17				0.	0.	30.	30. 0.00	
A/R on lended securities														
SUM (JPY)										0.	0.	31,941.	31,941.	
A/P on Collateral sec (rcvd)														
PDC-01734334	PDC/IT0005239360/31/	PGAR1 G2	-1,481,961.65	EUR	100.	% 28/04/17			-179,049,420.	-838,939.	0.	-179,888,359.	-0.16	
PDC-01734395	PDC/ES0178430E18/31/	PGAR1 G2	-1,190,583.13	EUR	100.	% 28/04/17			-143,845,301.	-673,989.	0.	-144,519,290.	-0.13	
A/P on Collateral sec (rcvd)														
SUM (JPY)										-322,894,721.	-1,512,928.	0.	-324,407,649.	-0.28
SUM (JPY)										-322,894,721.	-1,512,928.	0.	-324,407,649.	-0.28
Lending / Borrowing														
SUM (JPY)										-322,894,721.	-1,512,928.	31,941.	-324,375,708.	-0.28
Cash														
Cash at Banks														
A/P + associated accounts														
Currency Forward Purchase														
OACT01077495	OACT 170508 JPY/EUR	RECU G2	135,220,221.	JPY	0.0084	28/04/17	0.00824		135,164,421.	50,275.	0.	135,214,696.	0.12	
		VERSE G2	-1,134,120.	EUR	1.	28/04/17	1.		-135,164,421.	-2,501,075.	0.	-137,665,496.	-0.12	
OACT01078200	OACT 170508 JPY/EUR	RECU G2	96,624,658.	JPY	0.0085	28/04/17	0.00824		96,597,184.	21,672.	0.	96,618,856.	0.08	
		VERSE G2	-819,568.61	EUR	1.	28/04/17	1.		-96,597,184.	-2,886,398.	0.	-99,483,582.	-0.09	
OACT01078401	OACT 170508 JPY/EUR	RECU G2	5,851,640.	JPY	0.0084	28/04/17	0.00824		5,850,467.	907.	0.	5,851,374.	0.01	
		VERSE G2	-49,347.46	EUR	1.	28/04/17	1.		-5,850,467.	-139,589.	0.	-5,990,056.	-0.01	
OACT01078685	OACT 170508 JPY/EUR	RECU G2	224,446,380.	JPY	0.0085	28/04/17	0.00824		224,463,209.	-24,423.	0.	224,438,786.	0.20	
		VERSE G2	-1,899,402.4	EUR	1.	28/04/17	1.		-224,463,209.	-6,096,321.	0.	-230,559,530.	-0.20	
OACT01079757	OACT 170508 JPY/EUR	RECU G2	44,316,311.	JPY	0.0086	28/04/17	0.00824		44,304,251.	10,117.	0.	44,314,368.	0.04	
		VERSE G2	-379,967.85	EUR	1.	28/04/17	1.		-44,304,251.	-1,818,260.	0.	-46,122,511.	-0.04	
OACT01080070	OACT 170508 JPY/EUR	RECU G2	144,533,818.	JPY	0.0086	28/04/17	0.00824		144,578,898.	-48,084.	0.	144,530,814.	0.13	
		VERSE G2	-1,243,101.84	EUR	1.	28/04/17	1.		-144,578,898.	-6,315,392.	0.	-150,894,290.	-0.13	
OACT01080319	OACT 170508 JPY/EUR	RECU G2	110,063,774.	JPY	0.0086	28/04/17	0.00824		110,087,897.	-26,701.	0.	110,061,196.	0.10	
		VERSE G2	-948,480.45	EUR	1.	28/04/17	1.		-110,087,897.	-5,043,687.	0.	-115,131,584.	-0.10	
OACT01080399	OACT 170508 JPY/EUR	RECU G2	85,353,613.	JPY	0.0087	28/04/17	0.00824		85,528,096.	-175,505.	0.	85,352,591.	0.07	
		VERSE G2	-739,841.05	EUR	1.	28/04/17	1.		-85,528,096.	-4,277,732.	0.	-89,805,828.	-0.08	
OACT01080901	OACT 170508 JPY/EUR	RECU G2	8,551,332.	JPY	0.0086	28/04/17	0.00824		8,552,044.	-758.	0.	8,551,286.	0.01	
		VERSE G2	-73,237.11	EUR	1.	28/04/17	1.		-8,552,044.	-337,865.	0.	-8,889,909.	-0.01	
OACT01082994	OACT 170508 JPY/EUR	RECU G2	19,097,667.	JPY	0.0083	28/04/17	0.00824		19,101,572.	-2,930.	0.	19,098,642.	0.02	
		VERSE G2	-158,100.47	EUR	1.	28/04/17	1.		-19,101,572.	-89,501.	0.	-19,191,073.	-0.02	
OACT01083261	OACT 170602 JPY/EUR	RECU G2	59,916,289.	JPY	0.0082	28/04/17	0.00824		59,869,429.	39,051.	0.	59,908,480.	0.05	
		VERSE G2	-493,218.11	EUR	1.	28/04/17	1.		-59,869,429.	1.	0.	-59,869,428.	-0.05	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G2 935653CD

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			
											EVALUATION				
A/P + associated accounts															
						SUM (JPY)			0.	-29,662,198.	0.	-29,662,198. -0.03			
A/R + associated accounts															
<i>Currency Forward Sale</i>															
OVCT01027880	OVCT	170508	JPY/EUR	REGU G2		121,162,088.78	EUR	1.	28/04/17	1.	14,440,097,699.	267,198,796.	0.	14,707,296,495.	12.85
				VERSE G2		-14,443,073,010.	JPY	0.0084	28/04/17	0.00824	-14,440,097,699.	-1,519,587.	0.	-14,441,617,286.	-12.61
OVCT01027905	OVCT	170508	JPY/EUR	REGU G2		262,349.41	EUR	1.	28/04/17	1.	31,266,803.	578,559.	0.	31,845,362.	0.03
				VERSE G2		-31,287,701.	JPY	0.0084	28/04/17	0.00824	-31,266,803.	-17,741.	0.	-31,284,544.	-0.03
OVCT01028250	OVCT	170508	JPY/EUR	REGU G2		362,101.14	EUR	1.	28/04/17	1.	42,811,978.	1,141,778.	0.	43,953,756.	0.04
				VERSE G2		-42,831,704.	JPY	0.0085	28/04/17	0.00824	-42,811,978.	-14,891.	0.	-42,826,869.	-0.04
OVCT01029301	OVCT	170508	JPY/EUR	REGU G2		863,097.67	EUR	1.	28/04/17	1.	101,472,150.	3,295,220.	0.	104,767,370.	0.09
				VERSE G2		-101,475,934.	JPY	0.0085	28/04/17	0.00824	-101,472,150.	8,065.	0.	-101,464,085.	-0.09
OVCT01029596	OVCT	170508	JPY/EUR	REGU G2		839,120.44	EUR	1.	28/04/17	1.	98,841,675.	3,015,211.	0.	101,856,886.	0.09
				VERSE G2		-98,886,250.	JPY	0.0085	28/04/17	0.00824	-98,841,675.	-32,313.	0.	-98,873,988.	-0.09
OVCT01030753	OVCT	170508	JPY/EUR	REGU G2		913,297.66	EUR	1.	28/04/17	1.	106,190,306.	4,670,604.	0.	110,860,910.	0.10
				VERSE G2		-106,235,077.	JPY	0.0086	28/04/17	0.00824	-106,190,306.	-28,761.	0.	-106,219,067.	-0.09
OVCT01031243	OVCT	170508	JPY/EUR	REGU G2		16,660.3	EUR	1.	28/04/17	1.	1,958,486.	63,830.	0.	2,022,316.	0.00
				VERSE G2		-1,959,551.	JPY	0.0085	28/04/17	0.00824	-1,958,486.	-437.	0.	-1,958,923.	0.00
OVCT01031470	OVCT	170508	JPY/EUR	REGU G2		1,356,709.53	EUR	1.	28/04/17	1.	158,186,090.	6,498,503.	0.	164,684,593.	0.14
				VERSE G2		-158,224,164.	JPY	0.0086	28/04/17	0.00824	-158,186,090.	-15,296.	0.	-158,201,386.	-0.14
OVCT01031696	OVCT	170508	JPY/EUR	REGU G2		1,096,661.83	EUR	1.	28/04/17	1.	130,918,173.	2,200,452.	0.	133,118,625.	0.12
				VERSE G2		-130,940,568.	JPY	0.0084	28/04/17	0.00824	-130,918,173.	-2,163.	0.	-130,920,336.	-0.11
OVCT01031943	OVCT	170508	JPY/EUR	REGU G2		1,325,974.02	EUR	1.	28/04/17	1.	160,638,438.	315,316.	0.	160,953,754.	0.14
				VERSE G2		-160,633,598.	JPY	0.0083	28/04/17	0.00824	-160,638,438.	31,382.	0.	-160,607,056.	-0.14
OVCT01032614	OVCT	170508	JPY/EUR	REGU G2		1,405,486.93	EUR	1.	28/04/17	1.	170,608,052.	-2,599.	0.	170,605,453.	0.15
				VERSE G2		-170,672,193.	JPY	0.0082	28/04/17	0.00824	-170,608,052.	-29,586.	0.	-170,637,638.	-0.15
OVCT01032651	CT	170508	JPY/EUR CD	REGU G2		1,487,817.8	EUR	1.	28/04/17	1.	180,237,021.	362,189.	0.	180,599,210.	0.16
				VERSE G2		-180,237,021.	JPY	0.0083	28/04/17	0.00824	-180,237,021.	20,502.	0.	-180,216,519.	-0.16
OVCT01033158	OVCT	170602	JPY/EUR	REGU G2		121,495,526.71	EUR	1.	28/04/17	1.	14,747,771,021.	-63.	0.	14,747,770,958.	12.88
				VERSE G2		-14,752,397,357.	JPY	0.0082	28/04/17	0.00824	-14,747,771,021.	279,595.	0.	-14,747,491,426.	-12.88
OVCT01033179	OVCT	170602	JPY/EUR	REGU G2		2,132,283.18	EUR	1.	28/04/17	1.	258,827,835.	-2.	0.	258,827,833.	0.23
				VERSE G2		-258,966,176.	JPY	0.0082	28/04/17	0.00824	-258,827,835.	-46,286.	0.	-258,874,121.	-0.23
<i>Deferred settlement Sales</i>															
SDT065EURG2	Ds-SecLnd	EUR		G2		7,959.22	EUR		118.21975018	121.3853	940,937.	25,195.	0.	966,132.	0.00
A/R + associated accounts															
						SUM (JPY)			940,937.	287,995,472.	0.	288,936,409. 0.25			
Cash at Banks															
						SUM (JPY)			940,937.	258,333,274.	0.	259,274,211. 0.23			
Other availabilities															

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G2 935653CD

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	
Financial accounts														
<i>Spot transactions</i>														
BK065EURG2	BkDep	EUR SGP G2	G2	-123,838,322.3	EUR	121.38305702	121.3853		-15,031,874,137.	-277,767.	0.	-15,032,151,904.	-13.13	
Financial accounts														
							SUM	(JPY)	-15,031,874,137.	-277,767.	0.	-15,032,151,904.	-13.13	
Other availabilities														
							SUM	(JPY)	-15,031,874,137.	-277,767.	0.	-15,032,151,904.	-13.13	
Cash														
							SUM	(JPY)	-15,030,933,200.	258,055,507.	0.	-14,772,877,693.	-12.90	
EURO														
							SUM	(JPY)	-15,030,933,200.	258,055,507.	31,941.	-14,772,845,752.	-12.90	
POUND STERLING														
<i>Equities</i>														
<i>Equities DRM</i>														
<i>Equities DRM</i>														
GB0009252882	GLAXOSMITHKLINE PLC	PGARANPDC-01734495		163,144.	P GBP	15.66	M	15.5	A	366,312,376.	2,131,746.	0.	368,444,122.	0.32
<i>Equities DRM</i>														
							SUM	(JPY)	366,312,376.	2,131,746.	0.	368,444,122.	0.32	
Equities DRM														
							SUM	(JPY)	366,312,376.	2,131,746.	0.	368,444,122.	0.32	
Equities														
							SUM	(JPY)	366,312,376.	2,131,746.	0.	368,444,122.	0.32	
Lending / Borrowing														
<i>A/P on Collateral sec (rcvd)</i>														
PDC-01734495	PDC/GB0009252882/31/	PGAR1 G2		-2,554,835.04	GBP	100.	% 28/04/17			-366,312,376.	-2,131,746.	0.	-368,444,122.	-0.32
<i>A/P on Collateral sec (rcvd)</i>														
							SUM	(JPY)	-366,312,376.	-2,131,746.	0.	-368,444,122.	-0.32	
Lending / Borrowing														
							SUM	(JPY)	-366,312,376.	-2,131,746.	0.	-368,444,122.	-0.32	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G2

935653CD

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
POUND STERLING													
						SUM (JPY)			0.	0.	0.	0.	
JAPAN YEN													
Equities													
Equities DRM													
Equities DRM													
JP3102000001	ALSIN SEIKI LTD	G2	8,144.	P	JPY	4808.3164	M 28/04/17	5450.	39,158,929.	5,225,871.	0.	44,384,800.	0.04
JP3105220002	SEVEN BANK LTD	G2	32,953.	P	JPY	482.1974	M 28/04/17	374.	15,889,852.	-3,565,430.	0.	12,324,422.	0.01
JP3105250009	AIN HOLDING SHS	G2	1,094.	P	JPY	6288.7541	M 28/04/17	7720.	6,879,897.	1,565,783.	0.	8,445,680.	0.01
JP3110650003	ASAHI INTECC	G2	2,200.	P	JPY	4679.7255	M 28/04/17	4950.	10,295,396.	594,604.	0.	10,890,000.	0.01
JP3111200006	ASAHI KASEI	G2	57,770.	P	JPY	945.6751	M 28/04/17	1062.5	54,631,652.	6,748,973.	0.	61,380,625.	0.05
JP3112000009	ASAHI GLASS CO LTD	G2	45,626.	P	JPY	738.7913	M 28/04/17	966.	33,708,092.	10,366,624.	0.	44,074,716.	0.04
JP3116000005	ASAHI GROUP HOLDING	G2	18,771.	P	JPY	3845.4905	M 28/04/17	4205.	72,183,702.	6,748,353.	0.	78,932,055.	0.07
JP3118000003	ASICS CORPORATION	G2	8,875.	P	JPY	2724.2749	M 28/04/17	1971.	24,177,940.	-6,685,315.	0.	17,492,625.	0.02
JP3119600009	AJINOMOTO CO INC	G2	20,514.	P	JPY	2412.0283	M 28/04/17	2169.	49,480,348.	-4,985,482.	0.	44,494,866.	0.04
JP3120010008	ICHIGO INC	G2	8,300.	P	JPY	409.2914	M 28/04/17	324.	3,397,119.	-707,919.	0.	2,689,200.	0.00
JP3126340003	ALFRESA HLDGS CORP	G2	10,400.	P	JPY	1956.1183	M 28/04/17	2011.	20,343,630.	570,770.	0.	20,914,400.	0.02
JP3126400005	ALPS ELECTRIC CO	G2	8,208.	P	JPY	3230.9725	M 28/04/17	3275.	26,519,822.	361,378.	0.	26,881,200.	0.02
JP3130400009	EAGLE INDUSTRY	G2	1,043.	P	JPY	2048.6309	M 28/04/17	1576.	2,136,722.	-492,954.	0.	1,643,768.	0.00
JP3131090007	IIDA GROUP HLDGS	G2	7,311.	P	JPY	1994.2113	M 28/04/17	1774.	14,579,679.	-1,609,965.	0.	12,969,714.	0.01
JP3131400008	AEON CREDIT SERVIC	PRETERPT--00166078	3,210.	P	JPY	2789.386	M 28/04/17	2141.	8,953,929.	-2,081,319.	0.	6,872,610.	0.01
		PRETERPT--00170502	500.	P	JPY	2911.556	M 28/04/17	2141.	1,455,178.	-385,278.	0.	1,070,500.	0.00
		PRETERPT--00171837	712.	P	JPY	2816.8006	M 28/04/17	2141.	2,005,562.	-481,170.	0.	1,524,392.	0.00
		G2	1,106.	P	JPY	2294.5398	M 28/04/17	2141.	2,537,761.	-169,815.	0.	2,367,946.	0.00
JP3131430005	AEON MALL	G2	5,713.	P	JPY	1996.2984	M 28/04/17	1893.	11,404,853.	-590,144.	0.	10,814,709.	0.01
JP3134800006	IHI CORP	G2	68,386.	P	JPY	401.5039	M 28/04/17	378.	27,457,248.	-1,607,340.	0.	25,849,908.	0.02
JP3137200006	ISUZU MOTORS LTD	G2	25,788.	P	JPY	1410.7581	M 28/04/17	1512.	36,380,629.	2,610,827.	0.	38,991,456.	0.03
JP3138400001	IZUMI	G2	1,780.	P	JPY	4750.632	M 28/04/17	5580.	8,456,125.	1,476,275.	0.	9,932,400.	0.01
JP3143000002	ITO EN LTD	G2	2,954.	P	JPY	3185.8023	M 28/04/17	4040.	9,410,860.	2,523,300.	0.	11,934,160.	0.01
JP3143600009	ITOCHU CORP	G2	64,308.	P	JPY	1477.6325	M 28/04/17	1576.	95,023,588.	6,325,820.	0.	101,349,408.	0.09
JP3143900003	ITOCHU TECHNO-SOL	G2	1,958.	P	JPY	2886.9469	M 28/04/17	3245.	5,652,642.	701,068.	0.	6,353,710.	0.01
JP3151600008	IWATANI	G2	9,780.	P	JPY	681.1644	M 28/04/17	657.	6,661,788.	-236,328.	0.	6,425,460.	0.01
JP3152740001	ABC MART	G2	1,660.	P	JPY	6702.9801	M 28/04/17	6190.	11,126,947.	-851,547.	0.	10,275,400.	0.01
JP3152750000	GMO INTERNET	G2	3,181.	P	JPY	1578.2166	M 28/04/17	1323.	5,020,307.	-811,844.	0.	4,208,463.	0.00
JP3158800007	UBE INDUSTRIES LTD	G2	47,445.	P	JPY	225.1471	M 28/04/17	259.	10,682,102.	1,606,153.	0.	12,288,255.	0.01
JP3160400002	EISAI	G2	11,390.	P	JPY	7474.0828	M 28/04/17	5852.	85,129,803.	-18,475,523.	0.	66,654,280.	0.06
JP3160670000	AIR WATER	G2	7,671.	P	JPY	2016.4115	M 28/04/17	2146.	15,467,893.	994,073.	0.	16,461,966.	0.01
JP3160740001	HIS	G2	1,518.	P	JPY	3461.5026	M 28/04/17	2658.	5,254,561.	-1,219,717.	0.	4,034,844.	0.00
JP3161200005	EZAKI GLICO	G2	2,500.	P	JPY	5392.9252	M 28/04/17	5870.	13,482,313.	1,192,687.	0.	14,675,000.	0.01
JP3162600005	SMC CORP	G2	2,858.	P	JPY	31988.7397	M 28/04/17	31390.	91,423,818.	-1,711,198.	0.	89,712,620.	0.08
JP3164720009	RENASAS ELECTRONICS	PRETERPT--00171000	3,000.	P	JPY	663.7577	M 28/04/17	1060.	1,991,273.	1,188,727.	0.	3,180,000.	0.00
		PRETERPT--00171557	587.	P	JPY	663.7581	M 28/04/17	1060.	389,626.	232,594.	0.	622,220.	0.00
		G2	1,013.	P	JPY	1030.385	M 28/04/17	1060.	1,043,780.	30,000.	0.	1,073,780.	0.00
JP3164800009	NOK CORP	G2	4,275.	P	JPY	3007.4035	M 28/04/17	2651.	12,856,650.	-1,523,625.	0.	11,333,025.	0.01
JP3165000005	SOMPO HLDGS SHS	G2	18,387.	P	JPY	3849.8176	M 28/04/17	4206.	70,786,597.	6,549,125.	0.	77,335,722.	0.07
JP3165650007	NTT DOCOMO INC	G2	65,566.	P	JPY	2439.8578	M 28/04/17	2688.	159,971,716.	16,269,692.	0.	176,241,408.	0.15
JP3165690003	NTT URBAN DEVELOPM	G2	5,468.	P	JPY	1069.7855	M 28/04/17	1005.	5,849,587.	-354,247.	0.	5,495,340.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

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

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

FUND MANAGER: G2 935653CD

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
JP3165700000 NTT DATA		G2	5,435.	P JPY	5445.7183	M 28/04/17	5170.		29,597,479.	-1,498,529.	0.	28,098,950.	0.02
JP3166000004 EBARA CORP		G2	3,946.	P JPY	2868.9749	M 28/04/17	3395.		11,320,975.	2,075,695.	0.	13,396,670.	0.01
JP3166990006 FPG SHS		G2	3,100.	P JPY	915.3929	M 28/04/17	968.		2,837,718.	163,082.	0.	3,000,800.	0.00
JP3167500002 LEOPALACE21		G2	11,114.	P JPY	614.7159	M 28/04/17	592.		6,831,952.	-252,464.	0.	6,579,488.	0.01
JP3168200008 ELECOM		G2	700.	P JPY	2072.78	M 28/04/17	2304.		1,450,946.	161,854.	0.	1,612,800.	0.00
JP3169800004 ENPLAS CORP		G2	407.	P JPY	3797.3489	M 28/04/17	3045.		1,545,521.	-306,206.	0.	1,239,315.	0.00
JP3170800001 OSG CORP		G2	4,194.	P JPY	2400.0188	M 28/04/17	2295.		10,065,679.	-440,449.	0.	9,625,230.	0.01
JP3173400007 OBIC		G2	3,019.	P JPY	5201.2935	M 28/04/17	6020.		15,702,705.	2,471,675.	0.	18,174,380.	0.02
JP3174410005 OJI HOLDINGS		G2	36,192.	P JPY	511.6333	M 28/04/17	539.		18,517,032.	990,456.	0.	19,507,488.	0.02
JP3180400008 OSAKA GAS CO LTD		G2	86,218.	P JPY	454.8978	M 28/04/17	417.3		39,220,379.	-3,241,608.	0.	35,978,771.	0.03
JP3183200009 JAPAN EXCHANGE		G2	27,288.	P JPY	1743.2261	M 28/04/17	1561.		47,569,153.	-4,972,585.	0.	42,596,568.	0.04
JP3188200004 OTSUKA		G2	2,367.	P JPY	5509.1348	M 28/04/17	5970.		13,040,122.	1,090,868.	0.	14,130,990.	0.01
JP3188220002 OTSUKA HOLDINGS CO		G2	20,076.	P JPY	4537.4338	M 28/04/17	5127.		91,093,521.	11,836,131.	0.	102,929,652.	0.09
JP3190000004 OBAYASHI		G2	29,967.	P JPY	1047.7535	M 28/04/17	1081.		31,398,029.	996,298.	0.	32,394,327.	0.03
JP3190800007 OKASAN HOLDINGS		G2	7,508.	P JPY	722.2036	M 28/04/17	649.		5,422,305.	-549,613.	0.	4,872,692.	0.00
JP3194000000 OKI ELECTRIC INDUS		G2	3,868.	P JPY	1958.477	M 28/04/17	1664.		7,575,389.	-1,139,037.	0.	6,436,352.	0.01
JP3196000008 ODAKYU ELECTRIC		PRETERPT--00171809	1,544.	P JPY	2311.1865	M 28/04/17	2162.		3,568,472.	-230,344.	0.	3,338,128.	0.00
		G2	12,671.	P JPY	2289.7478	M 28/04/17	2162.		29,013,395.	-1,618,693.	0.	27,394,702.	0.02
JP3197600004 ONO PHARMACEUTICAL		G2	21,170.	P JPY	2751.4316	M 28/04/17	2297.		58,247,806.	-9,620,316.	0.	48,627,490.	0.04
JP3197800000 OMRON CORP		G2	9,451.	P JPY	4579.8435	M 28/04/17	4665.		43,284,101.	804,814.	0.	44,088,915.	0.04
JP3198900007 ORIENTAL LAND		G2	10,071.	P JPY	7492.9458	M 28/04/17	6400.		75,461,457.	-11,007,057.	0.	64,454,400.	0.06
JP3199000005 ORIENT CORP		G2	19,000.	P JPY	198.8647	M 28/04/17	199.		3,778,429.	2,571.	0.	3,781,000.	0.00
JP3200450009 ORIX CORP		G2	62,100.	P JPY	1793.7965	M 28/04/17	1701.		111,394,763.	-5,762,663.	0.	105,632,100.	0.09
JP3201200007 OLYMPUS CORP		G2	14,203.	P JPY	4172.651	M 28/04/17	4290.		59,264,162.	1,666,708.	0.	60,930,870.	0.05
JP3205800000 KAO CORP		G2	23,670.	P JPY	5750.3647	M 28/04/17	6148.		136,111,133.	9,412,027.	0.	145,523,160.	0.13
JP3206000006 KAKAKU.COM		G2	6,624.	P JPY	1858.2687	M 28/04/17	1607.		12,309,172.	-1,664,404.	0.	10,644,768.	0.01
JP3207000005 KAKEN PHARMA		G2	1,716.	P JPY	7870.5571	M 28/04/17	6610.		13,505,876.	-2,163,116.	0.	11,342,760.	0.01
JP3209000003 CASIO		G2	7,395.	P JPY	2138.8537	M 28/04/17	1571.		15,816,823.	-4,199,278.	0.	11,617,545.	0.01
JP3210200006 KAJIMA CORP		G2	43,845.	P JPY	666.6426	M 28/04/17	757.		29,228,945.	3,961,720.	0.	33,190,665.	0.03
JP3215200001 KANAMOTO		G2	1,272.	P JPY	2910.0267	M 28/04/17	3020.		3,701,554.	139,886.	0.	3,841,440.	0.00
JP3217100001 KANEMATSU		G2	18,105.	P JPY	204.6275	M 28/04/17	227.		3,704,781.	405,054.	0.	4,109,835.	0.00
JP3218850000 KABU.COM SECURITIE		G2	6,518.	P JPY	372.6029	M 28/04/17	352.		2,428,626.	-134,290.	0.	2,294,336.	0.00
JP3220400000 CALSONIC KANSEI		G2	4,690.	P JPY	986.745	M 28/04/17	1288.		4,627,834.	1,412,886.	0.	6,040,720.	0.01
JP3220580009 CALBEE INC		G2	4,088.	P JPY	4353.7495	M 28/04/17	3890.		17,798,128.	-1,895,808.	0.	15,902,320.	0.01
JP3224200000 KAWASAKI HEAVY IND		G2	69,368.	P JPY	419.1959	M 28/04/17	337.		29,078,778.	-5,701,762.	0.	23,377,016.	0.02
JP3229400001 KANSAI PAINI		PREIERPI--00166080	6,658.	P JPY	1941.9504	M 28/04/17	2468.		12,929,506.	3,502,438.	0.	16,431,944.	0.01
		PRETERPT--00166082	222.	P JPY	1941.9505	M 28/04/17	2468.		431,113.	116,783.	0.	547,896.	0.00
		PRETERPT--00171830	347.	P JPY	1941.951	M 28/04/17	2468.		673,957.	182,539.	0.	856,396.	0.00
		G2	2,616.	P JPY	2274.0543	M 28/04/17	2468.		5,948,926.	507,362.	0.	6,456,288.	0.01
JP3235900002 GUNGHU ONLINE ENTERT		G2	18,367.	P JPY	394.924	M 28/04/17	250.		7,253,570.	-2,661,820.	0.	4,591,750.	0.00
JP3236200006 KEYENCE CORP		G2	4,048.	P JPY	35604.6665	M 28/04/17	44800.		144,127,690.	37,222,710.	0.	181,350,400.	0.16
JP3240400006 KIKKOMAN CORP		G2	6,708.	P JPY	3729.061	M 28/04/17	3425.		25,014,541.	-2,039,641.	0.	22,974,900.	0.02
JP3242800005 CANON INC		G2	47,919.	P JPY	3541.6332	M 28/04/17	3696.		169,711,519.	7,397,105.	0.	177,108,624.	0.15
JP3244800003 KEWPIE CORP		G2	5,143.	P JPY	2621.0951	M 28/04/17	2834.		13,480,292.	1,094,970.	0.	14,575,262.	0.01
JP3246500007 KYUSHU FIN GROUP		G2	19,100.	P JPY	679.247	M 28/04/17	694.		12,973,618.	281,782.	0.	13,255,400.	0.01
JP3247050002 KYUDENKO		G2	1,900.	P JPY	3259.1826	M 28/04/17	3195.		6,192,447.	-121,947.	0.	6,070,500.	0.01
JP3247090008 KYORIN		G2	2,314.	P JPY	2365.8833	M 28/04/17	2332.		5,474,654.	-78,406.	0.	5,396,248.	0.00
JP3249600002 KYOCERA CORP		G2	14,641.	P JPY	6098.7467	M 28/04/17	6310.		89,291,751.	3,092,959.	0.	92,384,710.	0.08

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

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

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

FUND MANAGER: G2 935653CD

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
JP3254200003	KYOWA EXEO CORP	G2	3,917.	P	JPY 1455.4432	M 28/04/17	1684.		5,700,971.	895,257.	0.	6,596,228.	0.01
JP3256000005	KYOWA HAKKO KIRIN	G2	11,198.	P	JPY 1753.9135	M 28/04/17	1912.		19,640,323.	1,770,253.	0.	21,410,576.	0.02
JP3258000003	KIRIN HLDGS CO LTD	G2	42,928.	P	JPY 1805.691	M 28/04/17	2166.		77,514,704.	15,467,344.	0.	92,982,048.	0.08
JP3260800002	KINTETSU GRP HLD CO	G2	89,437.	P	JPY 428.3588	M 28/04/17	407.		38,311,125.	-1,910,266.	0.	36,400,859.	0.03
JP3266170004	COOKPAD INC	G2	2,140.	P	JPY 1797.2939	M 28/04/17	887.		3,846,209.	-1,948,029.	0.	1,898,180.	0.00
JP3266190002	KUSURI AOKI HLD	G2	700.	P	JPY 4057.8114	M 28/04/17	4815.		2,840,468.	530,032.	0.	3,370,500.	0.00
JP3266400005	KUBOTA CORPORATION	G2	44,618.	P	JPY 1823.0869	M 28/04/17	1753.		81,342,492.	-3,127,138.	0.	78,215,354.	0.07
JP3266800006	KUMAGAI GUMI	G2	16,000.	P	JPY 272.5944	M 28/04/17	300.		4,361,510.	438,490.	0.	4,800,000.	0.00
JP3268950007	MEDICEO PALTAC	G2	8,747.	P	JPY 1811.7413	M 28/04/17	1844.		15,847,301.	282,167.	0.	16,129,468.	0.01
JP3269600007	KURARAY	G2	15,739.	P	JPY 1525.0849	M 28/04/17	1798.		24,003,312.	4,295,410.	0.	28,298,722.	0.02
JP3269940007	CREATE SD HOL 3443JT	G2	1,300.	P	JPY 2311.7031	M 28/04/17	2618.		3,005,214.	398,186.	0.	3,403,400.	0.00
JP3274070006	GREE	G2	5,337.	P	JPY 676.397	M 28/04/17	895.		3,609,931.	1,166,684.	0.	4,776,615.	0.00
JP3274150006	SHIP HEALTHCARE	G2	1,712.	P	JPY 2737.8657	M 28/04/17	2997.		4,687,226.	443,638.	0.	5,130,864.	0.00
JP3274180003	GURUNAVI INC	G2	1,300.	P	JPY 2507.4562	M 28/04/17	2239.		3,259,693.	-348,993.	0.	2,910,700.	0.00
JP3274280001	GROWELL HOLDINGS	G2	2,290.	P	JPY 2977.1594	M 28/04/17	3590.		6,817,695.	1,403,405.	0.	8,221,100.	0.01
JP3276400003	GUNMA BANK LTD	G2	19,487.	P	JPY 712.2405	M 28/04/17	598.		13,879,430.	-2,126,204.	0.	11,753,226.	0.01
JP3277150003	K'S HOLDING SHS	G2	4,088.	P	JPY 2006.5749	M 28/04/17	2145.		8,202,878.	565,882.	0.	8,768,760.	0.01
JP3277800003	KEIO CORP	G2	25,140.	P	JPY 928.4663	M 28/04/17	892.		23,341,644.	-916,764.	0.	22,424,880.	0.02
JP3278600006	KEISEI EL RAILWAY	G2	6,626.	P	JPY 2806.5337	M 28/04/17	2651.		18,596,092.	-1,030,566.	0.	17,565,526.	0.02
JP3279400000	KEIHAN ELECTRIC	G2	26,104.	P	JPY 728.1453	M 28/04/17	701.		19,007,505.	-708,601.	0.	18,298,904.	0.02
JP3282400005	GEO	G2	1,381.	P	JPY 1463.1615	M 28/04/17	1231.		2,020,626.	-320,615.	0.	1,700,011.	0.00
JP3283650004	KOSE CORP	G2	1,502.	P	JPY 10613.9514	M 28/04/17	10570.		15,942,155.	-66,015.	0.	15,876,140.	0.01
JP3284600008	KOITO MFG	G2	5,337.	P	JPY 4986.6374	M 28/04/17	5750.		26,613,684.	4,074,066.	0.	30,687,750.	0.03
JP3286500008	IBJ LEASING	G2	1,665.	P	JPY 2564.7532	M 28/04/17	2422.		4,270,314.	-237,684.	0.	4,032,630.	0.00
JP3289800009	KOBE STEEL LTD	G2	16,071.	P	JPY 1360.4779	M 28/04/17	990.		21,864,240.	-5,953,950.	0.	15,910,290.	0.01
JP3292200007	JTEKT CORP	G2	9,433.	P	JPY 1960.5359	M 28/04/17	1754.		18,493,735.	-1,948,253.	0.	16,545,482.	0.01
JP3294460005	INPEX HOLDINGS INC	G2	52,555.	P	JPY 1216.5088	M 28/04/17	1068.5		63,933,619.	-7,778,601.	0.	56,155,018.	0.05
JP3294600006	HITACHI KOKUSAI EI	G2	2,291.	P	JPY 1879.7879	M 28/04/17	2500.		4,306,594.	1,420,906.	0.	5,727,500.	0.01
JP3298400007	COSMOS PHARMA	G2	507.	P	JPY 19340.714	M 28/04/17	22570.		9,805,742.	1,637,248.	0.	11,442,990.	0.01
JP3300600008	KONICA MINOLTA HLD	G2	20,846.	P	JPY 1207.0346	M 28/04/17	985.		25,161,843.	-4,628,533.	0.	20,533,310.	0.02
JP3301100008	KOBAYASHI PHARM	G2	2,506.	P	JPY 4878.7199	M 28/04/17	5840.		12,226,072.	2,408,968.	0.	14,635,040.	0.01
JP3304200003	KOMATSU LTD	G2	42,967.	P	JPY 2387.3278	M 28/04/17	2972.		102,576,314.	25,121,610.	0.	127,697,924.	0.11
JP3305530002	COMSYS HOLDINGS	G2	3,923.	P	JPY 1814.4499	M 28/04/17	2122.		7,118,087.	1,206,519.	0.	8,324,606.	0.01
JP3305960001	COLOPL INC	G2	2,400.	P	JPY 1300.0925	M 28/04/17	1029.		3,120,222.	-650,622.	0.	2,469,600.	0.00
JP3305990008	CONCORDIA FIN GRP	G2	57,452.	P	JPY 645.206	M 28/04/17	512.2		37,068,373.	-7,641,459.	0.	29,426,914.	0.03
JP3311400000	CYBER AGENT	G2	4,838.	P	JPY 3001.994	M 28/04/17	3460.		14,523,641.	2,215,833.	0.	16,739,480.	0.01
JP3316400005	SAGAMI RAILWAY	G2	19,069.	P	JPY 600.2191	M 28/04/17	518.		11,445,578.	-1,567,836.	0.	9,877,742.	0.01
JP3323050009	SAWAI PHARMA	G2	1,583.	P	JPY 6778.2268	M 28/04/17	6090.		10,729,933.	-1,089,463.	0.	9,640,470.	0.01
JP3326000001	SANKYU INC	G2	11,252.	P	JPY 640.4319	M 28/04/17	709.		7,206,140.	771,528.	0.	7,977,668.	0.01
JP3326800004	SANKYO TATEYAMA INC	G2	1,174.	P	JPY 1698.2112	M 28/04/17	1630.		1,993,700.	-80,080.	0.	1,913,620.	0.00
JP3336000009	SANTEN PHARMACEUTI	G2	17,020.	P	JPY 1614.7912	M 28/04/17	1567.		27,483,747.	-813,407.	0.	26,670,340.	0.02
JP3336600006	SUNDRUG	G2	3,388.	P	JPY 3485.0735	M 28/04/17	3910.		11,807,429.	1,439,651.	0.	13,247,080.	0.01
JP3343200006	SANRIO	G2	2,759.	P	JPY 2662.5763	M 28/04/17	2037.		7,346,048.	-1,725,965.	0.	5,620,083.	0.00
JP3344400001	SANWA HOLDINGS CORP	G2	9,284.	P	JPY 969.1435	M 28/04/17	1123.		8,997,528.	1,428,404.	0.	10,425,932.	0.01
JP3347200002	SHIONOGI & CO LTD	G2	12,479.	P	JPY 5219.3721	M 28/04/17	5733.		65,132,545.	6,409,562.	0.	71,542,107.	0.06
JP3351100007	SYSMEX	G2	6,920.	P	JPY 7082.5546	M 28/04/17	6780.		49,011,278.	-2,093,678.	0.	46,917,600.	0.04
JP3351200005	SHIZUOKA BANK	G2	24,122.	P	JPY 1099.8623	M 28/04/17	940.		26,530,878.	-3,856,198.	0.	22,674,680.	0.02
JP3351600006	SHISEIDO CO LTD	G2	17,709.	P	JPY 2793.734	M 28/04/17	3016.		49,474,235.	3,936,109.	0.	53,410,344.	0.05

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G2

935653CD

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
JP3357200009 SHIMADZU CORP		G2	11,900.	P	JPY	1603.2057	M	28/04/17	1890.	19,078,148.	3,412,852.	0.	22,491,000.	0.02
JP3358000002 SHIMANO		G2	3,557.	P	JPY	17349.0647	M	28/04/17	17030.	61,710,623.	-1,134,913.	0.	60,575,710.	0.05
JP3358200008 SHIMAMURA		G2	1,062.	P	JPY	12849.7062	M	28/04/17	15260.	13,646,388.	2,559,732.	0.	16,206,120.	0.01
JP3358800005 SHIMIZU CORP		G2	30,521.	P	JPY	1063.8663	M	28/04/17	1069.	32,470,264.	156,685.	0.	32,626,949.	0.03
JP3360800001 HULIC CO LTD		G2	18,313.	P	JPY	1063.3809	M	28/04/17	1050.	19,473,695.	-245,045.	0.	19,228,650.	0.02
JP3371200001 SHIN-ETSU CHEMICAL		G2	16,713.	P	JPY	7899.892	M	28/04/17	9684.	132,030,895.	29,817,797.	0.	161,848,692.	0.14
JP3381000003 NP STI & S'TOMO		G2	41,944.	P	JPY	2701.0567	M	28/04/17	2510.5	113,293,124.	-7,992,712.	0.	105,300,412.	0.09
JP3385980002 JSR CORP		G2	9,422.	P	JPY	1861.0712	M	28/04/17	2036.	17,535,013.	1,648,179.	0.	19,183,192.	0.02
JP3386030005 JFE HOLDINGS		G2	25,428.	P	JPY	1968.886	M	28/04/17	1900.5	50,064,833.	-1,738,919.	0.	48,325,914.	0.04
JP3386380004 J FRONT RETAILING		G2	11,081.	P	JPY	1937.395	M	28/04/17	1605.	21,468,274.	-3,683,269.	0.	17,785,005.	0.02
JP3388200002 AEON CO LTD		G2	36,102.	P	JPY	1716.5845	M	28/04/17	1653.5	61,972,134.	-2,277,477.	0.	59,694,657.	0.05
JP3389700000 AEON DELIGHT		G2	1,114.	P	JPY	3259.1499	M	28/04/17	3400.	3,630,693.	156,907.	0.	3,787,600.	0.00
JP3389900006 JAFCO		G2	1,369.	P	JPY	4435.2571	M	28/04/17	3970.	6,071,867.	-636,937.	0.	5,434,930.	0.00
JP3397060009 SUGI HOLDINGS		G2	1,883.	P	JPY	5628.8901	M	28/04/17	5530.	10,599,200.	-186,210.	0.	10,412,990.	0.01
JP3397200001 SUZUKI MOTOR CORP		G2	17,656.	P	JPY	3934.2808	M	28/04/17	4652.	69,463,661.	12,672,051.	0.	82,135,712.	0.07
JP3399200009 STARTS CORP INC		G2	1,222.	P	JPY	2091.7807	M	28/04/17	2467.	2,556,156.	458,518.	0.	3,014,674.	0.00
JP3399310006 START TODAY CO.		G2	8,076.	P	JPY	1533.8671	M	28/04/17	2380.	12,387,511.	6,833,369.	0.	19,220,880.	0.02
JP3399400005 STANLEY ELECTRIC		G2	6,431.	P	JPY	2862.526	M	28/04/17	3260.	18,408,905.	2,556,155.	0.	20,965,060.	0.02
JP3400400002 SCSK		G2	2,356.	P	JPY	3998.6698	M	28/04/17	4485.	9,420,866.	1,145,794.	0.	10,566,660.	0.01
JP3400900001 SUMITOMO OSAKA CEM		G2	17,000.	P	JPY	452.4593	M	28/04/17	484.	7,691,808.	536,192.	0.	8,228,000.	0.01
JP3401400001 SUMITOMO CHEMICAL		G2	68,713.	P	JPY	565.5266	M	28/04/17	629.	38,859,032.	4,361,445.	0.	43,220,477.	0.04
JP3402600005 SUMITOMO METAL MIN		G2	24,122.	P	JPY	1633.5308	M	28/04/17	1511.5	39,404,031.	-2,943,628.	0.	36,460,403.	0.03
JP3404200002 SUMITOMO RUBBER IN		G2	8,766.	P	JPY	1804.658	M	28/04/17	2004.	15,819,632.	1,747,432.	0.	17,567,064.	0.02
JP3404600003 SUMITOMO CORP		G2	55,280.	P	JPY	1341.2158	M	28/04/17	1488.5	74,142,409.	8,141,871.	0.	82,284,280.	0.07
JP3405400007 SUMITOMO HEAVY IND		G2	27,758.	P	JPY	650.987	M	28/04/17	777.	18,070,097.	3,497,869.	0.	21,567,966.	0.02
JP3407400005 SUMITOMO EL IND		G2	35,011.	P	JPY	1708.9568	M	28/04/17	1816.5	59,832,285.	3,765,197.	0.	63,597,482.	0.06
JP3409000001 SUMITOMO REALTY		G2	21,887.	P	JPY	3551.6419	M	28/04/17	3006.	77,734,787.	-11,942,465.	0.	65,792,322.	0.06
JP3409200007 SUMITOMO REAL ESTA		G2	720.	P	JPY	3013.0639	M	28/04/17	3590.	2,169,406.	415,394.	0.	2,584,800.	0.00
JP3409800004 SUMITOMO FORESTRY		G2	6,871.	P	JPY	1510.5996	M	28/04/17	1705.	10,379,330.	1,335,725.	0.	11,715,055.	0.01
JP3411000007 SURUGA BANK		G2	8,987.	P	JPY	2461.8845	M	28/04/17	2329.	22,124,956.	-1,194,233.	0.	20,930,723.	0.02
JP3414700009 SEIKO CORP		G2	6,544.	P	JPY	575.6274	M	28/04/17	464.	3,766,906.	-730,490.	0.	3,036,416.	0.00
JP3414750004 SEIKO EPSON CORP		G2	13,203.	P	JPY	2099.6851	M	28/04/17	2280.	27,722,143.	2,380,697.	0.	30,102,840.	0.03
JP3419400001 SEKISUI CHEMICAL		G2	21,210.	P	JPY	1599.0253	M	28/04/17	1870.	33,915,327.	5,747,373.	0.	39,662,700.	0.03
JP3420600003 SEKISUI HOUSE LTD		G2	31,328.	P	JPY	1862.3847	M	28/04/17	1849.5	58,344,789.	-403,653.	0.	57,941,136.	0.05
JP3421800008 SECOM CO LTD		G2	9,645.	P	JPY	8295.07	M	28/04/17	8086.	80,005,950.	-2,016,480.	0.	77,989,470.	0.07
JP3422950000 SEVEN & I HOLDINGS		G2	36,689.	P	JPY	4899.7171	M	28/04/17	4710.	179,765,719.	-6,960,529.	0.	172,805,190.	0.15
JP3423520000 SERIA		G2	2,126.	P	JPY	3522.5301	M	28/04/17	5000.	7,488,899.	3,141,101.	0.	10,630,000.	0.01
JP3424950008 TOKYO CENTURY SHS		G2	1,740.	P	JPY	3837.5282	M	28/04/17	3840.	6,677,299.	4,301.	0.	6,681,600.	0.01
JP3429250008 ZENKOKU HOSHO CO LTD		G2	2,500.	P	JPY	3979.762	M	28/04/17	4030.	9,949,405.	125,595.	0.	10,075,000.	0.01
JP3429800000 ALL NIPPON AIRWAYS		G2	165,003.	P	JPY	331.6105	M	28/04/17	335.5	54,716,722.	641,785.	0.	55,358,507.	0.05
JP3431900004 SOHGO SECURITY SVC		G2	3,418.	P	JPY	4945.9383	M	28/04/17	4865.	16,905,217.	-276,647.	0.	16,628,570.	0.01
JP3435350008 SONY FINANCIAL		PRETERPT--00171854	6,442.	P	JPY	2032.726	M	28/04/17	1852.	13,094,821.	-1,164,237.	0.	11,930,584.	0.01
		G2	1,980.	P	JPY	1886.5561	M	28/04/17	1852.	3,735,381.	-68,421.	0.	3,666,960.	0.00
JP3435750009 M3 INC		G2	8,113.	P	JPY	2718.5555	M	28/04/17	2849.	22,055,641.	1,058,296.	0.	23,113,937.	0.02
JP3436100006 SOFTBANK GROUP CORP		G2	27,155.	P	JPY	7121.4189	M	28/04/17	8442.	193,382,131.	35,860,379.	0.	229,242,510.	0.20
JP3436120004 SBI HOLDINGS		G2	9,943.	P	JPY	1437.6486	M	28/04/17	1545.	14,294,540.	1,067,395.	0.	15,361,935.	0.01
JP3440400004 DAI0 PAPER CORP		G2	3,663.	P	JPY	1328.4051	M	28/04/17	1413.	4,865,948.	309,871.	0.	5,175,819.	0.00
JP3442850008 TAISHO PHARM		G2	1,936.	P	JPY	8665.7805	M	28/04/17	9160.	16,776,951.	956,809.	0.	17,733,760.	0.02

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPY-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G2 935653CD

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
JP3443600006	TAISEI CORP		G2	51,571.	P	JPY 755.9251	M 28/04/17	850.		38,983,815.	4,851,535.	0.	43,835,350.	0.04
JP3449020001	TAIHEIYO CEMENT		G2	56,770.	P	JPY 362.5808	M 28/04/17	371.		20,583,712.	477,958.	0.	21,061,670.	0.02
JP3456000003	TAKASHIMAYA CO LTD		G2	14,397.	P	JPY 1042.7084	M 28/04/17	1026.		15,011,873.	-240,551.	0.	14,771,322.	0.01
JP3460800000	TAKARA LEBEN		G2	3,801.	P	JPY 640.4533	M 28/04/17	524.		2,434,363.	-442,639.	0.	1,991,724.	0.00
JP3462660006	TAKEUCHI MFG		G2	1,600.	P	JPY 1658.4225	M 28/04/17	1977.		2,653,476.	509,724.	0.	3,163,200.	0.00
JP3463000004	TAKEDA PHARMA CO LTD		G2	34,914.	P	JPY 5487.0467	M 28/04/17	5342.		191,574,750.	-5,064,162.	0.	186,510,588.	0.16
JP3465000002	TADANO		G2	4,708.	P	JPY 1469.5104	M 28/04/17	1438.		6,918,455.	-148,351.	0.	6,770,104.	0.01
JP3469000008	MITSUBISHI TANABE		G2	10,787.	P	JPY 2088.725	M 28/04/17	2262.		22,531,070.	1,869,117.	0.	24,400,194.	0.02
JP3475200006	DAIICHIKOSHO		G2	1,856.	P	JPY 4511.104	M 28/04/17	4835.		8,372,609.	601,151.	0.	8,973,760.	0.01
JP3475350009	DAIICHI SANKYO CO		G2	27,370.	P	JPY 2431.1321	M 28/04/17	2473.		66,540,085.	1,145,925.	0.	67,686,010.	0.06
JP3476480003	DAI-ICHI LIFE HLDGS		G2	52,992.	P	JPY 2039.5049	M 28/04/17	1896.		108,077,446.	-7,604,614.	0.	100,472,832.	0.09
JP3481400004	DAIKYO INC		G2	16,488.	P	JPY 205.0506	M 28/04/17	232.		3,380,875.	444,341.	0.	3,825,216.	0.00
JP3481800005	DAIKIN INDUSTRIES	PRETERPT--00171860		1,997.	P	JPY 9062.674	M 28/04/17	10825.		18,098,160.	3,519,365.	0.	21,617,525.	0.02
		G2		10,162.	P	JPY 9419.6299	M 28/04/17	10825.		95,722,279.	14,281,371.	0.	110,003,650.	0.10
JP3485800001	DAICEL CHEMICAL		G2	12,539.	P	JPY 1418.1818	M 28/04/17	1279.		17,782,582.	-1,745,201.	0.	16,037,381.	0.01
JP3486800000	DAITO TRUST CONST		G2	3,621.	P	JPY 14961.9746	M 28/04/17	16400.		54,177,310.	5,207,090.	0.	59,384,400.	0.05
JP3493400000	DIC CORP		G2	3,620.	P	JPY 3090.5392	M 28/04/17	3965.		11,187,752.	3,165,548.	0.	14,353,300.	0.01
JP3494600004	SCREEN HOLDINGS		G2	1,800.	P	JPY 6617.0289	M 28/04/17	8090.		11,910,652.	2,651,348.	0.	14,562,000.	0.01
JP3496400007	KDDI CORP		G2	59,069.	P	JPY 2867.7349	M 28/04/17	2955.5		169,394,230.	5,184,200.	0.	174,578,430.	0.15
JP3497400006	DAIFUKU		G2	4,500.	P	JPY 1989.3207	M 28/04/17	2817.		8,951,943.	3,724,557.	0.	12,676,500.	0.01
JP3499800005	M'UFJ LEASE & FIN		G2	22,312.	P	JPY 589.1159	M 28/04/17	582.		13,144,354.	-158,770.	0.	12,985,584.	0.01
JP3500610005	RESOMA HOLDINGS		G2	102,692.	P	JPY 590.7266	M 28/04/17	619.8		60,662,899.	2,985,603.	0.	63,648,502.	0.06
JP3502200003	DAIWA SECURITIES GRP	PRETERPT--001/1310		61,197.	P	JPY 802.2561	M 28/04/17	617.3		49,095,667.	-1,646,939.	0.	47,448,728.	0.04
		G2		20,732.	P	JPY 729.5576	M 28/04/17	677.3		15,125,188.	-1,083,404.	0.	14,041,784.	0.01
JP3505000004	DAIWA HOUSE INDUSTRY		G2	29,443.	P	JPY 3062.2908	M 28/04/17	3311.		90,163,029.	7,322,744.	0.	97,485,773.	0.09
JP3511800009	CHIBA BANK		G2	34,284.	P	JPY 814.3821	M 28/04/17	746.		27,920,277.	-2,344,413.	0.	25,575,864.	0.02
JP3519400000	CHUGAI PHARM		G2	9,304.	P	JPY 3932.6213	M 28/04/17	3950.		36,589,109.	161,691.	0.	36,750,800.	0.03
JP3521000004	CHUGOKU BANK		G2	8,291.	P	JPY 1681.0622	M 28/04/17	1654.		13,937,687.	-224,373.	0.	13,713,314.	0.01
JP3526600006	CHUBU ELECT. POWER		G2	29,300.	P	JPY 1517.4794	M 28/04/17	1497.5		44,462,145.	-585,395.	0.	43,876,750.	0.04
JP3535400000	TSUBAKIMOTO CHAIN		G2	5,053.	P	JPY 956.5171	M 28/04/17	979.		4,833,281.	113,606.	0.	4,946,887.	0.00
JP3535800001	TSUMURA & CO		G2	3,121.	P	JPY 3023.3323	M 28/04/17	3605.		9,435,820.	1,815,385.	0.	11,251,205.	0.01
JP3536150000	TSURUHA HOLDINGS		G2	2,027.	P	JPY 10619.5649	M 28/04/17	11300.		21,525,858.	1,379,242.	0.	22,905,100.	0.02
JP3538800008	TDK CORPORATION		G2	4,986.	P	JPY 7630.1077	M 28/04/17	6900.		38,043,717.	-3,640,317.	0.	34,403,400.	0.03
JP3539220008	T&D HOLDINGS INC		G2	32,023.	P	JPY 1563.9196	M 28/04/17	1653.5		50,081,396.	2,868,635.	0.	52,950,031.	0.05
JP3539230007	TS TECH		G2	2,040.	P	JPY 3002.3015	M 28/04/17	2923.		6,124,695.	-161,775.	0.	5,962,920.	0.01
JP3539250005	THK CO LTD		G2	6,292.	P	JPY 2481.4754	M 28/04/17	2871.		15,613,443.	2,450,889.	0.	18,064,332.	0.02
JP3542400001	TEIKOKU PISTON RIN		G2	1,043.	P	JPY 3380.0259	M 28/04/17	3755.		3,525,367.	391,098.	0.	3,916,465.	0.00
JP3546800008	TERUMO CORP		G2	13,645.	P	JPY 3613.8158	M 28/04/17	4065.		49,310,516.	6,156,409.	0.	55,466,925.	0.05
JP3547670004	TEMP HOLDINGS		G2	7,162.	P	JPY 1708.8478	M 28/04/17	2098.		12,238,768.	2,787,108.	0.	15,025,876.	0.01
JP3548600000	DISCO CORPORATION		G2	1,142.	P	JPY 12104.3739	M 28/04/17	17620.		13,823,195.	6,298,845.	0.	20,122,040.	0.02
JP3548610009	DENA CO LTD		G2	4,112.	P	JPY 2448.9886	M 28/04/17	2387.		10,070,241.	-254,897.	0.	9,815,344.	0.01
JP3548640006	DIP		G2	1,200.	P	JPY 2781.3633	M 28/04/17	2463.		3,337,636.	-382,036.	0.	2,955,600.	0.00
JP3549600009	DENKA CO LTD		G2	18,923.	P	JPY 511.971	M 28/04/17	574.		9,688,028.	1,173,774.	0.	10,861,802.	0.01
JP3551200003	ELECTRIC POWER DEV		G2	7,089.	P	JPY 3441.1179	M 28/04/17	2585.		24,394,085.	-6,069,020.	0.	18,325,065.	0.02
JP3551500006	DENSO CORP		G2	21,885.	P	JPY 5327.9104	M 28/04/17	4799.		116,601,319.	-11,575,204.	0.	105,026,115.	0.09
JP3551520004	DENTSU INC		G2	10,431.	P	JPY 6068.7928	M 28/04/17	6280.		63,303,578.	2,203,102.	0.	65,506,680.	0.06
JP3566800003	CENTRAL JPN RAILWA	PRETERPT--00160633		143.	P	JPY 19777.1958	M 28/04/17	18685.		2,828,139.	-156,184.	0.	2,671,955.	0.00
		PRETERPT--00166059		4,020.	P	JPY 20174.4634	M 28/04/17	18685.		81,101,343.	-5,987,643.	0.	75,113,700.	0.07

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
 PORTFOLIO: 935653 LYXOR JPY-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

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

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

FUND MANAGER: G2 935653CD

A S S E T	STATUS ASST/LINE	FILE	QUANTITY +		CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	Fund currency		ACCRUED INTEREST	PRCT	
			QUANTITY	TYPE						BOOK COST	NET P&L		EVALUATION	PRCT NA
		PRETERPT--00171868	1,714.		P JPY	20174.4638	M 28/04/17	18685.		34,579,031.	-2,552,941.	0.	32,026,090.	0.03
		G2	1,538.		P JPY	19181.7438	M 28/04/17	18685.		29,501,522.	-763,992.	0.	28,737,530.	0.03
JP3567410000 TOKYU CONSTRUCTION		G2	3,500.		P JPY	934.3386	M 28/04/17	909.		3,270,185.	-88,685.	0.	3,181,500.	0.00
JP3569200003 TOKYU FUDOSAN		G2	21,250.		P JPY	787.2212	M 28/04/17	608.		16,728,450.	-3,808,450.	0.	12,920,000.	0.01
JP3571400005 TOKYO ELECTRON LTD		G2	5,931.		P JPY	8048.7061	M 28/04/17	12965.		47,736,876.	29,158,539.	0.	76,895,415.	0.07
JP3573000001 TOKYO GAS CO LTD		G2	95,398.		P JPY	582.9147	M 28/04/17	517.5		55,608,895.	-6,240,430.	0.	49,368,465.	0.04
JP3574200006 TOKYU CORP		G2	48,571.		P JPY	863.0734	M 28/04/17	798.		41,920,338.	-3,160,680.	0.	38,759,658.	0.03
JP3577600004 TOKAI TOKYO HLDGS		G2	10,103.		P JPY	731.4853	M 28/04/17	564.		7,390,196.	-1,692,104.	0.	5,698,092.	0.00
JP3582600007 TOKYO TATEMONO		G2	10,164.		P JPY	1492.0779	M 28/04/17	1521.		15,165,480.	293,964.	0.	15,459,444.	0.01
JP3584400000 TOKYO TY FINL		G2	1,300.		P JPY	3080.7969	M 28/04/17	3240.		4,005,036.	206,964.	0.	4,212,000.	0.00
JP3595200001 TOSOH CORP		G2	27,468.		P JPY	708.2451	M 28/04/17	1047.		19,454,076.	9,304,920.	0.	28,758,996.	0.03
JP3596200000 TOTO LTD		G2	6,855.		P JPY	4058.0862	M 28/04/17	4255.		27,818,181.	1,349,844.	0.	29,168,025.	0.03
JP3597800006 TOBU RAILWAY		G2	47,827.		P JPY	553.354	M 28/04/17	565.		26,465,260.	556,995.	0.	27,022,255.	0.02
JP3598600009 TOHO CO LTD		G2	5,801.		P JPY	3024.3872	M 28/04/17	3195.		17,544,470.	989,725.	0.	18,534,195.	0.02
JP3600200004 TOHO GAS		G2	23,000.		P JPY	905.8525	M 28/04/17	797.		20,834,608.	-2,503,608.	0.	18,331,000.	0.02
JP3602600003 TOHO HOLDINGS		G2	2,874.		P JPY	2485.5223	M 28/04/17	2420.		7,143,391.	-188,311.	0.	6,955,080.	0.01
JP3605400005 TOHOKU ELEC. POWER		G2	22,300.		P JPY	1371.0595	M 28/04/17	1486.		30,574,627.	2,563,173.	0.	33,137,800.	0.03
JP3610600003 TOYO TIRE & RUBBER		G2	4,877.		P JPY	2103.8388	M 28/04/17	1956.		10,260,422.	-721,010.	0.	9,539,412.	0.01
JP3613000003 TOYO SUISAN KAISHA		G2	4,846.		P JPY	4228.766	M 28/04/17	4180.		20,492,600.	-236,320.	0.	20,256,280.	0.02
JP3621000005 TORAY INDUSTRIES I		G2	67,968.		P JPY	968.4073	M 28/04/17	986.1		65,820,704.	1,202,541.	0.	67,023,245.	0.06
JP3630400004 TOPCON		G2	4,487.		P JPY	1841.4649	M 28/04/17	1967.		8,262,653.	563,276.	0.	8,825,929.	0.01
JP3633400001 TOYOTA MOTOR CORP		G2	36,249.		P JPY	6655.286	M 28/04/17	6035.		241,247,462.	-22,484,747.	0.	218,762,715.	0.19
JP3634200004 TOYODA GOSEI CO LTD		G2	2,865.		P JPY	2604.2569	M 28/04/17	2957.		7,461,196.	1,010,609.	0.	8,471,805.	0.01
JP3634600005 TOYOTA INDUSTRIES		G2	8,078.		P JPY	5806.6715	M 28/04/17	5540.		46,906,292.	-2,154,172.	0.	44,752,120.	0.04
JP3635000007 TOYOTA TSUSHO CORP		G2	9,776.		P JPY	2991.0758	M 28/04/17	3515.		29,240,757.	5,121,883.	0.	34,362,640.	0.03
JP3637300009 TREND MICRO INC		G2	4,626.		P JPY	4287.7287	M 28/04/17	4900.		19,835,033.	2,832,367.	0.	22,667,400.	0.02
JP3638600001 DOWA HOLDINGS		G2	10,579.		P JPY	968.9697	M 28/04/17	830.		10,250,730.	-1,470,160.	0.	8,780,570.	0.01
JP3638700009 CIZ HOLDINGS CO LTD		G2	1,223.		P JPY	2504.5928	M 28/04/17	3270.		3,063,117.	936,093.	0.	3,999,210.	0.00
JP3639650005 DON QUIJOTE HLD CO L		G2	5,730.		P JPY	4458.8874	M 28/04/17	4065.		25,549,425.	-2,256,975.	0.	23,292,450.	0.02
JP3649800004 NAGOYA RAILROAD		G2	42,919.		P JPY	496.2032	M 28/04/17	512.		21,296,546.	677,982.	0.	21,974,528.	0.02
JP3651210001 NABTESCO CORP		G2	4,812.		P JPY	2974.5837	M 28/04/17	3160.		14,313,697.	892,223.	0.	15,205,920.	0.01
JP3651400008 NAMURA SHIPBUILDIN		G2	2,727.		P JPY	835.2072	M 28/04/17	719.		2,277,610.	-316,897.	0.	1,960,713.	0.00
JP3653000004 NANKEI ELECTRIC RAIL		G2	25,104.		P JPY	592.8571	M 28/04/17	548.		14,883,084.	-1,126,092.	0.	13,756,992.	0.01
JP3657400002 NIKON CORP		PRETERPT--00171873	6,102.		P JPY	1530.1105	M 28/04/17	1590.		9,336,734.	365,446.	0.	9,702,180.	0.01
		G2	9,396.		P JPY	1545.5758	M 28/04/17	1590.		14,522,230.	417,410.	0.	14,939,640.	0.01
JP3658800002 NISHI-NIPPON RAILR		G2	13,342.		P JPY	559.2084	M 28/04/17	471.		7,460,959.	-1,176,877.	0.	6,284,082.	0.01
JP3659000008 WEST JAPAN RAILWAY		PRETERPT--00171790	1,849.		P JPY	7676.0406	M 28/04/17	7444.		14,192,999.	-429,043.	0.	13,763,956.	0.01
		G2	6,653.		P JPY	7636.0501	M 28/04/17	7444.		50,802,641.	-1,277,709.	0.	49,524,932.	0.04
JP3663900003 SOJITZ CORP		G2	51,829.		P JPY	282.4774	M 28/04/17	283.		14,640,521.	27,086.	0.	14,667,607.	0.01
JP3665200006 NICHIREI CORP		G2	4,853.		P JPY	1817.1624	M 28/04/17	2775.		8,818,689.	4,648,386.	0.	13,467,075.	0.01
JP3667600005 JGC		G2	9,289.		P JPY	2120.1282	M 28/04/17	1945.		19,693,871.	-1,626,766.	0.	18,067,105.	0.02
JP3670800006 NISSAN CHEM IND		G2	5,148.		P JPY	3082.2286	M 28/04/17	3455.		15,867,313.	1,919,027.	0.	17,786,340.	0.02
JP3672400003 NISSAN MOTOR CO LTD		G2	106,273.		P JPY	1162.3461	M 28/04/17	1058.5		123,526,012.	-11,036,041.	0.	112,489,971.	0.10
JP3675300002 NISSAN KOGYO		G2	2,000.		P JPY	1616.2585	M 28/04/17	1914.		3,232,517.	595,483.	0.	3,828,000.	0.00
JP3675600005 NISSAN FOOD PRODUC		G2	3,977.		P JPY	5756.3591	M 28/04/17	6380.		22,893,040.	2,480,220.	0.	25,373,260.	0.02
JP3678800008 HITACHI HIGH-TECH		G2	3,052.		P JPY	3626.5655	M 28/04/17	4445.		11,068,278.	2,497,862.	0.	13,566,140.	0.01
JP3681000000 NIPPON STL&SUMI		G2	767.		P JPY	4105.2555	M 28/04/17	4585.		3,148,731.	367,964.	0.	3,516,695.	0.00
JP3684000007 NITTO DENKO		G2	6,648.		P JPY	7802.648	M 28/04/17	8389.		51,872,004.	3,898,068.	0.	55,770,072.	0.05

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

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

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

FUND MANAGER: G2 935653CD

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
JP3689050007		NIHON M&A CENTER	G2	2,740.	P JPY	2918.712	M 28/04/17	3810.		7,997,271.	2,442,129.	0.	10,439,400.	0.01
JP3689500001		ORACLE JAPAN	G2	1,387.	P JPY	5431.6035	M 28/04/17	6420.		7,533,634.	1,370,906.	0.	8,904,540.	0.01
JP3694400007		NIPPON KAYAKU	G2	5,872.	P JPY	1379.7197	M 28/04/17	1522.		8,101,714.	835,470.	0.	8,937,184.	0.01
JP3695200000		NGK INSULATORS LTD	G2	11,752.	P JPY	2511.0556	M 28/04/17	2381.		29,509,925.	-1,528,413.	0.	27,981,512.	0.02
JP3695600001		NIPPON GAS CO LTD	G2	1,622.	P JPY	3553.9889	M 28/04/17	3205.		5,764,570.	-566,060.	0.	5,198,510.	0.00
JP3705200008		JAPAN AIRLINES	PRETERPT--00171309	9,381.	P JPY	3118.5212	M 28/04/17	3520.		29,254,847.	3,766,273.	0.	33,021,120.	0.03
			G2	6,619.	P JPY	3256.1843	M 28/04/17	3520.		21,552,684.	1,746,196.	0.	23,298,880.	0.02
JP3705600009		JAPAN AVIATION EL	G2	1,945.	P JPY	1669.7686	M 28/04/17	1524.		3,247,700.	-283,520.	0.	2,964,180.	0.00
JP3706800004		NIHON KOHDEN	G2	3,705.	P JPY	2709.6084	M 28/04/17	2521.		10,039,099.	-698,794.	0.	9,340,305.	0.01
JP3711200000		AOZORA BANK	G2	54,825.	P JPY	422.2203	M 28/04/17	406.		23,148,226.	-889,276.	0.	22,258,950.	0.02
JP3711600001		TAIYO NIPPON SANSO	G2	7,131.	P JPY	1300.7553	M 28/04/17	1331.		9,275,686.	215,675.	0.	9,491,361.	0.01
JP3718800000		NIPPON SUISAN KAIS	G2	13,000.	P JPY	466.9742	M 28/04/17	537.		6,070,664.	910,336.	0.	6,981,000.	0.01
JP3720800006		NSK LTD	G2	18,280.	P JPY	1476.7714	M 28/04/17	1520.		26,995,381.	790,219.	0.	27,785,600.	0.02
JP3725400000		ZEON CORP	G2	7,162.	P JPY	1025.7409	M 28/04/17	1269.		7,346,356.	1,742,222.	0.	9,088,578.	0.01
JP3726800000		JAPAN TOBACCO	G2	41,990.	P JPY	4142.1036	M 28/04/17	3706.		173,926,929.	-18,311,989.	0.	155,614,940.	0.14
JP3729000004		SHINSEI BANK	G2	83,057.	P JPY	219.0033	M 28/04/17	208.		18,189,756.	-283,520.	0.	17,275,856.	0.02
JP3729400006		NIPPON EXPRESS	G2	34,939.	P JPY	581.507	M 28/04/17	612.		20,317,274.	1,065,394.	0.	21,382,668.	0.02
JP3732200005		NIPPON TV HOLDINGS	G2	8,080.	P JPY	2047.364	M 28/04/17	1867.		16,542,701.	-1,457,341.	0.	15,085,360.	0.01
JP3733000008		NEC CORP	PRETERPT--00171786	16,535.	P JPY	343.0811	M 28/04/17	277.		5,672,846.	-1,092,651.	0.	4,580,195.	0.00
			G2	105,877.	P JPY	328.5859	M 28/04/17	277.		34,789,694.	-5,461,765.	0.	29,327,929.	0.03
JP3734800000		NIDEC CORP	PRETERPT--00163950	3,307.	P JPY	9291.7118	M 28/04/17	10220.		30,727,691.	3,069,849.	0.	33,797,540.	0.03
			PRETERPT--00166061	500.	P JPY	9217.606	M 28/04/17	10220.		4,608,803.	501,197.	0.	5,110,000.	0.00
			PRETERPT--00166064	914.	P JPY	9217.6061	M 28/04/17	10220.		8,424,892.	916,188.	0.	9,341,080.	0.01
			PRETERPT--00171881	3,809.	P JPY	9217.6057	M 28/04/17	10220.		35,109,860.	3,818,120.	0.	38,927,980.	0.03
			G2	3,093.	P JPY	9943.3699	M 28/04/17	10220.		30,754,843.	855,617.	0.	31,610,460.	0.03
JP3735400008		NIPPON TELEGRAPH TEL	G2	39,733.	P JPY	4531.1859	M 28/04/17	4769.		180,037,609.	9,449,068.	0.	189,486,677.	0.17
JP3738600000		NGK SPARK PLUG	G2	8,080.	P JPY	2756.0137	M 28/04/17	2411.		22,268,591.	-2,787,711.	0.	19,480,880.	0.02
JP3742600004		NHK SPRING	G2	8,815.	P JPY	1174.8487	M 28/04/17	1243.		10,356,291.	600,754.	0.	10,957,045.	0.01
JP3743000006		NH Foods Shs	G2	6,344.	P JPY	2722.8507	M 28/04/17	3170.		17,273,765.	2,836,715.	0.	20,110,480.	0.02
JP3744600002		NIHON PARKERIZING	G2	4,799.	P JPY	1310.8723	M 28/04/17	1431.		6,290,876.	576,493.	0.	6,867,369.	0.01
JP3749400002		NIPPON PAINT CO LT	G2	7,148.	P JPY	3536.1696	M 28/04/17	4275.		25,276,540.	5,281,160.	0.	30,557,700.	0.03
JP3750200002		NIPPO CORP	G2	1,618.	P JPY	2063.1619	M 28/04/17	2146.		3,338,196.	134,032.	0.	3,472,228.	0.00
JP3753000003		NIPPON YUSEN	G2	75,475.	P JPY	271.5475	M 28/04/17	224.		20,495,047.	-3,588,647.	0.	16,906,400.	0.01
JP3753400005		NOF CORP	G2	7,017.	P JPY	995.2168	M 28/04/17	1256.		6,983,436.	1,829,916.	0.	8,813,352.	0.01
JP3755200007		RELO GROUP	G2	5,040.	P JPY	1397.7905	M 28/04/17	1830.		7,044,864.	2,178,336.	0.	9,223,200.	0.01
JP3756100008		NITORI	G2	3,703.	P JPY	10704.3983	M 28/04/17	14510.		39,638,387.	14,092,143.	0.	53,730,530.	0.05
JP3756200006		NIFCO INC	G2	1,612.	P JPY	5203.9963	M 28/04/17	5560.		8,388,842.	573,878.	0.	8,962,720.	0.01
JP3756350009		NUFLARE TECHNOLOGY	G2	180.	P JPY	5209.2278	M 28/04/17	5910.		937,661.	126,139.	0.	1,063,800.	0.00
JP3758190007		NEXON	G2	9,589.	P JPY	1720.2855	M 28/04/17	1895.		16,495,818.	1,675,337.	0.	18,171,155.	0.02
JP3761600000		NOJIMA	G2	1,300.	P JPY	1328.7662	M 28/04/17	1663.		1,727,396.	434,504.	0.	2,161,900.	0.00
JP3762600009		NOMURA HLDGS INC	G2	179,473.	P JPY	714.9295	M 28/04/17	669.		128,310,551.	-8,243,114.	0.	120,067,437.	0.10
JP3762800005		NOMURA RESEARCH	G2	6,557.	P JPY	3817.863	M 28/04/17	3880.		25,033,728.	407,432.	0.	25,441,160.	0.02
JP3762900003		NOMURA REAL ESTATE	G2	5,793.	P JPY	2181.5919	M 28/04/17	1883.		12,637,962.	-1,729,743.	0.	10,908,219.	0.01
JP3766550002		HAKUHODO DY HLDGS	G2	12,877.	P JPY	1295.8099	M 28/04/17	1357.		16,686,144.	787,945.	0.	17,474,089.	0.02
JP3767810009		HAZAMA CORP	G2	7,126.	P JPY	712.9882	M 28/04/17	793.		5,080,754.	570,164.	0.	5,650,918.	0.00
JP3768600003		HASEKO CORP	G2	11,670.	P JPY	1312.0805	M 28/04/17	1272.		15,311,979.	-467,739.	0.	14,844,240.	0.01
JP3769000005		HACHI JUNI BANK	G2	22,550.	P JPY	735.157	M 28/04/17	658.		16,577,791.	-1,739,891.	0.	14,837,900.	0.01
JP3771800004		HAMAMATSU PHOTONICS	G2	6,953.	P JPY	3156.6143	M 28/04/17	3275.		21,947,939.	823,136.	0.	22,771,075.	0.02

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G2

935653CD

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
		G2	1,582.	P	JPY	28/04/17	908.		1,501,951.		-65,495.	0.	1,436,456.	0.00
JP3866800000 PANASONIC CORP		G2	101,665.	P	JPY	28/04/17	1330.5		134,252,176.		1,013,107.	0.	135,265,283.	0.12
JP3868400007 MAZDA MOTOR CORP		G2	28,187.	P	JPY	28/04/17	1634.		56,760,960.		-10,703,402.	0.	46,057,558.	0.04
JP3869010003 MATSUMOTOKIYOSHI		G2	1,645.	P	JPY	28/04/17	5590.		8,397,455.		798,095.	0.	9,195,550.	0.01
JP3877600001 MARUBENI CORP		G2	86,337.	P	JPY	28/04/17	686.4		55,980,499.		3,281,218.	0.	59,261,717.	0.05
JP3882750007 MIXI		G2	2,511.	P	JPY	28/04/17	6180.		10,867,014.		4,650,966.	0.	15,517,980.	0.01
JP3885400006 MISUMI		G2	9,858.	P	JPY	28/04/17	2111.		17,742,653.		3,067,585.	0.	20,810,238.	0.02
JP3885780001 MIZUHO FIN GROUP INC		G2	1,186,504.	P	JPY	28/04/17	203.6		254,252,197.		-12,679,983.	0.	241,572,214.	0.21
JP3889200006 SUMITOMO MITSUI CONS		G2	38,241.	P	JPY	28/04/17	121.		5,117,284.		-490,123.	0.	4,627,161.	0.00
JP3890310000 MS AD ASSURANCE		G2	26,211.	P	JPY	28/04/17	3632.		94,766,967.		431,385.	0.	95,198,352.	0.08
JP3890350006 S'TOMO MITSUI FINL		G2	62,811.	P	JPY	28/04/17	4124.		271,026,475.		-11,993,911.	0.	259,032,564.	0.23
JP3892100003 SUMITOMO MITSUI TRUS		G2	18,345.	P	JPY	28/04/17	3817.		85,063,379.		-15,040,514.	0.	70,022,865.	0.06
JP3893200000 MITSUI FUDOSAN		G2	46,582.	P	JPY	28/04/17	2449.5		136,593,435.		-22,490,826.	0.	114,102,609.	0.10
JP3893600001 MITSUI & CO		G2	79,386.	P	JPY	28/04/17	1573.		123,271,984.		1,602,194.	0.	124,874,178.	0.11
JP3893700009 T-GAIA CORP		G2	782.	P	JPY	28/04/17	1923.		1,427,421.		76,365.	0.	1,503,786.	0.00
JP3895200008 MITSUBA CORP		G2	1,618.	P	JPY	28/04/17	2108.		3,544,993.		-134,249.	0.	3,410,744.	0.00
JP3896800004 MITSUBISHI GAS CHE		G2	8,700.	P	JPY	28/04/17	2382.		14,147,131.		6,576,269.	0.	20,723,400.	0.02
JP3897700005 MITSUBISHI CHEMICA		G2	62,462.	P	JPY	28/04/17	872.3		45,777,287.		8,708,316.	0.	54,485,603.	0.05
JP3898400001 MITSUBISHI CORP.		G2	65,789.	P	JPY	28/04/17	2403.5		161,297,614.		-3,173,752.	0.	158,123,862.	0.14
JP3899600005 MITSUBISHI ESTATE	PRETERPT--00171781		40,821.	P	JPY	28/04/17	2130.		99,039,385.		-12,090,655.	0.	86,948,730.	0.08
	G2		24,129.	P	JPY	28/04/17	2130.		55,387,911.		-3,993,141.	0.	51,394,770.	0.04
JP3900000005 MITSUB. HEAVY IND.		G2	149,314.	P	JPY	28/04/17	446.		85,539,372.		-18,945,328.	0.	66,594,044.	0.06
JP3902400005 MITSUBISHI ELECTRIC		G2	94,890.	P	JPY	28/04/17	1554.		137,436,776.		10,022,284.	0.	147,459,060.	0.13
JP3902900004 MITSUBISHI UFJ FIN		G2	380,735.	P	JPY	28/04/17	709.2		262,594,186.		7,423,076.	0.	270,017,262.	0.24
JP3903000002 MITSUBISHI MATERIA	PRETERPT--00171731		1,122.	P	JPY	28/04/17	3315.		4,564,414.		-844,984.	0.	3,719,430.	0.00
	G2		4,655.	P	JPY	28/04/17	3315.		18,178,926.		-2,747,601.	0.	15,431,325.	0.01
JP3906000009 MINEBEA MITSUMI		G2	14,297.	P	JPY	28/04/17	1611.		21,131,935.		1,900,532.	0.	23,032,467.	0.02
JP3910660004 TOKIO MARINE HLDGS		G2	35,580.	P	JPY	28/04/17	4692.		166,836,712.		104,648.	0.	166,941,360.	0.15
JP3914400001 MURATA MANUFACTURING		G2	9,369.	P	JPY	28/04/17	14945.		148,324,102.		-8,304,397.	0.	140,019,705.	0.12
JP3918000005 MEIJI HLDG		G2	5,892.	P	JPY	28/04/17	9460.		49,104,340.		6,633,980.	0.	55,738,320.	0.05
JP3922950005 MONOTARO CO LTD		G2	3,101.	P	JPY	28/04/17	3625.		8,783,289.		2,457,836.	0.	11,241,125.	0.01
JP3924800000 DMG MORI		G2	5,500.	P	JPY	28/04/17	1838.		6,460,604.		3,648,396.	0.	10,109,000.	0.01
JP3930200005 YAOKO CO LTD		G2	1,029.	P	JPY	28/04/17	4320.		5,385,801.		-940,521.	0.	4,445,280.	0.00
JP3931600005 YAKULT HONSHA		G2	5,353.	P	JPY	28/04/17	6340.		32,695,864.		1,242,156.	0.	33,938,020.	0.03
JP3932000007 YASKAWA ELECTRIC		G2	10,267.	P	JPY	28/04/17	2129.		17,257,972.		4,600,471.	0.	21,858,443.	0.02
JP3933800009 YAHOO JAPAN		G2	62,835.	P	JPY	28/04/17	477.		29,591,716.		380,579.	0.	29,972,295.	0.03
JP3935300008 YAMAGUCHI FINANCIA	PRETERPT--00166076		2,599.	P	JPY	28/04/17	1234.		3,803,304.		-596,138.	0.	3,207,166.	0.00
	PRETERPT--00166077		5,460.	P	JPY	28/04/17	1234.		7,990,011.		-1,252,371.	0.	6,737,640.	0.01
	G2		3,375.	P	JPY	28/04/17	1234.		4,468,137.		-303,387.	0.	4,164,750.	0.00
JP3940000007 YAMATO HOLDINGS		G2	15,919.	P	JPY	28/04/17	2408.5		38,352,569.		-11,657.	0.	38,340,912.	0.03
JP3942400007 ASTELLAS PHARMA INC		G2	95,124.	P	JPY	28/04/17	1468.		160,230,420.		-20,588,388.	0.	139,642,032.	0.12
JP3942600002 YAMAHA CORP		G2	5,995.	P	JPY	28/04/17	3090.		17,974,976.		549,574.	0.	18,524,550.	0.02
JP3942800008 YAMAHA MOTOR CO LTD		G2	12,517.	P	JPY	28/04/17	2641.		31,265,230.		1,792,167.	0.	33,057,397.	0.03
JP3944130008 USS		G2	11,229.	P	JPY	28/04/17	1970.		21,939,227.		181,903.	0.	22,121,130.	0.02
JP3946700006 USEN		G2	4,032.	P	JPY	28/04/17	460.		1,435,258.		1,854,720.	0.	1,854,720.	0.00
JP3949400000 UNITED ARROWS		G2	1,123.	P	JPY	28/04/17	3450.		4,431,545.		-557,195.	0.	3,874,350.	0.00
JP3951600000 UNI-CHARM		G2	18,851.	P	JPY	28/04/17	2708.5		49,053,814.		2,004,120.	0.	51,057,934.	0.04
JP3955000009 YOKOGAWA ELECTRIC		G2	9,578.	P	JPY	28/04/17	1721.		14,591,358.		1,892,380.	0.	16,483,738.	0.01

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G2

935653CD

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													
A/R + associated accounts													
<i>Coupons receivable</i>													
JP3100800006	AICA KOGYO	ACHLIGG2	2,474.	P	JPY	35.56750202	28/04/17		87,994.	0.	0.	87,994.	0.00
JP3102000001	AISIN SEIKI LTD	ACHLIGG2	6,744.	P	JPY	42.34252669	28/04/17		285,558.	0.	0.	285,558.	0.00
JP3105220002	SEVEN BANK LTD	ACHLIGG2	1,601.	P	JPY	4.02248595	28/04/17		6,440.	0.	0.	6,440.	0.00
JP3105250009	AIN HOLDING SHS	ACHLIGG2	1,094.	P	JPY	42.34277879	28/04/17		46,323.	0.	0.	46,323.	0.00
JP3111200006	ASAHI KASEI	ACHLIGG2	38,014.	P	JPY	8.4685116	28/04/17		321,922.	0.	0.	321,922.	0.00
JP3119600009	AJINOMOTO CO INC	ACHLIGG2	17,014.	P	JPY	12.70277419	28/04/17		216,125.	0.	0.	216,125.	0.00
JP3120010008	IGHIGO INC	ACHLIGG2	6,900.	P	JPY	4.2342029	28/04/17		29,216.	0.	0.	29,216.	0.00
JP3126340003	ALFRESA HLDGS CORP	ACHLIGG2	8,600.	P	JPY	14.39639535	28/04/17		123,809.	0.	0.	123,809.	0.00
JP3126400005	ALPS ELECTRIC CO	ACHLIGG2	6,808.	P	JPY	12.7027027	28/04/17		86,480.	0.	0.	86,480.	0.00
JP3130400009	EAGLE INDUSTRY	ACHLIGG2	843.	P	JPY	21.17081851	28/04/17		17,847.	0.	0.	17,847.	0.00
JP3131090007	IIDA GROUP HLDGS	ACHLIGG2	6,111.	P	JPY	25.40549828	28/04/17		155,253.	0.	0.	155,253.	0.00
JP3131400008	AEON CREDIT SERVIC	ACHLIGG2	206.	P	JPY	33.02912621	28/04/17		6,804.	0.	0.	6,804.	0.00
JP3131430005	AEON MALL	ACHLIGG2	4,713.	P	JPY	11.43242096	28/04/17		53,881.	0.	0.	53,881.	0.00
JP3134800006	IHI CORP	ACHLIGG2	56,386.	P	JPY	2.54054198	28/04/17		143,251.	0.	0.	143,251.	0.00
JP3137200006	SUZU MOTORS LTD	ACHLIGG2	21,388.	P	JPY	13.54960726	28/04/17		289,799.	0.	0.	289,799.	0.00
JP3138400001	IZUMI	ACHLIGG2	1,480.	P	JPY	27.94594595	28/04/17		41,360.	0.	0.	41,360.	0.00
JP3143000002	ITO EN LTD	ACHLIGG2	2,954.	P	JPY	16.93703453	28/04/17		50,032.	0.	0.	50,032.	0.00
JP3143600009	ITOCHU CORP	ACHLIGG2	5,712.	P	JPY	23.28834034	28/04/17		133,023.	0.	0.	133,023.	0.00
JP3143900003	ITOCHU TECHNO-SOL	ACHLIGG2	1,658.	P	JPY	31.75693607	28/04/17		52,653.	0.	0.	52,653.	0.00
JP3151600008	IWATANI	ACHLIGG2	7,780.	P	JPY	6.7748072	28/04/17		52,708.	0.	0.	52,708.	0.00
JP3152740001	ABC MART	ACHLIGG2	1,360.	P	JPY	50.81102941	28/04/17		69,103.	0.	0.	69,103.	0.00
JP3152750000	GMO INTERNET	ACHLIGG2	2,681.	P	JPY	4.23424095	28/04/17		11,352.	0.	0.	11,352.	0.00
JP3158800007	UBE INDUSTRIES LTD	ACHLIGG2	39,445.	P	JPY	5.08110027	28/04/17		200,424.	0.	0.	200,424.	0.00
JP3160670000	AIR WATER	ACHLIGG2	6,371.	P	JPY	11.85590959	28/04/17		75,534.	0.	0.	75,534.	0.00
JP3161200005	EZAKI GLICO	ACHLIGG2	2,100.	P	JPY	16.93714286	28/04/17		35,568.	0.	0.	35,568.	0.00
JP3162600005	SMC CORP	ACHLIGG2	2,358.	P	JPY	84.68490246	28/04/17		199,687.	0.	0.	199,687.	0.00
JP3164800009	NOK CORP	ACHLIGG2	3,575.	P	JPY	21.17118881	28/04/17		75,687.	0.	0.	75,687.	0.00
JP3165000005	SOMPO HLDGS SHS	ACHLIGG2	15,287.	P	JPY	33.8740106	28/04/17		517,832.	0.	0.	517,832.	0.00
JP3165650007	NTT DOCOMO INC	ACHLIGG2	54,466.	P	JPY	33.87399479	28/04/17		1,844,981.	0.	0.	1,844,981.	0.00
JP3165690003	NTT URBAN DEVELOPM	ACHLIGG2	4,568.	P	JPY	7.62171629	28/04/17		34,816.	0.	0.	34,816.	0.00
JP3165700000	NTT DATA	ACHLIGG2	3,041.	P	JPY	29.63959224	28/04/17		90,134.	0.	0.	90,134.	0.00
JP3166000004	EBARA CORP	ACHLIGG2	717.	P	JPY	25.40585774	28/04/17		18,216.	0.	0.	18,216.	0.00
JP3167500002	LEOPALACE21	ACHLIGG2	9,214.	P	JPY	10.16225309	28/04/17		93,635.	0.	0.	93,635.	0.00
JP3168200008	ELECOM	ACHLIGG2	600.	P	JPY	16.93666667	28/04/17		10,162.	0.	0.	10,162.	0.00
JP3169800004	ENPLAS CORP	ACHLIGG2	307.	P	JPY	33.87296417	28/04/17		10,399.	0.	0.	10,399.	0.00
JP3173400007	OBIC	ACHLIGG2	2,519.	P	JPY	40.2254863	28/04/17		101,328.	0.	0.	101,328.	0.00
JP3174410005	OJI HOLDINGS	ACHLIGG2	30,192.	P	JPY	4.23423423	28/04/17		127,840.	0.	0.	127,840.	0.00
JP3180400008	OSAKA GAS CO LTD	ACHLIGG2	71,218.	P	JPY	4.23425258	28/04/17		301,555.	0.	0.	301,555.	0.00
JP3183200009	JAPAN EXCHANGE	ACHLIGG2	22,688.	P	JPY	22.0181153	28/04/17		499,547.	0.	0.	499,547.	0.00
JP3190000004	OBAYASHI	ACHLIGG2	24,867.	P	JPY	16.09015965	28/04/17		400,114.	0.	0.	400,114.	0.00
JP3190800007	OKASAN HOLDINGS	ACHLIGG2	6,508.	P	JPY	21.17117394	28/04/17		137,782.	0.	0.	137,782.	0.00
JP3194000000	OKI ELECTRIC INDUS	ACHLIGG2	3,168.	P	JPY	25.40561869	28/04/17		80,485.	0.	0.	80,485.	0.00
JP3196000008	ODAKYU ELECTRIC	ACHLIGG2	10,271.	P	JPY	8.46850355	28/04/17		86,980.	0.	0.	86,980.	0.00
JP3197600004	ONO PHARMACEUTICAL	ACHLIGG2	17,570.	P	JPY	16.93699488	28/04/17		297,583.	0.	0.	297,583.	0.00
JP3197800000	OMRON CORP	ACHLIGG2	7,851.	P	JPY	28.79289263	28/04/17		226,053.	0.	0.	226,053.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G2

935653CD

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
JP3198900007	ORIENTAL LAND	ACHLIGG2	8,371.	P	JPY	14.81985426	28/04/17				124,057.	0.	0.	124,057.	0.00
JP3199000005	ORIENT CORP	ACHLIGG2	15,800.	P	JPY	1.69367089	28/04/17				26,760.	0.	0.	26,760.	0.00
JP3200450009	ORIX CORP	ACHLIGG2	51,600.	P	JPY	23.71180233	28/04/17				1,223,529.	0.	0.	1,223,529.	0.00
JP3201200007	OLYMPUS CORP	ACHLIGG2	11,803.	P	JPY	23.71176819	28/04/17				279,870.	0.	0.	279,870.	0.00
JP3206000006	KAKAKU.COM	ACHLIGG2	5,524.	P	JPY	11.85590152	28/04/17				65,492.	0.	0.	65,492.	0.00
JP3207000005	KAKEN PHARMA	ACHLIGG2	1,416.	P	JPY	63.51341808	28/04/17				89,935.	0.	0.	89,935.	0.00
JP3209000003	CASIO	ACHLIGG2	6,195.	P	JPY	16.937046	28/04/17				104,925.	0.	0.	104,925.	0.00
JP3210200006	KAJIMA CORP	ACHLIGG2	36,845.	P	JPY	11.00903786	28/04/17				405,628.	0.	0.	405,628.	0.00
JP3215200001	KANAMOTO	ACHLIGG2	1,272.	P	JPY	12.70283019	28/04/17				16,158.	0.	0.	16,158.	0.00
JP3217100001	KANEMATSU	ACHLIGG2	15,105.	P	JPY	2.54054949	28/04/17				38,375.	0.	0.	38,375.	0.00
JP3218850000	KABU.COM SECURITIE	ACHLIGG2	5,418.	P	JPY	5.08102621	28/04/17				27,529.	0.	0.	27,529.	0.00
JP3220400000	CALSONIC KANSEI	ACHLIGG2	4,690.	P	JPY	6.35138593	28/04/17				29,788.	0.	0.	29,788.	0.00
JP3220580009	CALBEE INC	ACHLIGG2	3,388.	P	JPY	33.87396694	28/04/17				114,765.	0.	0.	114,765.	0.00
JP3224200000	KAWASAKI HEAVY IND	ACHLIGG2	57,368.	P	JPY	1.69369683	28/04/17				97,164.	0.	0.	97,164.	0.00
JP3229400001	KANSAI PAINT	ACHLIGG2	916.	P	JPY	9.31550218	28/04/17				8,533.	0.	0.	8,533.	0.00
JP32326200006	KEYENCE CORP	ACHLIGG2	3,348.	P	JPY	63.51373955	28/04/17				212,644.	0.	0.	212,644.	0.00
JP3240400006	KIKKOMAN CORP	ACHLIGG2	5,508.	P	JPY	13.54956427	28/04/17				74,631.	0.	0.	74,631.	0.00
JP3246500007	KYUSHU FIN GROUP	ACHLIGG2	15,900.	P	JPY	5.08106918	28/04/17				80,789.	0.	0.	80,789.	0.00
JP3247050002	KYUDENKO	ACHLIGG2	1,600.	P	JPY	25.405625	28/04/17				40,649.	0.	0.	40,649.	0.00
JP3247090008	KYORIN	ACHLIGG2	1,914.	P	JPY	32.18025078	28/04/17				61,593.	0.	0.	61,593.	0.00
JP3249600002	KYOCERA CORP	ACHLIGG2	12,141.	P	JPY	42.34247591	28/04/17				514,080.	0.	0.	514,080.	0.00
JP3254200003	KYOWA EXEO CORP	ACHLIGG2	3,217.	P	JPY	19.47746348	28/04/17				62,659.	0.	0.	62,659.	0.00
JP3260800002	KINTETSU GRP HLD CO	ACHLIGG2	74,437.	P	JPY	4.23425178	28/04/17				315,185.	0.	0.	315,185.	0.00
JP32668000006	KUMAGAI GUMI	ACHLIGG2	13,000.	P	JPY	5.08107692	28/04/17				66,054.	0.	0.	66,054.	0.00
JP3268950007	MEDICEO PALTAC	ACHLIGG2	7,247.	P	JPY	12.70277356	28/04/17				92,057.	0.	0.	92,057.	0.00
JP3274150006	SHIP HEALTHCARE	ACHLIGG2	1,412.	P	JPY	47.42351275	28/04/17				66,962.	0.	0.	66,962.	0.00
JP3274180003	GURUNAVI INC	ACHLIGG2	1,100.	P	JPY	16.93727273	28/04/17				18,631.	0.	0.	18,631.	0.00
JP3274280001	GROWELL HOLDINGS	ACHLIGG2	945.	P	JPY	27.0994709	28/04/17				25,609.	0.	0.	25,609.	0.00
JP3276400003	GUNMA BANK LTD	ACHLIGG2	16,187.	P	JPY	5.08111447	28/04/17				82,248.	0.	0.	82,248.	0.00
JP3277150003	K'S HOLDING SHS	ACHLIGG2	3,388.	P	JPY	21.17119244	28/04/17				71,728.	0.	0.	71,728.	0.00
JP3277800003	KEIO CORP	ACHLIGG2	21,140.	P	JPY	3.81083254	28/04/17				80,561.	0.	0.	80,561.	0.00
JP32786000006	KEISEI EL RAILWAY	ACHLIGG2	5,526.	P	JPY	5.92797684	28/04/17				32,758.	0.	0.	32,758.	0.00
JP3279400000	KEIHAN ELECTRIC	ACHLIGG2	22,104.	P	JPY	2.54053565	28/04/17				56,156.	0.	0.	56,156.	0.00
JP3282400005	GEO	ACHLIGG2	1,181.	P	JPY	14.39627434	28/04/17				17,002.	0.	0.	17,002.	0.00
JP3283650004	KOSE CORP	ACHLIGG2	1,202.	P	JPY	39.80199667	28/04/17				47,842.	0.	0.	47,842.	0.00
JP32846000008	KOIIIO MFG	ACHLIGG2	4,437.	P	JPY	16.9368943	28/04/17				75,149.	0.	0.	75,149.	0.00
JP3286500008	IBJ LEASING	ACHLIGG2	1,365.	P	JPY	27.0989011	28/04/17				36,990.	0.	0.	36,990.	0.00
JP3292200007	JTEKT CORP	ACHLIGG2	7,833.	P	JPY	17.78386314	28/04/17				139,301.	0.	0.	139,301.	0.00
JP3294460005	INPEX HOLDINGS INC	ACHLIGG2	43,655.	P	JPY	7.621647	28/04/17				332,723.	0.	0.	332,723.	0.00
JP32946000006	HITACHI KOKUSAI EI	ACHLIGG2	1,891.	P	JPY	13.54944474	28/04/17				25,622.	0.	0.	25,622.	0.00
JP3300600008	KONICA MINOLTA HLD	ACHLIGG2	17,346.	P	JPY	12.70275568	28/04/17				220,342.	0.	0.	220,342.	0.00
JP3304200003	KOMATSU LTD	ACHLIGG2	35,667.	P	JPY	24.55863964	28/04/17				875,933.	0.	0.	875,933.	0.00
JP3305530002	COMSYS HOLDINGS	ACHLIGG2	3,223.	P	JPY	16.9370152	28/04/17				54,588.	0.	0.	54,588.	0.00
JP3305990008	CONCORDIA FIN GRP	ACHLIGG2	47,752.	P	JPY	5.50452337	28/04/17				262,852.	0.	0.	262,852.	0.00
JP3316400005	SAGAMI RAILWAY	ACHLIGG2	16,069.	P	JPY	3.38739187	28/04/17				54,432.	0.	0.	54,432.	0.00
JP3323050009	SAWAI PHARMA	ACHLIGG2	1,283.	P	JPY	55.04520655	28/04/17				70,623.	0.	0.	70,623.	0.00
JP3326000001	SANKYU INC	ACHLIGG2	9,252.	P	JPY	5.08106355	28/04/17				47,010.	0.	0.	47,010.	0.00
JP3336000009	SANTEN PHARMACEUTI	ACHLIGG2	14,220.	P	JPY	11.00907173	28/04/17				156,549.	0.	0.	156,549.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G2

935653CD

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
JP3336600006	SUNDRUG	ACHLIGG2	1,394.	P	JPY	38.10832138	28/04/17				53,123.	0.	0.	53,123.	0.00
JP3343200006	SANRIO	ACHLIGG2	2,259.	P	JPY	33.87383798	28/04/17				76,521.	0.	0.	76,521.	0.00
JP3344400001	SANWA HOLDINGS CORP	ACHLIGG2	7,684.	P	JPY	11.00910984	28/04/17				84,594.	0.	0.	84,594.	0.00
JP3347200002	SHIONOGI & CO LTD	ACHLIGG2	10,479.	P	JPY	28.79291917	28/04/17				301,721.	0.	0.	301,721.	0.00
JP3351100007	SYSMEX	ACHLIGG2	5,720.	P	JPY	23.71171329	28/04/17				135,631.	0.	0.	135,631.	0.00
JP3351200005	SHIZUOKA BANK	ACHLIGG2	20,122.	P	JPY	8.4684922	28/04/17				170,403.	0.	0.	170,403.	0.00
JP3357200009	SHIMADZU CORP	ACHLIGG2	10,000.	P	JPY	8.4685	28/04/17				84,685.	0.	0.	84,685.	0.00
JP3358200008	SHIMAMURA	ACHLIGG2	862.	P	JPY	111.78422274	28/04/17				96,358.	0.	0.	96,358.	0.00
JP3358800005	SHIMIZU CORP	ACHLIGG2	24,102.	P	JPY	11.85590407	28/04/17				285,751.	0.	0.	285,751.	0.00
JP3371200001	SHIN-ETSU CHEMICAL	ACHLIGG2	13,913.	P	JPY	50.81096816	28/04/17				706,933.	0.	0.	706,933.	0.00
JP3381000003	NP STI & S'TOMO	ACHLIGG2	1,225.	P	JPY	21.17142857	28/04/17				25,935.	0.	0.	25,935.	0.00
JP3385980002	JSR CORP	ACHLIGG2	7,822.	P	JPY	21.17131168	28/04/17				165,602.	0.	0.	165,602.	0.00
JP3386030005	JFE HOLDINGS	ACHLIGG2	21,128.	P	JPY	16.93700303	28/04/17				357,845.	0.	0.	357,845.	0.00
JP3386380004	J FRONT RETAILING	ACHLIGG2	523.	P	JPY	11.85659566	28/04/17				6,201.	0.	0.	6,201.	0.00
JP3388200002	AEON CO LTD	ACHLIGG2	3,905.	P	JPY	12.70268886	28/04/17				49,604.	0.	0.	49,604.	0.00
JP3389700000	AEON DELIGHT	ACHLIGG2	914.	P	JPY	22.8654267	28/04/17				20,899.	0.	0.	20,899.	0.00
JP3389900006	JAFCO	ACHLIGG2	1,169.	P	JPY	84.68520103	28/04/17				98,997.	0.	0.	98,997.	0.00
JP3397060009	SUGI HOLDINGS	ACHLIGG2	1,583.	P	JPY	21.17119394	28/04/17				33,514.	0.	0.	33,514.	0.00
JP3397200001	SUZUKI MOTOR CORP	ACHLIGG2	14,656.	P	JPY	14.39642467	28/04/17				210,994.	0.	0.	210,994.	0.00
JP3399200009	STARTS CORP INC	ACHLIGG2	1,022.	P	JPY	21.17123288	28/04/17				21,637.	0.	0.	21,637.	0.00
JP3399310006	START TODAY CO.	ACHLIGG2	6,676.	P	JPY	11.85590174	28/04/17				79,150.	0.	0.	79,150.	0.00
JP3399400005	STANLEY ELECTRIC	ACHLIGG2	5,331.	P	JPY	15.24329394	28/04/17				81,262.	0.	0.	81,262.	0.00
JP3400400002	SCSK	ACHLIGG2	1,956.	P	JPY	35.99130879	28/04/17				70,399.	0.	0.	70,399.	0.00
JP3400900001	SUMITOMO OSAKA CEM	ACHLIGG2	14,000.	P	JPY	4.23428571	28/04/17				59,280.	0.	0.	59,280.	0.00
JP3401400001	SUMITOMO CHEMICAL	ACHLIGG2	56,713.	P	JPY	5.92795303	28/04/17				336,192.	0.	0.	336,192.	0.00
JP3402600005	SUMITOMO METAL MIN	ACHLIGG2	20,122.	P	JPY	5.08110526	28/04/17				102,242.	0.	0.	102,242.	0.00
JP3404600003	SUMITOMO CORP	ACHLIGG2	6,671.	P	JPY	21.17118873	28/04/17				141,233.	0.	0.	141,233.	0.00
JP3405400007	SUMITOMO HEAVY IND	ACHLIGG2	22,758.	P	JPY	5.92793743	28/04/17				134,908.	0.	0.	134,908.	0.00
JP3407400005	SUMITOMO EL IND	ACHLIGG2	29,111.	P	JPY	16.93699976	28/04/17				493,053.	0.	0.	493,053.	0.00
JP3409000001	SUMITOMO REALTY	ACHLIGG2	17,887.	P	JPY	10.16218483	28/04/17				181,771.	0.	0.	181,771.	0.00
JP3409200007	SUMITOMO REAL ESTA	ACHLIGG2	620.	P	JPY	25.40483871	28/04/17				15,751.	0.	0.	15,751.	0.00
JP3409800004	SUMITOMO FORESTRY	ACHLIGG2	5,671.	P	JPY	12.70269794	28/04/17				72,037.	0.	0.	72,037.	0.00
JP3411000007	SURUGA BANK	ACHLIGG2	7,487.	P	JPY	8.46854548	28/04/17				63,404.	0.	0.	63,404.	0.00
JP3414700009	SEIKO CORP	ACHLIGG2	5,544.	P	JPY	6.35137085	28/04/17				35,212.	0.	0.	35,212.	0.00
JP3414750004	SEIKO EPSON CORP	ACHLIGG2	11,003.	P	JPY	25.40552577	28/04/17				279,537.	0.	0.	279,537.	0.00
JP3419400001	SEKISUI CHEMICAL	ACHLIGG2	11,610.	P	JPY	16.09017604	28/04/17				283,348.	0.	0.	283,348.	0.00
JP3421800008	SECOM CO LTD	ACHLIGG2	8,045.	P	JPY	63.51373524	28/04/17				510,968.	0.	0.	510,968.	0.00
JP3422950000	SEVEN & I HOLDINGS	ACHLIGG2	1,719.	P	JPY	38.10820244	28/04/17				65,508.	0.	0.	65,508.	0.00
JP3423520000	SERIA	ACHLIGG2	863.	P	JPY	33.87369641	28/04/17				29,233.	0.	0.	29,233.	0.00
JP3424950008	TOKYO CENTURY SHS	ACHLIGG2	1,440.	P	JPY	40.64861111	28/04/17				58,534.	0.	0.	58,534.	0.00
JP3429250008	ZENKOKU HOSHO CO LTD	ACHLIGG2	2,100.	P	JPY	51.65761905	28/04/17				108,481.	0.	0.	108,481.	0.00
JP3431900004	SOHGO SECURITY SVC	ACHLIGG2	2,818.	P	JPY	23.28850248	28/04/17				65,627.	0.	0.	65,627.	0.00
JP3435350008	SONY FINANCIAL	ACHLIGG2	580.	P	JPY	46.57758621	28/04/17				27,015.	0.	0.	27,015.	0.00
JP3435750009	M3 INC	ACHLIGG2	6,713.	P	JPY	8.46849397	28/04/17				56,849.	0.	0.	56,849.	0.00
JP3436100006	SOFTBANK CORP	ACHLIGG2	22,855.	P	JPY	18.63071538	28/04/17				425,805.	0.	0.	425,805.	0.00
JP3436120004	SBI HOLDINGS	ACHLIGG2	8,243.	P	JPY	33.87395366	28/04/17				279,223.	0.	0.	279,223.	0.00
JP3440400004	DAIICHI PAPER CORP	ACHLIGG2	3,063.	P	JPY	4.6575253	28/04/17				14,266.	0.	0.	14,266.	0.00
JP3442850008	TAISHO PHARM	ACHLIGG2	1,636.	P	JPY	50.81112469	28/04/17				83,127.	0.	0.	83,127.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G2

935653CD

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
JP3443600006	TAISEI CORP	ACHLIGG2	42,571.	P	JPY	6.77479975	28/04/17		288,410.	0.	0.	288,410.	0.00
JP3449020001	TAIHEIYO CEMENT	ACHLIGG2	46,770.	P	JPY	2.54056019	28/04/17		118,822.	0.	0.	118,822.	0.00
JP3456000003	TAKASHIMAYA CO LTD	ACHLIGG2	1,376.	P	JPY	5.08139535	28/04/17		6,992.	0.	0.	6,992.	0.00
JP3460800000	TAKARA LEBEN	ACHLIGG2	3,201.	P	JPY	8.46860356	28/04/17		27,108.	0.	0.	27,108.	0.00
JP3462660006	TAKEUCHI MFG	ACHLIGG2	1,300.	P	JPY	22.01846154	28/04/17		28,624.	0.	0.	28,624.	0.00
JP3463000004	TAKEDA PHARMA CO LTD	ACHLIGG2	3,000.	P	JPY	76.21666667	28/04/17		228,650.	0.	0.	228,650.	0.00
JP3465000002	TADANO	ACHLIGG2	3,908.	P	JPY	11.00895599	28/04/17		43,023.	0.	0.	43,023.	0.00
JP3469000008	MITSUBISHI TANABE	ACHLIGG2	8,987.	P	JPY	20.32435741	28/04/17		182,655.	0.	0.	182,655.	0.00
JP3475200006	DAIICHIKOSHO	ACHLIGG2	1,556.	P	JPY	45.73007712	28/04/17		71,156.	0.	0.	71,156.	0.00
JP3475350009	DAIICHI SANKYO CO	ACHLIGG2	22,770.	P	JPY	29.63974528	28/04/17		674,897.	0.	0.	674,897.	0.00
JP3476480003	DAI-ICHI LIFE HLDGS	ACHLIGG2	43,992.	P	JPY	33.87399982	28/04/17		1,490,185.	0.	0.	1,490,185.	0.00
JP3481400004	DAIKYO INC	ACHLIGG2	13,488.	P	JPY	5.08110913	28/04/17		68,534.	0.	0.	68,534.	0.00
JP3481800005	DAIKIN INDUSTRIES	ACHLIGG2	8,062.	P	JPY	50.81096502	28/04/17		409,638.	0.	0.	409,638.	0.00
JP3485800001	DAIICEL CHEMICAL	ACHLIGG2	10,439.	P	JPY	11.00900469	28/04/17		114,923.	0.	0.	114,923.	0.00
JP3486800000	DAITO TRUST CONST	ACHLIGG2	3,021.	P	JPY	243.89275074	28/04/17		736,800.	0.	0.	736,800.	0.00
JP3494600004	SCREEN HOLDINGS	ACHLIGG2	1,500.	P	JPY	63.514	28/04/17		95,271.	0.	0.	95,271.	0.00
JP3496400007	KDDI CORP	ACHLIGG2	49,069.	P	JPY	38.10825572	28/04/17		1,869,934.	0.	0.	1,869,934.	0.00
JP3497400006	DAIFUKU	ACHLIGG2	3,700.	P	JPY	23.71189189	28/04/17		87,734.	0.	0.	87,734.	0.00
JP3499800005	M*UFJ LEASE & FIN	ACHLIGG2	18,512.	P	JPY	5.29283708	28/04/17		97,981.	0.	0.	97,981.	0.00
JP3500610005	RESONA HOLDINGS	ACHLIGG2	85,292.	P	JPY	16.09014913	28/04/17		1,372,361.	0.	0.	1,372,361.	0.00
JP3505000004	DAIWA HOUSE INDUSTRY	ACHLIGG2	24,443.	P	JPY	38.10825185	28/04/17		931,480.	0.	0.	931,480.	0.00
JP3511800009	CHIBA BANK	ACHLIGG2	28,284.	P	JPY	6.35136473	28/04/17		179,642.	0.	0.	179,642.	0.00
JP3521000004	CHUGOKU BANK	ACHLIGG2	6,891.	P	JPY	8.46843709	28/04/17		58,356.	0.	0.	58,356.	0.00
JP3526600006	CHUBU ELECT. POWER	ACHLIGG2	24,300.	P	JPY	12.7027572	28/04/17		308,677.	0.	0.	308,677.	0.00
JP3535400000	TSUBAKIMOTO CHAIN	ACHLIGG2	4,053.	P	JPY	9.31532198	28/04/17		37,755.	0.	0.	37,755.	0.00
JP3535800001	TSUMURA & CO	ACHLIGG2	2,621.	P	JPY	27.09919878	28/04/17		71,027.	0.	0.	71,027.	0.00
JP3538800008	TDK CORPORATION	ACHLIGG2	4,186.	P	JPY	50.81103679	28/04/17		212,695.	0.	0.	212,695.	0.00
JP3539220008	T&D HOLDINGS INC	ACHLIGG2	26,623.	P	JPY	14.81989257	28/04/17		394,550.	0.	0.	394,550.	0.00
JP3539230007	TS TECH	ACHLIGG2	1,740.	P	JPY	29.63965517	28/04/17		51,573.	0.	0.	51,573.	0.00
JP3539250005	THK CO LTD	ACHLIGG2	5,192.	P	JPY	16.93701849	28/04/17		87,937.	0.	0.	87,937.	0.00
JP3542400001	TEIKOKU PISTON RIN	ACHLIGG2	843.	P	JPY	21.17081851	28/04/17		17,847.	0.	0.	17,847.	0.00
JP3546800008	TERUMO CORP	ACHLIGG2	11,345.	P	JPY	17.78386955	28/04/17		201,758.	0.	0.	201,758.	0.00
JP3547670004	TEMP HOLDINGS	ACHLIGG2	5,962.	P	JPY	6.77474002	28/04/17		40,391.	0.	0.	40,391.	0.00
JP3548600000	DISCO CORPORATION	ACHLIGG2	942.	P	JPY	235.42462845	28/04/17		221,770.	0.	0.	221,770.	0.00
JP3548610009	DENA CO LTD	ACHLIGG2	1,291.	P	JPY	25.40588691	28/04/17		32,799.	0.	0.	32,799.	0.00
JP3548640006	DIP	ACHLIGG2	1,000.	P	JPY	16.937	28/04/17		16,937.	0.	0.	16,937.	0.00
JP3549600009	DENKA CO LTD	ACHLIGG2	15,923.	P	JPY	5.92796584	28/04/17		94,391.	0.	0.	94,391.	0.00
JP3551200003	ELECTRIC POWER DEV	ACHLIGG2	5,889.	P	JPY	29.63966718	28/04/17		174,548.	0.	0.	174,548.	0.00
JP3551500006	DENSO CORP	ACHLIGG2	18,185.	P	JPY	50.81099808	28/04/17		923,998.	0.	0.	923,998.	0.00
JP3566800003	CENTRAL JPN RAILWA	ACHLIGG2	238.	P	JPY	55.04621849	28/04/17		13,101.	0.	0.	13,101.	0.00
JP3567410000	TOKYU CONSTRUCTION	ACHLIGG2	2,900.	P	JPY	12.70275862	28/04/17		36,838.	0.	0.	36,838.	0.00
JP3569200003	TOKYU FUDOSAN	ACHLIGG2	17,650.	P	JPY	5.50453258	28/04/17		97,155.	0.	0.	97,155.	0.00
JP3571400005	TOKYO ELECTRON LTD	ACHLIGG2	4,931.	P	JPY	149.89251673	28/04/17		739,120.	0.	0.	739,120.	0.00
JP3573000001	TOKYO GAS CO LTD	ACHLIGG2	79,398.	P	JPY	4.657674	28/04/17		369,810.	0.	0.	369,810.	0.00
JP3574200006	TOKYU CORP	ACHLIGG2	40,571.	P	JPY	3.81082547	28/04/17		154,609.	0.	0.	154,609.	0.00
JP3577600004	TOKAI TOKYO HLDGS	ACHLIGG2	8,403.	P	JPY	11.8558848	28/04/17		99,625.	0.	0.	99,625.	0.00
JP3584400000	TOKYO TY FINL	ACHLIGG2	1,100.	P	JPY	25.40545455	28/04/17		27,946.	0.	0.	27,946.	0.00
JP3595200001	TOSOH CORP	ACHLIGG2	22,468.	P	JPY	6.35138864	28/04/17		142,703.	0.	0.	142,703.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G2

935653CD

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
JP3596200000	TOTO LTD	ACHLIGG2	5,655.	P	JPY	28.79292661	28/04/17		162,824.	0.	0.	162,824.	0.00
JP3597800006	TOBU RAILWAY	ACHLIGG2	39,827.	P	JPY	2.54053783	28/04/17		101,182.	0.	0.	101,182.	0.00
JP3598600009	TOHO CO LTD	ACHLIGG2	4,801.	P	JPY	27.52259946	28/04/17		132,136.	0.	0.	132,136.	0.00
JP3600200004	TOHO GAS	ACHLIGG2	19,000.	P	JPY	4.23426316	28/04/17		80,451.	0.	0.	80,451.	0.00
JP3602600003	TOHO HOLDINGS	ACHLIGG2	2,374.	P	JPY	12.70261163	28/04/17		30,156.	0.	0.	30,156.	0.00
JP3605400005	TOHOKU ELEC. POWER	ACHLIGG2	18,500.	P	JPY	16.93702703	28/04/17		313,335.	0.	0.	313,335.	0.00
JP3613000003	TOYO SUISAN KAISHA	ACHLIGG2	4,046.	P	JPY	25.40558576	28/04/17		102,791.	0.	0.	102,791.	0.00
JP3621000003	TORAY INDUSTRIES I	ACHLIGG2	44,834.	P	JPY	5.92795646	28/04/17		265,774.	0.	0.	265,774.	0.00
JP3630400004	TOPCON	ACHLIGG2	3,687.	P	JPY	6.77488473	28/04/17		24,979.	0.	0.	24,979.	0.00
JP3633400001	TOYOTA MOTOR CORP	ACHLIGG2	12,009.	P	JPY	59.27954034	28/04/17		711,888.	0.	0.	711,888.	0.00
JP3634200004	TOYODA GOSEI CO LTD	ACHLIGG2	2,365.	P	JPY	21.17124736	28/04/17		50,070.	0.	0.	50,070.	0.00
JP3634600005	TOYOTA INDUSTRIES	ACHLIGG2	6,678.	P	JPY	50.81102126	28/04/17		339,316.	0.	0.	339,316.	0.00
JP3635000007	TOYOTA TSUSHO CORP	ACHLIGG2	8,076.	P	JPY	33.02711738	28/04/17		266,727.	0.	0.	266,727.	0.00
JP3638600001	DOWA HOLDINGS	ACHLIGG2	8,579.	P	JPY	15.24326845	28/04/17		130,772.	0.	0.	130,772.	0.00
JP3649800004	NAGOYA RAILROAD	ACHLIGG2	34,499.	P	JPY	4.23423867	28/04/17		146,077.	0.	0.	146,077.	0.00
JP3651400008	NAMURA SHIPBUIDIN	ACHLIGG2	2,227.	P	JPY	6.77458464	28/04/17		15,087.	0.	0.	15,087.	0.00
JP3653000004	NANKEI ELECTRIC RAIL	ACHLIGG2	21,104.	P	JPY	2.54056103	28/04/17		53,616.	0.	0.	53,616.	0.00
JP3657400002	NIKON CORP	ACHLIGG2	6,796.	P	JPY	3.38743378	28/04/17		23,021.	0.	0.	23,021.	0.00
JP3658800002	NISHI-NIPPON RAILR	ACHLIGG2	11,342.	P	JPY	2.96393934	28/04/17		33,617.	0.	0.	33,617.	0.00
JP3659000008	WEST JAPAN RAILWAY	ACHLIGG2	5,253.	P	JPY	59.27945936	28/04/17		311,395.	0.	0.	311,395.	0.00
JP3663900003	SOJITZ CORP	ACHLIGG2	43,029.	P	JPY	3.3873899	28/04/17		145,756.	0.	0.	145,756.	0.00
JP3665200006	NICHIREI CORP	ACHLIGG2	4,053.	P	JPY	13.54971626	28/04/17		54,917.	0.	0.	54,917.	0.00
JP3667600005	JGC	ACHLIGG2	1,402.	P	JPY	25.40584879	28/04/17		35,619.	0.	0.	35,619.	0.00
JP3670800006	NISSAN CHEM IND	ACHLIGG2	3,652.	P	JPY	22.01807229	28/04/17		80,410.	0.	0.	80,410.	0.00
JP3672400003	NISSAN MOTOR CO LTD	ACHLIGG2	702.	P	JPY	20.32478632	28/04/17		14,268.	0.	0.	14,268.	0.00
JP3675300002	NISSIN KOGYO	ACHLIGG2	1,700.	P	JPY	19.05411765	28/04/17		32,392.	0.	0.	32,392.	0.00
JP3675600005	NISSIN FOOD PRODUC	ACHLIGG2	3,277.	P	JPY	33.87397009	28/04/17		111,005.	0.	0.	111,005.	0.00
JP3678800008	HITACHI HIGH-TECH	ACHLIGG2	2,552.	P	JPY	29.63989028	28/04/17		75,641.	0.	0.	75,641.	0.00
JP3681000000	NIPPON STL&SUMI	ACHLIGG2	667.	P	JPY	63.51424288	28/04/17		42,364.	0.	0.	42,364.	0.00
JP3684000007	NITTO DENKO	ACHLIGG2	5,548.	P	JPY	63.51369863	28/04/17		352,374.	0.	0.	352,374.	0.00
JP3689050007	NIHON M&A CENTER	ACHLIGG2	2,240.	P	JPY	11.43258929	28/04/17		25,609.	0.	0.	25,609.	0.00
JP3694400007	NIPPON KAYAKU	ACHLIGG2	4,872.	P	JPY	10.58559113	28/04/17		51,573.	0.	0.	51,573.	0.00
JP3695200000	NGK INSULATORS LTD	ACHLIGG2	9,752.	P	JPY	16.93703856	28/04/17		165,170.	0.	0.	165,170.	0.00
JP3695600001	NIPPON GAS CO LTD	ACHLIGG2	1,322.	P	JPY	14.39636914	28/04/17		19,032.	0.	0.	19,032.	0.00
JP3705600009	JAPAN AVIATION EL	ACHLIGG2	1,945.	P	JPY	12.70282776	28/04/17		24,707.	0.	0.	24,707.	0.00
JP3706800004	NIHON KOHDEN	ACHLIGG2	3,105.	P	JPY	15.2431562	28/04/17		47,330.	0.	0.	47,330.	0.00
JP3711200000	AOZORA BANK	ACHLIGG2	25,403.	P	JPY	4.57300319	28/04/17		116,168.	0.	0.	116,168.	0.00
JP3711600001	TAIYO NIPPON SANSO	ACHLIGG2	5,931.	P	JPY	7.62164896	28/04/17		45,204.	0.	0.	45,204.	0.00
JP3718800000	NIPPON SUISAN KAIS	ACHLIGG2	10,800.	P	JPY	2.96398148	28/04/17		32,011.	0.	0.	32,011.	0.00
JP3720800006	NSK LTD	ACHLIGG2	15,180.	P	JPY	11.85592885	28/04/17		179,973.	0.	0.	179,973.	0.00
JP3725400000	ZEON CORP	ACHLIGG2	6,162.	P	JPY	6.77474846	28/04/17		41,746.	0.	0.	41,746.	0.00
JP3729000004	SHINSEI BANK	ACHLIGG2	69,057.	P	JPY	0.84685115	28/04/17		58,481.	0.	0.	58,481.	0.00
JP3729400006	NIPPON EXPRESS	ACHLIGG2	28,939.	P	JPY	5.08110163	28/04/17		147,042.	0.	0.	147,042.	0.00
JP3732200005	NIPPON TV HOLDINGS	ACHLIGG2	6,680.	P	JPY	20.3244012	28/04/17		135,767.	0.	0.	135,767.	0.00
JP3733000008	NEC CORP	ACHLIGG2	24,250.	P	JPY	5.0811134	28/04/17		123,217.	0.	0.	123,217.	0.00
JP3734800000	NIDEC CORP	ACHLIGG2	1,093.	P	JPY	38.10795974	28/04/17		41,652.	0.	0.	41,652.	0.00
JP3735400008	NIPPON TELEGRAPH TEL	ACHLIGG2	33,033.	P	JPY	50.81100717	28/04/17		1,678,440.	0.	0.	1,678,440.	0.00
JP3738600000	NGK SPARK PLUG	ACHLIGG2	6,680.	P	JPY	17.78383234	28/04/17		118,796.	0.	0.	118,796.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G2

935653CD

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
JP3742600004	NHK SPRING	ACHLIGG2	7,315.	P	JPY	9.31537936	28/04/17		68,142.	0.	0.	68,142.	0.00
JP3743000006	NH Foods Shs	ACHLIGG2	5,344.	P	JPY	38.95508982	28/04/17		208,176.	0.	0.	208,176.	0.00
JP3744600002	NIHON PARKERIZING	ACHLIGG2	3,999.	P	JPY	8.46861715	28/04/17		33,866.	0.	0.	33,866.	0.00
JP3750200002	NIPPO CORP	ACHLIGG2	1,618.	P	JPY	29.63967862	28/04/17		47,957.	0.	0.	47,957.	0.00
JP3753000003	NIPPON YUSEN	ACHLIGG2	62,475.	P	JPY	1.69370148	28/04/17		105,814.	0.	0.	105,814.	0.00
JP3753400005	NOF CORP	ACHLIGG2	6,017.	P	JPY	7.62157221	28/04/17		45,859.	0.	0.	45,859.	0.00
JP3755200007	RELO GROUP	ACHLIGG2	424.	P	JPY	152.43396226	28/04/17		64,632.	0.	0.	64,632.	0.00
JP3756100008	NITORI	ACHLIGG2	3,103.	P	JPY	29.63970351	28/04/17		91,972.	0.	0.	91,972.	0.00
JP3756200006	NIFCO INC	ACHLIGG2	1,312.	P	JPY	53.35137195	28/04/17		69,997.	0.	0.	69,997.	0.00
JP3756350009	NUFLARE TECHNOLOGY	ACHLIGG2	180.	P	JPY	105.85555556	28/04/17		19,054.	0.	0.	19,054.	0.00
JP3758190007	NEXON	ACHLIGG2	7,989.	P	JPY	4.23419702	28/04/17		33,827.	0.	0.	33,827.	0.00
JP3761600000	NOJIMA	ACHLIGG2	1,100.	P	JPY	10.16181818	28/04/17		11,178.	0.	0.	11,178.	0.00
JP3762600009	NOMURA HLDGS INC	ACHLIGG2	149,073.	P	JPY	7.62164845	28/04/17		1,136,182.	0.	0.	1,136,182.	0.00
JP3762800005	NOMURA RESEARCH	ACHLIGG2	5,457.	P	JPY	33.8739234	28/04/17		184,850.	0.	0.	184,850.	0.00
JP3762900003	NOMURA REAL ESTATE	ACHLIGG2	4,793.	P	JPY	50.81097434	28/04/17		243,537.	0.	0.	243,537.	0.00
JP3766550002	HAKUHODO DY HLDGS	ACHLIGG2	10,677.	P	JPY	10.16221785	28/04/17		108,502.	0.	0.	108,502.	0.00
JP3767810009	HAZAMA CORP	ACHLIGG2	5,926.	P	JPY	7.62166723	28/04/17		45,166.	0.	0.	45,166.	0.00
JP3768600003	HASEKO CORP	ACHLIGG2	9,670.	P	JPY	25.40548087	28/04/17		245,671.	0.	0.	245,671.	0.00
JP3769000005	HACHI JUNI BANK	ACHLIGG2	18,750.	P	JPY	5.92794667	28/04/17		111,149.	0.	0.	111,149.	0.00
JP3771800004	HAMAMATSU PHOTONICS	ACHLIGG2	5,753.	P	JPY	14.39648879	28/04/17		82,823.	0.	0.	82,823.	0.00
JP3774200004	HANKYU HANSHIN HLD	ACHLIGG2	9,314.	P	JPY	14.8198411	28/04/17		138,032.	0.	0.	138,032.	0.00
JP3777800008	HANWA CO LTD	ACHLIGG2	7,000.	P	JPY	7.62171429	28/04/17		53,352.	0.	0.	53,352.	0.00
JP3778400006	VALOR HOLDINGS SHS	ACHLIGG2	1,543.	P	JPY	17.78353856	28/04/17		27,440.	0.	0.	27,440.	0.00
JP3778630008	NAMCO BANDAI HLDGS	ACHLIGG2	8,122.	P	JPY	35.56771731	28/04/17		288,881.	0.	0.	288,881.	0.00
JP3783420007	HIKARI TSUSHIN INC	ACHLIGG2	894.	P	JPY	50.81096197	28/04/17		45,425.	0.	0.	45,425.	0.00
JP3783600004	EAST JAPAN RAILWAY	ACHLIGG2	784.	P	JPY	55.0464286	28/04/17		43,155.	0.	0.	43,155.	0.00
JP3784600003	HISAMITSU PHARMACE	ACHLIGG2	2,172.	P	JPY	34.72099448	28/04/17		75,414.	0.	0.	75,414.	0.00
JP3785000005	HITACHI CHEMICAL	ACHLIGG2	4,319.	P	JPY	21.17133596	28/04/17		91,439.	0.	0.	91,439.	0.00
JP3786200000	HITACHI METALS LTD	ACHLIGG2	7,874.	P	JPY	11.00901702	28/04/17		86,685.	0.	0.	86,685.	0.00
JP3786600001	HITACHI CAPITAL	ACHLIGG2	1,740.	P	JPY	36.41436782	28/04/17		63,361.	0.	0.	63,361.	0.00
JP3787000003	HITACHI CONST MACH	ACHLIGG2	476.	P	JPY	3.38655462	28/04/17		1,612.	0.	0.	1,612.	0.00
JP3788600009	HITACHI LTD	ACHLIGG2	177,027.	P	JPY	5.08110062	28/04/17		899,492.	0.	0.	899,492.	0.00
JP3792600003	HINO MOTORS LTD	ACHLIGG2	10,581.	P	JPY	9.31537662	28/04/17		98,566.	0.	0.	98,566.	0.00
JP3797000001	HIROSHIMA BANK	ACHLIGG2	21,286.	P	JPY	4.65766231	28/04/17		99,143.	0.	0.	99,143.	0.00
JP3799000009	HIROSE ELECTRIC	ACHLIGG2	1,220.	P	JPY	101.62213115	28/04/17		123,979.	0.	0.	123,979.	0.00
JP3802300008	HASHI RETAILING	ACHLIGG2	196.	P	JPY	148.19897959	28/04/17		29,047.	0.	0.	29,047.	0.00
JP3802400006	FANUC LTD	ACHLIGG2	7,507.	P	JPY	139.81497269	28/04/17		1,049,591.	0.	0.	1,049,591.	0.00
JP3802600001	FAMILYMT UNY HLDGS	ACHLIGG2	128.	P	JPY	47.421875	28/04/17		6,070.	0.	0.	6,070.	0.00
JP3805010000	FUKUOKA FIN GROUP	ACHLIGG2	30,029.	P	JPY	5.5045123	28/04/17		165,295.	0.	0.	165,295.	0.00
JP3814000000	FUJIFILM HOLDINGS	ACHLIGG2	15,348.	P	JPY	29.63975762	28/04/17		454,911.	0.	0.	454,911.	0.00
JP3814800003	SUBARU CORP	ACHLIGG2	22,922.	P	JPY	60.97321351	28/04/17		1,397,628.	0.	0.	1,397,628.	0.00
JP3818000006	FUJITSU LTD	ACHLIGG2	71,183.	P	JPY	4.23425537	28/04/17		301,407.	0.	0.	301,407.	0.00
JP3818400008	FUJITSU GENERAL	ACHLIGG2	2,109.	P	JPY	9.31531532	28/04/17		19,646.	0.	0.	19,646.	0.00
JP3820000002	FUJI ELECTRIC HOLD	ACHLIGG2	22,267.	P	JPY	4.23424799	28/04/17		94,284.	0.	0.	94,284.	0.00
JP3826270005	FUYO GENERAL LEASE	ACHLIGG2	829.	P	JPY	50.8106152	28/04/17		42,122.	0.	0.	42,122.	0.00
JP3830000000	BROTHER INDUS LTD	ACHLIGG2	9,523.	P	JPY	15.24330568	28/04/17		145,162.	0.	0.	145,162.	0.00
JP3833300001	PRESSANCE	ACHLIGG2	1,176.	P	JPY	10.50085034	28/04/17		12,349.	0.	0.	12,349.	0.00
JP3834200002	HEIWA CORP	ACHLIGG2	2,325.	P	JPY	33.87397849	28/04/17		78,757.	0.	0.	78,757.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPY-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G2

935653CD

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
JP3837800006 HOYA CORP		ACHLIGG2	15,529.	P	JPY	38.10824908	28/04/17			591,783.	0.	0.	591,783.	0.00
JP3842400008 HOKUHOKU FINANCIAL		ACHLIGG2	4,857.	P	JPY	35.9911468	28/04/17			174,809.	0.	0.	174,809.	0.00
JP3843400007 NORTH PACIFIC BANK		ACHLIGG2	11,870.	P	JPY	4.65770851	28/04/17			55,287.	0.	0.	55,287.	0.00
JP3854600008 HONDA MOTOR CO LTD		ACHLIGG2	2,069.	P	JPY	20.32431126	28/04/17			42,051.	0.	0.	42,051.	0.00
JP3854700006 VT HOLDINGS		ACHLIGG2	3,283.	P	JPY	6.77490101	28/04/17			22,242.	0.	0.	22,242.	0.00
JP3861600009 MAEDA ROAD CONST		ACHLIGG2	3,000.	P	JPY	38.10833333	28/04/17			114,325.	0.	0.	114,325.	0.00
JP3862400003 MAKITA		ACHLIGG2	4,861.	P	JPY	64.36062539	28/04/17			312,857.	0.	0.	312,857.	0.00
JP3863800003 MATSUI SECURITIES		ACHLIGG2	782.	P	JPY	16.93734015	28/04/17			13,245.	0.	0.	13,245.	0.00
JP3866800000 PANASONIC CORP		ACHLIGG2	84,465.	P	JPY	8.46850175	28/04/17			715,292.	0.	0.	715,292.	0.00
JP3868400007 MAZDA MOTOR CORP		ACHLIGG2	23,387.	P	JPY	16.93701629	28/04/17			396,106.	0.	0.	396,106.	0.00
JP3869010003 MATSUMOTOKIYOSHI		ACHLIGG2	1,345.	P	JPY	38.10855019	28/04/17			51,256.	0.	0.	51,256.	0.00
JP3877600001 MARUBENI CORP		ACHLIGG2	14,292.	P	JPY	9.73880493	28/04/17			139,187.	0.	0.	139,187.	0.00
JP3882750007 MIXI		ACHLIGG2	2,111.	P	JPY	77.06347703	28/04/17			162,681.	0.	0.	162,681.	0.00
JP3885400006 MITSUMI		ACHLIGG2	8,158.	P	JPY	7.29982839	28/04/17			59,552.	0.	0.	59,552.	0.00
JP3885780001 MIZUHO FIN GROUP INC		ACHLIGG2	129,686.	P	JPY	3.17568589	28/04/17			411,842.	0.	0.	411,842.	0.00
JP3889200006 SUMITOMO MITSUI CONS		ACHLIGG2	31,741.	P	JPY	2.54056268	28/04/17			80,640.	0.	0.	80,640.	0.00
JP3890310000 MS AD ASSURANCE		ACHLIGG2	21,811.	P	JPY	42.34248774	28/04/17			923,532.	0.	0.	923,532.	0.00
JP3890350006 S'TOMO MITSUI FINL		ACHLIGG2	3,087.	P	JPY	63.51376741	28/04/17			196,067.	0.	0.	196,067.	0.00
JP3892100003 SUMITOMO MITSUI TRUS		ACHLIGG2	15,245.	P	JPY	55.04526074	28/04/17			839,165.	0.	0.	839,165.	0.00
JP3893200000 MITSUI FUDOSAN		ACHLIGG2	38,682.	P	JPY	13.54960964	28/04/17			524,126.	0.	0.	524,126.	0.00
JP3893600001 MITSUI & CO		ACHLIGG2	13,193.	P	JPY	21.17122717	28/04/17			279,312.	0.	0.	279,312.	0.00
JP3893700009 T-GAIA CORP		ACHLIGG2	682.	P	JPY	22.01759531	28/04/17			15,016.	0.	0.	15,016.	0.00
JP3895200008 MITSUBA CORP		ACHLIGG2	1,318.	P	JPY	12.10251961	28/04/17			16,142.	0.	0.	16,142.	0.00
JP3896800004 MITSUBISHI GAS CHE		ACHLIGG2	7,200.	P	JPY	16.93694444	28/04/17			121,946.	0.	0.	121,946.	0.00
JP3897700005 MITSUBISHI CHEMICA		ACHLIGG2	51,862.	P	JPY	8.46849331	28/04/17			439,193.	0.	0.	439,193.	0.00
JP3898400001 MITSUBISHI CORP.		ACHLIGG2	2,854.	P	JPY	33.87386125	28/04/17			96,676.	0.	0.	96,676.	0.00
JP3899600005 MITSUBISHI ESTATE		ACHLIGG2	13,129.	P	JPY	7.6216772	28/04/17			100,065.	0.	0.	100,065.	0.00
JP3900000005 MITSUB. HEAVY IND.		ACHLIGG2	124,314.	P	JPY	5.08110108	28/04/17			631,652.	0.	0.	631,652.	0.00
JP3902400005 MITSUBISHI ELECTRIC		ACHLIGG2	78,790.	P	JPY	15.24330499	28/04/17			1,201,020.	0.	0.	1,201,020.	0.00
JP3902900004 MITSUBISHI UFJ FIN		ACHLIGG2	316,335.	P	JPY	7.6216511	28/04/17			2,410,995.	0.	0.	2,410,995.	0.00
JP3903000002 MITSUBISHI MATERIA		ACHLIGG2	4,777.	P	JPY	33.87397949	28/04/17			161,816.	0.	0.	161,816.	0.00
JP3906000009 MINEBEA MITSUMI		ACHLIGG2	11,897.	P	JPY	5.92796503	28/04/17			70,525.	0.	0.	70,525.	0.00
JP3910660004 TOKIO MARINE HLDGS		ACHLIGG2	29,580.	P	JPY	57.16237323	28/04/17			1,690,863.	0.	0.	1,690,863.	0.00
JP3914400001 MURATA MANUFACTURING		ACHLIGG2	7,769.	P	JPY	93.15355902	28/04/17			723,710.	0.	0.	723,710.	0.00
JP3918000005 MEIJI HLDG		ACHLIGG2	4,892.	P	JPY	55.0451758	28/04/17			269,281.	0.	0.	269,281.	0.00
JP3930200005 YAKO CO LTD		ACHLIGG2	829.	P	JPY	19.05428227	28/04/17			15,796.	0.	0.	15,796.	0.00
JP3931600005 YAKULT HONSHA		ACHLIGG2	4,453.	P	JPY	13.54951718	28/04/17			60,336.	0.	0.	60,336.	0.00
JP3932000007 YASKAWA ELECTRIC		ACHLIGG2	8,567.	P	JPY	8.46854208	28/04/17			72,550.	0.	0.	72,550.	0.00
JP3933800009 YAHOO JAPAN		ACHLIGG2	22,134.	P	JPY	7.5030722	28/04/17			166,073.	0.	0.	166,073.	0.00
JP3935300008 YAMAGUCHI FINANCIA		ACHLIGG2	1,375.	P	JPY	6.77454545	28/04/17			9,315.	0.	0.	9,315.	0.00
JP3940000007 YAMATO HOLDINGS		ACHLIGG2	11,672.	P	JPY	11.85589445	28/04/17			138,382.	0.	0.	138,382.	0.00
JP3942400007 ASTELLAS PHARMA INC		ACHLIGG2	79,024.	P	JPY	14.39644918	28/04/17			1,137,665.	0.	0.	1,137,665.	0.00
JP3942600002 YAMAHA CORP		ACHLIGG2	4,995.	P	JPY	22.01801802	28/04/17			109,980.	0.	0.	109,980.	0.00
JP3944130008 USS		ACHLIGG2	9,329.	P	JPY	19.64690749	28/04/17			183,286.	0.	0.	183,286.	0.00
JP3949400000 UNITED ARROWS		ACHLIGG2	923.	P	JPY	49.11700975	28/04/17			45,335.	0.	0.	45,335.	0.00
JP3955000009 YOKOGAWA ELECTRIC		ACHLIGG2	7,978.	P	JPY	10.58561043	28/04/17			84,452.	0.	0.	84,452.	0.00
JP3973400009 RICOH COMPANY LTD		ACHLIGG2	7,096.	P	JPY	10.58568207	28/04/17			75,116.	0.	0.	75,116.	0.00
JP3974450003 RESORTTRUST		ACHLIGG2	3,017.	P	JPY	19.47762678	28/04/17			58,764.	0.	0.	58,764.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G2

935653CD

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	
											EVALUATION		
JP3976300008	RYOHIN KEIKAKU	ACHLIGG2	945.	P	JPY	132.10899471	28/04/17		124,843.	0.	0.	124,843. 0.00	
JP3977400005	RINNAI	ACHLIGG2	930.	P	JPY	37.26129032	28/04/17		34,653.	0.	0.	34,653. 0.00	
JP3982100004	LAWSON INC	ACHLIGG2	2,563.	P	JPY	105.85641826	28/04/17		271,310.	0.	0.	271,310. 0.00	
<i>Deferred settlement Sales</i>													
SDC065JPYG2	DSaI-Ccy	G2	379,961.		JPY	1.			379,961.	0.	0.	379,961. 0.00	
A/R + associated accounts													
									SUM (JPY)	68,869,985.	0.	0.	68,869,985. 0.06
Sundry debit or credit accounts													
LIR065JPYG2	SIAI lowRcbI	G2	25,976,374.		JPY	1.			25,976,374.	0.	0.	25,976,374. 0.02	
MCJPYG2	SundryCrAcc	G2	-767,845.		JPY	1.			-767,845.	0.	0.	-767,845. 0.00	
Sundry debit or credit accounts													
									SUM (JPY)	25,208,529.	0.	0.	25,208,529. 0.02
Adjustment accounts													
<i>Accrued charges</i>													
F120JPYG2	PnAdmFee	G2	-2,697,129.		JPY	1.			-2,697,129.	0.	0.	-2,697,129. 0.00	
Adjustment accounts													
									SUM (JPY)	-2,697,129.	0.	0.	-2,697,129.
Cash at Banks													
									SUM (JPY)	91,381,385.	0.	0.	91,381,385. 0.08
Other availabilities													
Financial accounts													
<i>Spot transactions</i>													
BK040JPYG2	BkDep JPY NEWEDG	G2	300,742,899.		JPY	1.			300,742,899.	0.	0.	300,742,899. 0.26	
BK065JPYG2	BkDep JPY SGP	G2	14,628,597,600.		JPY	1.			14,628,597,600.	0.	0.	14,628,597,600. 12.78	
Financial accounts													
									SUM (JPY)	14,929,340,499.	0.	0.	14,929,340,499. 13.04
Other availabilities													
									SUM (JPY)	14,929,340,499.	0.	0.	14,929,340,499. 13.04
Cash													
									SUM (JPY)	15,020,721,884.	0.	0.	15,020,721,884. 13.12
JAPAN YEN													
									SUM (JPY)	29,581,432,774.	142,360,160.	0.	29,723,792,934. 25.96
US DOLLAR													
Cash													

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G2 935653CD

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		
Other availabilities															
<i>Financial accounts</i>															
<i>Spot transactions</i>															
BK040USDG2	BkDep	USD NEWEDG	G2	G2											
				-1,026.27	USD	113.2167948			111.4700404		-116,191.	1,793.	0.	-114,398.	0.00
<i>Financial accounts</i>															
							SUM	(JPY)			-116,191.	1,793.	0.	-114,398.	
Other availabilities															
							SUM	(JPY)			-116,191.	1,793.	0.	-114,398.	
Cash															
							SUM	(JPY)			-116,191.	1,793.	0.	-114,398.	
US DOLLAR															
							SUM	(JPY)			-116,191.	1,793.	0.	-114,398.	
MGR TOTAL G2 935653CD															
							SUM	(JPY)			14,550,383,383.	400,417,460.	31,941.	14,950,832,784.	13.06

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G2 935653CD

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

<u>Day's management fees</u>												
	PnAdmFee	:		102,404.			JPY					

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G3

935653CE

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
											EVALUATION	
EURO												
Equities												
Equities DRM												
Equities DRM												
DE0007236101	SIEMENS AG-NOM	PGARANPDC-01734340	80,360.	P EUR	133.2	M	131.6	A	1,293,242,913.	6,059,512.	0.	1,299,302,425. 1.13
ES0167050915	ACS	PGARANPDC-01734471	22,100.	P EUR	33.765	M	34.03	A	90,156,072.	422,428.	0.	90,578,500. 0.08
ES0178430E18	TELEFONICA SA	PGARANPDC-01734295	99,246.	P EUR	10.375	M	10.155	A	124,404,781.	582,901.	0.	124,987,682. 0.11
FR0000120578	SANOFI	PGARANPDC-01734515	7,500.	P EUR	85.65	M	86.61	A	77,611,233.	363,649.	0.	77,974,882. 0.07
FR0000130577	PUBLICIS GROUPE	PGARANPDC-01734297	23,000.	P EUR	67.2	M	66.27	A	186,738,155.	874,965.	0.	187,613,120. 0.16
FR0000131104	BNP PARIBAS	PGARANPDC-01734506	95,000.	P EUR	65.8	M	64.78	A	755,240,817.	3,538,693.	0.	758,779,510. 0.66
IT0000068525	SAIPEM	PGARANPDC-01734346	441,000.	P EUR	0.4135	M	0.3956	A	22,031,804.	103,230.	0.	22,135,034. 0.02
IT0004965148	MONCLER SPA	PGARANPDC-01734464	43,400.	P EUR	22.48	M	22.66	A	117,875,077.	552,306.	0.	118,427,383. 0.10
IT0005239360	UNICREDIT SPA	PGARANPDC-01734420	146,620.	P EUR	15.55	M	14.94	A	275,460,647.	1,290,675.	0.	276,751,322. 0.24
NL0000009355	UNILEVER CVA	PGARANPDC-01734374	20,000.	P EUR	47.965	M	48.145	A	115,901,858.	543,060.	0.	116,444,918. 0.10
NL0011821202	ING GROUP	PGARANPDC-01734320	10,000.	P EUR	14.99	M	14.945	A	18,110,798.	84,858.	0.	18,195,656. 0.02
Equities DRM												
SUM (JPY)												
3,076,774,155. 14,416,277. 0. 3,091,190,432. 2.70												
Equities DRM												
SUM (JPY)												
3,076,774,155. 14,416,277. 0. 3,091,190,432. 2.70												
Equities												
SUM (JPY)												
3,076,774,155. 14,416,277. 0. 3,091,190,432. 2.70												
Lending / Borrowing												
A/R on lendec securities												
PT--00143852	PT/JP3566800003/31/1	PRET G3	2,882,708.08159499	EUR	0.	% 28/04/17	0.		0.	0.	0.	0.00
PT--00149056	PT/JP3734800000/21/0	PRET G3	134,601.16	EUR	0.	% 28/04/17	0.		0.	1,974.	1,974.	0.00
PT--00149626	PT/JP3734800000/27/0	PRET G3	211,336.89	EUR	0.	% 28/04/17	0.		0.	3,100.	3,100.	0.00
PT--00150995	PT/JP3734800000/15/0	PRET G3	77,002.03	EUR	0.	% 28/04/17	0.		0.	1,208.	1,208.	0.00
PT--00156345	PT/JP3734800000/15/0	PRET G3	165,036.51	EUR	0.	% 28/04/17	0.		0.	2,420.	2,420.	0.00
PT--00160627	PT/JP3566800003/24/1	PRET G3	1,149,726.95	EUR	0.	% 28/04/17	0.		0.	16,864.	16,864.	0.00
PT--00160687	PT/JP3566800003/24/1	PRET G3	689,485.42	EUR	0.	% 28/04/17	0.		0.	10,113.	10,113.	0.00
PT--00160692	PT/JP3229400001/24/1	PRET G3	144,000.45	EUR	0.	% 28/04/17	0.		0.	2,112.	2,112.	0.00
PT--00163952	FIX YAMAGUCHI FIN	PRET G3	21,021.96	EUR	0.	% 28/04/17	0.		0.	319.	319.	0.00
PT--00163954	FIX KANSAI PAINT	PRET G3	9,400.	EUR	0.	% 28/04/17	0.		0.	232.	232.	0.00
PT--00164071	FIX KANSAI PAINT	PRET G3	88,172.	EUR	0.	% 28/04/17	0.		0.	2,176.	2,176.	0.00
PT--00165580	PT/JP3787000003/16/0	PRET G3	29,049.10533136	7EUR	0.	% 28/04/17	0.		0.	2,867.	2,867.	0.00
PT--00166085	FIX AEON CREDIT S	PRET G3	100,020.	EUR	0.	% 28/04/17	0.		0.	1,468.	1,468.	0.00
PT--00166094	FIX NIDEC CORP	PRET G3	123,298.	EUR	0.	% 28/04/17	0.		0.	1,809.	1,809.	0.00
PT--00166311	FIX YAMAGUCHI FIN	PRET G3	96,086.64	EUR	0.	% 28/04/17	0.		0.	1,409.	1,409.	0.00
PT--00166312	FIX KANSAI PAINT	PRET G3	563,962.4	EUR	0.	% 28/04/17	0.		0.	1,856.	1,856.	0.00
PT--00166489	PT/JP3118000003/26/0	PRET G3	228,715.76	EUR	0.	% 28/04/17	0.		0.	3,355.	3,355.	0.00
PT--00167523	PT/JP3229400001/08/0	PRET G3	20,213.52	EUR	0.	% 28/04/17	0.		0.	296.	296.	0.00
PT--00167663	FIX RINNAI	PRET G3	194,179.	EUR	0.	% 28/04/17	0.		0.	2,848.	2,848.	0.00
PT--00167987	PT/JP3657400002/17/0	PRET G3	238,573.21	EUR	0.	% 28/04/17	0.		0.	3,500.	3,500.	0.00
PT--00168258	PT/JP3481800005/23/0	PRET G3	945,240.52	EUR	0.	% 28/04/17	0.		0.	13,865.	13,865.	0.00
PT--00168552	PT/JP3220580009/28/0	PRET G3	438,570.74	EUR	0.	% 28/04/17	0.		0.	6,432.	6,432.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G3

935653CE

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	
											EVALUATION		
PT--00168683	PT/JP3771800004/01/0	PRET G3	146,285.1	EUR	0.	% 28/04/17				0.	2,146.	2,146. 0.00	
PT--00168684	PT/JP3977400005/01/0	PRET G3	256,053.9	EUR	0.	% 28/04/17				0.	3,756.	3,756. 0.00	
PT--00168854	PT/JP3657400002/03/0	PRET G3	125,146.26	EUR	0.	% 28/04/17				0.	1,835.	1,835. 0.00	
PT--00168914	PT/JP3481800005/06/0	PRET G3	860,066.83	EUR	0.	% 28/04/17				0.	12,614.	12,614. 0.00	
PT--00169057	FIX NIDEC CORP	PRET G3	2,719,378.86	EUR	0.	% 28/04/17				0.	39,886.	39,886. 0.00	
PT--00170503	FIX AEON CREDIT S	PRET G3	149,177.76	EUR	0.	% 28/04/17				0.	13,551.	13,551. 0.00	
PT--00170504	FIX AEON CREDIT S	PRET G3	27,915.	EUR	0.	% 28/04/17				0.	2,536.	2,536. 0.00	
PT--00170505	FIX AEON CREDIT S	PRET G3	27,915.	EUR	0.	% 28/04/17				0.	2,536.	2,536. 0.00	
PT--00170514	FIX EAST JAPAN RA	PRET G3	2,047,970.4	EUR	0.	% 28/04/17				0.	70,890.	70,890. 0.00	
PT--00170516	FIX JAPAN AIRLINE	PRET G3	1,762,816.04	EUR	0.	% 28/04/17				0.	234,599.	234,599. 0.00	
PT--00170517	FIX DAIWA SECURIT	PRET G3	2,345,285.28	EUR	0.	% 28/04/17				0.	201,121.	201,121. 0.00	
PT--00170999	PT/JP3164720009/31/0	PRET G3	239,568.	EUR	0.	% 28/04/17				0.	46,851.	46,851. 0.00	
PT--00171558	PT/JP3164720009/11/0	PRET G3	2,847.31	EUR	0.	% 28/04/17				0.	29.	29. 0.00	
PT--00171714	PT/JP3198900007/13/0	PRET G3	425,891.93	EUR	0.	% 28/04/17				0.	215.	215. 0.00	
PT--00171730	PT/JP3903000002/13/0	PRET G3	204,217.97	EUR	0.	% 28/04/17				0.	103.	103. 0.00	
PT--00171780	PT/JP3899600005/14/0	PRET G3	4,724,752.09	EUR	0.	% 28/04/17				0.	2,390.	2,390. 0.00	
PT--00171785	PT/JP3733000008/14/0	PRET G3	252,487.67	EUR	0.	% 28/04/17				0.	127.	127. 0.00	
PT--00171795	PT/JP3659000008/14/0	PRET G3	732,327.44	EUR	0.	% 28/04/17				0.	370.	370. 0.00	
PT--00171797	PT/JP3196000008/14/0	PRET G3	182,610.27	EUR	0.	% 28/04/17				0.	92.	92. 0.00	
PT--00171828	PT/JP3229400001/18/0	PRET G3	34,286.59	EUR	0.	% 28/04/17				0.	17.	17. 0.00	
PT--00171836	PT/JP3131400008/18/0	PRET G3	173,159.54	EUR	0.	% 28/04/17				0.	87.	87. 0.00	
PT--00171859	PT/JP3481800005/18/0	PRET G3	814,558.34	EUR	0.	% 28/04/17				0.	411.	411. 0.00	
PT--00171866	PT/JP3566800003/18/0	PRET G3	1,116,563.82	EUR	0.	% 28/04/17				0.	564.	564. 0.00	
PT--00171872	PT/JP3657400002/18/0	PRET G3	372,874.98	EUR	0.	% 28/04/17				0.	188.	188. 0.00	
PT--00171880	PT/JP3734800000/18/0	PRET G3	1,331,607.89	EUR	0.	% 28/04/17				0.	674.	674. 0.00	
PT--00171887	PT/JP3863800003/18/0	PRET G3	171,653.46	EUR	0.	% 28/04/17				0.	87.	87. 0.00	
PT--00171895	PT/JP3787000003/18/0	PRET G3	66,215.32	EUR	0.	% 28/04/17				0.	34.	34. 0.00	
PT--00171902	PT/JP3783600004/18/0	PRET G3	47,464.65	EUR	0.	% 28/04/17				0.	24.	24. 0.00	
PT--00171915	PT/JP3783600004/18/0	PRET G3	269,647.16	EUR	0.	% 28/04/17				0.	136.	136. 0.00	
PT--00171975	FIX SONY FINANCIA	PRET G3	652,838.76	EUR	0.	% 28/04/17				0.	330.	330. 0.00	
PT--00171989	PT/JP3935300008/19/0	PRET G3	83,409.2	EUR	0.	% 28/04/17				0.	42.	42. 0.00	
PT--00172044	FIX YAMAGUCHI FIN	PRET G3	65,895.65	EUR	0.	% 28/04/17				0.	33.	33. 0.00	
A/R on lended securities													
						SUM (JPY)				0.	0.	718,497.	718,497.

A/P on Collateral sec (rcvd)

PDC-01734295	PDC/ES0178430E18/31/	PGAR1 G3	-1,029,677.25	EUR	100.	% 28/04/17				-124,404,781.	-582,901.	0.	-124,987,682.	-0.11
PDC-01734297	PDC/FR0000130577/31/	PGAR1 G3	-1,545,600.	EUR	100.	% 28/04/17				-186,738,155.	-874,965.	0.	-187,613,120.	-0.16
PDC-01734320	PDC/NL0011821202/31/	PGAR1 G3	-149,900.	EUR	100.	% 28/04/17				-18,110,798.	-84,858.	0.	-18,195,656.	-0.02
PDC-01734340	PDC/DE0007236101/31/	PGAR1 G3	-10,703,952.	EUR	100.	% 28/04/17				-1,293,242,913.	-6,059,512.	0.	-1,299,302,425.	-1.13
PDC-01734346	PDC/IT0000068525/31/	PGAR1 G3	-182,353.5	EUR	100.	% 28/04/17				-22,031,804.	-103,230.	0.	-22,135,034.	-0.02
PDC-01734374	PDC/NL0000009355/31/	PGAR1 G3	-959,300.	EUR	100.	% 28/04/17				-115,901,858.	-543,060.	0.	-116,444,918.	-0.10
PDC-01734420	PDC/IT0005239360/31/	PGAR1 G3	-2,279,941.	EUR	100.	% 28/04/17				-275,460,647.	-1,290,675.	0.	-276,751,322.	-0.24
PDC-01734464	PDC/IT0004965148/31/	PGAR1 G3	-975,632.	EUR	100.	% 28/04/17				-117,875,077.	-552,306.	0.	-118,427,383.	-0.10
PDC-01734471	PDC/ES0167050915/31/	PGAR1 G3	-746,206.5	EUR	100.	% 28/04/17				-90,156,072.	-422,428.	0.	-90,578,500.	-0.08
PDC-01734506	PDC/FR0000131104/31/	PGAR1 G3	-6,251,000.	EUR	100.	% 28/04/17				-755,240,817.	-3,538,693.	0.	-758,779,510.	-0.66
PDC-01734515	PDC/FR0000120578/31/	PGAR1 G3	-642,375.	EUR	100.	% 28/04/17				-77,611,233.	-363,649.	0.	-77,974,882.	-0.07

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G3

935653CE

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
											EVALUATION	
A/P on Collateral sec (rcvd)												
						SUM	(JPY)		-3,076,774,155.	-14,416,277.	0.	-2.70
						SUM	(JPY)		-3,076,774,155.	-14,416,277.	0.	-2.70
Lending / Borrowing												
						SUM	(JPY)		-3,076,774,155.	-14,416,277.	718,497.	-2.70
Cash												
Cash at Banks												
A/R + associated accounts												
<i>Deferred settlement Sales</i>												
SDC065EURG3	DsSaI-Ccy	G3	-2,409,013.39	EUR	121.36622246		121.3853		-292,372,855.	-45,958.	0.	-0.26
SDT065EURG3	Ds-SecLnd	EUR	47,634.34	EUR	118.16177153		121.3853		5,628,558.	153,551.	0.	0.01
A/R + associated accounts												
						SUM	(JPY)		-286,744,297.	107,593.	0.	-0.25
Cash at Banks												
						SUM	(JPY)		-286,744,297.	107,593.	0.	-0.25
Other availabilities												
Financial accounts												
<i>Spot transactions</i>												
BK040EURG3	BkDep EUR NEWEDG	G3	606,895.34	EUR	110.94635032		121.3853		67,332,823.	6,335,350.	0.	0.06
BK065EURG3	BkDep EUR SGP	G3	-150,648.98	EUR	120.81919838		121.3853		-18,201,289.	-85,283.	0.	-0.02
Financial accounts												
						SUM	(JPY)		49,131,534.	6,250,067.	0.	0.05
Other availabilities												
						SUM	(JPY)		49,131,534.	6,250,067.	0.	0.05
Cash												
						SUM	(JPY)		-237,612,763.	6,357,660.	0.	-0.20
EURO												
						SUM	(JPY)		-237,612,763.	6,357,660.	718,497.	-0.20
POUND STERLING												
Equities												
Equities DRM												
Equities DRM												
GB0007908733	SSE PLC	PGARANPDC-01734491	41,500.	P GBP	13.95	M	13.91	A	83,006,295.	483,054.	0.	0.07
GB0007980591	BP PLC	PGARANPDC-01734519	986,820.	P GBP	4.5365	M	4.425	A	641,870,750.	3,735,353.	0.	0.56
GB0009895292	ASTRAZENECA PLC	PGARANPDC-01734521	21,601.	P GBP	46.865	M	46.375	A	145,148,051.	844,686.	0.	0.13

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G3

935653CE

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
											EVALUATION	
Equities DRM												
						SUM	(JPY)		870,025,096.	5,063,093.	0.	875,088,189. 0.76
Equities DRM												
						SUM	(JPY)		870,025,096.	5,063,093.	0.	875,088,189. 0.76
Equities												
						SUM	(JPY)		870,025,096.	5,063,093.	0.	875,088,189. 0.76
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-01734491	PDC/GB0007908733/31/	PGAR1	G3	-578,925.	GBP	100.	% 28/04/17		-83,006,295.	-483,054.	0.	-83,489,349. -0.07
PDC-01734519	PDC/GB0007980591/31/	PGAR1	G3	-4,476,708.93	GBP	100.	% 28/04/17		-641,870,750.	-3,735,353.	0.	-645,606,103. -0.56
PDC-01734521	PDC/GB0009895292/31/	PGAR1	G3	-1,012,330.87	GBP	100.	% 28/04/17		-145,148,051.	-844,686.	0.	-145,992,737. -0.13
A/P on Collateral sec (rcvd)												
						SUM	(JPY)		-870,025,096.	-5,063,093.	0.	-875,088,189. -0.76
						SUM	(JPY)		-870,025,096.	-5,063,093.	0.	-875,088,189. -0.76
Lending / Borrowing												
						SUM	(JPY)		-870,025,096.	-5,063,093.	0.	-875,088,189. -0.76
POUND STERLING												
						SUM	(JPY)		0.	0.	0.	0.
JAPAN YEN												
Equities												
Equities DRM												
JP3102000001	AISIN SEIKI LTD		G3	44,735.	P JPY	4827.3659	M 28/04/17		215,952,215.	27,853,535.	0.	243,805,750. 0.21
JP3105220002	SEVEN BANK LTD		G3	180,895.	P JPY	518.9971	M 28/04/17		93,883,974.	-26,229,244.	0.	67,654,730. 0.06
JP3105250009	AIN HOLDING SHS		G3	5,855.	P JPY	5887.8861	M 28/04/17		34,473,573.	10,727,027.	0.	45,200,600. 0.04
JP3110650003	ASAHI INTECC		G3	11,700.	P JPY	4587.5279	M 28/04/17		53,674,077.	4,240,923.	0.	57,915,000. 0.05
JP3111200006	ASAHI KASEI		G3	318,340.	P JPY	914.4481	M 28/04/17		291,105,412.	47,130,838.	0.	338,236,250. 0.30
JP3112000009	ASAHI GLASS CO LTD		G3	251,804.	P JPY	712.1503	M 28/04/17		179,322,306.	63,920,358.	0.	243,242,664. 0.21
JP3116000005	ASAHI GROUP HOLDING		G3	102,813.	P JPY	3736.705	M 28/04/17		384,181,856.	48,146,809.	0.	432,328,665. 0.38
JP3118000003	ASICS CORPORATION	PRETERPT--00166489		12,000.	P JPY	2821.7476	M 28/04/17		33,860,971.	-10,208,971.	0.	23,652,000. 0.02
			G3	36,538.	P JPY	2680.8512	M 28/04/17		97,952,942.	-25,936,544.	0.	72,016,398. 0.06
JP3119600009	AJINOMOTO CO INC		G3	112,773.	P JPY	2507.4046	M 28/04/17		282,767,539.	-38,162,902.	0.	244,604,637. 0.21
JP3120010008	ICHIGO INC		G3	45,800.	P JPY	415.4931	M 28/04/17		19,029,584.	-4,190,384.	0.	14,839,200. 0.01
JP3126340003	ALFRESA HLDGS CORP		G3	57,117.	P JPY	1999.2435	M 28/04/17		114,190,793.	671,494.	0.	114,862,287. 0.10
JP3126400005	ALPS ELECTRIC CO		G3	45,157.	P JPY	3312.3772	M 28/04/17		149,577,019.	-1,687,844.	0.	147,889,175. 0.13
JP3130400009	EAGLE INDUSTRY		G3	5,246.	P JPY	2176.8336	M 28/04/17		11,419,669.	-3,151,973.	0.	8,267,696. 0.01
JP3131090007	IIDA GROUP HLDGS		G3	40,200.	P JPY	1981.3419	M 28/04/17		79,649,946.	-8,335,146.	0.	71,314,800. 0.06
JP3131400008	AEON CREDIT SERVIC	PRETERPT--00166085		6,000.	P JPY	2825.8095	M 28/04/17		16,954,857.	-4,108,857.	0.	12,846,000. 0.01
		PRETERPT--00170503		8,016.	P JPY	2807.8946	M 28/04/17		22,508,083.	-5,345,827.	0.	17,162,256. 0.01

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPY-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G3

935653CE

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	Fund currency			PRCT			
			QUANTITY TYPE						QTD	AND PRICE TYPE	Quotati		ASSET	F	BOOK COST
	PRETERPT--	00170504	1,500.	P	JPY	2807.8947	M	28/04/17	2141.		4,211,842.	-1,000,342.	0.	3,211,500.	0.00
	PRETERPT--	00170505	1,500.	P	JPY	2807.8947	M	28/04/17	2141.		4,211,842.	-1,000,342.	0.	3,211,500.	0.00
	PRETERPT--	00171836	8,862.	P	JPY	2748.1963	M	28/04/17	2141.		24,354,516.	-5,380,974.	0.	18,973,542.	0.02
	G3		4,964.	P	JPY	2471.0667	M	28/04/17	2141.		12,266,375.	-1,638,451.	0.	10,627,924.	0.01
JP3131430005	AEON MALL	G3	31,097.	P	JPY	2060.4908	M	28/04/17	1893.		64,075,083.	-5,208,462.	0.	58,866,621.	0.05
JP3134800006	IHI CORP	G3	375,613.	P	JPY	405.033	M	28/04/17	378.		152,135,661.	-10,153,947.	0.	141,981,714.	0.12
JP3137200006	ISUZU MOTORS LTD	G3	141,659.	P	JPY	1441.9733	M	28/04/17	1512.		204,268,497.	9,919,911.	0.	214,188,408.	0.19
JP3138400001	IZUMI	G3	9,516.	P	JPY	4580.6471	M	28/04/17	5580.		43,589,438.	-9,509,842.	0.	53,099,280.	0.05
JP3143000002	ITO EN LTD	G3	16,172.	P	JPY	2941.58	M	28/04/17	4040.		47,571,231.	17,763,649.	0.	65,334,880.	0.06
JP3143600009	ITOCHU CORP	G3	353,336.	P	JPY	1411.3394	M	28/04/17	1576.		498,677,014.	58,180,522.	0.	556,857,536.	0.49
JP3143900003	ITOCHU TECHNO-SOL	G3	10,899.	P	JPY	2836.2127	M	28/04/17	3245.		30,911,882.	4,455,373.	0.	35,367,255.	0.03
JP3151600008	IWATANI	G3	52,911.	P	JPY	702.6275	M	28/04/17	657.		37,176,723.	-2,414,196.	0.	34,762,527.	0.03
JP3152740001	ABC MART	G3	8,810.	P	JPY	6861.3018	M	28/04/17	6190.		60,448,069.	-5,914,169.	0.	54,533,900.	0.05
JP3152750000	GMO INTERNET	G3	17,547.	P	JPY	1619.4455	M	28/04/17	1323.		28,416,410.	-5,201,729.	0.	23,214,681.	0.02
JP3158800007	UBE INDUSTRIES LTD	G3	257,992.	P	JPY	218.1633	M	28/04/17	259.		56,284,398.	10,535,530.	0.	66,819,928.	0.06
JP3160400002	EISAI	G3	62,931.	P	JPY	7274.2452	M	28/04/17	5852.		457,775,526.	-89,509,314.	0.	368,272,212.	0.32
JP3160670000	AIR WATER	G3	42,196.	P	JPY	2071.1254	M	28/04/17	2146.		87,393,209.	3,159,407.	0.	90,552,616.	0.08
JP3160740001	HIS	G3	8,295.	P	JPY	3687.404	M	28/04/17	2658.		30,587,016.	-8,538,906.	0.	22,048,110.	0.02
JP3161200005	EZAKI GLICO	G3	13,600.	P	JPY	5435.786	M	28/04/17	5870.		73,926,690.	5,905,310.	0.	79,832,000.	0.07
JP3162600005	SMC CORP	G3	15,406.	P	JPY	31091.2271	M	28/04/17	31390.		478,991,444.	4,602,896.	0.	483,594,340.	0.42
JP3164720009	RENESAS ELECTRONICS	PRETERPT--	23,000.	P	JPY	642.7927	M	28/04/17	1060.		14,784,232.	9,595,768.	0.	24,380,000.	0.02
	PRETERPT--	00171558	294.	P	JPY	642.7925	M	28/04/17	1060.		188,981.	122,659.	0.	311,640.	0.00
	G3		2,006.	P	JPY	1102.3609	M	28/04/17	1060.		2,211,336.	-84,916.	0.	2,126,360.	0.00
JP3164800009	NOK CORP	G3	23,602.	P	JPY	3156.7424	M	28/04/17	2651.		74,505,434.	-11,936,532.	0.	62,568,902.	0.05
JP3165000005	SOMPO HLDGS SHS	G3	100,784.	P	JPY	3653.3806	M	28/04/17	4206.		368,202,310.	55,695,194.	0.	423,897,504.	0.37
JP3165650007	NTT DOCOMO INC	G3	360,407.	P	JPY	2453.6551	M	28/04/17	2688.		884,314,491.	84,459,525.	0.	968,774,016.	0.85
JP3165690003	NTT URBAN DEVELOPM	G3	29,939.	P	JPY	1116.0155	M	28/04/17	1005.		33,412,388.	-3,323,693.	0.	30,088,695.	0.03
JP3165700000	NTT DATA	G3	29,812.	P	JPY	5461.1736	M	28/04/17	5170.		162,808,507.	-8,680,467.	0.	154,128,040.	0.13
JP3166000004	EBARA CORP	G3	22,609.	P	JPY	2808.6821	M	28/04/17	3395.		63,501,493.	13,256,062.	0.	76,757,555.	0.07
JP3166990006	FPG SHS	G3	17,200.	P	JPY	928.9692	M	28/04/17	968.		15,978,271.	671,329.	0.	16,649,600.	0.01
JP3167500002	LEOPALACE21	G3	60,957.	P	JPY	634.7358	M	28/04/17	592.		38,691,589.	-2,605,045.	0.	36,086,544.	0.03
JP3168200008	ELECOM	G3	4,200.	P	JPY	2049.8621	M	28/04/17	2304.		8,609,421.	1,067,379.	0.	9,676,800.	0.01
JP3169800004	ENPLAS CORP	G3	2,277.	P	JPY	4038.5617	M	28/04/17	3045.		9,195,805.	-2,262,340.	0.	6,933,465.	0.01
JP3170800001	OSG CORP	G3	23,283.	P	JPY	2387.897	M	28/04/17	2295.		55,597,407.	-2,162,922.	0.	53,434,485.	0.05
JP3173400007	OBIC	G3	16,627.	P	JPY	5328.1302	M	28/04/17	6020.		88,590,821.	11,503,719.	0.	100,094,540.	0.09
JP3174410005	OJI HOLDINGS	G3	199,342.	P	JPY	523.5129	M	28/04/17	539.		104,358,105.	3,087,233.	0.	107,445,338.	0.09
JP3180400008	OSAKA GAS CO LTD	G3	474,189.	P	JPY	460.1436	M	28/04/17	417.3		218,195,025.	-20,315,955.	0.	197,879,070.	0.17
JP3183200009	JAPAN EXCHANGE	G3	149,959.	P	JPY	1757.617	M	28/04/17	1561.		263,570,492.	-29,484,493.	0.	234,085,999.	0.20
JP3188200004	OTSUKA	G3	12,993.	P	JPY	5243.2865	M	28/04/17	5970.		68,126,021.	9,442,189.	0.	77,568,210.	0.07
JP3188220002	OTSUKA HOLDINGS CO	G3	109,980.	P	JPY	4452.0736	M	28/04/17	5127.		489,639,051.	74,228,409.	0.	563,867,460.	0.49
JP3190000004	OBAYASHI	G3	164,295.	P	JPY	1044.8455	M	28/04/17	1081.		171,662,886.	5,940,009.	0.	177,602,895.	0.16
JP3190800007	OKASAN HOLDINGS	G3	41,157.	P	JPY	754.8759	M	28/04/17	649.		31,068,429.	-4,357,536.	0.	26,710,893.	0.02
JP3194000000	OKI ELECTRIC INDUS	G3	21,125.	P	JPY	2071.0127	M	28/04/17	1664.		43,750,143.	-8,598,143.	0.	35,152,000.	0.03
JP3196000008	ODAKYU ELECTRIC	PRETERPT--	9,447.	P	JPY	2360.2323	M	28/04/17	2162.		22,297,115.	-1,872,701.	0.	20,424,414.	0.02
	G3		68,862.	P	JPY	2346.097	M	28/04/17	2162.		161,556,929.	-12,677,285.	0.	148,879,644.	0.13
JP3197600004	ONO PHARMACEUTICAL	G3	116,215.	P	JPY	2880.3827	M	28/04/17	2297.		334,743,674.	-67,797,819.	0.	266,945,855.	0.23
JP3197800000	OMRON CORP	G3	51,919.	P	JPY	4523.1392	M	28/04/17	4665.		234,836,862.	7,365,273.	0.	242,202,135.	0.21
JP3198900007	ORIENTAL LAND	PRETERPT--	7,700.	P	JPY	7738.5901	M	28/04/17	6400.		59,587,144.	-10,307,144.	0.	49,280,000.	0.04

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G3

935653CE

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
		G3	47,417.	P	JPY	28/04/17	6400.		361,789,052.		-58,320,252.	0.	303,468,800.	0.27
JP3199000005 ORIENT CORP		G3	104,300.	P	JPY	28/04/17	199.		21,135,832.		-380,132.	0.	20,755,700.	0.02
JP3200450009 ORIX CORP		G3	341,585.	P	JPY	28/04/17	1701.		580,804,532.		231,553.	0.	581,036,085.	0.51
JP3201200007 OLYMPUS CORP		G3	78,073.	P	JPY	28/04/17	4290.		328,539,351.		6,393,819.	0.	334,933,170.	0.29
JP3205800000 KAO CORP		G3	130,070.	P	JPY	28/04/17	6148.		758,040,055.		41,630,305.	0.	799,670,360.	0.70
JP3206000006 KAKAKU.COM		G3	36,415.	P	JPY	28/04/17	1607.		68,725,488.		-10,206,583.	0.	58,518,905.	0.05
JP3207000005 KAKEN PHARMA		G3	9,478.	P	JPY	28/04/17	6610.		76,414,216.		-13,764,636.	0.	62,649,580.	0.05
JP3209000003 CASIO		G3	39,344.	P	JPY	28/04/17	1571.		86,174,141.		-24,364,717.	0.	61,809,424.	0.05
JP3210200006 KAJIMA CORP		G3	239,964.	P	JPY	28/04/17	757.		151,775,025.		29,877,723.	0.	181,652,748.	0.16
JP3215200001 KANAMOTO		G3	7,040.	P	JPY	28/04/17	3020.		20,829,623.		431,177.	0.	21,260,800.	0.02
JP3217100001 KANEMATSU		G3	102,258.	P	JPY	28/04/17	227.		20,477,576.		2,734,990.	0.	23,212,566.	0.02
JP3218850000 KABU.COM SECURITIE		G3	36,070.	P	JPY	28/04/17	352.		13,498,742.		-802,102.	0.	12,696,640.	0.01
JP3220400000 CALSONIC KANSEI		G3	30,969.	P	JPY	28/04/17	1288.		26,483,078.		13,404,994.	0.	39,888,072.	0.03
JP3220580009 CALBEE INC	PRETERPT--00168552		13,000.	P	JPY	28/04/17	3890.		60,436,820.		-9,866,820.	0.	50,570,000.	0.04
	G3		9,324.	P	JPY	28/04/17	3890.		42,133,370.		-5,863,010.	0.	36,270,360.	0.03
JP3224200000 KAWASAKI HEAVY IND		G3	380,438.	P	JPY	28/04/17	337.		167,217,498.		-39,009,892.	0.	128,207,606.	0.11
JP3229400001 KANSAI PAINT	PRETERPT--00160692		7,215.	P	JPY	28/04/17	2468.		14,193,311.		3,613,309.	0.	17,806,620.	0.02
	PRETERPT--00163954		500.	P	JPY	28/04/17	2468.		983,597.		250,403.	0.	1,234,000.	0.00
	PRETERPT--00164071		4,690.	P	JPY	28/04/17	2468.		9,226,144.		2,348,776.	0.	11,574,920.	0.01
	PRETERPT--00166312		29,998.	P	JPY	28/04/17	2468.		59,011,909.		15,023,155.	0.	74,035,064.	0.06
	PRETERPT--00167523		1,000.	P	JPY	28/04/17	2468.		1,973,550.		494,450.	0.	2,468,000.	0.00
	PRETERPT--00171828		1,713.	P	JPY	28/04/17	2468.		3,380,691.		846,993.	0.	4,227,684.	0.00
	G3		8,633.	P	JPY	28/04/17	2468.		19,003,402.		2,302,842.	0.	21,306,244.	0.02
JP3235900002 GUNGHU ONLINE ENTERT		G3	101,192.	P	JPY	28/04/17	250.		39,784,676.		-14,486,676.	0.	25,298,000.	0.02
JP3236200006 KEYENCE CORP		G3	22,128.	P	JPY	28/04/17	44800.		756,830,831.		234,503,569.	0.	991,334,400.	0.87
JP3240400006 KIKKOMAN CORP		G3	38,057.	P	JPY	28/04/17	3425.		144,395,683.		-14,050,458.	0.	130,345,225.	0.11
JP3242800005 CANON INC		G3	263,121.	P	JPY	28/04/17	3696.		942,996,213.		29,499,003.	0.	972,495,216.	0.85
JP3244800003 KEWPIE CORP		G3	27,782.	P	JPY	28/04/17	2834.		74,362,443.		4,371,745.	0.	78,734,188.	0.07
JP3246500007 KYUSHU FIN GROUP		G3	105,500.	P	JPY	28/04/17	694.		67,049,237.		6,167,763.	0.	73,217,000.	0.06
JP3247050002 KYUDENKO		G3	10,600.	P	JPY	28/04/17	3195.		35,242,103.		-1,375,103.	0.	33,867,000.	0.03
JP3247090008 KYORIN		G3	12,568.	P	JPY	28/04/17	2332.		29,167,571.		141,005.	0.	29,308,576.	0.03
JP3249600002 KYOCERA CORP		G3	80,167.	P	JPY	28/04/17	6310.		484,485,697.		21,368,073.	0.	505,853,770.	0.44
JP3254200003 KYOWA EXEO CORP		G3	21,417.	P	JPY	28/04/17	1684.		30,680,104.		5,386,124.	0.	36,066,228.	0.03
JP3256000005 KYOWA HAKKO KIRIN		G3	61,200.	P	JPY	28/04/17	1912.		104,884,071.		12,130,329.	0.	117,014,400.	0.10
JP3258000003 KIRIN HLDGS CO LTD		G3	235,825.	P	JPY	28/04/17	2166.		411,074,828.		99,722,122.	0.	510,796,950.	0.45
JP3260800002 KINIEISU GRP HLD CO		G3	492,347.	P	JPY	28/04/17	407.		211,168,046.		-10,782,817.	0.	200,385,229.	0.18
JP3266170004 COOKPAD INC		G3	11,418.	P	JPY	28/04/17	887.		23,237,580.		-13,109,814.	0.	10,127,766.	0.01
JP3266190002 KUSURI AOKI HLD		G3	4,300.	P	JPY	28/04/17	4815.		17,346,449.		3,358,051.	0.	20,704,500.	0.02
JP3266400005 KUBOTA CORPORATION		G3	245,575.	P	JPY	28/04/17	1753.		438,180,795.		-7,687,820.	0.	430,492,975.	0.38
JP3266800006 KUMAGAI GUMI		G3	86,000.	P	JPY	28/04/17	300.		24,140,493.		1,659,507.	0.	25,800,000.	0.02
JP3268950007 MEDICEO PALTAC		G3	48,270.	P	JPY	28/04/17	1844.		89,469,844.		-459,964.	0.	89,009,880.	0.08
JP3269600007 KURARAY		G3	86,150.	P	JPY	28/04/17	1798.		127,991,893.		26,905,807.	0.	154,897,700.	0.14
JP3269940007 CREATE SD HOL 3443JT		G3	7,100.	P	JPY	28/04/17	2618.		16,340,720.		2,247,080.	0.	18,587,800.	0.02
JP3274070006 GREE		G3	29,330.	P	JPY	28/04/17	895.		19,259,952.		6,990,398.	0.	26,250,350.	0.02
JP3274150006 SHIP HEALTHCARE		G3	9,244.	P	JPY	28/04/17	2997.		24,715,274.		2,988,994.	0.	27,704,268.	0.02
JP3274180003 GURUNAVI INC		G3	7,400.	P	JPY	28/04/17	2239.		18,683,031.		-2,114,431.	0.	16,568,600.	0.01
JP3274280001 GROWELL HOLDINGS		G3	12,728.	P	JPY	28/04/17	3590.		35,331,589.		10,361,931.	0.	45,693,520.	0.04
JP3276400003 GUNMA BANK LTD		G3	107,184.	P	JPY	28/04/17	598.		71,607,484.		-7,511,452.	0.	64,096,032.	0.06

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G3

935653CE

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
JP3277150003	K'S HOLDING SHS	G3	22,224.	P	JPY	1961.3772	28/04/17	2145.	43,589,648.	4,080,832.	0.	47,670,480.	0.04
JP3277800003	KEIO CORP	G3	135,678.	P	JPY	934.9258	28/04/17	892.	126,848,867.	-5,824,091.	0.	121,024,776.	0.11
JP3278600006	KEISEI EL RAILWAY	G3	36,632.	P	JPY	2858.293	28/04/17	2651.	104,704,989.	-7,593,557.	0.	97,111,432.	0.08
JP3279400000	KEIHAN ELECTRIC	G3	145,330.	P	JPY	728.4997	28/04/17	701.	105,872,855.	-3,996,525.	0.	101,876,330.	0.09
JP3282400005	GEO	G3	8,033.	P	JPY	1558.0093	28/04/17	1231.	12,515,489.	-2,626,866.	0.	9,888,623.	0.01
JP3283650004	KOSE CORP	G3	8,231.	P	JPY	10965.9521	28/04/17	10570.	90,260,752.	-3,259,082.	0.	87,001,670.	0.08
JP3284600008	KOITO MFG	G3	29,230.	P	JPY	4758.5004	28/04/17	5750.	139,090,966.	28,981,534.	0.	168,072,500.	0.15
JP3286500008	IBJ LEASING	G3	9,069.	P	JPY	2549.306	28/04/17	2422.	23,119,538.	-1,154,538.	0.	21,965,118.	0.02
JP3289800009	KOBE STEEL LTD	G3	88,498.	P	JPY	1425.867	28/04/17	990.	126,186,375.	-38,573,355.	0.	87,613,020.	0.08
JP3292200007	JTEKT CORP	G3	52,130.	P	JPY	1999.8094	28/04/17	1754.	104,250,063.	-12,814,043.	0.	91,436,020.	0.08
JP3294460005	INPEX HOLDINGS INC	G3	288,425.	P	JPY	1223.5994	28/04/17	1068.5	352,916,658.	-44,734,545.	0.	308,182,113.	0.27
JP3294600006	HITACHI KOKUSAI EI	G3	12,826.	P	JPY	1775.7986	28/04/17	2500.	22,776,393.	9,288,607.	0.	32,065,000.	0.03
JP3298400007	COSMOS PHARMA	G3	2,477.	P	JPY	18204.3351	28/04/17	22570.	45,092,138.	10,813,752.	0.	55,905,890.	0.05
JP3300600008	KONICA MINOLTA HLD	G3	114,408.	P	JPY	1216.6308	28/04/17	985.	139,192,296.	-26,500,416.	0.	112,691,880.	0.10
JP3301100008	KOBAYASHI PHARM	G3	14,100.	P	JPY	4748.0157	28/04/17	5840.	66,947,022.	15,396,978.	0.	82,344,000.	0.07
JP3304200003	KOMATSU LTD	G3	235,973.	P	JPY	2247.9905	28/04/17	2972.	530,465,656.	170,846,703.	0.	701,311,756.	0.61
JP3305530002	COMSYS HOLDINGS	G3	21,376.	P	JPY	1775.0897	28/04/17	2122.	37,944,318.	7,415,554.	0.	45,359,872.	0.04
JP3305960001	COLOPL INC	G3	13,400.	P	JPY	1453.0757	28/04/17	1029.	19,471,215.	-5,682,615.	0.	13,788,600.	0.01
JP3305990008	CONCORDIA FIN GRP	G3	315,765.	P	JPY	648.9493	28/04/17	512.2	204,915,485.	-43,180,652.	0.	161,734,833.	0.14
JP3311400000	CYBER AGENT	G3	26,922.	P	JPY	2994.6867	28/04/17	3460.	80,622,956.	12,527,164.	0.	93,150,120.	0.08
JP3316400005	SAGAMI RAILWAY	G3	103,909.	P	JPY	605.5817	28/04/17	518.	62,925,392.	-9,100,530.	0.	53,824,862.	0.05
JP3323050009	SAWAI PHARMA	G3	8,750.	P	JPY	7029.5753	28/04/17	6090.	61,508,784.	-8,221,284.	0.	53,287,500.	0.05
JP3326000001	SANKYU INC	G3	64,651.	P	JPY	620.147	28/04/17	709.	40,093,124.	5,744,435.	0.	45,837,559.	0.04
JP3326800004	SANKYO TATEYAMA INC	G3	6,656.	P	JPY	1731.7374	28/04/17	1630.	11,526,444.	-677,164.	0.	10,849,280.	0.01
JP3336000009	SANTEN PHARMACEUTI	G3	94,190.	P	JPY	1599.6932	28/04/17	1567.	150,675,105.	-3,079,375.	0.	147,595,730.	0.13
JP3336600006	SUNDRUG	G3	18,324.	P	JPY	3485.7182	28/04/17	3910.	63,872,300.	7,774,540.	0.	71,646,840.	0.06
JP3343200006	SANRIO	G3	14,825.	P	JPY	2856.1994	28/04/17	2037.	42,343,156.	-12,144,631.	0.	30,198,525.	0.03
JP3344400001	SANWA HOLDINGS CORP	G3	50,739.	P	JPY	923.1156	28/04/17	1123.	46,837,964.	10,141,933.	0.	56,979,897.	0.05
JP3347200002	SHIONOGI & CO LTD	G3	68,940.	P	JPY	5028.4148	28/04/17	5733.	346,658,919.	48,574,101.	0.	395,233,020.	0.35
JP3351100007	SYSMEX	G3	37,980.	P	JPY	7010.2945	28/04/17	6780.	266,250,987.	-8,746,587.	0.	257,504,400.	0.22
JP3351200005	SHIZUOKA BANK	G3	131,503.	P	JPY	1122.7683	28/04/17	940.	147,647,400.	-24,034,580.	0.	123,612,820.	0.11
JP3351600006	SHISEIDO CO LTD	G3	97,085.	P	JPY	2760.7916	28/04/17	3016.	268,031,457.	24,776,903.	0.	292,808,360.	0.26
JP3357200009	SHIMADZU CORP	G3	62,900.	P	JPY	1605.5598	28/04/17	1890.	100,989,711.	17,891,289.	0.	118,881,000.	0.10
JP3358000002	SHIMANO	G3	19,714.	P	JPY	16679.4355	28/04/17	17030.	328,818,391.	6,911,029.	0.	335,729,420.	0.29
JP3358200008	SHIMAMURA	G3	5,527.	P	JPY	12034.287	28/04/17	15260.	66,513,504.	17,828,516.	0.	84,342,020.	0.07
JP3358800005	SHIMIZU CORP	G3	167,546.	P	JPY	1071.4106	28/04/17	1069.	180,515,831.	-1,409,163.	0.	179,106,674.	0.16
JP3360800001	HULIC CO LTD	G3	100,628.	P	JPY	1071.1063	28/04/17	1050.	107,783,288.	-2,123,888.	0.	105,659,400.	0.09
JP3371200001	SHIN-ETSU CHEMICAL	G3	91,814.	P	JPY	7531.9276	28/04/17	9684.	691,536,401.	197,590,375.	0.	889,126,776.	0.78
JP3381000003	NP STI & S'TOMO	G3	230,805.	P	JPY	2646.1049	28/04/17	2510.5	610,734,241.	-31,298,288.	0.	579,435,953.	0.51
JP3385980002	JSR CORP	G3	51,419.	P	JPY	1895.8185	28/04/17	2036.	97,481,090.	7,207,994.	0.	104,689,084.	0.09
JP3386030005	JFE HOLDINGS	G3	139,855.	P	JPY	2022.1891	28/04/17	1900.5	282,813,252.	-17,018,824.	0.	265,794,428.	0.23
JP3386380004	J FRONT RETAILING	G3	61,037.	P	JPY	2022.1863	28/04/17	1605.	123,428,186.	-25,463,801.	0.	97,964,385.	0.09
JP3388200002	AEON CO LTD	G3	198,415.	P	JPY	1675.6103	28/04/17	1653.5	332,466,212.	-4,387,009.	0.	328,079,203.	0.29
JP3389700000	AEON DELIGHT	G3	5,754.	P	JPY	3351.3716	28/04/17	3400.	19,283,792.	279,808.	0.	19,563,600.	0.02
JP3389900006	JAFCO	G3	8,004.	P	JPY	4537.1497	28/04/17	3970.	36,315,346.	-4,539,466.	0.	31,775,880.	0.03
JP3397060009	SUGI HOLDINGS	G3	10,550.	P	JPY	5642.7608	28/04/17	5530.	59,531,126.	-1,189,626.	0.	58,341,500.	0.05
JP3397200001	SUZUKI MOTOR CORP	G3	96,867.	P	JPY	3810.3668	28/04/17	4652.	369,098,798.	81,526,486.	0.	450,625,284.	0.39
JP3399200009	STARTS CORP INC	G3	6,530.	P	JPY	2012.4712	28/04/17	2467.	13,141,437.	2,968,073.	0.	16,109,510.	0.01

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G3

935653CE

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
											EVALUATION	
JP3399310006	START TODAY CO.	G3	44,056.	P	JPY 1475.33	M 28/04/17	2380.		64,997,140.	39,856,140.	0.	104,853,280. 0.09
JP3399400005	STANLEY ELECTRIC	G3	34,885.	P	JPY 2769.794	M 28/04/17	3260.		96,624,262.	17,100,838.	0.	113,725,100. 0.10
JP3400400002	SCSK	G3	13,082.	P	JPY 4046.0431	M 28/04/17	4485.		52,930,336.	5,742,434.	0.	58,672,770. 0.05
JP3400900001	SUMITOMO OSAKA CEM	G3	95,000.	P	JPY 464.9807	M 28/04/17	484.		44,173,171.	1,806,829.	0.	45,980,000. 0.04
JP3401400001	SUMITOMO CHEMICAL	G3	376,888.	P	JPY 556.8645	M 28/04/17	629.		209,875,562.	27,186,990.	0.	237,062,552. 0.21
JP3402600005	SUMITOMO METAL MIN	G3	132,503.	P	JPY 1647.9875	M 28/04/17	1511.5		218,363,294.	-18,085,009.	0.	200,278,285. 0.17
JP3404200002	SUMITOMO RUBBER IN	G3	47,951.	P	JPY 1717.5286	M 28/04/17	2004.		82,357,214.	13,736,590.	0.	96,093,804. 0.08
JP3404600003	SUMITOMO CORP	G3	303,704.	P	JPY 1267.6787	M 28/04/17	1488.5		384,999,082.	67,064,322.	0.	452,063,404. 0.39
JP3405400007	SUMITOMO HEAVY IND	G3	148,880.	P	JPY 620.9391	M 28/04/17	777.		92,445,408.	23,234,352.	0.	115,679,760. 0.10
JP3407400005	SUMITOMO EL IND	G3	192,815.	P	JPY 1666.1469	M 28/04/17	1816.5		321,258,122.	28,990,326.	0.	350,248,448. 0.31
JP3409000001	SUMITOMO REALTY	G3	116,098.	P	JPY 3535.796	M 28/04/17	3006.		410,498,846.	-61,508,258.	0.	348,990,588. 0.30
JP3409200007	SUMITOMO REAL ESTA	G3	4,306.	P	JPY 2897.5346	M 28/04/17	3590.		12,476,784.	2,981,756.	0.	45,458,540. 0.01
JP3409800004	SUMITOMO FORESTRY	G3	37,689.	P	JPY 1464.7286	M 28/04/17	1705.		55,204,157.	9,055,588.	0.	64,259,745. 0.06
JP3411000007	SURUGA BANK	G3	49,374.	P	JPY 2468.3379	M 28/04/17	2329.		121,871,715.	-6,879,669.	0.	114,992,046. 0.10
JP3414700009	SEIKO CORP	G3	34,506.	P	JPY 599.6688	M 28/04/17	464.		20,692,172.	-4,681,388.	0.	16,010,784. 0.01
JP3414750004	SEIKO EPSON CORP	G3	72,773.	P	JPY 2041.5173	M 28/04/17	2280.		148,569,335.	17,055,105.	0.	165,624,440. 0.14
JP3419400001	SEKISUI CHEMICAL	G3	116,239.	P	JPY 1495.9729	M 28/04/17	1870.		173,890,399.	43,476,531.	0.	217,366,930. 0.19
JP3420600003	SEKISUI HOUSE LTD	G3	172,343.	P	JPY 1828.698	M 28/04/17	1849.5		315,163,293.	3,585,086.	0.	318,748,379. 0.28
JP3421800008	SECOM CO LTD	G3	53,160.	P	JPY 8211.4779	M 28/04/17	8086.		436,522,165.	-6,670,405.	0.	429,851,760. 0.38
JP3422950000	SEVEN & I HOLDINGS	G3	201,793.	P	JPY 5018.9622	M 28/04/17	4710.		1,012,791,440.	-62,346,410.	0.	950,445,030. 0.83
JP3423520000	SERIA	G3	11,592.	P	JPY 3082.5121	M 28/04/17	5000.		35,732,480.	22,227,520.	0.	57,960,000. 0.05
JP3424950008	TOKYO CENTURY SHS	G3	9,618.	P	JPY 3779.6328	M 28/04/17	3840.		36,352,508.	580,612.	0.	36,933,120. 0.03
JP3429250008	ZENKOKU HOSHCO LTD	G3	13,500.	P	JPY 4003.3608	M 28/04/17	4030.		54,045,371.	359,629.	0.	54,405,000. 0.05
JP3429800000	ALL NIPPON AIRWAYS	G3	907,845.	P	JPY 323.5037	M 28/04/17	335.5		293,691,227.	10,890,771.	0.	304,581,998. 0.27
JP3431900004	SOHGO SECURITY SVC	G3	18,509.	P	JPY 5047.8457	M 28/04/17	4865.		93,430,576.	-3,384,291.	0.	90,046,285. 0.08
JP3435350008	SONY FINANCIAL	PRETERPT--00171975	39,186.	P	JPY 2077.9328	M 28/04/17	1852.		81,425,873.	-8,853,401.	0.	72,572,472. 0.06
		G3	7,026.	P	JPY 1952.4325	M 28/04/17	1852.		13,717,791.	-705,639.	0.	13,012,152. 0.01
JP3435750009	M3 INC	G3	44,217.	P	JPY 2727.6597	M 28/04/17	2849.		120,608,928.	5,365,305.	0.	125,974,233. 0.11
JP3436100006	SOFTBANK GROUP CORP	G3	138,634.	P	JPY 6922.3037	M 28/04/17	8442.		959,666,657.	210,681,571.	0.	1,170,348,228. 1.02
JP3436120004	SBI HOLDINGS	G3	54,549.	P	JPY 1378.6401	M 28/04/17	1545.		75,203,438.	9,074,767.	0.	84,278,205. 0.07
JP3440400004	DAIO PAPER CORP	G3	20,472.	P	JPY 1325.5743	M 28/04/17	1413.		27,137,157.	1,789,779.	0.	28,926,936. 0.03
JP3442850008	TAISHO PHARM	G3	10,883.	P	JPY 8571.2271	M 28/04/17	9160.		93,280,665.	6,407,615.	0.	99,688,280. 0.09
JP3443600006	TAISEI CORP	G3	278,282.	P	JPY 752.0452	M 28/04/17	850.		209,280,629.	27,259,071.	0.	236,539,700. 0.21
JP3449020001	TAIHEIYO CEMENT	G3	309,340.	P	JPY 349.0146	M 28/04/17	371.		107,964,181.	6,800,959.	0.	114,765,140. 0.10
JP3456000003	TAKASHIMAYA CO LTD	G3	81,115.	P	JPY 1064.3726	M 28/04/17	1026.		86,336,587.	-3,112,597.	0.	83,223,990. 0.07
JP3460800000	IAKARA LEBLEN	G3	21,053.	P	JPY 652.6401	M 28/04/17	524.		13,740,031.	-2,708,259.	0.	11,031,772. 0.01
JP3462660006	TAKEUCHI MFG	G3	8,900.	P	JPY 1496.5504	M 28/04/17	1977.		13,319,299.	4,276,001.	0.	17,595,300. 0.02
JP3463000004	TAKEDA PHARMA CO LTD	G3	191,951.	P	JPY 5526.7848	M 28/04/17	5342.		1,060,871,862.	-35,469,620.	0.	1,025,402,242. 0.90
JP3465000002	TADANO	G3	25,630.	P	JPY 1515.532	M 28/04/17	1438.		38,843,084.	-1,987,144.	0.	36,855,940. 0.03
JP3469000008	MITSUBISHI TANABE	G3	59,688.	P	JPY 2055.2972	M 28/04/17	2262.		122,676,578.	12,337,678.	0.	135,014,256. 0.12
JP3475200006	DAIICHIKOSHO	G3	10,482.	P	JPY 4413.3672	M 28/04/17	4835.		46,260,915.	4,419,555.	0.	50,680,470. 0.04
JP3475350009	DAIICHI SANKYO CO	G3	150,545.	P	JPY 2401.074	M 28/04/17	2473.		361,469,678.	10,828,107.	0.	372,297,785. 0.33
JP3476480003	DAI-ICHI LIFE HLDGS	G3	290,940.	P	JPY 1988.907	M 28/04/17	1896.		578,652,590.	-27,030,350.	0.	551,622,240. 0.48
JP3481400004	DAIKYO INC	G3	90,055.	P	JPY 194.1029	M 28/04/17	232.		17,479,937.	3,412,823.	0.	20,892,760. 0.02
JP3481800005	DAIKIN INDUSTRIES	PRETERPT--00168258	10,000.	P	JPY 8682.6452	M 28/04/17	10825.		86,826,452.	21,423,548.	0.	108,250,000. 0.09
		PRETERPT--00168914	9,000.	P	JPY 8682.6452	M 28/04/17	10825.		78,143,807.	19,281,193.	0.	97,425,000. 0.09
		PRETERPT--00171859	8,465.	P	JPY 8682.6452	M 28/04/17	10825.		73,498,592.	18,135,033.	0.	91,633,625. 0.08
		G3	39,269.	P	JPY 8956.3346	M 28/04/17	10825.		351,706,303.	73,380,622.	0.	425,086,925. 0.37

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPY-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G3

935653CE

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
JP3485800001		DAICEI CHEMICAL	G3	69,036.	P JPY	1371.2498	M 28/04/17	1279.		94,665,603.	-6,368,559.	0.	88,297,044.	0.08
JP3486800000		DAITO TRUST CONST	G3	20,151.	P JPY	14509.7135	M 28/04/17	16400.		292,385,236.	38,091,164.	0.	330,476,400.	0.29
JP3493400000		DIC CORP	G3	20,151.	P JPY	2986.096	M 28/04/17	3965.		60,172,821.	19,725,894.	0.	79,898,715.	0.07
JP3494600004		SCREEN HOLDINGS	G3	10,100.	P JPY	6490.5097	M 28/04/17	8090.		65,554,148.	16,154,852.	0.	81,709,000.	0.07
JP3496400007		KDDI CORP	G3	324,474.	P JPY	2935.882	M 28/04/17	2955.5		952,617,372.	6,365,535.	0.	958,982,907.	0.84
JP3497400006		DAIFUKU	G3	24,400.	P JPY	1835.4204	M 28/04/17	2817.		44,784,257.	23,950,543.	0.	68,734,800.	0.06
JP3499800005		M'UFJ LEASE & FIN	G3	122,363.	P JPY	602.2692	M 28/04/17	582.		73,695,469.	-2,480,203.	0.	71,215,266.	0.06
JP3500610005		RESONA HOLDINGS	G3	564,348.	P JPY	576.891	M 28/04/17	619.8		325,567,267.	24,215,623.	0.	349,782,890.	0.31
JP3502200003		DAIWA SECURITIES GRP	PRETERPT--00170517	375,847.	P JPY	808.5345	M 28/04/17	677.3		303,885,259.	-49,324,086.	0.	254,561,173.	0.22
			G3	76,343.	P JPY	756.3004	M 28/04/17	677.3		57,738,241.	-6,031,127.	0.	51,707,114.	0.05
JP3505000004		DAIWA HOUSE INDUSTRY	G3	161,755.	P JPY	2952.8698	M 28/04/17	3311.		477,641,460.	57,929,345.	0.	535,570,805.	0.47
JP3511800009		CHIBA BANK	G3	186,212.	P JPY	792.5173	M 28/04/17	746.		147,562,239.	-8,662,087.	0.	138,914,152.	0.12
JP3519400000		CHUGAI PHARM	G3	50,938.	P JPY	4016.9173	M 28/04/17	3950.		204,613,731.	-3,408,631.	0.	201,205,100.	0.18
JP3521000004		CHUGOKU BANK	G3	45,602.	P JPY	1697.7648	M 28/04/17	1654.		77,421,472.	-1,995,764.	0.	75,425,708.	0.07
JP3526600006		CHUBU ELECT. POWER	G3	161,000.	P JPY	1467.1733	M 28/04/17	1497.5		236,214,907.	4,882,593.	0.	241,097,500.	0.21
JP3535400008		TSUBAKIMOTO CHAIN	G3	28,593.	P JPY	957.7964	M 28/04/17	979.		27,386,273.	606,274.	0.	28,000,000.	0.02
JP3535800001		TSUMURA & CO	G3	17,145.	P JPY	2862.0375	M 28/04/17	3605.		49,069,633.	12,738,092.	0.	61,807,725.	0.05
JP3536150000		TSURUHA HOLDINGS	G3	10,989.	P JPY	10713.8845	M 28/04/17	11300.		117,734,877.	6,440,823.	0.	124,175,700.	0.11
JP3538800008		TDK CORPORATION	G3	27,520.	P JPY	7701.6178	M 28/04/17	6900.		211,948,521.	-22,060,521.	0.	189,888,000.	0.17
JP3539220008		T&D HOLDINGS INC	G3	175,878.	P JPY	1543.2831	M 28/04/17	1653.5		271,429,544.	-8,662,087.	0.	290,814,273.	0.25
JP3539230007		TS TECH	G3	11,418.	P JPY	3033.3075	M 28/04/17	2923.		34,634,305.	-1,259,491.	0.	33,374,814.	0.03
JP3539250005		THK CO LTD	G3	34,480.	P JPY	2403.4587	M 28/04/17	2871.		82,871,256.	16,120,824.	0.	98,992,080.	0.09
JP3542400001		TEIKOKU PISTON RIN	G3	5,446.	P JPY	3264.7102	M 28/04/17	3755.		17,779,612.	2,670,118.	0.	20,449,730.	0.02
JP3546800008		TERUMO CORP	G3	74,895.	P JPY	3693.2917	M 28/04/17	4065.		276,609,083.	27,839,092.	0.	304,448,175.	0.27
JP3547670004		TEMP HOLDINGS	G3	39,395.	P JPY	1704.1613	M 28/04/17	2098.		67,135,434.	15,515,276.	0.	82,650,710.	0.07
JP3548600000		DISCO CORPORATION	G3	6,028.	P JPY	11124.9121	M 28/04/17	17620.		67,060,970.	39,152,390.	0.	106,213,360.	0.09
JP3548610009		DENA CO LTD	G3	22,964.	P JPY	2457.1675	M 28/04/17	2387.		56,426,395.	-1,611,327.	0.	54,815,068.	0.05
JP3548640006		DIP	G3	6,600.	P JPY	2757.5602	M 28/04/17	2463.		18,199,897.	-1,944,097.	0.	16,255,800.	0.01
JP3549600009		DENKA CO LTD	G3	105,447.	P JPY	507.4637	M 28/04/17	574.		53,510,521.	7,016,057.	0.	60,526,578.	0.05
JP3551200003		ELECTRIC POWER DEV	G3	38,877.	P JPY	3509.8334	M 28/04/17	2585.		136,451,793.	-35,954,748.	0.	100,497,045.	0.09
JP3551500006		DENSO CORP	G3	120,488.	P JPY	5199.3082	M 28/04/17	4799.		626,454,243.	-48,232,331.	0.	578,221,912.	0.51
JP3551520004		DENTSU INC	G3	56,920.	P JPY	6100.8419	M 28/04/17	6280.		347,259,923.	10,197,677.	0.	357,457,600.	0.31
JP3566800003		CENTRAL JPN RAILWA	PRETERPT--00143852	17,930.	P JPY	20880.588	M 28/04/17	18685.		374,388,942.	-39,366,892.	0.	335,022,050.	0.29
			PRETERPT--00160627	7,384.	P JPY	19292.5372	M 28/04/17	18685.		142,456,095.	-4,486,055.	0.	137,970,040.	0.12
			PRETERPT--00160687	4,322.	P JPY	19292.5373	M 28/04/17	18685.		83,382,346.	-2,625,776.	0.	80,756,570.	0.07
			PRETERPT--00171866	6,939.	P JPY	19280.6665	M 28/04/17	18685.		133,788,545.	-4,133,330.	0.	129,655,215.	0.11
			G3	4,059.	P JPY	19066.3117	M 28/04/17	18685.		77,390,159.	-1,547,744.	0.	75,842,415.	0.07
JP3567410000		TOKYU CONSTRUCTION	G3	19,500.	P JPY	968.1878	M 28/04/17	909.		18,879,663.	-1,154,163.	0.	17,725,500.	0.02
JP3569200003		TOKYU FUDOSAN	G3	116,636.	P JPY	821.0092	M 28/04/17	608.		95,759,224.	-24,844,536.	0.	70,914,688.	0.06
JP3571400005		TOKYO ELECTRON LTD	G3	32,598.	P JPY	7691.3635	M 28/04/17	12965.		250,723,068.	171,910,002.	0.	422,633,070.	0.37
JP3573000001		TOKYO GAS CO LTD	G3	524,072.	P JPY	580.9709	M 28/04/17	517.5		304,470,578.	-33,263,318.	0.	271,207,260.	0.24
JP3574200006		TOKYU CORP	G3	265,282.	P JPY	859.4148	M 28/04/17	798.		227,987,264.	-16,292,228.	0.	211,695,036.	0.18
JP3577600004		TOKAI TOKYO HLDGS	G3	55,345.	P JPY	568.9173	M 28/04/17	564.		31,486,728.	-272,148.	0.	31,214,580.	0.03
JP3582600007		TOKYO TATEMONO	G3	55,940.	P JPY	1468.995	M 28/04/17	1521.		82,175,582.	2,909,158.	0.	85,084,740.	0.07
JP3584400000		TOKYO TY FINL	G3	6,900.	P JPY	2901.5519	M 28/04/17	3240.		20,020,708.	2,335,292.	0.	22,356,000.	0.02
JP3595200001		TOSOH CORP	G3	147,953.	P JPY	671.4747	M 28/04/17	1047.		99,346,699.	55,560,092.	0.	154,906,791.	0.14
JP3596200000		TOTO LTD	G3	37,624.	P JPY	3950.1201	M 28/04/17	4255.		148,619,319.	11,470,801.	0.	160,090,120.	0.14
JP3597800006		TOBU RAILWAY	G3	260,789.	P JPY	554.739	M 28/04/17	565.		144,669,826.	2,675,959.	0.	147,345,785.	0.13

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G3

935653CE

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
JP3598600009	TOHO CO LTD	G3	31,573.	P	JPY	2991.7827	M 28/04/17	3195.	94,459,556.	6,416,179.	0.	100,875,735.	0.09
JP3600200004	TOHO GAS	G3	123,000.	P	JPY	895.7141	M 28/04/17	797.	110,172,833.	-12,141,833.	0.	98,031,000.	0.09
JP3602600003	TOHO HOLDINGS	G3	15,470.	P	JPY	2555.6944	M 28/04/17	2420.	39,536,592.	-2,099,192.	0.	37,437,400.	0.03
JP3605400005	TOHOKU ELEC. POWER	G3	122,100.	P	JPY	1352.8069	M 28/04/17	1486.	165,177,727.	16,262,873.	0.	181,440,600.	0.16
JP3610600003	TOYO TIRE & RUBBER	G3	27,020.	P	JPY	2098.0339	M 28/04/17	1956.	56,688,875.	-3,837,755.	0.	52,851,120.	0.05
JP3613000003	TOYO SUISAN KAISHA	G3	26,916.	P	JPY	4255.3062	M 28/04/17	4180.	114,535,822.	-2,026,942.	0.	112,508,880.	0.10
JP3621000003	TORAY INDUSTRIES I	G3	370,924.	P	JPY	977.1172	M 28/04/17	986.1	362,436,212.	3,331,944.	0.	365,768,156.	0.32
JP3630400004	TOPCON	G3	24,599.	P	JPY	1767.882	M 28/04/17	1967.	43,488,130.	4,898,103.	0.	48,386,233.	0.04
JP3633400001	TOYOTA MOTOR CORP	G3	195,418.	P	JPY	6902.0559	M 28/04/17	6035.	1,348,785,960.	-169,438,330.	0.	1,179,347,630.	1.03
JP3634200004	TOYODA GOSEI CO LTD	G3	15,783.	P	JPY	2623.3621	M 28/04/17	2957.	41,404,524.	5,265,807.	0.	46,670,331.	0.04
JP3634600005	TOYOTA INDUSTRIES	G3	44,472.	P	JPY	5875.417	M 28/04/17	5540.	261,291,547.	-14,916,667.	0.	246,374,880.	0.22
JP3635000007	TOYOTA TSUSHO CORP	G3	53,670.	P	JPY	2960.6615	M 28/04/17	3515.	158,898,703.	29,751,347.	0.	188,650,050.	0.16
JP3637300009	TREND MICRO INC	G3	25,612.	P	JPY	4117.5416	M 28/04/17	4900.	105,458,475.	20,040,325.	0.	125,498,800.	0.11
JP3638600001	DOWA HOLDINGS	G3	55,926.	P	JPY	970.9556	M 28/04/17	830.	54,301,663.	-7,883,083.	0.	46,418,580.	0.04
JP3638700009	CIZ HOLDINGS CO LTD	G3	6,648.	P	JPY	2420.5645	M 28/04/17	3270.	16,091,913.	5,647,047.	0.	21,738,960.	0.02
JP3639650005	DON QUIJOTE HLD CO L	G3	31,159.	P	JPY	4503.6328	M 28/04/17	4065.	140,328,695.	-13,667,360.	0.	126,661,335.	0.11
JP3649800004	NAGOYA RAILROAD	G3	236,660.	P	JPY	498.7623	M 28/04/17	512.	118,037,091.	3,132,829.	0.	121,169,920.	0.11
JP3651210001	NABTESCO CORP	G3	26,571.	P	JPY	2909.6605	M 28/04/17	3160.	77,312,590.	6,651,770.	0.	83,964,360.	0.07
JP3651400008	NAMURA SHIPBUILDIN	G3	14,597.	P	JPY	889.4494	M 28/04/17	719.	12,983,293.	-2,488,050.	0.	10,495,243.	0.01
JP3653000004	NANKEI ELECTRIC RAIL	G3	138,330.	P	JPY	603.108	M 28/04/17	548.	83,427,927.	8,427,927.	0.	75,004,840.	0.07
JP3657400002	NIKON CORP	PRETERPT--00167987	16,752.	P	JPY	1518.4001	M 28/04/17	1590.	25,436,239.	1,199,441.	0.	26,635,680.	0.02
		PRETERPT--00168854	8,400.	P	JPY	1518.4001	M 28/04/17	1590.	12,754,561.	601,439.	0.	13,356,000.	0.01
		PRETERPT--00171872	25,317.	P	JPY	1507.5789	M 28/04/17	1590.	38,167,375.	2,086,655.	0.	40,254,030.	0.04
		G3	34,698.	P	JPY	1522.2696	M 28/04/17	1590.	52,819,710.	2,350,110.	0.	55,169,820.	0.05
JP3658800002	NISHI-NIPPON RAILR	G3	78,592.	P	JPY	580.9882	M 28/04/17	471.	45,661,026.	-8,644,194.	0.	37,016,832.	0.03
JP3659000008	WEST JAPAN RAILWAY	PRETERPT--00171795	11,306.	P	JPY	7718.3794	M 28/04/17	7444.	87,263,998.	-3,102,134.	0.	84,161,864.	0.07
		G3	35,708.	P	JPY	7694.9514	M 28/04/17	7444.	274,771,325.	-8,960,973.	0.	265,810,352.	0.23
JP3663900003	SOJITZ CORP	G3	284,796.	P	JPY	263.7361	M 28/04/17	283.	75,110,995.	5,486,273.	0.	80,597,268.	0.07
JP3665200006	NICHIREI CORP	G3	26,993.	P	JPY	1704.6481	M 28/04/17	2775.	46,013,567.	28,892,008.	0.	74,905,575.	0.07
JP3667600005	JGC	G3	51,099.	P	JPY	2082.8595	M 28/04/17	1945.	106,432,038.	-7,044,483.	0.	99,387,555.	0.09
JP3670800006	NISSAN CHEM IND	G3	28,041.	P	JPY	2862.4704	M 28/04/17	3455.	80,266,533.	16,615,122.	0.	96,881,655.	0.08
JP3672400003	NISSAN MOTOR CO LTD	G3	584,301.	P	JPY	1168.0534	M 28/04/17	1058.5	682,494,781.	-64,012,172.	0.	618,482,609.	0.54
JP3675300002	NISSIN KOGYO	G3	10,900.	P	JPY	1613.7965	M 28/04/17	1914.	17,590,382.	3,272,218.	0.	20,862,600.	0.02
JP3675600005	NISSIN FOOD PRODUC	G3	21,320.	P	JPY	5671.0951	M 28/04/17	6380.	120,907,748.	15,113,852.	0.	136,021,600.	0.12
JP3678800008	HITACHI HIGH-TECH	G3	16,754.	P	JPY	3432.2392	M 28/04/17	4445.	57,503,735.	16,967,795.	0.	74,471,530.	0.07
JP3681000000	NIPPON STL&SUMI	G3	4,180.	P	JPY	4103.4859	M 28/04/17	4585.	17,152,571.	2,012,729.	0.	19,165,300.	0.02
JP3684000007	NITTO DENKO	G3	36,855.	P	JPY	7549.4734	M 28/04/17	8389.	278,235,842.	30,940,753.	0.	309,176,595.	0.27
JP3689050007	NIHON M&A CENTER	G3	14,724.	P	JPY	2617.2277	M 28/04/17	3810.	38,536,061.	17,562,379.	0.	56,098,440.	0.05
JP3689500001	ORACLE JAPAN	G3	7,785.	P	JPY	5376.721	M 28/04/17	6420.	41,857,773.	8,121,927.	0.	49,979,700.	0.04
JP3694400007	NIPPON KAYAKU	G3	33,781.	P	JPY	1356.2445	M 28/04/17	1522.	45,815,296.	5,599,386.	0.	51,414,682.	0.04
JP3695200000	NGK INSULATORS LTD	G3	64,651.	P	JPY	2549.6751	M 28/04/17	2381.	164,839,044.	-10,905,013.	0.	153,934,031.	0.13
JP3695600001	NIPPON GAS CO LTD	G3	8,830.	P	JPY	3542.8723	M 28/04/17	3205.	31,283,562.	-2,983,412.	0.	28,300,150.	0.02
JP3705200008	JAPAN AIRLINES	PRETERPT--00170516	57,346.	P	JPY	3066.7918	M 28/04/17	3520.	175,868,240.	25,989,680.	0.	201,857,920.	0.18
		G3	30,654.	P	JPY	3151.8604	M 28/04/17	3520.	96,617,129.	11,284,951.	0.	107,902,080.	0.09
JP3705600009	JAPAN AVIATION EL	G3	15,478.	P	JPY	1870.1123	M 28/04/17	1524.	28,945,598.	-5,357,126.	0.	23,588,472.	0.02
JP3706800004	NIHON KOHDEN	G3	20,487.	P	JPY	2681.1898	M 28/04/17	2521.	54,929,536.	-3,281,809.	0.	51,647,727.	0.05
JP3711200000	AOZORA BANK	G3	304,861.	P	JPY	422.9635	M 28/04/17	406.	128,945,065.	-5,171,499.	0.	123,773,566.	0.11
JP3711600001	TAIYO NIPPON SANSO	G3	39,391.	P	JPY	1324.9672	M 28/04/17	1331.	52,191,782.	237,639.	0.	52,429,421.	0.05

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G3

935653CE

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
JP3718800000	NIPPON SUISAN KAIS	G3	71,200.	P	JPY 456.0422	M 28/04/17	537.		32,470,202.	5,764,198.	0.	38,234,400.	0.03
JP3720800006	MSK LTD	G3	100,400.	P	JPY 1451.6241	M 28/04/17	1520.		145,743,057.	6,864,943.	0.	152,608,000.	0.13
JP3725400000	ZEON CORP	G3	42,709.	P	JPY 1044.1446	M 28/04/17	1269.		44,594,371.	9,603,350.	0.	54,197,721.	0.05
JP3726800000	JAPAN TOBACCO	G3	230,838.	P	JPY 4208.9598	M 28/04/17	3706.		971,587,868.	-116,102,240.	0.	855,485,628.	0.75
JP3729000004	SHINSEI BANK	G3	459,409.	P	JPY 215.3629	M 28/04/17	208.		98,939,643.	-3,382,571.	0.	95,557,072.	0.08
JP3729400006	NIPPON EXPRESS	G3	188,763.	P	JPY 574.7212	M 28/04/17	612.		108,486,096.	7,036,860.	0.	115,522,956.	0.10
JP3732200005	NIPPON TV HOLDINGS	G3	44,090.	P	JPY 2090.4072	M 28/04/17	1867.		92,166,053.	-9,850,023.	0.	82,316,030.	0.07
JP3733000008	NEC CORP	PRETERPT--00171785	101,163.	P	JPY 336.5245	M 28/04/17	277.		34,043,827.	-6,021,676.	0.	28,022,151.	0.02
		G3	571,296.	P	JPY 330.4694	M 28/04/17	277.		188,795,823.	-30,546,831.	0.	158,248,992.	0.14
JP3734800000	NIDEC CORP	PRETERPT--00149056	2,000.	P	JPY 8016.5715	M 28/04/17	10220.		16,033,143.	4,406,857.	0.	20,440,000.	0.02
		PRETERPT--00149626	3,000.	P	JPY 8016.5717	M 28/04/17	10220.		24,049,715.	6,610,285.	0.	30,660,000.	0.03
		PRETERPT--00150995	1,031.	P	JPY 8016.5723	M 28/04/17	10220.		8,265,086.	2,271,734.	0.	10,536,820.	0.01
		PRETERPT--00156345	2,000.	P	JPY 9190.58	M 28/04/17	10220.		18,381,160.	2,058,840.	0.	20,440,000.	0.02
		PRETERPT--00166094	1,400.	P	JPY 9009.8543	M 28/04/17	10220.		12,613,796.	1,694,204.	0.	14,308,000.	0.01
		PRETERPT--00169057	30,811.	P	JPY 9281.1481	M 28/04/17	10220.		285,961,454.	28,926,966.	0.	314,888,420.	0.28
		PRETERPT--00171880	14,150.	P	JPY 9281.1481	M 28/04/17	10220.		131,328,246.	13,328,246.	0.	144,613,000.	0.13
		G3	8,959.	P	JPY 9860.2724	M 28/04/17	10220.		88,338,180.	3,222,800.	0.	91,560,980.	0.08
JP3735400008	NIPPON TELEGRAPH TEL	G3	218,509.	P	JPY 4613.0008	M 28/04/17	4769.		1,007,982,199.	34,087,222.	0.	1,042,069,421.	0.91
JP3738600000	NGK SPARK PLUG	G3	44,090.	P	JPY 2851.3836	M 28/04/17	2411.		125,717,503.	-19,416,513.	0.	106,300,990.	0.09
JP3742600004	NHK SPRING	G3	48,142.	P	JPY 1205.5376	M 28/04/17	1243.		58,036,991.	1,803,515.	0.	59,840,506.	0.05
JP3743000006	NH Foods Shs	G3	37,520.	P	JPY 2636.9697	M 28/04/17	3170.		98,939,103.	19,999,297.	0.	118,938,400.	0.10
JP3744600002	NIHON PARKERIZING	G3	26,143.	P	JPY 1305.935	M 28/04/17	1431.		34,141,060.	3,269,573.	0.	37,410,633.	0.03
JP3749400002	NIPPON PAINT CO LT	G3	39,455.	P	JPY 3375.1464	M 28/04/17	4275.		133,166,402.	35,503,723.	0.	168,670,125.	0.15
JP3750200002	NIPPO CORP	G3	13,202.	P	JPY 2025.7158	M 28/04/17	2146.		26,743,500.	1,587,992.	0.	28,331,492.	0.02
JP3753000003	NIPPON YUSEN	G3	413,626.	P	JPY 285.9499	M 28/04/17	224.		118,276,331.	-25,624,107.	0.	92,652,224.	0.08
JP3753400005	NOF CORP	G3	41,244.	P	JPY 961.6405	M 28/04/17	1256.		39,661,899.	12,140,565.	0.	51,802,464.	0.05
JP3755200007	RELO GROUP	G3	25,400.	P	JPY 1287.7723	M 28/04/17	1830.		32,709,417.	13,772,583.	0.	46,482,000.	0.04
JP3756100008	NITORI	G3	20,870.	P	JPY 10169.0685	M 28/04/17	14510.		212,228,460.	90,595,240.	0.	302,823,700.	0.26
JP3756200006	NIFCO INC	G3	8,944.	P	JPY 4930.511	M 28/04/17	5560.		44,098,490.	5,630,150.	0.	49,728,640.	0.04
JP3756350009	NUFLARE TECHNOLOGY	G3	1,102.	P	JPY 5542.4564	M 28/04/17	5910.		6,107,787.	405,033.	0.	6,512,820.	0.01
JP3758190007	NEXON	G3	52,885.	P	JPY 1642.0484	M 28/04/17	1895.		86,839,731.	13,377,344.	0.	100,217,075.	0.09
JP3761600000	NOJIMA	G3	7,500.	P	JPY 1297.4601	M 28/04/17	1663.		9,730,951.	2,741,549.	0.	12,472,500.	0.01
JP3762600009	NOMURA HLDGS INC	G3	986,187.	P	JPY 727.6523	M 28/04/17	669.		717,601,273.	-57,842,170.	0.	659,759,103.	0.58
JP3762800005	NOMURA RESEARCH	G3	36,125.	P	JPY 3866.8683	M 28/04/17	3880.		139,690,619.	474,381.	0.	140,165,000.	0.12
JP3762900003	NOMURA REAL ESTATE	G3	32,097.	P	JPY 2288.8163	M 28/04/17	1883.		73,464,138.	-13,025,487.	0.	60,438,651.	0.05
JP3766500002	HAKUHODO DY HLDGS	G3	10,116.	P	JPY 1280.2218	M 28/04/17	1351.		90,532,165.	5,429,441.	0.	95,961,612.	0.08
JP3767810009	HAZAMA CORP	G3	39,332.	P	JPY 692.8947	M 28/04/17	793.		27,252,933.	3,937,343.	0.	31,190,276.	0.03
JP3768600003	HASEKO CORP	G3	63,932.	P	JPY 1305.3311	M 28/04/17	1272.		83,452,429.	-2,130,925.	0.	81,321,504.	0.07
JP3769000005	HACHI JUNI BANK	G3	124,136.	P	JPY 698.8279	M 28/04/17	658.		86,749,696.	-5,068,208.	0.	81,681,488.	0.07
JP3771800004	HAMAMATSU PHOTONICS	PRETERPT--00168683	5,000.	P	JPY 3114.6018	M 28/04/17	3275.		15,573,009.	801,991.	0.	16,375,000.	0.01
		G3	33,107.	P	JPY 3124.2721	M 28/04/17	3275.		103,435,275.	4,990,150.	0.	108,425,425.	0.09
JP3774200004	HANKYU HANSHIN HLD	G3	61,670.	P	JPY 3656.6412	M 28/04/17	3680.		225,505,062.	1,440,538.	0.	226,945,600.	0.20
JP3778000008	HANWA CO LTD	G3	48,000.	P	JPY 614.189	M 28/04/17	790.		29,481,074.	8,438,926.	0.	37,920,000.	0.03
JP3778630008	NAMCO BANDAI HLDGS	G3	53,919.	P	JPY 2659.3183	M 28/04/17	3495.		143,387,781.	45,059,124.	0.	188,446,905.	0.16
JP3780100008	PARK24	G3	24,512.	P	JPY 2687.0714	M 28/04/17	2875.		65,865,494.	4,606,506.	0.	70,472,000.	0.06
JP3780610006	PILOT	G3	8,522.	P	JPY 5078.1183	M 28/04/17	4525.		43,275,724.	-4,713,674.	0.	38,562,050.	0.03
JP3783420007	HIKARI TSUSHIN INC	G3	5,755.	P	JPY 8903.22	M 28/04/17	10700.		51,238,031.	10,340,469.	0.	61,578,500.	0.05
JP3783600004	EAST JAPAN RAILWAY	PRETERPT--00170514	24,556.	P	JPY 10668.4976	M 28/04/17	9954.		261,975,628.	-17,545,204.	0.	244,430,424.	0.21

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G3

935653CE

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
		PRETERPT--00171902	542.	P	JPY	10667.8672	M	28/04/17	9954.		5,781,984.	-386,916.	0.	5,395,068.	0.00
		PRETERPT--00171915	3,007.	P	JPY	10667.8663	M	28/04/17	9954.		32,078,274.	-2,146,596.	0.	29,931,678.	0.03
		G3	66,432.	P	JPY	10589.3186	M	28/04/17	9954.		703,469,610.	-42,205,482.	0.	661,264,128.	0.58
JP3784600003		HISAMITSU PHARMACE	G3	P	JPY	4970.0155	M	28/04/17	5700.		71,831,634.	10,550,466.	0.	82,382,100.	0.07
JP3785000005		HITACHI CHEMICAL	G3	P	JPY	2475.6614	M	28/04/17	3190.		70,410,287.	20,316,503.	0.	90,726,790.	0.08
JP3786200000		HITACHI METALS LTD	G3	P	JPY	1603.4398	M	28/04/17	1561.		83,475,077.	-2,209,417.	0.	81,265,660.	0.07
JP3786600001		HITACHI CAPITAL	G3	P	JPY	2988.5967	M	28/04/17	2729.		34,123,797.	-2,964,075.	0.	31,159,722.	0.03
JP3787000003		HITACHI CONST MACH	PRETERPT--00165580	P	JPY	2043.0076	M	28/04/17	2871.		2,704,942.	1,096,262.	0.	3,801,204.	0.00
		PRETERPT--00171895	2,625.	P	JPY	2168.8731	M	28/04/17	2871.		5,693,292.	1,843,083.	0.	7,536,375.	0.01
		G3	18,915.	P	JPY	2145.4584	M	28/04/17	2871.		40,581,345.	13,723,620.	0.	54,304,965.	0.05
JP3788600009		HITACHI LTD	G3	P	JPY	660.5039	M	28/04/17	615.1		775,275,017.	-53,293,396.	0.	721,981,621.	0.63
JP3792600003		HINO MOTORS LTD	G3	P	JPY	1357.8926	M	28/04/17	1397.		94,714,864.	2,727,783.	0.	97,442,147.	0.09
JP3797000001		HIROSHIMA BANK	G3	P	JPY	620.4281	M	28/04/17	481.		88,188,267.	-19,818,446.	0.	68,369,821.	0.06
JP3799000009		HIROSE ELECTRIC	G3	P	JPY	14825.3662	M	28/04/17	14970.		117,298,297.	1,144,343.	0.	118,442,640.	0.10
JP3801600002		PIGEON	G3	P	JPY	3364.3002	M	28/04/17	3450.		99,425,163.	2,532,687.	0.	101,957,850.	0.09
JP3802300008		FAST RETAILING	G3	P	JPY	45388.3237	M	28/04/17	36360.		366,692,267.	-72,939,262.	0.	293,752,440.	0.26
JP3802400006		FANUC LTD	G3	P	JPY	21061.0791	M	28/04/17	22655.		1,044,060,873.	79,015,442.	0.	1,123,076,315.	0.98
JP3802600001		FAMILYMT UNY HLDGS	G3	P	JPY	5915.4432	M	28/04/17	6300.		87,104,901.	5,662,599.	0.	92,767,500.	0.08
JP3805010000		FUKUOKA FIN GROUP	G3	P	JPY	499.3316	M	28/04/17	508.		97,721,197.	1,696,435.	0.	99,417,632.	0.09
JP3813200007		NACHI-FUJIKOSHI	G3	P	JPY	561.5314	M	28/04/17	594.		27,709,892.	1,602,226.	0.	29,312,118.	0.03
JP3814000000		FUJIFILM HOLDINGS	G3	P	JPY	4415.6263	M	28/04/17	4134.		448,265,551.	-28,590,139.	0.	419,675,412.	0.37
JP3814800003		SUBARU CORP	G3	P	JPY	4260.1918	M	28/04/17	4212.		646,377,601.	-7,311,901.	0.	639,065,700.	0.56
JP3818000006		FUJITSU LTD	G3	P	JPY	621.9873	M	28/04/17	694.8		292,812,326.	34,277,975.	0.	327,090,301.	0.29
JP3818400008		FUJITSU GENERAL	G3	P	JPY	1726.6913	M	28/04/17	2365.		28,343,638.	10,477,837.	0.	38,821,475.	0.03
JP3820000002		FUJI ELECTRIC HOLD	G3	P	JPY	513.2513	M	28/04/17	611.		75,431,522.	14,365,926.	0.	89,797,448.	0.08
JP3826270005		FUYO GENERAL LEASE	G3	P	JPY	5072.95	M	28/04/17	5200.		27,901,225.	698,775.	0.	28,600,000.	0.02
JP3830000000		BROTHER INDUS LTD	G3	P	JPY	1772.0122	M	28/04/17	2291.		111,916,746.	32,778,232.	0.	144,694,978.	0.13
JP3830800003		BRIDGESTONE CORP	G3	P	JPY	4186.5729	M	28/04/17	4648.		723,247,214.	79,713,378.	0.	802,960,592.	0.70
JP3833300001		PRESSANCE	G3	P	JPY	1172.1077	M	28/04/17	1288.		8,856,446.	875,682.	0.	9,732,128.	0.01
JP3834200002		HEIWA CORP	G3	P	JPY	2299.4011	M	28/04/17	2871.		34,902,609.	8,676,300.	0.	43,578,909.	0.04
JP3837800006		HOYA CORP	G3	P	JPY	4544.3071	M	28/04/17	5324.		456,761,939.	78,369,273.	0.	535,131,212.	0.47
JP3842400008		HOKUHOKU FINANCIAL	G3	P	JPY	2007.4473	M	28/04/17	1750.		64,509,318.	-8,273,068.	0.	56,236,250.	0.05
JP3843400007		NORTH PACIFIC BANK	G3	P	JPY	463.4271	M	28/04/17	425.		36,446,688.	-3,022,138.	0.	33,424,550.	0.03
JP3845770001		HOSHIZAKI	G3	P	JPY	8143.0525	M	28/04/17	9290.		116,266,504.	16,376,116.	0.	132,642,620.	0.12
JP3853000002		HORIBA LTD	G3	P	JPY	4958.2746	M	28/04/17	6570.		47,941,557.	15,583,773.	0.	63,525,330.	0.06
JP3854600008		HONDA MOTOR CO LTD	G3	P	JPY	3492.6826	M	28/04/17	3232.		1,371,227,115.	-102,343,915.	0.	1,268,883,200.	1.11
JP3854700006		VT HOLDINGS	G3	P	JPY	635.6733	M	28/04/17	567.		13,839,880.	-1,495,156.	0.	12,344,724.	0.01
JP3861600009		MAEDA ROAD CONST	G3	P	JPY	1821.0261	M	28/04/17	2054.		30,957,443.	3,960,557.	0.	34,918,000.	0.03
JP3862400003		MAKITA	G3	P	JPY	3547.5578	M	28/04/17	3975.		226,468,995.	27,287,055.	0.	253,756,050.	0.22
JP3863800003		MATSUI SECURITIES	PRETERPT--00171887	P	JPY	1036.6871	M	28/04/17	908.		21,376,488.	-2,653,528.	0.	18,722,960.	0.02
		G3	6,884.	P	JPY	996.8203	M	28/04/17	908.		6,862,111.	-611,439.	0.	6,250,672.	0.01
JP3866800000		PANASONIC CORP	G3	P	JPY	1339.8015	M	28/04/17	1330.5		748,098,283.	-5,193,650.	0.	742,904,633.	0.65
JP3868400007		MAZDA MOTOR CORP	G3	P	JPY	1958.4088	M	28/04/17	1634.		303,122,512.	-50,211,992.	0.	252,910,520.	0.22
JP3869010003		MATSUMOTOKI YOSHI	G3	P	JPY	4927.0125	M	28/04/17	5590.		45,185,632.	6,080,258.	0.	51,265,890.	0.04
JP3877600001		MARUBENI CORP	G3	P	JPY	635.8611	M	28/04/17	686.4		301,855,992.	23,991,816.	0.	325,847,808.	0.28
JP3882750007		MIXI	G3	P	JPY	4378.5391	M	28/04/17	6180.		59,661,974.	24,546,706.	0.	84,208,680.	0.07
JP3885400006		MISUMI	G3	P	JPY	1712.6836	M	28/04/17	2111.		92,979,881.	21,624,198.	0.	114,604,079.	0.10
JP3885780001		MIZUHO FIN GROUP INC	G3	P	JPY	214.5876	M	28/04/17	203.6		1,399,119,563.	-71,639,419.	0.	1,327,480,144.	1.16

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G3 935653CE

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	
											EVALUATION		
JP3889200006	SUMITOMO MITSUI CONS	G3	209,834	P JPY	137.0187	28/04/17	121.		28,751,176.	-3,361,262.	0.	25,389,914.	0.02
JP3890310000	MS AD ASSURANCE	G3	144,099	P JPY	3509.2984	28/04/17	3632.		505,686,386.	17,681,182.	0.	523,367,568.	0.46
JP3890350006	S'TOMO MITSUI FINL	G3	345,212	P JPY	4300.0695	28/04/17	4124.		1,484,435,594.	-60,781,306.	0.	1,423,654,288.	1.24
JP3892100003	SUMITOMO MITSUI TRUS	G3	100,655	P JPY	4656.3762	28/04/17	3817.		468,687,544.	-84,487,409.	0.	384,200,135.	0.34
JP3893200000	MITSUI FUDOSAN	G3	255,926	P JPY	2993.5713	28/04/17	2449.5		766,132,727.	-139,241,990.	0.	626,890,737.	0.55
JP3893600001	MITSUI & CO	G3	436,130	P JPY	1541.7542	28/04/17	1573.		672,405,252.	13,627,238.	0.	686,032,490.	0.60
JP3893700009	T-GAIA CORP	G3	4,826	P JPY	1897.0189	28/04/17	1923.		9,155,013.	125,385.	0.	9,280,398.	0.01
JP3895200008	MITSUBA CORP	G3	8,995	P JPY	2309.3166	28/04/17	2108.		20,772,303.	-1,810,843.	0.	18,961,460.	0.02
JP3896800004	MITSUBISHI GAS CHE	G3	47,700	P JPY	1562.2074	28/04/17	2382.		74,517,293.	39,104,107.	0.	113,621,400.	0.10
JP3897700005	MITSUBISHI CHEMICA	G3	342,905	P JPY	692.4913	28/04/17	872.3		237,458,739.	61,657,293.	0.	299,116,032.	0.26
JP3898400001	MITSUBISHI CORP.	G3	361,909	P JPY	2421.3876	28/04/17	2403.5		876,321,951.	-6,473,669.	0.	869,848,282.	0.76
JP3899600005	MITSUBISHI ESTATE	PRETERPT--00171780	250,619	P JPY	2411.04	28/04/17	2130.		604,252,432.	-70,433,962.	0.	533,818,470.	0.47
		G3	108,103	P JPY	2341.9637	28/04/17	2130.		253,173,307.	-22,913,917.	0.	230,259,390.	0.20
JP3900000005	MITSUB. HEAVY IND.	G3	818,875	P JPY	568.3003	28/04/17	446.		465,366,922.	-100,148,672.	0.	365,218,250.	0.32
JP3902400005	MITSUBISHI ELECTRIC	G3	521,342	P JPY	1398.537	28/04/17	1554.		729,116,093.	81,049,375.	0.	810,165,468.	0.71
JP3902900004	MITSUBISHI UFJ FIN	G3	2,092,403	P JPY	675.7433	28/04/17	709.2		1,413,927,406.	70,004,800.	0.	1,483,932,208.	1.30
JP3903000002	MITSUBISHI MATERIA	PRETERPT--00171730	6,914	P JPY	3858.6566	28/04/17	3315.		26,678,752.	-3,758,842.	0.	22,919,910.	0.02
		G3	24,920	P JPY	3805.8165	28/04/17	3315.		94,840,947.	-12,231,147.	0.	82,609,800.	0.07
JP3906000009	MINEBEA MITSUMI	G3	78,729	P JPY	1520.8436	28/04/17	1611.		119,734,496.	7,097,923.	0.	126,832,419.	0.11
JP3910660004	TOKIO MARINE HLDGS	G3	195,491	P JPY	4584.7603	28/04/17	4692.		896,279,373.	20,964,399.	0.	917,243,772.	0.80
JP3914400001	MURATA MANUFACTURING	G3	51,293	P JPY	15890.4931	28/04/17	14945.		815,071,061.	-48,497,176.	0.	766,573,885.	0.67
JP3918000005	MEIJI HLDG	G3	32,480	P JPY	8271.7901	28/04/17	9460.		268,667,742.	38,593,058.	0.	307,260,800.	0.27
JP3922950005	MONOTARO CO LTD	G3	17,046	P JPY	2800.0885	28/04/17	3625.		47,130,308.	14,061,442.	0.	61,191,750.	0.05
JP3924800000	DMG MORI	G3	30,200	P JPY	1128.8406	28/04/17	1838.		34,090,987.	21,416,613.	0.	55,507,600.	0.05
JP3930200005	YAOKO CO LTD	G3	5,400	P JPY	5485.7202	28/04/17	4320.		29,622,889.	-6,294,889.	0.	23,328,000.	0.02
JP3931600005	YAKULT HONSHA	G3	29,393	P JPY	6344.6584	28/04/17	6340.		186,488,545.	-136,925.	0.	186,351,620.	0.16
JP3932000007	YASKAWA ELECTRIC	G3	56,590	P JPY	1593.0466	28/04/17	2129.		90,150,507.	30,329,603.	0.	120,480,110.	0.11
JP3933800009	YAHOO JAPAN	G3	345,737	P JPY	468.9593	28/04/17	477.		162,136,585.	2,779,964.	0.	164,916,549.	0.14
JP3935300008	YAMAGUCHI FINAN CIA	PRETERPT--00163952	2,004	P JPY	1403.4202	28/04/17	1234.		2,812,454.	-339,518.	0.	2,472,936.	0.00
		PRETERPT--00166311	9,476	P JPY	1403.4201	28/04/17	1234.		13,298,809.	-1,605,425.	0.	11,693,384.	0.01
		PRETERPT--00171989	7,843	P JPY	1389.7631	28/04/17	1234.		10,899,912.	-1,221,650.	0.	9,678,262.	0.01
		PRETERPT--00172044	6,505	P JPY	1389.7631	28/04/17	1234.		9,040,409.	-1,013,239.	0.	8,027,170.	0.01
		G3	34,635	P JPY	1366.4105	28/04/17	1234.		47,325,629.	-4,586,039.	0.	42,739,590.	0.04
JP3940000007	YAMATO HOLDINGS	G3	87,365	P JPY	2443.5773	28/04/17	2408.5		213,483,132.	-3,064,529.	0.	210,418,603.	0.18
JP3942400007	ASTELLAS PHARMA INC	G3	522,990	P JPY	1708.5662	28/04/17	1468.		893,563,053.	-125,813,733.	0.	767,749,320.	0.67
JP3942600002	YAMAHA CORP	G3	32,922	P JPY	2915.3104	28/04/17	3090.		95,977,848.	5,751,132.	0.	101,728,980.	0.09
JP3942800008	YAMAHA MOTOR CO LTD	G3	69,013	P JPY	2418.851	28/04/17	2641.		166,932,162.	15,331,171.	0.	182,263,333.	0.16
JP3944130008	USS	G3	61,810	P JPY	1957.8399	28/04/17	1970.		121,014,084.	751,616.	0.	121,765,700.	0.11
JP3946700006	USEN	G3	22,063	P JPY	345.5865	28/04/17	460.		7,624,676.	2,524,304.	0.	10,148,980.	0.01
JP3949400000	UNITED ARROWS	G3	6,448	P JPY	4156.9583	28/04/17	3450.		26,804,067.	-4,558,467.	0.	22,245,600.	0.02
JP3951600000	UNI-CHARM	G3	103,614	P JPY	2594.4022	28/04/17	2708.5		268,816,389.	11,822,130.	0.	280,638,519.	0.25
JP3955000009	YOKOGAWA ELECTRIC	G3	53,081	P JPY	1511.0515	28/04/17	1721.		80,208,127.	11,144,274.	0.	91,352,401.	0.08
JP3955800002	YOKOHAMA RUBBER	G3	30,905	P JPY	2171.1394	28/04/17	2185.		67,099,064.	428,361.	0.	67,527,425.	0.06
JP3967200001	RAKUTEN	G3	260,844	P JPY	1568.263	28/04/17	1141.		409,071,981.	-111,448,977.	0.	297,623,004.	0.26
JP3973400009	RICOH COMPANY LTD	G3	146,986	P JPY	1151.5983	28/04/17	928.		169,268,831.	-32,865,823.	0.	136,403,008.	0.12
JP3974450003	RESORTTRUST	G3	19,717	P JPY	2831.4061	28/04/17	1918.		55,826,835.	-18,009,629.	0.	37,817,206.	0.03
JP3976300008	RYOHIN KEIKAKU	G3	6,364	P JPY	19982.6557	28/04/17	25140.		127,169,621.	32,821,339.	0.	159,990,960.	0.14
JP3977400005	RINNAI	PRETERPT--00167663	2,556	P JPY	9471.5344	28/04/17	9260.		24,209,242.	-540,682.	0.	23,668,560.	0.02

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G3

935653CE

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
	PRETERPT--	00168684	3,238.	P	JPY	M 28/04/17	9260.		30,668,829.	-684,949.	0.	29,983,880.	0.03
	G3		2,958.	P	JPY	M 28/04/17	9260.		27,819,725.	-428,645.	0.	27,391,080.	0.02
JP3982100004	LAWSON INC	G3	16,666.	P	JPY	M 28/04/17	7400.		141,894,966.	-18,566,566.	0.	123,328,400.	0.11
Equities DRM													
						SUM (JPY)			79,216,593,076.	1,370,109,529.	0.	80,586,702,605.	70.39
Equities DRM													
						SUM (JPY)			79,216,593,076.	1,370,109,529.	0.	80,586,702,605.	70.39
Equities OTC													
Equities OTC													
JP3100800006	AICA KOGYO	G3	16,470.	P	JPY	M 28/04/17	3180.		44,570,037.	7,804,563.	0.	52,374,600.	0.05
JP3778400006	VALOR HOLDINGS SHS	G3	10,354.	P	JPY	M 28/04/17	2664.		29,361,015.	-1,777,959.	0.	27,583,056.	0.02
Equities OTC													
						SUM (JPY)			73,931,052.	6,026,604.	0.	79,957,656.	0.07
Equities OTC													
						SUM (JPY)			73,931,052.	6,026,604.	0.	79,957,656.	0.07
Equities													
						SUM (JPY)			79,290,524,128.	1,376,136,133.	0.	80,666,660,261.	70.46
Forward Instruments													
Margin Call													
Margin Call on Futures													
Margin Call on Index Futures													
JPW090617	JPX-NIKKEI IND 0617	G3	300.		JPY	M 28/04/17	13685.		0.	-984,432.	0.	-984,432.	0.00
Margin Call on Futures													
						SUM (JPY)			0.	-984,432.	0.	-984,432.	
Margin Call													
						SUM (JPY)			0.	-984,432.	0.	-984,432.	
Forward Instruments													
						SUM (JPY)			0.	-984,432.	0.	-984,432.	
Cash													
Cash at Banks													
A/P + associated accounts													
Deferred settlement Purchases													
BDC065JPYG3	DsPur-Ccy	G3	292,576,798.		JPY	1.	1.		292,576,798.	0.	0.	292,576,798.	0.26
A/P + associated accounts													
						SUM (JPY)			292,576,798.	0.	0.	292,576,798.	0.26

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G3

935653CE

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/R + associated accounts													
<i>Coupons receivable</i>													
JP3100800006	AICA KOGYO	ACHLIGG3	15,170.	P	JPY	35.56769941	28/04/17		539,562.	0.	0.	539,562.	0.00
JP3102000001	AISIN SEIKI LTD	ACHLIGG3	41,335.	P	JPY	42.34249425	28/04/17		1,750,227.	0.	0.	1,750,227.	0.00
JP3105220002	SEVEN BANK LTD	ACHLIGG3	9,775.	P	JPY	4.02250639	28/04/17		39,320.	0.	0.	39,320.	0.00
JP3105250009	AIN HOLDING SHS	ACHLIGG3	5,855.	P	JPY	42.34244236	28/04/17		247,915.	0.	0.	247,915.	0.00
JP3111200006	ASAHI KASEI	ACHLIGG3	234,227.	P	JPY	8.46849851	28/04/17		1,983,551.	0.	0.	1,983,551.	0.00
JP3119600009	AJINOMOTO CO INC	ACHLIGG3	104,173.	P	JPY	12.70275407	28/04/17		1,323,284.	0.	0.	1,323,284.	0.00
JP3120010008	ICHIGO INC	ACHLIGG3	42,300.	P	JPY	4.23425532	28/04/17		179,109.	0.	0.	179,109.	0.00
JP3126340003	ALFRESA HLDGS CORP	ACHLIGG3	52,717.	P	JPY	14.39645655	28/04/17		758,938.	0.	0.	758,938.	0.00
JP3126400005	ALPS ELECTRIC CO	ACHLIGG3	41,657.	P	JPY	12.70273904	28/04/17		529,158.	0.	0.	529,158.	0.00
JP3130400009	EAGLE INDUSTRY	ACHLIGG3	4,846.	P	JPY	21.17127528	28/04/17		102,596.	0.	0.	102,596.	0.00
JP3131090007	IIDA GROUP HLDGS	ACHLIGG3	37,100.	P	JPY	25.40549865	28/04/17		942,544.	0.	0.	942,544.	0.00
JP3131400008	AEON CREDIT SERVIC	ACHLIGG3	2,564.	P	JPY	33.02730109	28/04/17		84,682.	0.	0.	84,682.	0.00
JP3131430005	AEON MALL	ACHLIGG3	28,697.	P	JPY	11.43248423	28/04/17		328,078.	0.	0.	328,078.	0.00
JP3134800006	IHI CORP	ACHLIGG3	346,613.	P	JPY	2.54055099	28/04/17		880,588.	0.	0.	880,588.	0.00
JP3137200006	ISUZU MOTORS LTD	ACHLIGG3	130,759.	P	JPY	13.54959888	28/04/17		1,771,732.	0.	0.	1,771,732.	0.00
JP3138400001	IZUMI	ACHLIGG3	8,816.	P	JPY	27.94600726	28/04/17		246,372.	0.	0.	246,372.	0.00
JP3143000002	ITO EN LTD	ACHLIGG3	16,172.	P	JPY	16.93698986	28/04/17		273,905.	0.	0.	273,905.	0.00
JP3143600009	ITOCHU CORP	ACHLIGG3	34,893.	P	JPY	23.28836729	28/04/17		812,601.	0.	0.	812,601.	0.00
JP3143900003	ITOCHU TECHNO-SOL	ACHLIGG3	10,099.	P	JPY	31.75690662	28/04/17		320,713.	0.	0.	320,713.	0.00
JP3151600008	IWATANI	ACHLIGG3	48,911.	P	JPY	6.77479504	28/04/17		331,362.	0.	0.	331,362.	0.00
JP3152740001	ABC MART	ACHLIGG3	8,110.	P	JPY	50.87097411	28/04/17		412,077.	0.	0.	412,077.	0.00
JP3152750000	GMO INTERNET	ACHLIGG3	16,247.	P	JPY	4.23425863	28/04/17		68,794.	0.	0.	68,794.	0.00
JP3158800007	UBE INDUSTRIES LTD	ACHLIGG3	237,992.	P	JPY	5.08109936	28/04/17		1,209,261.	0.	0.	1,209,261.	0.00
JP3160670000	AIR WATER	ACHLIGG3	38,996.	P	JPY	11.8559083	28/04/17		462,333.	0.	0.	462,333.	0.00
JP3161200005	EZAKI GLICO	ACHLIGG3	12,600.	P	JPY	16.93698413	28/04/17		213,406.	0.	0.	213,406.	0.00
JP3162600005	SMC CORP	ACHLIGG3	14,206.	P	JPY	84.68499226	28/04/17		1,203,035.	0.	0.	1,203,035.	0.00
JP3164800009	NOK CORP	ACHLIGG3	21,802.	P	JPY	21.17126869	28/04/17		461,576.	0.	0.	461,576.	0.00
JP3165000005	SOMPO HLDGS SHS	ACHLIGG3	93,084.	P	JPY	33.87399553	28/04/17		3,153,127.	0.	0.	3,153,127.	0.00
JP3165650007	NTT DOCOMO INC	ACHLIGG3	332,807.	P	JPY	33.87399904	28/04/17		11,273,504.	0.	0.	11,273,504.	0.01
JP3165690003	NTT URBAN DEVELOPM	ACHLIGG3	27,639.	P	JPY	7.6216578	28/04/17		210,655.	0.	0.	210,655.	0.00
JP3165700000	NTT DATA	ACHLIGG3	18,450.	P	JPY	29.639729	28/04/17		546,853.	0.	0.	546,853.	0.00
JP3166000004	EBARA CORP	ACHLIGG3	4,593.	P	JPY	25.40539952	28/04/17		116,687.	0.	0.	116,687.	0.00
JP3167500002	LEOPALACE21	ACHLIGG3	56,257.	P	JPY	10.16220204	28/04/17		571,695.	0.	0.	571,695.	0.00
JP3168200008	ELECOM	ACHLIGG3	3,900.	P	JPY	16.93692308	28/04/17		66,054.	0.	0.	66,054.	0.00
JP3169800004	ENPLAS CORP	ACHLIGG3	2,077.	P	JPY	33.87385652	28/04/17		70,356.	0.	0.	70,356.	0.00
JP3173400007	OBIC	ACHLIGG3	15,327.	P	JPY	40.22535395	28/04/17		616,534.	0.	0.	616,534.	0.00
JP3174410005	OJI HOLDINGS	ACHLIGG3	184,342.	P	JPY	4.23424938	28/04/17		780,550.	0.	0.	780,550.	0.00
JP3180400008	OSAKA GAS CO LTD	ACHLIGG3	438,189.	P	JPY	4.23425052	28/04/17		1,855,402.	0.	0.	1,855,402.	0.00
JP3183200009	JAPAN EXCHANGE	ACHLIGG3	138,459.	P	JPY	22.01809922	28/04/17		3,048,604.	0.	0.	3,048,604.	0.00
JP3190000004	OBAYASHI	ACHLIGG3	151,695.	P	JPY	16.09014799	28/04/17		2,440,795.	0.	0.	2,440,795.	0.00
JP3190800007	OKASAN HOLDINGS	ACHLIGG3	38,157.	P	JPY	21.17123988	28/04/17		807,831.	0.	0.	807,831.	0.00
JP3194000000	OKI ELECTRIC INDUS	ACHLIGG3	19,525.	P	JPY	25.40548015	28/04/17		496,042.	0.	0.	496,042.	0.00
JP3196000008	ODAKYU ELECTRIC	ACHLIGG3	62,862.	P	JPY	8.46850243	28/04/17		532,347.	0.	0.	532,347.	0.00
JP3197600004	ONO PHARMACEUTICAL	ACHLIGG3	107,315.	P	JPY	16.93699856	28/04/17		1,817,594.	0.	0.	1,817,594.	0.00
JP3197800000	OMRON CORP	ACHLIGG3	47,919.	P	JPY	28.79290052	28/04/17		1,379,727.	0.	0.	1,379,727.	0.00
JP3198900007	ORIENTAL LAND	ACHLIGG3	43,217.	P	JPY	14.81988569	28/04/17		640,471.	0.	0.	640,471.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G3

935653CE

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
JP3199000005	ORIENT CORP	ACHLIGG3	96,300.	P	JPY	1.69369678	28/04/17			163,103.	0.	0.	163,103.	0.00
JP3200450009	ORIX CORP	ACHLIGG3	315,385.	P	JPY	23.71179986	28/04/17			7,478,346.	0.	0.	7,478,346.	0.01
JP3201200007	OLYMPUS CORP	ACHLIGG3	72,073.	P	JPY	23.71180609	28/04/17			1,708,981.	0.	0.	1,708,981.	0.00
JP3206000006	KAKAKU.COM	ACHLIGG3	33,615.	P	JPY	11.85589766	28/04/17			398,536.	0.	0.	398,536.	0.00
JP3207000005	KAKEN PHARMA	ACHLIGG3	8,778.	P	JPY	63.51378446	28/04/17			557,524.	0.	0.	557,524.	0.00
JP3209000003	CASIO	ACHLIGG3	36,344.	P	JPY	16.93699098	28/04/17			615,558.	0.	0.	615,558.	0.00
JP3210200006	KAJIMA CORP	ACHLIGG3	221,964.	P	JPY	11.00905102	28/04/17			2,443,613.	0.	0.	2,443,613.	0.00
JP3215200001	KANAMOTO	ACHLIGG3	7,040.	P	JPY	12.70269886	28/04/17			89,427.	0.	0.	89,427.	0.00
JP3217100001	KANEMATSU	ACHLIGG3	94,258.	P	JPY	2.54054828	28/04/17			239,467.	0.	0.	239,467.	0.00
JP3218850000	KABU.COM SECURITIE	ACHLIGG3	33,270.	P	JPY	5.08109408	28/04/17			169,048.	0.	0.	169,048.	0.00
JP3220400000	CALSONIC KANSEI	ACHLIGG3	30,969.	P	JPY	6.35138364	28/04/17			196,696.	0.	0.	196,696.	0.00
JP3220580009	CALBEE INC	ACHLIGG3	7,624.	P	JPY	33.87395068	28/04/17			258,255.	0.	0.	258,255.	0.00
JP3224200000	KAWASAKI HEAVY IND	ACHLIGG3	351,438.	P	JPY	1.69370131	28/04/17			595,231.	0.	0.	595,231.	0.00
JP3229400001	KANSAI PAINT	ACHLIGG3	4,533.	P	JPY	9.31524377	28/04/17			42,226.	0.	0.	42,226.	0.00
JP3236200006	KEYENCE CORP	ACHLIGG3	20,428.	P	JPY	63.51375563	28/04/17			1,297,459.	0.	0.	1,297,459.	0.00
JP3240400006	KIKKOMAN CORP	ACHLIGG3	35,157.	P	JPY	13.54959183	28/04/17			476,363.	0.	0.	476,363.	0.00
JP3246500007	KYUSHU FIN GROUP	ACHLIGG3	97,400.	P	JPY	5.08109856	28/04/17			494,899.	0.	0.	494,899.	0.00
JP3247050002	KYUDENKO	ACHLIGG3	9,800.	P	JPY	25.4055102	28/04/17			248,974.	0.	0.	248,974.	0.00
JP3247090008	KYORIN	ACHLIGG3	11,568.	P	JPY	32.18032503	28/04/17			372,262.	0.	0.	372,262.	0.00
JP3249600002	KYOCERA CORP	ACHLIGG3	74,067.	P	JPY	42.34250071	28/04/17			3,136,182.	0.	0.	3,136,182.	0.00
JP3254200003	KYOWA EXEO CORP	ACHLIGG3	19,817.	P	JPY	19.47756976	28/04/17			385,987.	0.	0.	385,987.	0.00
JP3260800002	KINTETSU GRP HLD CO	ACHLIGG3	454,347.	P	JPY	4.23425047	28/04/17			1,923,819.	0.	0.	1,923,819.	0.00
JP3266800006	KUMAGAI GUMI	ACHLIGG3	79,000.	P	JPY	5.08110127	28/04/17			401,407.	0.	0.	401,407.	0.00
JP3268950007	MEDICEO PALTAC	ACHLIGG3	44,570.	P	JPY	12.7027597	28/04/17			566,162.	0.	0.	566,162.	0.00
JP3274150006	SHIP HEALTHCARE	ACHLIGG3	8,544.	P	JPY	47.4235721	28/04/17			405,187.	0.	0.	405,187.	0.00
JP3274180003	GURUNAVI INC	ACHLIGG3	6,800.	P	JPY	16.93705882	28/04/17			115,172.	0.	0.	115,172.	0.00
JP3274280001	GROWELL HOLDINGS	ACHLIGG3	5,864.	P	JPY	27.09924966	28/04/17			158,910.	0.	0.	158,910.	0.00
JP3276400003	GUNMA BANK LTD	ACHLIGG3	98,984.	P	JPY	5.08110402	28/04/17			502,948.	0.	0.	502,948.	0.00
JP3277150003	K'S HOLDING SHS	ACHLIGG3	20,524.	P	JPY	21.17126291	28/04/17			434,519.	0.	0.	434,519.	0.00
JP3277800003	KEIO CORP	ACHLIGG3	125,678.	P	JPY	3.81082608	28/04/17			478,937.	0.	0.	478,937.	0.00
JP3278600006	KEISEI EL RAILWAY	ACHLIGG3	33,832.	P	JPY	5.92793805	28/04/17			200,554.	0.	0.	200,554.	0.00
JP3279400000	KEIHAN ELECTRIC	ACHLIGG3	134,330.	P	JPY	2.54054939	28/04/17			341,272.	0.	0.	341,272.	0.00
JP3282400005	GEO	ACHLIGG3	7,433.	P	JPY	14.39647518	28/04/17			107,009.	0.	0.	107,009.	0.00
JP3283650004	KOSE CORP	ACHLIGG3	7,631.	P	JPY	39.80199188	28/04/17			303,729.	0.	0.	303,729.	0.00
JP3284600008	KOITO MFG	ACHLIGG3	27,030.	P	JPY	16.93699593	28/04/17			457,807.	0.	0.	457,807.	0.00
JP3286500008	IBJ LEASING	ACHLIGG3	8,369.	P	JPY	27.09917553	28/04/17			226,793.	0.	0.	226,793.	0.00
JP3292200007	JTEKT CORP	ACHLIGG3	48,130.	P	JPY	17.78385622	28/04/17			855,937.	0.	0.	855,937.	0.00
JP3294460005	INPEX HOLDINGS INC	ACHLIGG3	266,325.	P	JPY	7.62165024	28/04/17			2,029,836.	0.	0.	2,029,836.	0.00
JP3294600006	HITACHI KOKUSAI EI	ACHLIGG3	11,826.	P	JPY	13.54963639	28/04/17			160,238.	0.	0.	160,238.	0.00
JP3300600008	KONICA MINOLTA HLD	ACHLIGG3	105,608.	P	JPY	12.70274979	28/04/17			1,341,512.	0.	0.	1,341,512.	0.00
JP3304200003	KOMATSU LTD	ACHLIGG3	217,873.	P	JPY	24.55865114	28/04/17			5,350,667.	0.	0.	5,350,667.	0.00
JP3305530002	COMSYS HOLDINGS	ACHLIGG3	19,776.	P	JPY	16.93699434	28/04/17			334,946.	0.	0.	334,946.	0.00
JP3305990008	CONCORDIA FIN GRP	ACHLIGG3	291,565.	P	JPY	5.50452558	28/04/17			1,604,927.	0.	0.	1,604,927.	0.00
JP3316400005	SAGAMI RAILWAY	ACHLIGG3	95,909.	P	JPY	3.38739847	28/04/17			324,882.	0.	0.	324,882.	0.00
JP3323050009	SAWAI PHARMA	ACHLIGG3	8,050.	P	JPY	55.04521739	28/04/17			443,114.	0.	0.	443,114.	0.00
JP3326000001	SANKYU INC	ACHLIGG3	59,651.	P	JPY	5.08110509	28/04/17			303,093.	0.	0.	303,093.	0.00
JP3336000009	SANTEN PHARMACEUTI	ACHLIGG3	72,090.	P	JPY	11.00904425	28/04/17			793,642.	0.	0.	793,642.	0.00
JP3336600006	SUNDRUG	ACHLIGG3	8,462.	P	JPY	38.10824864	28/04/17			322,472.	0.	0.	322,472.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G3

935653CE

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
JP3343200006	SANRIO	ACHLIGG3	13,725.	P JPY	33.8740255	28/04/17				464,921.	0.	0.	464,921.	0.00
JP3344400001	SANWA HOLDINGS CORP	ACHLIGG3	46,839.	P JPY	11.00905229	28/04/17				515,653.	0.	0.	515,653.	0.00
JP3347200002	SHIONOGI & CO LTD	ACHLIGG3	63,940.	P JPY	28.79289959	28/04/17				1,841,018.	0.	0.	1,841,018.	0.00
JP3351100007	SYSMEX	ACHLIGG3	35,080.	P JPY	23.7118016	28/04/17				831,810.	0.	0.	831,810.	0.00
JP3351200005	SHIZUOKA BANK	ACHLIGG3	121,503.	P JPY	8.46849872	28/04/17				1,028,948.	0.	0.	1,028,948.	0.00
JP3357200009	SHIMADZU CORP	ACHLIGG3	58,100.	P JPY	8.46850258	28/04/17				492,020.	0.	0.	492,020.	0.00
JP3358200008	SHIMAMURA	ACHLIGG3	5,127.	P JPY	111.78427931	28/04/17				573,118.	0.	0.	573,118.	0.00
JP3358800005	SHIMIZU CORP	ACHLIGG3	140,951.	P JPY	11.85590028	28/04/17				1,671,101.	0.	0.	1,671,101.	0.00
JP3371200001	SHIN-ETSU CHEMICAL	ACHLIGG3	84,814.	P JPY	50.81099818	28/04/17				4,309,484.	0.	0.	4,309,484.	0.00
JP3381000003	NP STI & S'TOMO	ACHLIGG3	7,490.	P JPY	21.17129506	28/04/17				158,573.	0.	0.	158,573.	0.00
JP3385980002	JSR CORP	ACHLIGG3	47,519.	P JPY	21.17125781	28/04/17				1,006,037.	0.	0.	1,006,037.	0.00
JP3386030005	JFE HOLDINGS	ACHLIGG3	129,155.	P JPY	16.93699818	28/04/17				2,187,498.	0.	0.	2,187,498.	0.00
JP3386380004	J FRONT RETAILING	ACHLIGG3	3,203.	P JPY	11.85576022	28/04/17				37,974.	0.	0.	37,974.	0.00
JP3388200002	AEON CO LTD	ACHLIGG3	2.	P JPY	12.5	28/04/17				25.	0.	0.	25.	0.00
JP3389700000	AEON DELIGHT	ACHLIGG3	5,354.	P JPY	22.86496078	28/04/17				122,419.	0.	0.	122,419.	0.00
JP3389900006	JAFCO	ACHLIGG3	7,404.	P JPY	84.68503512	28/04/17				627,008.	0.	0.	627,008.	0.00
JP3397060009	SUGI HOLDINGS	ACHLIGG3	9,750.	P JPY	21.17128205	28/04/17				206,420.	0.	0.	206,420.	0.00
JP3397200001	SUZUKI MOTOR CORP	ACHLIGG3	89,467.	P JPY	14.39644785	28/04/17				1,288,007.	0.	0.	1,288,007.	0.00
JP3399200009	STARTS CORP INC	ACHLIGG3	6,030.	P JPY	21.17131012	28/04/17				127,663.	0.	0.	127,663.	0.00
JP3399310006	START TODAY CO.	ACHLIGG3	40,656.	P JPY	11.85588843	28/04/17				482,013.	0.	0.	482,013.	0.00
JP3399400005	STANLEY ELECTRIC	ACHLIGG3	32,185.	P JPY	15.2433121	28/04/17				490,606.	0.	0.	490,606.	0.00
JP3400400002	SCSK	ACHLIGG3	12,082.	P JPY	35.99114385	28/04/17				434,845.	0.	0.	434,845.	0.00
JP3400900001	SUMITOMO OSAKA CEM	ACHLIGG3	88,000.	P JPY	4.23425	28/04/17				372,614.	0.	0.	372,614.	0.00
JP3401400001	SUMITOMO CHEMICAL	ACHLIGG3	347,888.	P JPY	5.92795095	28/04/17				2,062,263.	0.	0.	2,062,263.	0.00
JP3402600005	SUMITOMO METAL MIN	ACHLIGG3	122,503.	P JPY	5.08110005	28/04/17				622,450.	0.	0.	622,450.	0.00
JP3404600003	SUMITOMO CORP	ACHLIGG3	40,771.	P JPY	21.17124917	28/04/17				863,173.	0.	0.	863,173.	0.00
JP3405400007	SUMITOMO HEAVY IND	ACHLIGG3	137,880.	P JPY	5.92795184	28/04/17				817,346.	0.	0.	817,346.	0.00
JP3407400005	SUMITOMO EL IND	ACHLIGG3	178,015.	P JPY	16.93699969	28/04/17				3,015,040.	0.	0.	3,015,040.	0.00
JP3409000001	SUMITOMO REALTY	ACHLIGG3	107,098.	P JPY	10.16219724	28/04/17				1,088,351.	0.	0.	1,088,351.	0.00
JP3409200007	SUMITOMO REAL ESTA	ACHLIGG3	4,006.	P JPY	25.40539191	28/04/17				101,774.	0.	0.	101,774.	0.00
JP3409800004	SUMITOMO FORESTRY	ACHLIGG3	34,789.	P JPY	12.70275087	28/04/17				441,916.	0.	0.	441,916.	0.00
JP3411000007	SURUGA BANK	ACHLIGG3	45,574.	P JPY	8.46849081	28/04/17				385,943.	0.	0.	385,943.	0.00
JP3414700009	SEIKO CORP	ACHLIGG3	31,506.	P JPY	6.35136165	28/04/17				200,106.	0.	0.	200,106.	0.00
JP3414750004	SEIKO EPSON CORP	ACHLIGG3	67,173.	P JPY	25.40550519	28/04/17				1,706,564.	0.	0.	1,706,564.	0.00
JP3419400001	SEKISUI CHEMICAL	ACHLIGG3	107,339.	P JPY	16.09015363	28/04/17				1,727,101.	0.	0.	1,727,101.	0.00
JP3421800008	SECOM CO LTD	ACHLIGG3	49,060.	P JPY	63.51345866	28/04/17				3,115,985.	0.	0.	3,115,985.	0.00
JP3422950000	SEVEN & I HOLDINGS	ACHLIGG3	3,988.	P JPY	38.10832497	28/04/17				151,976.	0.	0.	151,976.	0.00
JP3423520000	SERIA	ACHLIGG3	5,346.	P JPY	33.87392443	28/04/17				181,090.	0.	0.	181,090.	0.00
JP3424950008	TOKYO CENTURY SHS	ACHLIGG3	8,918.	P JPY	40.64880018	28/04/17				362,506.	0.	0.	362,506.	0.00
JP3429250008	ZENKOKU HOSHO CO LTD	ACHLIGG3	12,500.	P JPY	51.65784	28/04/17				645,723.	0.	0.	645,723.	0.00
JP3429800000	ALL NIPPON AIRWAYS	ACHLIGG3	41.	P JPY	5.07317073	28/04/17				208.	0.	0.	208.	0.00
JP3431900004	SOHGO SECURITY SVC	ACHLIGG3	17,109.	P JPY	23.28838623	28/04/17				398,441.	0.	0.	398,441.	0.00
JP3435350008	SONY FINANCIAL	ACHLIGG3	3,526.	P JPY	46.57685763	28/04/17				164,230.	0.	0.	164,230.	0.00
JP3435750009	M3 INC	ACHLIGG3	40,817.	P JPY	8.46850577	28/04/17				345,659.	0.	0.	345,659.	0.00
JP3436100006	SOFTBANK CORP	ACHLIGG3	128,034.	P JPY	18.63069966	28/04/17				2,385,363.	0.	0.	2,385,363.	0.00
JP3436120004	SBI HOLDINGS	ACHLIGG3	50,349.	P JPY	33.87399948	28/04/17				1,705,522.	0.	0.	1,705,522.	0.00
JP3440400004	DAI0 PAPER CORP	ACHLIGG3	18,872.	P JPY	4.65769394	28/04/17				87,900.	0.	0.	87,900.	0.00
JP3442850008	TAISHO PHARM	ACHLIGG3	10,083.	P JPY	50.81096896	28/04/17				512,327.	0.	0.	512,327.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G3

935653CE

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
JP3443600006	TAISEI CORP	ACHLIGG3	257,282.	P	JPY	6.77479964	28/04/17			1,743,034.	0.	0.	1,743,034.	0.00
JP3449020001	TAIHEIYO CEMENT	ACHLIGG3	285,340.	P	JPY	2.54055162	28/04/17			724,921.	0.	0.	724,921.	0.00
JP3456000003	TAKASHIMAYA CO LTD	ACHLIGG3	8,344.	P	JPY	5.08113615	28/04/17			42,397.	0.	0.	42,397.	0.00
JP3460800000	TAKARA LEBEN	ACHLIGG3	19,453.	P	JPY	8.46851385	28/04/17			164,738.	0.	0.	164,738.	0.00
JP3462660006	TAKEUCHI MFG	ACHLIGG3	8,200.	P	JPY	22.01804878	28/04/17			180,548.	0.	0.	180,548.	0.00
JP3463000004	TAKEDA PHARMA CO LTD	ACHLIGG3	18,329.	P	JPY	76.21648753	28/04/17			1,396,972.	0.	0.	1,396,972.	0.00
JP3465000002	TADANO	ACHLIGG3	23,630.	P	JPY	11.00905628	28/04/17			260,144.	0.	0.	260,144.	0.00
JP3469000008	MITSUBISHI TANABE	ACHLIGG3	55,088.	P	JPY	20.32440822	28/04/17			1,119,631.	0.	0.	1,119,631.	0.00
JP3475200006	DAIICHIKOSHO	ACHLIGG3	9,682.	P	JPY	45.72991118	28/04/17			442,757.	0.	0.	442,757.	0.00
JP3475350009	DAIICHI SANKYO CO	ACHLIGG3	139,045.	P	JPY	29.63974972	28/04/17			4,121,259.	0.	0.	4,121,259.	0.00
JP3476480003	DAI-ICHI LIFE HLDGS	ACHLIGG3	268,640.	P	JPY	33.87399866	28/04/17			9,099,911.	0.	0.	9,099,911.	0.01
JP3481400004	DAIKYO INC	ACHLIGG3	83,055.	P	JPY	5.08110288	28/04/17			422,011.	0.	0.	422,011.	0.00
JP3481800005	DAIKIN INDUSTRIES	ACHLIGG3	34,169.	P	JPY	50.81099827	28/04/17			1,736,161.	0.	0.	1,736,161.	0.00
JP3485800001	DAICEL CHEMICAL	ACHLIGG3	63,736.	P	JPY	11.00905297	28/04/17			701,673.	0.	0.	701,673.	0.00
JP3486800000	DAITO TRUST CONST	ACHLIGG3	9,651.	P	JPY	243.89275723	28/04/17			2,353,809.	0.	0.	2,353,809.	0.00
JP3494600004	SCREEN HOLDINGS	ACHLIGG3	9,300.	P	JPY	63.51376344	28/04/17			590,678.	0.	0.	590,678.	0.00
JP3496400007	KDDI CORP	ACHLIGG3	299,574.	P	JPY	38.10825038	28/04/17			11,416,241.	0.	0.	11,416,241.	0.01
JP3497400006	DAIFUKU	ACHLIGG3	22,500.	P	JPY	23.71182222	28/04/17			533,516.	0.	0.	533,516.	0.00
JP3499800005	M'UFJ LEASE & FIN	ACHLIGG3	112,963.	P	JPY	5.29281269	28/04/17			597,892.	0.	0.	597,892.	0.00
JP3500610005	RESONA HOLDINGS	ACHLIGG3	521,048.	P	JPY	16.09014908	28/04/17			8,383,740.	0.	0.	8,383,740.	0.01
JP3502200003	DAIWA SECURITIES GRP	ACHLIGG3	41,343.	P	JPY	11.00904627	28/04/17			455,147.	0.	0.	455,147.	0.00
JP3505000004	DAIWA HOUSE INDUSTRY	ACHLIGG3	149,355.	P	JPY	38.10825215	28/04/17			5,691,658.	0.	0.	5,691,658.	0.00
JP3511800009	CHIBA BANK	ACHLIGG3	1/2,212.	P	JPY	6.3513/505	28/04/17			1,093,183.	0.	0.	1,093,183.	0.00
JP3521000004	CHUGOKU BANK	ACHLIGG3	42,102.	P	JPY	8.46850506	28/04/17			356,541.	0.	0.	356,541.	0.00
JP3526600006	CHUBU ELECT. POWER	ACHLIGG3	148,700.	P	JPY	12.7027505	28/04/17			1,888,899.	0.	0.	1,888,899.	0.00
JP3535400000	TSUBAKIMOTO CHAIN	ACHLIGG3	26,593.	P	JPY	9.31534614	28/04/17			247,723.	0.	0.	247,723.	0.00
JP3535800001	TSUMURA & CO	ACHLIGG3	15,845.	P	JPY	27.09921111	28/04/17			429,387.	0.	0.	429,387.	0.00
JP3538800008	TDK CORPORATION	ACHLIGG3	25,420.	P	JPY	50.81101495	28/04/17			1,291,616.	0.	0.	1,291,616.	0.00
JP3539220008	T&D HOLDINGS INC	ACHLIGG3	162,378.	P	JPY	14.81987708	28/04/17			2,406,422.	0.	0.	2,406,422.	0.00
JP3539230007	TS TECH	ACHLIGG3	10,518.	P	JPY	29.63976041	28/04/17			311,751.	0.	0.	311,751.	0.00
JP3539250005	THK CO LTD	ACHLIGG3	31,880.	P	JPY	16.9370138	28/04/17			539,952.	0.	0.	539,952.	0.00
JP3542400001	TEIKOKU PISTON RIN	ACHLIGG3	5,046.	P	JPY	21.17122473	28/04/17			106,830.	0.	0.	106,830.	0.00
JP3546800008	TERUMO CORP	ACHLIGG3	69,195.	P	JPY	17.78385722	28/04/17			1,230,554.	0.	0.	1,230,554.	0.00
JP3547670004	TEMP HOLDINGS	ACHLIGG3	36,395.	P	JPY	6.77480423	28/04/17			246,569.	0.	0.	246,569.	0.00
JP3548600000	DISCO CORPORATION	ACHLIGG3	5,528.	P	JPY	235.42438495	28/04/17			1,301,426.	0.	0.	1,301,426.	0.00
JP3548610009	DENA CO LTD	ACHLIGG3	9,047.	P	JPY	25.4055488	28/04/17			229,844.	0.	0.	229,844.	0.00
JP3548640006	DIP	ACHLIGG3	6,100.	P	JPY	16.93704918	28/04/17			103,316.	0.	0.	103,316.	0.00
JP3549600009	DENKA CO LTD	ACHLIGG3	97,447.	P	JPY	5.92795058	28/04/17			577,661.	0.	0.	577,661.	0.00
JP3551200003	ELECTRIC POWER DEV	ACHLIGG3	35,877.	P	JPY	29.63974134	28/04/17			1,063,385.	0.	0.	1,063,385.	0.00
JP3551500006	DENSO CORP	ACHLIGG3	111,288.	P	JPY	50.81100388	28/04/17			5,654,655.	0.	0.	5,654,655.	0.00
JP3566800003	CENTRAL JPN RAILWA	ACHLIGG3	959.	P	JPY	55.04483837	28/04/17			52,788.	0.	0.	52,788.	0.00
JP3567410000	TOKYU CONSTRUCTION	ACHLIGG3	18,000.	P	JPY	12.70277778	28/04/17			228,650.	0.	0.	228,650.	0.00
JP3569200003	TOKYU FUDOSAN	ACHLIGG3	107,736.	P	JPY	5.50452959	28/04/17			593,036.	0.	0.	593,036.	0.00
JP3571400005	TOKYO ELECTRON LTD	ACHLIGG3	30,098.	P	JPY	149.89245133	28/04/17			4,511,463.	0.	0.	4,511,463.	0.00
JP3573000001	TOKYO GAS CO LTD	ACHLIGG3	484,072.	P	JPY	4.65767489	28/04/17			2,254,650.	0.	0.	2,254,650.	0.00
JP3574200006	TOKYU CORP	ACHLIGG3	245,282.	P	JPY	3.81082591	28/04/17			934,727.	0.	0.	934,727.	0.00
JP3577600004	TOKAI TOKYO HLDGS	ACHLIGG3	51,145.	P	JPY	11.85589989	28/04/17			606,370.	0.	0.	606,370.	0.00
JP3584400000	TOKYO TY FINL	ACHLIGG3	6,400.	P	JPY	25.40546875	28/04/17			162,595.	0.	0.	162,595.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPY-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G3

935653CE

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
											EVALUATION	
JP3595200001	TOSOH CORP	ACHLIGG3	136,953.	P	JPY	6.35137602	28/04/17		869,840.	0.	0.	869,840. 0.00
JP3596200000	TOTO LTD	ACHLIGG3	34,724.	P	JPY	28.7929098	28/04/17		999,805.	0.	0.	999,805. 0.00
JP3597800006	TOBU RAILWAY	ACHLIGG3	240,789.	P	JPY	2.54054795	28/04/17		611,736.	0.	0.	611,736. 0.00
JP3598600009	TOHO CO LTD	ACHLIGG3	29,173.	P	JPY	27.5226408	28/04/17		802,918.	0.	0.	802,918. 0.00
JP3600200004	TOHO GAS	ACHLIGG3	114,000.	P	JPY	4.23425439	28/04/17		482,705.	0.	0.	482,705. 0.00
JP3602600003	TOHO HOLDINGS	ACHLIGG3	14,270.	P	JPY	12.70273301	28/04/17		181,268.	0.	0.	181,268. 0.00
JP3605400005	TOHOKU ELEC. POWER	ACHLIGG3	112,700.	P	JPY	16.93700089	28/04/17		1,908,800.	0.	0.	1,908,800. 0.00
JP3613000003	TOYO SUISAN KAISHA	ACHLIGG3	24,816.	P	JPY	25.40550451	28/04/17		630,463.	0.	0.	630,463. 0.00
JP3621000003	TORAY INDUSTRIES I	ACHLIGG3	271,396.	P	JPY	5.9279503	28/04/17		1,608,822.	0.	0.	1,608,822. 0.00
JP3630400004	TOPCON	ACHLIGG3	22,699.	P	JPY	6.77479184	28/04/17		153,781.	0.	0.	153,781. 0.00
JP3633400001	TOYOTA MOTOR CORP	ACHLIGG3	71,627.	P	JPY	59.27950354	28/04/17		4,246,013.	0.	0.	4,246,013. 0.00
JP3634200004	TOYODA GOSEI CO LTD	ACHLIGG3	14,583.	P	JPY	21.17122677	28/04/17		308,740.	0.	0.	308,740. 0.00
JP3634600005	TOYOTA INDUSTRIES	ACHLIGG3	41,072.	P	JPY	50.81099046	28/04/17		2,086,909.	0.	0.	2,086,909. 0.00
JP3635000007	TOYOTA TSUSHO CORP	ACHLIGG3	49,570.	P	JPY	33.02715352	28/04/17		1,637,156.	0.	0.	1,637,156. 0.00
JP3638600001	DOWA HOLDINGS	ACHLIGG3	51,926.	P	JPY	15.24330778	28/04/17		791,524.	0.	0.	791,524. 0.00
JP3649800004	NAGOYA RAILROAD	ACHLIGG3	121,226.	P	JPY	4.23424843	28/04/17		513,301.	0.	0.	513,301. 0.00
JP3651400008	NAMURA SHIPBUILDIN	ACHLIGG3	13,497.	P	JPY	6.77476476	28/04/17		91,439.	0.	0.	91,439. 0.00
JP3653000004	NANKEI ELECTRIC RAIL	ACHLIGG3	127,330.	P	JPY	2.54054818	28/04/17		323,488.	0.	0.	323,488. 0.00
JP3657400002	NIKON CORP	ACHLIGG3	28,198.	P	JPY	3.38740336	28/04/17		95,518.	0.	0.	95,518. 0.00
JP3658800002	NISHI-NIPPON RAILR	ACHLIGG3	72,592.	P	JPY	2.96397675	28/04/17		215,161.	0.	0.	215,161. 0.00
JP3659000008	WEST JAPAN RAILWAY	ACHLIGG3	20,802.	P	JPY	59.27949236	28/04/17		1,233,132.	0.	0.	1,233,132. 0.00
JP3663900003	SOJITZ CORP	ACHLIGG3	262,996.	P	JPY	3.38740133	28/04/17		890,873.	0.	0.	890,873. 0.00
JP3665200006	NICHIREI CORP	ACHLIGG3	24,893.	P	JPY	13.54959225	28/04/17		337,290.	0.	0.	337,290. 0.00
JP3667600005	JGC	ACHLIGG3	8,606.	P	JPY	25.40553102	28/04/17		218,640.	0.	0.	218,640. 0.00
JP3670800006	NISSAN CHEM IND	ACHLIGG3	22,303.	P	JPY	22.01811416	28/04/17		491,070.	0.	0.	491,070. 0.00
JP3672400003	NISSAN MOTOR CO LTD	ACHLIGG3	36,786.	P	JPY	20.32438971	28/04/17		747,653.	0.	0.	747,653. 0.00
JP3675300002	NISSIN KOGYO	ACHLIGG3	10,100.	P	JPY	19.05415842	28/04/17		192,447.	0.	0.	192,447. 0.00
JP3675600005	NISSIN FOOD PRODUC	ACHLIGG3	19,720.	P	JPY	33.8739858	28/04/17		667,995.	0.	0.	667,995. 0.00
JP3678800008	HITACHI HIGH-TECH	ACHLIGG3	15,454.	P	JPY	29.63976964	28/04/17		458,053.	0.	0.	458,053. 0.00
JP3681000000	NIPPON STL&SUMI	ACHLIGG3	3,880.	P	JPY	63.51365979	28/04/17		246,433.	0.	0.	246,433. 0.00
JP3684000007	NITTO DENKO	ACHLIGG3	34,055.	P	JPY	63.51375716	28/04/17		2,162,961.	0.	0.	2,162,961. 0.00
JP3689050007	NIHON M&A CENTER	ACHLIGG3	13,624.	P	JPY	11.43247211	28/04/17		155,756.	0.	0.	155,756. 0.00
JP3694400007	NIPPON KAYAKU	ACHLIGG3	30,781.	P	JPY	10.585621	28/04/17		325,836.	0.	0.	325,836. 0.00
JP3695200000	NGK INSULATORS LTD	ACHLIGG3	59,651.	P	JPY	16.93700022	28/04/17		1,010,309.	0.	0.	1,010,309. 0.00
JP3695600001	NIPPON GAS CO LTD	ACHLIGG3	8,130.	P	JPY	14.39643296	28/04/17		117,043.	0.	0.	117,043. 0.00
JP3705200008	JAPAN AIRLINES	ACHLIGG3	23,954.	P	JPY	77.91020289	28/04/17		1,866,261.	0.	0.	1,866,261. 0.00
JP3705600009	JAPAN AVIATION EL	ACHLIGG3	14,478.	P	JPY	12.70272137	28/04/17		183,910.	0.	0.	183,910. 0.00
JP3706800004	NIHON KOHDEN	ACHLIGG3	18,887.	P	JPY	15.24328903	28/04/17		287,900.	0.	0.	287,900. 0.00
JP3711200000	AOZORA BANK	ACHLIGG3	156,250.	P	JPY	4.572992	28/04/17		714,530.	0.	0.	714,530. 0.00
JP3711600001	TAIYO NIPPON SANSO	ACHLIGG3	36,391.	P	JPY	7.62163722	28/04/17		277,359.	0.	0.	277,359. 0.00
JP3718800000	NIPPON SUISAN KAIS	ACHLIGG3	65,700.	P	JPY	2.9639726	28/04/17		194,733.	0.	0.	194,733. 0.00
JP3720800006	NSK LTD	ACHLIGG3	92,700.	P	JPY	11.85590076	28/04/17		1,099,042.	0.	0.	1,099,042. 0.00
JP3725400000	ZEON CORP	ACHLIGG3	39,709.	P	JPY	6.77481176	28/04/17		269,021.	0.	0.	269,021. 0.00
JP3729000004	SHINSEI BANK	ACHLIGG3	424,409.	P	JPY	0.84685056	28/04/17		359,411.	0.	0.	359,411. 0.00
JP3729400006	NIPPON EXPRESS	ACHLIGG3	174,763.	P	JPY	5.0810984	28/04/17		887,988.	0.	0.	887,988. 0.00
JP3732200005	NIPPON TV HOLDINGS	ACHLIGG3	40,690.	P	JPY	20.32440403	28/04/17		827,000.	0.	0.	827,000. 0.00
JP3733000008	NEC CORP	ACHLIGG3	148,369.	P	JPY	5.08110185	28/04/17		753,878.	0.	0.	753,878. 0.00
JP3734800000	NIDEC CORP	ACHLIGG3	4,059.	P	JPY	38.10815472	28/04/17		154,681.	0.	0.	154,681. 0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G3

935653CE

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
JP3735400008	NIPPON TELEGRAPH TEL	ACHLIGG3	201,809.	P	JPY	50.81099951	28/04/17		10,254,117.	0.	0.	10,254,117.	0.01
JP3738600000	NGK SPARK PLUG	ACHLIGG3	40,690.	P	JPY	17.78385353	28/04/17		723,625.	0.	0.	723,625.	0.00
JP3742600004	NHK SPRING	ACHLIGG3	44,442.	P	JPY	9.31535484	28/04/17		413,993.	0.	0.	413,993.	0.00
JP3743000006	NH Foods Shs	ACHLIGG3	34,520.	P	JPY	38.95509849	28/04/17		1,344,730.	0.	0.	1,344,730.	0.00
JP3744600002	NIHON PARKERIZING	ACHLIGG3	24,143.	P	JPY	8.46850019	28/04/17		204,455.	0.	0.	204,455.	0.00
JP3750200002	NIPPO CORP	ACHLIGG3	12,202.	P	JPY	29.63973119	28/04/17		361,664.	0.	0.	361,664.	0.00
JP3753000003	NIPPON YUSEN	ACHLIGG3	381,626.	P	JPY	1.69370011	28/04/17		646,360.	0.	0.	646,360.	0.00
JP3753400005	NOF CORP	ACHLIGG3	38,244.	P	JPY	7.62164	28/04/17		291,482.	0.	0.	291,482.	0.00
JP3755200007	RELO GROUP	ACHLIGG3	2,340.	P	JPY	152.43290598	28/04/17		356,693.	0.	0.	356,693.	0.00
JP3756100008	NITORI	ACHLIGG3	19,270.	P	JPY	29.63975091	28/04/17		571,158.	0.	0.	571,158.	0.00
JP3756200006	NIFCO INC	ACHLIGG3	8,244.	P	JPY	53.35152838	28/04/17		439,830.	0.	0.	439,830.	0.00
JP3756350009	NUFLARE TECHNOLOGY	ACHLIGG3	1,002.	P	JPY	105.85628743	28/04/17		106,068.	0.	0.	106,068.	0.00
JP3758190007	NEXON	ACHLIGG3	45,185.	P	JPY	4.23425916	28/04/17		191,325.	0.	0.	191,325.	0.00
JP3761600000	NOJIMA	ACHLIGG3	6,900.	P	JPY	10.16217391	28/04/17		70,119.	0.	0.	70,119.	0.00
JP3762600009	NOMURA HLDGS INC	ACHLIGG3	910,587.	P	JPY	7.62164955	28/04/17		6,940,175.	0.	0.	6,940,175.	0.01
JP3762800005	NOMURA RESEARCH	ACHLIGG3	33,325.	P	JPY	33.8739985	28/04/17		1,128,851.	0.	0.	1,128,851.	0.00
JP3762900003	NOMURA REAL ESTATE	ACHLIGG3	29,597.	P	JPY	50.81099436	28/04/17		1,503,853.	0.	0.	1,503,853.	0.00
JP3766550002	HAKUHODO DY HLDGS	ACHLIGG3	65,316.	P	JPY	10.16219609	28/04/17		663,754.	0.	0.	663,754.	0.00
JP3767810009	HAZAMA CORP	ACHLIGG3	36,332.	P	JPY	7.62165584	28/04/17		276,910.	0.	0.	276,910.	0.00
JP3768600003	HASEKO CORP	ACHLIGG3	59,032.	P	JPY	25.40549194	28/04/17		1,499,737.	0.	0.	1,499,737.	0.00
JP3769000005	HACHI JUNI BANK	ACHLIGG3	114,636.	P	JPY	5.92794585	28/04/17		679,556.	0.	0.	679,556.	0.00
JP3771800004	HAMAMATSU PHOTONICS	ACHLIGG3	30,207.	P	JPY	14.3964644	28/04/17		434,874.	0.	0.	434,874.	0.00
JP3774200004	HANKYU HANSHIN HLD	ACHLIGG3	56,970.	P	JPY	14.81987011	28/04/17		844,288.	0.	0.	844,288.	0.00
JP3777800008	HANWA CO LTD	ACHLIGG3	44,000.	P	JPY	7.62165909	28/04/17		335,353.	0.	0.	335,353.	0.00
JP3778400006	VALOR HOLDINGS SHS	ACHLIGG3	9,554.	P	JPY	17.78386016	28/04/17		169,907.	0.	0.	169,907.	0.00
JP3778630008	NAMCO BANDAI HLDGS	ACHLIGG3	49,819.	P	JPY	35.56769506	28/04/17		1,771,947.	0.	0.	1,771,947.	0.00
JP3783420007	HIKARI TSUSHIN INC	ACHLIGG3	5,355.	P	JPY	50.81101774	28/04/17		272,093.	0.	0.	272,093.	0.00
JP3784600003	HISAMITSU PHARMACE	ACHLIGG3	13,353.	P	JPY	34.72088669	28/04/17		463,628.	0.	0.	463,628.	0.00
JP3785000005	HITACHI CHEMICAL	ACHLIGG3	26,241.	P	JPY	21.17125872	28/04/17		555,555.	0.	0.	555,555.	0.00
JP3786200000	HITACHI METALS LTD	ACHLIGG3	48,060.	P	JPY	11.00905119	28/04/17		529,095.	0.	0.	529,095.	0.00
JP3786600001	HITACHI CAPITAL	ACHLIGG3	10,518.	P	JPY	36.41452748	28/04/17		383,008.	0.	0.	383,008.	0.00
JP3787000003	HITACHI CONST MACH	ACHLIGG3	6,115.	P	JPY	3.38740801	28/04/17		20,714.	0.	0.	20,714.	0.00
JP3788600009	HITACHI LTD	ACHLIGG3	1,083,763.	P	JPY	5.08109983	28/04/17		5,506,708.	0.	0.	5,506,708.	0.00
JP3792600003	HINO MOTORS LTD	ACHLIGG3	64,451.	P	JPY	9.31535585	28/04/17		600,384.	0.	0.	600,384.	0.00
JP3797000001	HIROSHIMA BANK	ACHLIGG3	131,141.	P	JPY	4.6576738	28/04/17		610,812.	0.	0.	610,812.	0.00
JP3799000009	HIROSE ELECTRIC	ACHLIGG3	1,312.	P	JPY	101.62199125	28/04/17		143,060.	0.	0.	143,060.	0.00
JP3802300008	FAST RETAILING	ACHLIGG3	479.	P	JPY	148.19832985	28/04/17		70,987.	0.	0.	70,987.	0.00
JP3802400006	FANUC LTD	ACHLIGG3	45,773.	P	JPY	139.81493457	28/04/17		6,399,749.	0.	0.	6,399,749.	0.01
JP3802600001	FAMILYMT UNY HLDGS	ACHLIGG3	779.	P	JPY	47.42362003	28/04/17		36,943.	0.	0.	36,943.	0.00
JP3805010000	FUKUOKA FIN GROUP	ACHLIGG3	180,704.	P	JPY	5.50452674	28/04/17		994,690.	0.	0.	994,690.	0.00
JP3814000000	FUJIFILM HOLDINGS	ACHLIGG3	93,718.	P	JPY	29.63974903	28/04/17		2,777,778.	0.	0.	2,777,778.	0.00
JP3814800003	SUBARU CORP	ACHLIGG3	140,125.	P	JPY	60.9732025	28/04/17		8,543,870.	0.	0.	8,543,870.	0.01
JP3818000006	FUJITSU LTD	ACHLIGG3	434,769.	P	JPY	4.23425083	28/04/17		1,840,921.	0.	0.	1,840,921.	0.00
JP3818400008	FUJITSU GENERAL	ACHLIGG3	15,115.	P	JPY	9.31538207	28/04/17		140,802.	0.	0.	140,802.	0.00
JP3820000002	FUJI ELECTRIC HOLD	ACHLIGG3	135,968.	P	JPY	4.23425365	28/04/17		575,723.	0.	0.	575,723.	0.00
JP3826270005	FUYO GENERAL LEASE	ACHLIGG3	5,100.	P	JPY	50.81098039	28/04/17		259,136.	0.	0.	259,136.	0.00
JP3830000000	BROTHER INDUS LTD	ACHLIGG3	58,358.	P	JPY	15.24330854	28/04/17		889,569.	0.	0.	889,569.	0.00
JP3833300001	PRESSANCE	ACHLIGG3	6,956.	P	JPY	10.50100633	28/04/17		73,045.	0.	0.	73,045.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G3

935653CE

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	Fund currency		PRCT			
			QUANTITY TYPE						QTD	AND PRICE TYPE		Quotati	ASSET	F
JP3834200002 HEIWA CORP	ACHLIGG3		13,979.	P	JPY	33.87402532	28/04/17			473,525.	0.	0.	473,525.	0.00
JP3837800006 HOYA CORP	ACHLIGG3		92,813.	P	JPY	38.10824992	28/04/17			3,536,941.	0.	0.	3,536,941.	0.00
JP3842400008 HOKUHOKU FINANCIAL	ACHLIGG3		29,635.	P	JPY	35.99112536	28/04/17			1,066,597.	0.	0.	1,066,597.	0.00
JP3843400007 NORTH PACIFIC BANK	ACHLIGG3		72,646.	P	JPY	4.65766869	28/04/17			338,361.	0.	0.	338,361.	0.00
JP3854600008 HONDA MOTOR CO LTD	ACHLIGG3		12,630.	P	JPY	20.32438638	28/04/17			256,697.	0.	0.	256,697.	0.00
JP3854700006 VT HOLDINGS	ACHLIGG3		20,072.	P	JPY	6.77481068	28/04/17			135,984.	0.	0.	135,984.	0.00
JP3861600009 MAEDA ROAD CONST	ACHLIGG3		16,000.	P	JPY	38.10825	28/04/17			609,732.	0.	0.	609,732.	0.00
JP3862400003 MAKITA	ACHLIGG3		29,469.	P	JPY	64.36061624	28/04/17			1,896,643.	0.	0.	1,896,643.	0.00
JP3863800003 MATSUI SECURITIES	ACHLIGG3		4,784.	P	JPY	16.93708194	28/04/17			81,027.	0.	0.	81,027.	0.00
JP3866800000 PANASONIC CORP	ACHLIGG3		515,565.	P	JPY	8.46849961	28/04/17			4,366,062.	0.	0.	4,366,062.	0.00
JP3868400007 MAZDA MOTOR CORP	ACHLIGG3		142,880.	P	JPY	16.93700308	28/04/17			2,419,959.	0.	0.	2,419,959.	0.00
JP3869010003 MATSUMOTOKI YOSHI	ACHLIGG3		8,471.	P	JPY	38.10825168	28/04/17			322,815.	0.	0.	322,815.	0.00
JP3877600001 MARUBENI CORP	ACHLIGG3		87,323.	P	JPY	9.73877444	28/04/17			850,419.	0.	0.	850,419.	0.00
JP3882750007 MIXI	ACHLIGG3		12,626.	P	JPY	77.06336132	28/04/17			973,002.	0.	0.	973,002.	0.00
JP3885400006 MITSUMI	ACHLIGG3		50,089.	P	JPY	7.29984627	28/04/17			365,642.	0.	0.	365,642.	0.00
JP3885780001 MIZUHO FIN GROUP INC	ACHLIGG3		792,080.	P	JPY	3.17568806	28/04/17			2,515,399.	0.	0.	2,515,399.	0.00
JP3889200006 SUMITOMO MITSUI CONS	ACHLIGG3		193,734.	P	JPY	2.54055045	28/04/17			492,191.	0.	0.	492,191.	0.00
JP3890310000 MS AD ASSURANCE	ACHLIGG3		133,099.	P	JPY	42.34249694	28/04/17			5,635,744.	0.	0.	5,635,744.	0.00
JP3890350006 S'TOMO MITSUI FINL	ACHLIGG3		18,838.	P	JPY	63.51374881	28/04/17			1,196,472.	0.	0.	1,196,472.	0.00
JP3892100003 SUMITOMO MITSUI TRUS	ACHLIGG3		92,955.	P	JPY	55.0452477	28/04/17			5,116,731.	0.	0.	5,116,731.	0.00
JP3893200000 MITSUI FUDOSAN	ACHLIGG3		236,326.	P	JPY	13.54960097	28/04/17			3,202,123.	0.	0.	3,202,123.	0.00
JP3893600001 MITSUI & CO	ACHLIGG3		80,515.	P	JPY	21.17124759	28/04/17			1,704,603.	0.	0.	1,704,603.	0.00
JP3893700009 T-GAIA CORP	ACHLIGG3		4,426.	P	JPY	22.01807501	28/04/17			97,452.	0.	0.	97,452.	0.00
JP3895200008 MITSUBA CORP	ACHLIGG3		8,295.	P	JPY	12.70271248	28/04/17			105,369.	0.	0.	105,369.	0.00
JP3896800004 MITSUBISHI GAS CHE	ACHLIGG3		44,000.	P	JPY	16.937	28/04/17			745,228.	0.	0.	745,228.	0.00
JP3897700005 MITSUBISHI CHEMICA	ACHLIGG3		316,605.	P	JPY	8.4684986	28/04/17			2,681,169.	0.	0.	2,681,169.	0.00
JP3898400001 MITSUBISHI CORP.	ACHLIGG3		17,441.	P	JPY	33.87397512	28/04/17			590,796.	0.	0.	590,796.	0.00
JP3899600005 MITSUBISHI ESTATE	ACHLIGG3		80,603.	P	JPY	7.6216518	28/04/17			614,328.	0.	0.	614,328.	0.00
JP3900000005 MITSUB. HEAVY IND.	ACHLIGG3		755,875.	P	JPY	5.08109939	28/04/17			3,840,676.	0.	0.	3,840,676.	0.00
JP3902400005 MITSUBISHI ELECTRIC	ACHLIGG3		481,342.	P	JPY	15.24330102	28/04/17			7,337,241.	0.	0.	7,337,241.	0.01
JP3902900004 MITSUBISHI UFJ FIN	ACHLIGG3		1,932,003.	P	JPY	7.62165017	28/04/17			14,725,051.	0.	0.	14,725,051.	0.01
JP3903000002 MITSUBISHI MATERIA	ACHLIGG3		29,434.	P	JPY	33.87398926	28/04/17			997,047.	0.	0.	997,047.	0.00
JP3906000009 MINEBEA MITSUMI	ACHLIGG3		72,729.	P	JPY	5.92795171	28/04/17			431,134.	0.	0.	431,134.	0.00
JP3910660004 TOKIO MARINE HLDGS	ACHLIGG3		180,491.	P	JPY	57.16237375	28/04/17			10,317,294.	0.	0.	10,317,294.	0.01
JP3914400001 MURATA MANUFACTURING	ACHLIGG3		47,393.	P	JPY	93.15350368	28/04/17			4,414,824.	0.	0.	4,414,824.	0.00
JP3918000005 MEIJI HLDG	ACHLIGG3		29,980.	P	JPY	55.04526351	28/04/17			1,650,257.	0.	0.	1,650,257.	0.00
JP3930200005 YAOKO CO LTD	ACHLIGG3		5,000.	P	JPY	19.0542	28/04/17			95,271.	0.	0.	95,271.	0.00
JP3931600005 YAKULT HONSHA	ACHLIGG3		27,093.	P	JPY	13.54958845	28/04/17			367,099.	0.	0.	367,099.	0.00
JP3932000007 YASKAWA ELECTRIC	ACHLIGG3		52,290.	P	JPY	8.46850258	28/04/17			442,818.	0.	0.	442,818.	0.00
JP3933800009 YAHOO JAPAN	ACHLIGG3		37,536.	P	JPY	7.50309037	28/04/17			281,636.	0.	0.	281,636.	0.00
JP3935300008 YAMAGUCHI FINANCIA	ACHLIGG3		29,635.	P	JPY	6.77479332	28/04/17			200,771.	0.	0.	200,771.	0.00
JP3940000007 YAMATO HOLDINGS	ACHLIGG3		71,224.	P	JPY	11.85590531	28/04/17			844,425.	0.	0.	844,425.	0.00
JP3942400007 ASTELLAS PHARMA INC	ACHLIGG3		482,890.	P	JPY	14.39645054	28/04/17			6,951,902.	0.	0.	6,951,902.	0.01
JP3942600002 YAMAHA CORP	ACHLIGG3		30,422.	P	JPY	22.01811189	28/04/17			669,835.	0.	0.	669,835.	0.00
JP3944130008 USS	ACHLIGG3		57,110.	P	JPY	19.64692698	28/04/17			1,122,036.	0.	0.	1,122,036.	0.00
JP3949400000 UNITED ARROWS	ACHLIGG3		5,948.	P	JPY	49.11735037	28/04/17			292,150.	0.	0.	292,150.	0.00
JP3955000009 YOKOGAWA ELECTRIC	ACHLIGG3		48,981.	P	JPY	10.58561483	28/04/17			518,494.	0.	0.	518,494.	0.00
JP3973400009 RICOH COMPANY LTD	ACHLIGG3		43,358.	P	JPY	10.58563587	28/04/17			458,972.	0.	0.	458,972.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G3

935653CE

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	
JP3974450003	RESORTTRUST	ACHLIGG3	18,217.	P	JPY	19.47757589	28/04/17		354,823.	0.	0.	354,823.	0.00	
JP3976300008	RYOHIN KEIKAKU	ACHLIGG3	5,864.	P	JPY	132.10862892	28/04/17		774,685.	0.	0.	774,685.	0.00	
JP3977400005	RINNAI	ACHLIGG3	2,258.	P	JPY	37.26129318	28/04/17		84,136.	0.	0.	84,136.	0.00	
JP3982100004	LAWSON INC	ACHLIGG3	15,466.	P	JPY	105.85626536	28/04/17		1,637,173.	0.	0.	1,637,173.	0.00	
<i>Deferred settlement Sales</i>														
SDC065JPYG3	DsSal-Ccy	G3	6,947,330.		JPY	1.		1.	6,947,330.	0.	0.	6,947,330.	0.01	
A/R + associated accounts														
							SUM	(JPY)	421,073,115.	0.	0.	421,073,115.	0.37	
<i>Sundry debit or credit accounts</i>														
LIR065JPYG3	SIATlowRcbI	G3	157,364,118.		JPY	1.		1.	157,364,118.	0.	0.	157,364,118.	0.14	
MCJPYG3	SundryCrAcc	G3	-825,501.		JPY	1.		1.	-825,501.	0.	0.	-825,501.	0.00	
Sundry debit or credit accounts														
							SUM	(JPY)	156,538,617.	0.	0.	156,538,617.	0.14	
<i>Adjustment accounts</i>														
<i>Accrued charges</i>														
F120JPYG3	PnAdmFee	G3	-14,875,403.		JPY	1.		1.	-14,875,403.	0.	0.	-14,875,403.	-0.01	
Adjustment accounts														
							SUM	(JPY)	-14,875,403.	0.	0.	-14,875,403.	-0.01	
Cash at Banks														
							SUM	(JPY)	855,313,127.	0.	0.	855,313,127.	0.75	
Other availabilities														
<i>Financial accounts</i>														
<i>Spot transactions</i>														
BK040JPYG3	BkDep JPY NEWEDG	G3	300,150,192.		JPY	1.		1.	300,150,192.	0.	0.	300,150,192.	0.26	
BK065JPYG3	BkDep JPY SGP	G3	-808,063,396.		JPY	1.		1.	-808,063,396.	0.	0.	-808,063,396.	-0.71	
Financial accounts														
							SUM	(JPY)	-507,913,204.	0.	0.	-507,913,204.	-0.44	
Other availabilities														
							SUM	(JPY)	-507,913,204.	0.	0.	-507,913,204.	-0.44	
Cash														
							SUM	(JPY)	347,399,923.	0.	0.	347,399,923.	0.30	
JAPAN YEN														
							SUM	(JPY)	79,637,924,051.	1,375,151,701.	0.	0.	81,013,075,752.	70.77
US DOLLAR														

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G3

935653CE

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													
Other availabilities													
Financial accounts													
<i>Spot transactions</i>													
BK040USDG3	BkDep USD	NEWEDG G3	G3	67,183.62	USD	102.18245162	111.4700404		6,864,987.	623,974.	0.	7,488,961.	0.01
BK065USDG3	BkDep USD	SGP G3	G3	-68,065.55	USD	102.22705906	111.4700404		-6,958,141.	-629,129.	0.	-7,587,270.	-0.01
Financial accounts													
						SUM	(JPY)		-93,154.	-5,155.	0.	-98,309.	
Other availabilities													
						SUM	(JPY)		-93,154.	-5,155.	0.	-98,309.	
Cash													
						SUM	(JPY)		-93,154.	-5,155.	0.	-98,309.	
US DOLLAR													
						SUM	(JPY)		-93,154.	-5,155.	0.	-98,309.	
MGR TOTAL	G3	935653CE				SUM	(JPY)		79,400,218,134.	1,381,504,206.	718,497.	80,782,440,837.	70.56

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G3 935653CE

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

<u>Day's management fees</u>												
	PnAdmFee	:		553,308.			JPY					

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G4

935653CG

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	
EURO														
<i>Equities</i>														
<i>Equities DRM</i>														
<i>Equities DRM</i>														
FR0000120578	SANOFI	PGARANPDC-01734435	10,500.	P EUR	85.65	M	86.61	A	108,655,727.	509,108.	0.	109,164,835.	0.10	
IT0000068525	SAIPEM	PGARANPDC-01734391	513,000.	P EUR	0.4135	M	0.3956	A	25,628,833.	120,084.	0.	25,748,917.	0.02	
IT0005239360	UNICREDIT SPA	PGARANPDC-01734499	109,965.	P EUR	15.55	M	14.94	A	206,595,485.	968,007.	0.	207,563,492.	0.18	
NL0011821202	ING GROUP	PGARANPDC-01734481	5,000.	P EUR	14.99	M	14.945	A	9,055,399.	42,429.	0.	9,097,828.	0.01	
<i>Equities DRM</i>														
SUM (JPY)										349,935,444.	1,639,628.	0.	351,575,072.	0.31
<i>Equities DRM</i>														
SUM (JPY)										349,935,444.	1,639,628.	0.	351,575,072.	0.31
<i>Equities</i>														
SUM (JPY)										349,935,444.	1,639,628.	0.	351,575,072.	0.31
<i>Lending / Borrowing</i>														
<i>A/R on lended securities</i>														
PT--00150997	PT/JP3734800000/15/0	PRET G4	56,836.61	EUR	0.	% 28/04/17			0.	0.	891.	891.	0.00	
PT--00160630	PT/JP3566800003/24/1	PRET G4	117,090.29	EUR	0.	% 28/04/17			0.	0.	1,718.	1,718.	0.00	
PI--00162579	PI/JP3734800000/25/1	PREI G4	270,008.66	EUR	0.	% 28/04/17			0.	0.	3,961.	3,961.	0.00	
PT--00164072	FIX AEON CREDIT S	PRET G4	43,418.	EUR	0.	% 28/04/17			0.	0.	659.	659.	0.00	
PT--00164073	FIX KANSAI PAINT	PRET G4	35,973.	EUR	0.	% 28/04/17			0.	0.	546.	546.	0.00	
PT--00165585	PT/JP3787000003/16/0	PRET G4	34,358.69	EUR	0.	% 28/04/17			0.	0.	504.	504.	0.00	
PT--00167664	FIX RINNAI	PRET G4	19,220.	EUR	0.	% 28/04/17			0.	0.	282.	282.	0.00	
PT--00170522	FIX JAPAN AIRLINE	PRET G4	173,465.82	EUR	0.	% 28/04/17			0.	0.	23,085.	23,085.	0.00	
PT--00170524	FIX DAIWA SECURIT	PRET G4	216,446.88	EUR	0.	% 28/04/17			0.	0.	18,561.	18,561.	0.00	
PT--00171556	PT/JP3164720009/11/0	PRET G4	14,924.17	EUR	0.	% 28/04/17			0.	0.	151.	151.	0.00	
PT--00171733	PT/JP3903000002/13/0	PRET G4	18,785.45	EUR	0.	% 28/04/17			0.	0.	10.	10.	0.00	
PT--00171783	PT/JP3899600005/14/0	PRET G4	439,674.04	EUR	0.	% 28/04/17			0.	0.	222.	222.	0.00	
PT--00171788	PT/JP3733000008/14/0	PRET G4	23,318.73	EUR	0.	% 28/04/17			0.	0.	12.	12.	0.00	
PT--00171792	PT/JP3659000008/14/0	PRET G4	68,076.79	EUR	0.	% 28/04/17			0.	0.	34.	34.	0.00	
PT--00171799	PT/JP3196000008/14/0	PRET G4	16,836.41	EUR	0.	% 28/04/17			0.	0.	8.	8.	0.00	
PT--00171829	PT/JP3229400001/18/0	PRET G4	15,712.18	EUR	0.	% 28/04/17			0.	0.	8.	8.	0.00	
PT--00171839	PT/JP3131400008/18/0	PRET G4	3,497.58	EUR	0.	% 28/04/17			0.	0.	1.	1.	0.00	
PT--00171856	PT/JP3435350008/18/0	PRET G4	63,448.99	EUR	0.	% 28/04/17			0.	0.	32.	32.	0.00	
PT--00171862	PT/JP3481800005/18/0	PRET G4	114,702.13	EUR	0.	% 28/04/17			0.	0.	58.	58.	0.00	
PT--00171867	PT/JP3566800003/18/0	PRET G4	419,978.61	EUR	0.	% 28/04/17			0.	0.	212.	212.	0.00	
PT--00171874	PT/JP3657400002/18/0	PRET G4	54,332.5	EUR	0.	% 28/04/17			0.	0.	28.	28.	0.00	
PT--00171882	PT/JP3734800000/18/0	PRET G4	93,824.25	EUR	0.	% 28/04/17			0.	0.	47.	47.	0.00	
PT--00171890	PT/JP3863800003/18/0	PRET G4	13,594.09	EUR	0.	% 28/04/17			0.	0.	7.	7.	0.00	
PT--00171901	PT/JP3783600004/18/0	PRET G4	50,442.13	EUR	0.	% 28/04/17			0.	0.	25.	25.	0.00	
PT--00171907	PT/JP3783600004/18/0	PRET G4	63,052.67	EUR	0.	% 28/04/17			0.	0.	32.	32.	0.00	
PT--00171912	PT/JP3783600004/18/0	PRET G4	479,813.29	EUR	0.	% 28/04/17			0.	0.	243.	243.	0.00	
PT--00171929	PT/JP3787000003/18/0	PRET G4	2,951.31	EUR	0.	% 28/04/17			0.	0.	1.	1.	0.00	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G4 935653CG

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/R on lended securities													
						SUM	(JPY)			0.	0.	51,338.	51,338.
A/P on Collateral sec (rcvd)													
PDC-01734391	PDC/IT0000068525/31/	PGAR1 G4	-212,125.5	EUR	100.	% 28/04/17			-25,628,833.	-120,084.	0.	-25,748,917.	-0.02
PDC-01734435	PDC/FR0000120578/31/	PGAR1 G4	-899,325.	EUR	100.	% 28/04/17			-108,655,727.	-509,108.	0.	-109,164,835.	-0.10
PDC-01734481	PDC/NL0011821202/31/	PGAR1 G4	-74,950.	EUR	100.	% 28/04/17			-9,055,399.	-42,429.	0.	-9,097,828.	-0.01
PDC-01734499	PDC/IT0005239360/31/	PGAR1 G4	-1,709,955.75	EUR	100.	% 28/04/17			-206,595,485.	-968,007.	0.	-207,563,492.	-0.18
A/P on Collateral sec (rcvd)													
						SUM	(JPY)		-349,935,444.	-1,639,628.	0.	-351,575,072.	-0.31
						SUM	(JPY)		-349,935,444.	-1,639,628.	0.	-351,575,072.	-0.31
Lending / Borrowing													
						SUM	(JPY)		-349,935,444.	-1,639,628.	51,338.	-351,523,734.	-0.31
Cash													
Cash at Banks													
A/R + associated accounts													
<i>Deferred settlement Sales</i>													
SDT065EURG4	Ds-SecLnd EUR	G4	4,541.53	EUR	118.08553505		121.3853		536,289.	14,986.	0.	551,275.	0.00
A/R + associated accounts													
						SUM	(JPY)		536,289.	14,986.	0.	551,275.	
Cash at Banks													
						SUM	(JPY)		536,289.	14,986.	0.	551,275.	
Other availabilities													
Financial accounts													
<i>Spot transactions</i>													
BK065EURG4	BkDep EUR SGP	G4	27,576.07	EUR	116.23860833		121.3853		3,205,404.	141,926.	0.	3,347,330.	0.00
Financial accounts													
						SUM	(JPY)		3,205,404.	141,926.	0.	3,347,330.	
Other availabilities													
						SUM	(JPY)		3,205,404.	141,926.	0.	3,347,330.	
Cash													
						SUM	(JPY)		3,741,693.	156,912.	0.	3,898,605.	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

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

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

FUND MANAGER: G4 935653CG

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	EVALUATION	PRCT NA			
EURO															
						SUM	(JPY)		3,741,693.	156,912.	51,338.	3,949,943.			
POUND STERLING															
Equities															
Equities DRM															
Equities DRM															
GB0009895292	ASTRAZENECA PLC	PGARANPDC-01734440	3,461.	P	GBP	46.865	M		46.375	A	23,256,211.	135,339.	0.	23,391,550.	0.02
Equities DRM															
						SUM	(JPY)		23,256,211.	135,339.	0.	23,391,550.	0.02		
Equities DRM															
						SUM	(JPY)		23,256,211.	135,339.	0.	23,391,550.	0.02		
Equities															
						SUM	(JPY)		23,256,211.	135,339.	0.	23,391,550.	0.02		
Lending / Borrowing															
A/P on Collateral sec (rcvd)															
PDC-01734440	PDC/GB0009895292/31/	PGAR1 G4	-162,199.77		GBP	100.	%	28/04/17			-23,256,211.	-135,339.	0.	-23,391,550.	-0.02
A/P on Collateral sec (rcvd)															
						SUM	(JPY)		-23,256,211.	-135,339.	0.	-23,391,550.	-0.02		
Lending / Borrowing															
						SUM	(JPY)		-23,256,211.	-135,339.	0.	-23,391,550.	-0.02		
Cash															
Cash at Banks															
A/P + associated accounts															
Currency Forward Purchase															
OACT01077497	OACT 170508	JPY/GBP	RECU G4	70,713,930.	JPY	0.0072		28/04/17	0.00694		70,735,774.	-12,128.	0.	70,723,646.	0.06
			VERSE G4	-507,638.09	GBP	1.		28/04/17	1.		-70,735,774.	-2,472,972.	0.	-73,208,746.	-0.06
OACT01078198	OACT 170508	JPY/GBP	RECU G4	54,130,935.	JPY	0.0073		28/04/17	0.00693		54,155,769.	-18,753.	0.	54,137,016.	0.05
			VERSE G4	-393,658.55	GBP	1.		28/04/17	1.		-54,155,769.	-2,615,481.	0.	-56,771,250.	-0.05
OACT01078399	OACT 170508	JPY/GBP	RECU G4	665,267.	JPY	0.0072		28/04/17	0.00694		666,327.	-754.	0.	665,573.	0.00
			VERSE G4	-4,803.13	GBP	1.		28/04/17	1.		-666,327.	-26,354.	0.	-692,681.	0.00
OACT01078707	OACT 170508	JPY/GBP	RECU G4	116,325,395.	JPY	0.0072		28/04/17	0.00693		116,439,799.	-99,790.	0.	116,340,009.	0.10
			VERSE G4	-840,273.09	GBP	1.		28/04/17	1.		-116,439,799.	-4,739,720.	0.	-121,179,519.	-0.11
OACT01079755	OACT 170508	JPY/GBP	RECU G4	20,648,352.	JPY	0.0073		28/04/17	0.00694		20,653,038.	-1,624.	0.	20,651,414.	0.02
			VERSE G4	-150,753.01	GBP	1.		28/04/17	1.		-20,653,038.	-1,087,724.	0.	-21,740,762.	-0.02
OACT01080068	OACT 170508	JPY/GBP	RECU G4	74,046,423.	JPY	0.0073		28/04/17	0.00694		74,089,373.	-32,171.	0.	74,057,202.	0.06
			VERSE G4	-540,740.22	GBP	1.		28/04/17	1.		-74,089,373.	-3,893,179.	0.	-77,982,552.	-0.07
OACT01080317	OACT 170508	JPY/GBP	RECU G4	58,237,817.	JPY	0.0073		28/04/17	0.00693		58,271,158.	-26,048.	0.	58,245,110.	0.05
			VERSE G4	-426,160.71	GBP	1.		28/04/17	1.		-58,271,158.	-3,187,373.	0.	-61,458,531.	-0.05

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G4

935653CG

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		
												EVALUATION			
0ACT01080397	0ACT	170508	JPY/GBP	REGU G4	44,710,565.	JPY	0.0074	28/04/17	0.00694	44,780,568.	-62,469.	0.	44,718,099.	0.04	
				VERSE G4	-328,736.43	GBP	1.	28/04/17	1.	-44,780,568.	-2,627,974.	0.	-47,408,542.	-0.04	
0ACT01080903	0ACT	170508	JPY/GBP	REGU G4	6,071,438.	JPY	0.0072	28/04/17	0.00694	6,073,399.	-951.	0.	6,072,448.	0.01	
				VERSE G4	-43,501.79	GBP	1.	28/04/17	1.	-6,073,399.	-200,188.	0.	-6,273,587.	-0.01	
0ACT01082996	0ACT	170508	JPY/GBP	REGU G4	9,264,989.	JPY	0.007	28/04/17	0.00694	9,267,109.	-646.	0.	9,266,463.	0.01	
				VERSE G4	-64,633.18	GBP	1.	28/04/17	1.	-9,267,109.	-53,929.	0.	-9,321,038.	-0.01	
0ACT01083263	0ACT	170602	JPY/GBP	REGU G4	31,324,300.	JPY	0.0069	28/04/17	0.00694	31,336,205.	-435.	0.	31,335,770.	0.03	
				VERSE G4	-217,288.94	GBP	1.	28/04/17	1.	-31,336,205.	1.	0.	-31,336,204.	-0.03	
A/P + associated accounts															
										SUM (JPY)	0.	-21,160,662.	0.	-21,160,662.	-0.02
A/R + associated accounts															
<i>Currency Forward Sale</i>															
0VCT01027882	0VCT	170508	JPY/GBP	REGU G4	53,963,821.73	GBP	1.	28/04/17	1.	7,519,476,515.	262,886,191.	0.	7,782,362,706.	6.80	
				VERSE G4	-7,514,195,508.	JPY	0.0072	28/04/17	0.00693	-7,519,476,515.	4,542,553.	0.	-7,514,933,962.	-6.56	
0VCT01027906	0VCT	170508	JPY/GBP	REGU G4	65,257.89	GBP	1.	28/04/17	1.	9,093,225.	317,906.	0.	9,411,131.	0.01	
				VERSE G4	-9,112,870.	JPY	0.0072	28/04/17	0.00693	-9,093,225.	-20,217.	0.	-9,113,442.	-0.01	
0VCT01028248	0VCT	170508	JPY/GBP	REGU G4	165,089.23	GBP	1.	28/04/17	1.	22,865,163.	943,089.	0.	23,808,252.	0.02	
				VERSE G4	-22,852,955.	JPY	0.0072	28/04/17	0.00693	-22,865,163.	10,568.	0.	-22,854,595.	-0.02	
0VCT01029299	0VCT	170508	JPY/GBP	REGU G4	377,348.54	GBP	1.	28/04/17	1.	51,781,601.	2,637,510.	0.	54,419,111.	0.05	
				VERSE G4	-51,755,816.	JPY	0.0073	28/04/17	0.00693	-51,781,601.	23,198.	0.	-51,758,403.	-0.05	
0VCT01029598	0VCT	170508	JPY/GBP	REGU G4	357,366.01	GBP	1.	28/04/17	1.	49,354,974.	2,182,367.	0.	51,537,341.	0.05	
				VERSE G4	-49,342,973.	JPY	0.0072	28/04/17	0.00693	-49,354,974.	9,489.	0.	-49,345,485.	-0.04	
0VCT01030751	0VCT	170508	JPY/GBP	REGU G4	395,658.23	GBP	1.	28/04/17	1.	54,887,188.	2,172,445.	0.	57,059,633.	0.05	
				VERSE G4	-54,883,784.	JPY	0.0072	28/04/17	0.00693	-54,887,188.	2,133.	0.	-54,885,055.	-0.05	
0VCT01031240	0VCT	170508	JPY/GBP	REGU G4	14,861.87	GBP	1.	28/04/17	1.	2,083,818.	59,478.	0.	2,143,296.	0.00	
				VERSE G4	-2,084,618.	JPY	0.0071	28/04/17	0.00693	-2,083,818.	-500.	0.	-2,084,318.	0.00	
0VCT01031469	0VCT	170508	JPY/GBP	REGU G4	577,088.6	GBP	1.	28/04/17	1.	80,437,390.	2,787,123.	0.	83,224,513.	0.07	
				VERSE G4	-80,426,888.	JPY	0.0072	28/04/17	0.00693	-80,437,390.	9,752.	0.	-80,427,638.	-0.07	
0VCT01031694	0VCT	170508	JPY/GBP	REGU G4	491,002.89	GBP	1.	28/04/17	1.	68,947,051.	1,862,659.	0.	70,809,710.	0.06	
				VERSE G4	-68,926,274.	JPY	0.0071	28/04/17	0.00693	-68,947,051.	20,307.	0.	-68,926,744.	-0.06	
0VCT01031945	0VCT	170508	JPY/GBP	REGU G4	581,499.3	GBP	1.	28/04/17	1.	82,694,197.	1,166,403.	0.	83,860,600.	0.07	
				VERSE G4	-82,713,969.	JPY	0.007	28/04/17	0.00693	-82,694,197.	-18,306.	0.	-82,712,503.	-0.07	
0VCT01032616	0VCT	170508	JPY/GBP	REGU G4	631,432.54	GBP	1.	28/04/17	1.	90,594,878.	466,817.	0.	91,061,695.	0.08	
				VERSE G4	-90,595,321.	JPY	0.007	28/04/17	0.00693	-90,594,878.	4,246.	0.	-90,590,632.	-0.08	
0VCT01033160	0VCT	170602	JPY/GBP	REGU G4	52,509,532.34	GBP	1.	28/04/17	1.	7,572,633,223.	-57.	0.	7,572,633,166.	6.61	
				VERSE G4	-7,572,075,865.	JPY	0.0069	28/04/17	0.00694	-7,572,633,223.	-869,069.	0.	-7,573,502,292.	-6.62	
0VCT01033181	0VCT	170602	JPY/GBP	REGU G4	1,807,015.14	GBP	1.	28/04/17	1.	260,597,691.	-2.	0.	260,597,689.	0.23	
				VERSE G4	-260,437,551.	JPY	0.0069	28/04/17	0.00694	-260,597,691.	116,442.	0.	-260,481,249.	-0.23	
A/R + associated accounts															
										SUM (JPY)	0.	281,312,525.	0.	281,312,525.	0.25

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G4

935653CG

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
											EVALUATION	
Cash at Banks												
						SUM	(JPY)			0.	260,151,863.	0.23
Other availabilities												
<i>Financial accounts</i>												
<i>Spot transactions</i>												
BK065GPG4	BkDep	GBP SGP G4	G4	-54,351,287.82	GBP	144.22421062	144.2144469		-7,838,771,582.	530,668.	0.	-6.85
<i>Financial accounts</i>												
						SUM	(JPY)		-7,838,771,582.	530,668.	0.	-6.85
Other availabilities												
						SUM	(JPY)		-7,838,771,582.	530,668.	0.	-6.85
Cash												
						SUM	(JPY)		-7,838,771,582.	260,682,531.	0.	-6.62
POUND STERLING												
						SUM	(JPY)		-7,838,771,582.	260,682,531.	0.	-6.62
JAPAN YEN												
<i>Equities</i>												
<i>Equities DRM</i>												
<i>Equities DRM</i>												
JP3102000001	ALFIN SEIKI LTD		G4	4,539.	P JPY	4642.3514	M 28/04/17	5450.	21,071,633.	3,665,917.	0.	0.02
JP3105220002	SEVEN BANK LTD		G4	16,639.	P JPY	516.4208	M 28/04/17	374.	8,592,725.	-2,369,739.	0.	0.01
JP3105250009	AIN HOLDING SHS		G4	446.	P JPY	5279.0807	M 28/04/17	7720.	2,354,470.	1,088,650.	0.	0.00
JP3110650003	ASAHI INTECC		G4	1,100.	P JPY	4649.4773	M 28/04/17	4950.	5,114,425.	330,575.	0.	0.00
JP3111200006	ASAHI KASEI		G4	29,081.	P JPY	794.0617	M 28/04/17	1062.5	23,092,107.	7,806,456.	0.	0.03
JP3112000009	ASAHI GLASS CO LTD		G4	23,442.	P JPY	648.4095	M 28/04/17	966.	15,200,015.	7,444,957.	0.	0.02
JP3116000005	ASAHI GROUP HOLDING		G4	9,383.	P JPY	3639.0576	M 28/04/17	4205.	34,145,277.	5,310,238.	0.	0.03
JP3118000003	ASICS CORPORATION		G4	4,388.	P JPY	2497.0073	M 28/04/17	1971.	10,956,868.	-2,308,120.	0.	0.01
JP3119600009	AJINOMOTO CO INC		G4	10,375.	P JPY	2643.9352	M 28/04/17	2169.	27,430,828.	-4,927,453.	0.	0.02
JP3120010008	ICHIGO INC		G4	4,800.	P JPY	420.6425	M 28/04/17	324.	2,019,084.	-463,884.	0.	0.00
JP3126340003	ALFRESA HLDGS CORP		G4	5,517.	P JPY	1993.1198	M 28/04/17	2011.	10,996,042.	98,645.	0.	0.01
JP3126400005	ALPS ELECTRIC CO		G4	3,891.	P JPY	2665.7561	M 28/04/17	3275.	10,372,457.	2,370,568.	0.	0.01
JP3130400009	EAGLE INDUSTRY		G4	469.	P JPY	1845.7868	M 28/04/17	1576.	865,674.	-126,530.	0.	0.00
JP3131090007	IIDA GROUP HLDGS		G4	4,113.	P JPY	2019.5616	M 28/04/17	1774.	8,306,457.	-1,009,995.	0.	0.01
JP3131400008	AEON CREDIT SERVIC	PRETERPT--00164072	G4	2,554.	P JPY	2722.0548	M 28/04/17	2141.	6,952,128.	-1,484,014.	0.	0.00
		PRETERPT--00171839	G4	179.	P JPY	2722.0559	M 28/04/17	2141.	487,248.	-104,009.	0.	0.00
			G4	253.	P JPY	2289.6008	M 28/04/17	2141.	579,269.	-37,596.	0.	0.00
JP3131430005	AEON MALL		G4	2,833.	P JPY	1871.8765	M 28/04/17	1893.	5,303,026.	59,843.	0.	0.00
JP3134800006	IHI CORP		G4	35,394.	P JPY	328.1434	M 28/04/17	378.	11,614,306.	1,764,626.	0.	0.01
JP3137200006	ISUZU MOTORS LTD		G4	13,049.	P JPY	1306.969	M 28/04/17	1512.	17,054,638.	2,675,450.	0.	0.02
JP3138400001	IZUMI		G4	905.	P JPY	4557.9967	M 28/04/17	5580.	4,124,987.	924,913.	0.	0.00
JP3143000002	ITO EN LTD		G4	1,434.	P JPY	3079.1248	M 28/04/17	4040.	4,415,465.	1,377,895.	0.	0.01
JP3143600009	ITOCHU CORP		G4	34,678.	P JPY	1420.8961	M 28/04/17	1576.	49,273,835.	5,378,693.	0.	0.05
JP3143900003	ITOCHU TECHNO-SOL		G4	1,033.	P JPY	2577.7841	M 28/04/17	3245.	2,662,851.	689,234.	0.	0.00
JP3151600008	IWATANI		G4	4,388.	P JPY	677.3624	M 28/04/17	657.	2,972,266.	-89,350.	0.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G4

935653CG

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
JP3152740001 ABC MART		G4	676.	P JPY	6869.1405	M 28/04/17	6190.		4,643,539.		-459,099.	0.	4,184,440.	0.00
JP3152750000 GMO INTERNET		G4	1,584.	P JPY	1469.9249	M 28/04/17	1323.		2,328,361.		-232,729.	0.	2,095,632.	0.00
JP3158800007 UBE INDUSTRIES LTD		G4	24,816.	P JPY	209.1844	M 28/04/17	259.		5,191,119.		1,236,225.	0.	6,427,344.	0.01
JP3160400002 EISAI		G4	5,741.	P JPY	7330.8337	M 28/04/17	5852.		42,086,316.		-8,489,984.	0.	33,596,332.	0.03
JP3160670000 AIR WATER		G4	3,866.	P JPY	1873.3019	M 28/04/17	2146.		7,242,185.		1,054,251.	0.	8,296,436.	0.01
JP3160740001 HIS		G4	786.	P JPY	3412.416	M 28/04/17	2658.		2,682,159.		-592,971.	0.	2,089,188.	0.00
JP3161200005 EZAKI GLICO		G4	1,200.	P JPY	5512.6733	M 28/04/17	5870.		6,615,208.		428,792.	0.	7,044,000.	0.01
JP3162600005 SMC CORP		G4	1,444.	P JPY	29860.0353	M 28/04/17	31390.		43,117,891.		2,209,269.	0.	45,327,160.	0.04
JP3164720009 RENESAS ELECTRONICS		PRETERPT--00171556	1,541.	P JPY	619.1239	M 28/04/17	1060.		954,070.		679,390.	0.	1,633,460.	0.00
		G4	759.	P JPY	753.2148	M 28/04/17	1060.		571,690.		232,850.	0.	804,540.	0.00
JP3164800009 NOK CORP		G4	2,230.	P JPY	2591.0749	M 28/04/17	2651.		5,778,097.		133,633.	0.	5,911,730.	0.01
JP3165000005 SOMPO HLDGS SHS		G4	9,802.	P JPY	3501.1704	M 28/04/17	4206.		34,318,472.		6,908,740.	0.	41,227,212.	0.04
JP3165650007 NTT DOCOMO INC		G4	33,265.	P JPY	2476.7215	M 28/04/17	2688.		82,388,142.		7,028,178.	0.	89,416,320.	0.08
JP3165690003 NTT URBAN DEVELOPM		G4	2,721.	P JPY	1113.1926	M 28/04/17	1005.		3,028,997.		-294,392.	0.	2,734,605.	0.00
JP3165700000 NTT DATA		G4	2,706.	P JPY	5508.9978	M 28/04/17	5170.		14,907,348.		-917,328.	0.	13,990,020.	0.01
JP3166000004 EBARA CORP		G4	2,125.	P JPY	2533.9191	M 28/04/17	3395.		5,384,578.		1,829,797.	0.	7,214,375.	0.01
JP3166990006 FPG SHS		G4	1,600.	P JPY	922.735	M 28/04/17	968.		1,476,376.		72,424.	0.	1,548,800.	0.00
JP3167500002 LEOPALACE21		G4	5,258.	P JPY	641.8798	M 28/04/17	592.		3,375,004.		-262,268.	0.	3,112,736.	0.00
JP3168200008 ELECOM		G4	400.	P JPY	2109.4225	M 28/04/17	2304.		843,769.		77,831.	0.	921,600.	0.00
JP3169800004 ENPLAS CORP		G4	232.	P JPY	4113.9353	M 28/04/17	3045.		954,433.		-247,993.	0.	706,440.	0.00
JP3170800001 OSG CORP		G4	2,192.	P JPY	2190.5817	M 28/04/17	2295.		4,801,755.		228,885.	0.	5,030,640.	0.00
JP3173400007 OBIC		G4	1,464.	P JPY	5342.7801	M 28/04/17	6020.		7,821,830.		991,450.	0.	8,813,280.	0.01
JP3174410005 OJI HOLDINGS		G4	17,755.	P JPY	480.3606	M 28/04/17	539.		8,528,802.		1,041,143.	0.	9,569,945.	0.01
JP3180400008 OSAKA GAS CO LTD		G4	45,666.	P JPY	453.0248	M 28/04/17	417.3		20,687,832.		-1,631,410.	0.	19,056,422.	0.02
JP3183200009 JAPAN EXCHANGE		G4	13,149.	P JPY	1770.3745	M 28/04/17	1561.		23,278,654.		-2,753,065.	0.	20,525,589.	0.02
JP3188200004 OTSUKA		G4	1,220.	P JPY	5452.5156	M 28/04/17	5970.		6,652,069.		631,331.	0.	7,283,400.	0.01
JP3188220002 OTSUKA HOLDINGS CO		G4	10,171.	P JPY	4243.5411	M 28/04/17	5127.		43,161,057.		8,985,660.	0.	52,146,717.	0.05
JP3190000004 OBAYASHI		G4	15,190.	P JPY	1033.7709	M 28/04/17	1081.		15,702,980.		717,410.	0.	16,420,390.	0.01
JP3190800007 OKASAN HOLDINGS		G4	3,891.	P JPY	672.9234	M 28/04/17	649.		2,618,345.		-93,086.	0.	2,525,259.	0.00
JP3194000000 OKI ELECTRIC INDUS		G4	1,997.	P JPY	1847.8513	M 28/04/17	1664.		3,690,159.		-367,151.	0.	3,323,008.	0.00
JP3196000008 ODAKYU ELECTRIC		PRETERPT--00171799	871.	P JPY	2520.8576	M 28/04/17	2162.		2,195,667.		-312,565.	0.	1,883,102.	0.00
		G4	6,399.	P JPY	2490.5846	M 28/04/17	2162.		15,937,251.		-2,102,613.	0.	13,834,638.	0.01
JP3197600004 ONO PHARMACEUTICAL		G4	10,660.	P JPY	3427.054	M 28/04/17	2297.		36,532,396.		-12,046,376.	0.	24,486,020.	0.02
JP3197800000 OMRON CORP		G4	5,083.	P JPY	3944.9652	M 28/04/17	4665.		20,052,258.		3,659,937.	0.	23,712,195.	0.02
JP3198900007 ORIENTAL LAND		G4	5,101.	P JPY	7901.3933	M 28/04/17	6400.		40,305,007.		-7,658,607.	0.	32,646,400.	0.03
JP3199000005 ORIENT CORP		G4	18,400.	P JPY	199.0002	M 28/04/17	199.		3,661,604.		-4.	0.	3,661,600.	0.00
JP3200450009 ORIX CORP		G4	31,399.	P JPY	1639.1962	M 28/04/17	1701.		51,469,122.		1,940,577.	0.	53,409,699.	0.05
JP3201200007 OLYMPUS CORP		G4	6,762.	P JPY	4191.4692	M 28/04/17	4290.		28,342,715.		666,265.	0.	29,008,980.	0.03
JP3205800000 KAO CORP		G4	11,975.	P JPY	5898.4834	M 28/04/17	6148.		70,634,339.		2,987,961.	0.	73,622,300.	0.06
JP3206000006 KAKAKU.COM		G4	3,387.	P JPY	1944.8031	M 28/04/17	1607.		6,587,048.		-1,144,139.	0.	5,442,909.	0.00
JP3207000005 KAKEN PHARMA		G4	831.	P JPY	7933.8111	M 28/04/17	6610.		6,592,997.		-1,100,087.	0.	5,492,910.	0.00
JP3209000003 CASIO		G4	4,417.	P JPY	2174.4702	M 28/04/17	1571.		9,604,635.		-2,665,528.	0.	6,939,107.	0.01
JP3210200006 KAJIMA CORP		G4	24,170.	P JPY	637.2956	M 28/04/17	757.		15,403,435.		2,893,255.	0.	18,296,690.	0.02
JP3215200001 KANAMOTO		G4	673.	P JPY	2756.0416	M 28/04/17	3020.		1,854,816.		177,644.	0.	2,032,460.	0.00
JP3217100001 KANEMATSU		G4	9,653.	P JPY	182.247	M 28/04/17	227.		1,759,230.		432,001.	0.	2,191,231.	0.00
JP3218850000 KABU.COM SECURITIE		G4	3,833.	P JPY	354.9259	M 28/04/17	352.		1,360,431.		-11,215.	0.	1,349,216.	0.00
JP3220400000 CALSONIC KANSEI		G4	3,517.	P JPY	824.2661	M 28/04/17	1288.		2,898,944.		1,630,952.	0.	4,529,896.	0.00
JP3220580009 CALBEE INC		G4	1,916.	P JPY	4677.8434	M 28/04/17	3890.		8,962,748.		-1,509,508.	0.	7,453,240.	0.01

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPY-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G4 935653CG

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
JP3224200000	KAWASAKI HEAVY IND	G4	34,843.	P	JPY 392.711	M 28/04/17	337.		13,683,228.	-1,941,137.	0.	11,742,091.	0.01
JP3229400001	KANSAI PAINT	PRETERPT--00164073	2,100.	P	JPY 1780.8305	M 28/04/17	2468.		3,739,744.	1,443,056.	0.	5,182,800.	0.00
		PRETERPT--00171829	785.	P	JPY 1780.8306	M 28/04/17	2468.		1,397,952.	539,428.	0.	1,937,380.	0.00
		G4	2,478.	P	JPY 1889.3321	M 28/04/17	2468.		4,681,765.	1,433,939.	0.	6,115,704.	0.01
JP3235900002	GUNGHO ONLINE ENTERT	G4	10,296.	P	JPY 349.1143	M 28/04/17	250.		3,594,481.	-1,020,481.	0.	2,574,000.	0.00
JP3236200006	KEYENCE CORP	G4	2,080.	P	JPY 32142.8476	M 28/04/17	44800.		66,857,123.	26,326,877.	0.	93,184,000.	0.08
JP3240400006	KIKKOMAN CORP	G4	4,191.	P	JPY 3859.1205	M 28/04/17	3425.		16,173,574.	-1,819,399.	0.	14,354,175.	0.01
JP3242800005	CANON INC	G4	24,298.	P	JPY 3491.2322	M 28/04/17	3696.		84,829,960.	4,975,448.	0.	89,805,408.	0.08
JP3244800003	KEWPIE CORP	G4	2,526.	P	JPY 2560.4133	M 28/04/17	2834.		6,467,604.	691,080.	0.	7,158,684.	0.01
JP3246500007	KYUSHU FIN GROUP	G4	9,200.	P	JPY 646.5084	M 28/04/17	694.		5,947,877.	436,923.	0.	6,384,800.	0.01
JP3247050002	KYUDENKO	G4	1,000.	P	JPY 3361.608	M 28/04/17	3195.		3,361,608.	-166,608.	0.	3,195,000.	0.00
JP3247090008	KYORIN	G4	1,287.	P	JPY 2232.3015	M 28/04/17	2332.		2,872,972.	128,312.	0.	3,001,284.	0.00
JP3249600002	KYOCERA CORP	G4	7,465.	P	JPY 5699.3299	M 28/04/17	6310.		42,545,498.	4,558,652.	0.	47,104,150.	0.04
JP3254200003	KYOWA EXEO CORP	G4	2,020.	P	JPY 1348.0703	M 28/04/17	1684.		2,723,102.	678,578.	0.	3,401,680.	0.00
JP3256000005	KYOWA HAKKO KIRIN	G4	5,562.	P	JPY 1718.8227	M 28/04/17	1912.		9,560,092.	1,074,452.	0.	10,634,544.	0.01
JP3258000003	KIRIN HLDGS CO LTD	G4	21,715.	P	JPY 1640.3987	M 28/04/17	2166.		35,621,257.	11,413,433.	0.	47,034,690.	0.04
JP3260800002	KINTETSU GRP HLD CO	G4	45,394.	P	JPY 451.4253	M 28/04/17	407.		20,491,999.	-2,016,641.	0.	18,475,358.	0.02
JP3266170004	COOKPAD INC	G4	1,070.	P	JPY 2062.8159	M 28/04/17	887.		2,207,213.	-1,258,123.	0.	949,090.	0.00
JP3266190002	KUSURI AOKI HLD	G4	400.	P	JPY 3900.78	M 28/04/17	4815.		1,560,312.	365,688.	0.	1,926,000.	0.00
JP3266400005	KUBOTA CORPORATION	G4	22,597.	P	JPY 1679.8095	M 28/04/17	1753.		37,958,855.	1,653,886.	0.	39,612,541.	0.03
JP3266800006	KUMAGAI GUMI	G4	8,000.	P	JPY 267.5461	M 28/04/17	300.		2,140,369.	259,631.	0.	2,400,000.	0.00
JP3268950007	MEDICEO PALTAC	G4	4,350.	P	JPY 1803.4172	M 28/04/17	1844.		7,844,865.	176,535.	0.	8,021,400.	0.01
JP3269600007	KURARAY	G4	7,910.	P	JPY 1376.9613	M 28/04/17	1798.		10,891,764.	3,330,416.	0.	14,222,180.	0.01
JP3269940007	CREATE SD HOL 3443JT	G4	700.	P	JPY 2333.25	M 28/04/17	2618.		1,633,275.	199,325.	0.	1,832,600.	0.00
JP3274070006	GREE	G4	2,661.	P	JPY 618.2067	M 28/04/17	895.		1,645,048.	736,547.	0.	2,381,595.	0.00
JP3274150006	SHIP HEALTHCARE	G4	920.	P	JPY 2764.7293	M 28/04/17	2997.		2,543,551.	213,689.	0.	2,757,240.	0.00
JP3274180003	GURUNAVI INC	G4	600.	P	JPY 2555.105	M 28/04/17	2239.		1,533,063.	-189,663.	0.	1,343,400.	0.00
JP3274280001	GROWELL HOLDINGS	G4	948.	P	JPY 2756.8122	M 28/04/17	3590.		2,613,458.	789,862.	0.	3,403,320.	0.00
JP3276400003	GUNMA BANK LTD	G4	9,902.	P	JPY 631.6264	M 28/04/17	598.		6,254,365.	-332,969.	0.	5,921,396.	0.01
JP3277150003	K'S HOLDING SHS	G4	1,916.	P	JPY 1897.5073	M 28/04/17	2145.		3,635,624.	474,196.	0.	4,109,820.	0.00
JP3277800003	KEIO CORP	G4	12,871.	P	JPY 990.7628	M 28/04/17	892.		12,752,108.	-1,271,176.	0.	11,480,932.	0.01
JP3278600006	KEISEI EL RAILWAY	G4	3,442.	P	JPY 3024.5994	M 28/04/17	2651.		10,410,671.	-1,285,929.	0.	9,124,742.	0.01
JP3279400000	KEIHAN ELECTRIC	G4	13,768.	P	JPY 756.5863	M 28/04/17	701.		10,416,680.	-765,312.	0.	9,651,368.	0.01
JP3282400005	GEO	G4	761.	P	JPY 1616.6071	M 28/04/17	1231.		1,230,238.	-293,447.	0.	936,791.	0.00
JP3283650004	KOSE CORP	G4	778.	P	JPY 10461.4293	M 28/04/17	10570.		8,138,992.	84,468.	0.	8,223,460.	0.01
JP3284600008	KOIIIO MFG	G4	2,661.	P	JPY 4772.062	M 28/04/17	5750.		12,698,457.	2,602,293.	0.	15,300,750.	0.01
JP3286500008	IBJ LEASING	G4	853.	P	JPY 2286.4373	M 28/04/17	2422.		1,950,331.	115,635.	0.	2,065,966.	0.00
JP3289800009	KOBE STEEL LTD	G4	8,560.	P	JPY 1196.2138	M 28/04/17	990.		10,239,590.	-1,765,190.	0.	8,474,400.	0.01
JP3292200007	JTEKT CORP	G4	4,809.	P	JPY 1808.0476	M 28/04/17	1754.		8,694,901.	-259,915.	0.	8,434,986.	0.01
JP3294460005	INPEX HOLDINGS INC	G4	26,593.	P	JPY 1061.9613	M 28/04/17	1068.5		28,240,736.	173,885.	0.	28,414,621.	0.02
JP3294600006	HITACHI KOKUSAI EI	G4	1,048.	P	JPY 1500.8101	M 28/04/17	2500.		1,572,849.	1,047,151.	0.	2,620,000.	0.00
JP3298400007	COSMOS PHARMA	G4	232.	P	JPY 16880.4138	M 28/04/17	22570.		3,916,256.	1,319,984.	0.	5,236,240.	0.00
JP3300600008	KONICA MINOLTA HLD	G4	11,201.	P	JPY 1122.6777	M 28/04/17	985.		12,575,113.	-1,542,128.	0.	11,032,985.	0.01
JP3301100008	KOBAYASHI PHARM	G4	1,466.	P	JPY 4770.6016	M 28/04/17	5840.		6,993,702.	1,567,738.	0.	8,561,440.	0.01
JP3304200003	KOMATSU LTD	G4	23,031.	P	JPY 2071.9728	M 28/04/17	2972.		47,719,605.	20,728,527.	0.	68,448,132.	0.06
JP3305530002	COMSYS HOLDINGS	G4	2,197.	P	JPY 1756.7	M 28/04/17	2122.		3,859,470.	802,564.	0.	4,662,034.	0.00
JP3305960001	COLOPL INC	G4	1,200.	P	JPY 1467.5258	M 28/04/17	1029.		1,761,031.	-526,231.	0.	1,234,800.	0.00
JP3305990008	CONCORDIA FIN GRP	G4	30,730.	P	JPY 608.502	M 28/04/17	512.2		18,699,266.	-2,959,360.	0.	15,739,906.	0.01

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPY-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G4

935653CG

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
JP3311400000	CYBER AGENT	G4	2,450.	P JPY	2833.129	M 28/04/17	3460.		6,941,166.	1,535,834.	0.	8,477,000.	0.01
JP3316400005	SAGAMI RAILWAY	G4	10,551.	P JPY	657.0971	M 28/04/17	518.		6,933,031.	-1,467,613.	0.	5,465,418.	0.00
JP3323050009	SAWAI PHARMA	G4	816.	P JPY	7234.3015	M 28/04/17	6090.		5,903,190.	-933,750.	0.	4,969,440.	0.00
JP3326000001	SANKYU INC	G4	5,061.	P JPY	561.5044	M 28/04/17	709.		2,841,774.	746,475.	0.	3,588,249.	0.00
JP3326800004	SANKYO TATEYAMA INC	G4	529.	P JPY	1524.3667	M 28/04/17	1630.		806,390.	55,880.	0.	862,270.	0.00
JP3336000009	SANTEN PHARMACEUTI	G4	8,682.	P JPY	1683.6625	M 28/04/17	1567.		14,617,558.	-1,012,864.	0.	13,604,694.	0.01
JP3336600006	SUNDRUG	G4	1,816.	P JPY	3605.9389	M 28/04/17	3910.		6,548,385.	552,175.	0.	7,100,560.	0.01
JP3343200006	SANRIO	G4	1,399.	P JPY	2657.055	M 28/04/17	2037.		3,717,220.	-867,457.	0.	2,849,763.	0.00
JP3344400001	SANWA HOLDINGS CORP	G4	4,686.	P JPY	831.8052	M 28/04/17	1123.		3,897,839.	1,364,539.	0.	5,262,378.	0.00
JP3347200002	SHIONOGI & CO LTD	G4	6,834.	P JPY	5028.3968	M 28/04/17	5733.		34,364,064.	4,815,258.	0.	39,179,322.	0.03
JP3351100007	SYSMEX	G4	3,477.	P JPY	7031.1616	M 28/04/17	6780.		24,447,349.	-873,289.	0.	23,574,060.	0.02
JP3351200003	SHIZUOKA BANK	G4	13,320.	P JPY	1017.1993	M 28/04/17	940.		13,549,095.	-1,028,295.	0.	12,520,800.	0.01
JP3351600006	SHISEIDO CO LTD	G4	8,952.	P JPY	2608.7504	M 28/04/17	3016.		23,353,534.	3,645,698.	0.	26,999,232.	0.02
JP3357200009	SHIMADZU CORP	G4	5,400.	P JPY	1544.2074	M 28/04/17	1890.		8,338,720.	1,867,280.	0.	10,206,000.	0.01
JP3358000002	SHIMANO	G4	1,756.	P JPY	17489.9767	M 28/04/17	17030.		30,712,399.	-807,719.	0.	29,904,680.	0.03
JP3358200008	SHIMAMURA	G4	431.	P JPY	11875.826	M 28/04/17	15260.		5,118,481.	1,458,579.	0.	6,577,060.	0.01
JP3358800005	SHIMIZU CORP	G4	14,789.	P JPY	1004.6188	M 28/04/17	1069.		14,857,307.	952,134.	0.	15,809,441.	0.01
JP3360800001	HULIC CO LTD	G4	9,273.	P JPY	1049.6341	M 28/04/17	1050.		9,733,257.	3,393.	0.	9,736,650.	0.01
JP3371200001	SHIN-ETSU CHEMICAL	G4	8,550.	P JPY	6746.9302	M 28/04/17	9684.		57,686,253.	25,111,947.	0.	82,798,200.	0.07
JP3381000003	NP STI & S'TOMO	G4	21,245.	P JPY	2411.7152	M 28/04/17	2510.5		51,236,890.	2,098,683.	0.	53,335,573.	0.05
JP3385980002	JSR CORP	G4	4,467.	P JPY	1810.041	M 28/04/17	2036.		8,085,453.	1,009,359.	0.	9,094,812.	0.01
JP3386030005	JFE HOLDINGS	G4	12,885.	P JPY	1784.8425	M 28/04/17	1900.5		22,997,696.	1,490,247.	0.	24,487,943.	0.02
JP3386380004	J FRONT RETAILING	G4	5,554.	P JPY	1760.6098	M 28/04/17	1605.		9,778,427.	-864,257.	0.	8,914,170.	0.01
JP3388200002	AEON CO LTD	G4	18,307.	P JPY	1623.1361	M 28/04/17	1653.5		29,714,753.	555,872.	0.	30,270,625.	0.03
JP3389700000	AEON DELIGHT	G4	464.	P JPY	3387.8017	M 28/04/17	3400.		1,571,940.	5,660.	0.	1,577,600.	0.00
JP3389900006	JAFCO	G4	763.	P JPY	3968.2359	M 28/04/17	3970.		3,027,764.	1,346.	0.	3,029,110.	0.00
JP3397060009	SUGI HOLDINGS	G4	816.	P JPY	5623.9338	M 28/04/17	5530.		4,589,130.	-76,650.	0.	4,512,480.	0.00
JP3397200001	SUZUKI MOTOR CORP	G4	8,330.	P JPY	3414.8385	M 28/04/17	4652.		28,445,605.	10,305,555.	0.	38,751,160.	0.03
JP3399200009	STARTS CORP INC	G4	596.	P JPY	2135.5034	M 28/04/17	2467.		1,272,760.	197,572.	0.	1,470,332.	0.00
JP3399310006	START TODAY CO.	G4	4,042.	P JPY	1293.5861	M 28/04/17	2380.		5,228,675.	4,391,285.	0.	9,619,960.	0.01
JP3399400005	STANLEY ELECTRIC	G4	3,207.	P JPY	2631.8609	M 28/04/17	3260.		8,440,378.	2,014,442.	0.	10,454,820.	0.01
JP3400400002	SCSK	G4	1,078.	P JPY	4114.6902	M 28/04/17	4485.		4,435,636.	399,194.	0.	4,834,830.	0.00
JP3400900001	SUMITOMO OSAKA CEM	G4	10,000.	P JPY	463.5832	M 28/04/17	484.		4,635,832.	204,168.	0.	4,840,000.	0.00
JP3401400001	SUMITOMO CHEMICAL	G4	34,544.	P JPY	551.6163	M 28/04/17	629.		19,055,033.	2,673,143.	0.	21,728,176.	0.02
JP3402600005	SUMITOMO METAL MIN	G4	13,320.	P JPY	1492.6195	M 28/04/17	1511.5		19,881,692.	251,488.	0.	20,133,180.	0.02
JP3404200002	SUMITOMO RUBBER IN	G4	4,412.	P JPY	1722.1265	M 28/04/17	2004.		7,598,022.	1,243,626.	0.	8,841,648.	0.01
JP3404600003	SUMITOMO CORP	G4	28,022.	P JPY	1244.2702	M 28/04/17	1488.5		34,866,940.	6,843,807.	0.	41,710,747.	0.04
JP3405400007	SUMITOMO HEAVY IND	G4	14,068.	P JPY	563.0974	M 28/04/17	777.		7,921,654.	3,009,182.	0.	10,930,836.	0.01
JP3407400005	SUMITOMO EL IND	G4	18,806.	P JPY	1548.5931	M 28/04/17	1816.5		29,122,841.	5,038,258.	0.	34,161,099.	0.03
JP3409000001	SUMITOMO REALTY	G4	10,925.	P JPY	3438.9879	M 28/04/17	3006.		37,570,943.	-4,730,393.	0.	32,840,550.	0.03
JP3409200007	SUMITOMO REAL ESTA	G4	329.	P JPY	2621.1246	M 28/04/17	3590.		862,350.	188,760.	0.	1,051,110.	0.00
JP3409800004	SUMITOMO FORESTRY	G4	3,454.	P JPY	1374.6387	M 28/04/17	1705.		4,748,002.	1,141,068.	0.	5,889,070.	0.01
JP3411000007	SURUGA BANK	G4	4,297.	P JPY	2154.872	M 28/04/17	2329.		9,259,485.	748,228.	0.	10,007,713.	0.01
JP3414700009	SEIKO CORP	G4	2,993.	P JPY	544.5733	M 28/04/17	464.		1,629,908.	-241,156.	0.	1,388,752.	0.00
JP3414750004	SEIKO EPSON CORP	G4	6,662.	P JPY	1951.385	M 28/04/17	2280.		13,000,127.	2,189,233.	0.	15,189,360.	0.01
JP3419400001	SEKISUI CHEMICAL	G4	10,664.	P JPY	1405.3953	M 28/04/17	1870.		14,987,135.	4,954,545.	0.	19,941,680.	0.02
JP3420600003	SEKISUI HOUSE LTD	G4	16,756.	P JPY	1841.4211	M 28/04/17	1849.5		30,854,852.	135,370.	0.	30,990,222.	0.03
JP3421800008	SECOM CO LTD	G4	4,906.	P JPY	8259.8799	M 28/04/17	8086.		40,522,971.	-853,055.	0.	39,669,916.	0.03

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
 PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

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

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

FUND MANAGER: G4 935653CG

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
JP3422950000	SEVEN & I HOLDINGS	G4	18,521.	P	JPY 4839.3587	M 28/04/17	4710.		89,629,762.	-2,395,852.	0.	87,233,910.	0.08
JP3423520000	SERIA	G4	1,072.	P	JPY 2998.2127	M 28/04/17	5000.		3,214,084.	2,145,916.	0.	5,360,000.	0.00
JP3424950008	TOKYO CENTURY SHS	G4	1,070.	P	JPY 3826.1159	M 28/04/17	3840.		4,093,944.	14,856.	0.	4,108,800.	0.00
JP3429250008	ZENKOKU HOSHO CO LTD	G4	1,200.	P	JPY 4027.8233	M 28/04/17	4030.		4,833,388.	2,612.	0.	4,836,000.	0.00
JP3429800000	ALL NIPPON AIRWAYS	G4	83,529.	P	JPY 330.3524	M 28/04/17	335.5		27,594,005.	429,975.	0.	28,023,980.	0.02
JP3431900004	SOHGO SECURITY SVC	G4	1,509.	P	JPY 5453.2551	M 28/04/17	4865.		8,228,962.	-887,677.	0.	7,341,285.	0.01
JP3435350008	SONY FINANCIAL	PRETERPT--00171856	3,628.	P	JPY 1841.4898	M 28/04/17	1852.		6,680,925.	38,131.	0.	6,719,056.	0.01
		G4	627.	P	JPY 1834.0781	M 28/04/17	1852.		1,149,967.	11,237.	0.	1,161,204.	0.00
JP3435750009	M3 INC	G4	4,068.	P	JPY 2660.6728	M 28/04/17	2849.		10,823,617.	766,115.	0.	11,589,732.	0.01
JP3436100006	SOFTBANK GROUP CORP	G4	15,828.	P	JPY 6238.392	M 28/04/17	8442.		98,741,269.	34,878,707.	0.	133,619,976.	0.12
JP3436120004	SBI HOLDINGS	G4	5,363.	P	JPY 1254.5678	M 28/04/17	1545.		6,728,247.	1,557,588.	0.	8,285,835.	0.01
JP3440400004	DAIO PAPER CORP	G4	2,033.	P	JPY 1111.7782	M 28/04/17	1413.		2,260,245.	612,384.	0.	2,872,629.	0.00
JP3442850008	TAISHO PHARM	G4	1,160.	P	JPY 8565.7147	M 28/04/17	9160.		9,936,229.	689,371.	0.	10,625,600.	0.01
JP3443600006	TAISEI CORP	G4	25,789.	P	JPY 716.3267	M 28/04/17	850.		18,473,349.	3,447,301.	0.	21,920,650.	0.02
JP3449020001	TAIHEIYO CEMENT	G4	30,087.	P	JPY 301.6111	M 28/04/17	371.		9,072,765.	2,087,286.	0.	11,160,051.	0.01
JP3456000003	TAKASHIMAYA CO LTD	G4	6,585.	P	JPY 990.0665	M 28/04/17	1026.		6,519,588.	236,622.	0.	6,756,210.	0.01
JP3460800000	TAKARA LEBEN	G4	1,913.	P	JPY 625.137	M 28/04/17	524.		1,195,887.	-193,475.	0.	1,002,412.	0.00
JP3462660006	TAKEUCHI MFG	G4	900.	P	JPY 1449.9144	M 28/04/17	1977.		1,304,923.	474,377.	0.	1,779,300.	0.00
JP3463000004	TAKEDA PHARMA CO LTD	G4	18,716.	P	JPY 5570.3262	M 28/04/17	5342.		104,254,226.	-4,273,354.	0.	99,980,872.	0.09
JP3465000002	TADANO	G4	2,245.	P	JPY 1358.0205	M 28/04/17	1438.		3,048,756.	179,554.	0.	3,228,310.	0.00
JP3469000008	mitsubishi TANABE	G4	5,420.	P	JPY 2027.824	M 28/04/17	2262.		10,990,806.	1,269,234.	0.	12,260,040.	0.01
JP3475200006	DAIICHIKOSHO	G4	1,078.	P	JPY 4535.116	M 28/04/17	4835.		4,888,855.	323,275.	0.	5,212,130.	0.00
JP3475350009	DAIICHI SANKYO CO	G4	15,723.	P	JPY 2382.6367	M 28/04/17	2473.		37,462,197.	1,420,782.	0.	38,882,979.	0.03
JP3476480003	DAI-ICHI LIFE HLDGS	G4	28,331.	P	JPY 1711.1295	M 28/04/17	1896.		48,478,009.	5,237,567.	0.	53,715,576.	0.05
JP3481400004	DAIKYO INC	G4	8,456.	P	JPY 189.3338	M 28/04/17	232.		1,601,007.	360,785.	0.	1,961,792.	0.00
JP3481800005	DAIKIN INDUSTRIES	PRETERPT--00171862	1,192.	P	JPY 8239.0361	M 28/04/17	10825.		9,820,931.	3,082,469.	0.	12,903,400.	0.01
		G4	5,313.	P	JPY 8479.1045	M 28/04/17	10825.		45,049,482.	12,463,743.	0.	57,513,225.	0.05
JP3485800001	DAICEL CHEMICAL	G4	6,387.	P	JPY 1478.5622	M 28/04/17	1279.		9,443,577.	-1,274,604.	0.	8,168,973.	0.01
JP3486800000	DAITO TRUST CONST	G4	1,831.	P	JPY 14723.7515	M 28/04/17	16400.		26,959,189.	3,069,211.	0.	30,028,400.	0.03
JP3493400000	DIC CORP	G4	1,830.	P	JPY 2685.0186	M 28/04/17	3965.		4,913,584.	2,342,366.	0.	7,255,950.	0.01
JP3494600004	SCREEN HOLDINGS	G4	1,000.	P	JPY 6422.128	M 28/04/17	8090.		6,422,128.	1,667,872.	0.	8,090,000.	0.01
JP3496400007	KDDI CORP	G4	29,915.	P	JPY 2899.5421	M 28/04/17	2955.5		86,739,803.	1,673,980.	0.	88,413,783.	0.08
JP3497400006	DAIFUKU	G4	2,400.	P	JPY 1822.9025	M 28/04/17	2817.		4,374,966.	2,385,834.	0.	6,760,800.	0.01
JP3499800005	M'UFJ LEASE & FIN	G4	11,331.	P	JPY 550.0041	M 28/04/17	582.		6,232,096.	362,546.	0.	6,594,642.	0.01
JP3500610005	RESONA HOLDINGS	G4	51,988.	P	JPY 503.8622	M 28/04/17	619.8		26,194,787.	6,027,375.	0.	32,222,162.	0.03
JP3502200003	DAIWA SECURITIES GRP	PRETERPT--00170524	34,687.	P	JPY 159.6212	M 28/04/17	611.3		26,349,188.	-2,855,683.	0.	23,493,505.	0.02
		G4	6,816.	P	JPY 731.006	M 28/04/17	677.3		4,982,537.	-366,060.	0.	4,616,477.	0.00
JP3505000004	DAIWA HOUSE INDUSTRY	G4	14,950.	P	JPY 3030.6306	M 28/04/17	3311.		45,307,928.	4,191,522.	0.	49,499,450.	0.04
JP3511800009	CHIBA BANK	G4	16,510.	P	JPY 705.1298	M 28/04/17	746.		11,641,693.	674,767.	0.	12,316,460.	0.01
JP3519400000	CHUGAI PHARM	G4	4,704.	P	JPY 3804.7351	M 28/04/17	3950.		17,897,474.	683,326.	0.	18,580,800.	0.02
JP3521000004	CHUGOKU BANK	G4	4,195.	P	JPY 1468.9592	M 28/04/17	1654.		6,162,284.	776,246.	0.	6,938,530.	0.01
JP3526600006	CHUBU ELECT. POWER	G4	13,800.	P	JPY 1502.7007	M 28/04/17	1497.5		20,737,269.	-71,769.	0.	20,665,500.	0.02
JP3535400000	TSUBAKIMOTO CHAIN	G4	2,769.	P	JPY 797.455	M 28/04/17	979.		2,208,153.	502,698.	0.	2,710,851.	0.00
JP3535800001	TSUMURA & CO	G4	1,519.	P	JPY 2807.9954	M 28/04/17	3605.		4,265,345.	1,210,650.	0.	5,475,995.	0.00
JP3536150000	TSURUHA HOLDINGS	G4	1,073.	P	JPY 10072.3253	M 28/04/17	11300.		10,807,605.	1,317,295.	0.	12,124,900.	0.01
JP3538800008	TDK CORPORATION	G4	2,684.	P	JPY 6906.5384	M 28/04/17	6900.		18,537,149.	-17,549.	0.	18,519,600.	0.02
JP3539220008	T&D HOLDINGS INC	G4	16,267.	P	JPY 1385.4975	M 28/04/17	1653.5		22,537,888.	4,359,597.	0.	26,897,485.	0.02
JP3539230007	TS TECH	G4	1,070.	P	JPY 2829.5421	M 28/04/17	2923.		3,027,610.	100,000.	0.	3,127,610.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G4

935653CG

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
JP3539250005		G4	2,960.	P	JPY	2195.4669	M 28/04/17		6,498,582.	1,999,578.	0.	8,498,160.	0.01
JP3542400001		G4	469.	P	JPY	2940.597	M 28/04/17		1,379,140.	381,955.	0.	1,761,095.	0.00
JP3546800008		G4	6,864.	P	JPY	3682.983	M 28/04/17		25,279,995.	2,622,165.	0.	27,902,160.	0.02
JP3547670004		G4	3,367.	P	JPY	1571.3831	M 28/04/17		5,290,847.	1,773,119.	0.	7,063,966.	0.01
JP3548600000		G4	514.	P	JPY	10415.2237	M 28/04/17		5,353,425.	3,703,255.	0.	9,056,680.	0.01
JP3548610009		G4	2,155.	P	JPY	2050.7364	M 28/04/17		4,419,337.	724,648.	0.	5,143,985.	0.00
JP3548640006		G4	500.	P	JPY	2977.594	M 28/04/17		1,488,797.	-257,297.	0.	1,231,500.	0.00
JP3549600009		G4	10,027.	P	JPY	468.0491	M 28/04/17		4,693,128.	1,062,370.	0.	5,755,498.	0.01
JP3551200003		G4	3,829.	P	JPY	3612.6237	M 28/04/17		13,832,736.	-3,934,771.	0.	9,897,965.	0.01
JP3551500006		G4	10,081.	P	JPY	4886.8202	M 28/04/17		49,264,034.	-885,315.	0.	48,378,719.	0.04
JP3551520004		G4	5,265.	P	JPY	5881.9645	M 28/04/17		30,968,543.	2,095,657.	0.	33,064,200.	0.03
JP3566800003		PRETERPT--00160630	752.	P	JPY	20475.4973	M 28/04/17		15,397,574.	-1,346,454.	0.	14,051,120.	0.01
		PRETERPT--00171867	2,610.	P	JPY	20475.4973	M 28/04/17		53,441,048.	-4,673,198.	0.	48,767,850.	0.04
		G4	661.	P	JPY	19805.8306	M 28/04/17		13,091,654.	-740,869.	0.	12,350,785.	0.01
JP3567410000		G4	1,600.	P	JPY	972.1831	M 28/04/17		1,555,493.	-101,093.	0.	1,454,400.	0.00
JP3569200003		G4	10,700.	P	JPY	785.6734	M 28/04/17		8,406,705.	-1,901,105.	0.	6,505,600.	0.01
JP3571400005		G4	3,631.	P	JPY	7270.8953	M 28/04/17		26,400,621.	20,675,294.	0.	47,075,915.	0.04
JP3573000001		G4	48,407.	P	JPY	568.8587	M 28/04/17		27,536,741.	-2,486,118.	0.	25,050,623.	0.02
JP3574200006		G4	25,789.	P	JPY	903.9174	M 28/04/17		23,311,127.	-2,731,505.	0.	20,579,622.	0.02
JP3577600004		G4	5,116.	P	JPY	677.6241	M 28/04/17		3,466,725.	-581,301.	0.	2,885,424.	0.00
JP3582600007		G4	5,169.	P	JPY	1420.386	M 28/04/17		7,341,975.	520,074.	0.	7,862,049.	0.01
JP3584400000		G4	600.	P	JPY	2823.565	M 28/04/17		1,694,139.	249,861.	0.	1,944,000.	0.00
JP3595200001		G4	13,020.	P	JPY	561.0804	M 28/04/17		7,305,267.	6,326,673.	0.	13,631,940.	0.01
JP3596200000		G4	3,447.	P	JPY	3640.349	M 28/04/17		12,548,283.	2,118,702.	0.	14,666,985.	0.01
JP3597800006		G4	24,619.	P	JPY	573.7425	M 28/04/17		14,124,967.	-215,232.	0.	13,909,735.	0.01
JP3598600009		G4	3,148.	P	JPY	2884.8326	M 28/04/17		9,081,453.	976,407.	0.	10,057,860.	0.01
JP3600200004		G4	11,000.	P	JPY	932.6264	M 28/04/17		10,258,890.	-1,491,890.	0.	8,767,000.	0.01
JP3602600003		G4	1,452.	P	JPY	2467.9993	M 28/04/17		3,583,535.	-69,695.	0.	3,513,840.	0.00
JP3605400005		G4	11,300.	P	JPY	1385.483	M 28/04/17		15,655,958.	1,135,842.	0.	16,791,800.	0.01
JP3610600003		G4	2,485.	P	JPY	1987.9392	M 28/04/17		4,940,029.	-79,369.	0.	4,860,660.	0.00
JP3613000003		G4	2,537.	P	JPY	4214.9894	M 28/04/17		10,693,428.	-88,768.	0.	10,604,660.	0.01
JP3621000003		G4	34,620.	P	JPY	947.7815	M 28/04/17		32,812,194.	1,326,588.	0.	34,138,782.	0.03
JP3630400004		G4	1,549.	P	JPY	1564.1259	M 28/04/17		2,422,831.	624,052.	0.	3,046,883.	0.00
JP3633400001		G4	18,832.	P	JPY	6434.2442	M 28/04/17		121,169,686.	-7,518,566.	0.	113,651,120.	0.10
JP3634200004		G4	1,576.	P	JPY	2431.8839	M 28/04/17		3,832,649.	827,583.	0.	4,660,232.	0.00
JP3634600005		G4	4,098.	P	JPY	5509.6562	M 28/04/17		22,578,571.	124,349.	0.	22,702,920.	0.02
JP3635000007		G4	4,966.	P	JPY	2745.5959	M 28/04/17		13,634,629.	3,820,861.	0.	17,455,490.	0.02
JP3637300009		G4	2,407.	P	JPY	4140.43	M 28/04/17		9,966,015.	1,828,285.	0.	11,794,300.	0.01
JP3638600001		G4	5,211.	P	JPY	815.3706	M 28/04/17		4,248,896.	76,234.	0.	4,325,130.	0.00
JP3638700009		G4	551.	P	JPY	2052.9165	M 28/04/17		1,131,157.	670,613.	0.	1,801,770.	0.00
JP3639650005		G4	2,841.	P	JPY	4226.2774	M 28/04/17		12,006,854.	-458,189.	0.	11,548,665.	0.01
JP3649800004		G4	22,374.	P	JPY	512.1497	M 28/04/17		11,458,838.	-3,350.	0.	11,455,488.	0.01
JP3651210001		G4	2,467.	P	JPY	2587.8885	M 28/04/17		6,384,321.	1,411,399.	0.	7,795,720.	0.01
JP3651400008		G4	1,384.	P	JPY	808.4581	M 28/04/17		1,118,906.	-123,810.	0.	995,096.	0.00
JP3653000004		G4	13,768.	P	JPY	633.8516	M 28/04/17		8,726,869.	-1,182,005.	0.	7,544,864.	0.01
JP3657400002		PRETERPT--00171874	3,689.	P	JPY	1618.7235	M 28/04/17		5,971,471.	-105,961.	0.	5,865,510.	0.01
		G4	4,709.	P	JPY	1614.5538	M 28/04/17		7,602,934.	-115,624.	0.	7,487,310.	0.01
JP3658800002		G4	7,932.	P	JPY	679.1641	M 28/04/17		5,387,130.	-1,651,158.	0.	3,735,972.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G4

935653CG

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
JP3659000008 WEST JAPAN RAILWAY		PRETERPT--00171792	1,051.	P JPY	7305.2131	M 28/04/17	7444.		7,677,779.	145,865.	0.	7,823,644.	0.01
		G4	3,286.	P JPY	7321.7185	M 28/04/17	7444.		24,059,167.	401,817.	0.	24,460,984.	0.02
JP3663900003 SOJITZ CORP		G4	27,844.	P JPY	255.7617	M 28/04/17	283.		7,121,430.	758,422.	0.	7,879,852.	0.01
JP3665200006 NICHIREI CORP		G4	2,668.	P JPY	1714.3774	M 28/04/17	2775.		4,573,959.	2,829,741.	0.	7,403,700.	0.01
JP3667600005 JGC		G4	5,063.	P JPY	2004.5489	M 28/04/17	1945.		10,149,031.	-301,496.	0.	9,847,535.	0.01
JP3670800006 NISSAN CHEM IND		G4	2,803.	P JPY	2770.2868	M 28/04/17	3455.		7,765,114.	1,919,251.	0.	9,684,365.	0.01
JP3672400003 NISSAN MOTOR CO LTD		G4	60,760.	P JPY	1100.4492	M 28/04/17	1058.5		66,863,296.	-2,548,836.	0.	64,314,460.	0.06
JP3675300002 NISSIN KOGYO		G4	1,000.	P JPY	1574.376	M 28/04/17	1914.		1,574,376.	339,624.	0.	1,914,000.	0.00
JP3675600005 NISSIN FOOD PRODUC		G4	2,185.	P JPY	5479.4398	M 28/04/17	6380.		11,972,576.	1,967,724.	0.	13,940,300.	0.01
JP3678800008 HITACHI HIGH-TECH		G4	1,479.	P JPY	3179.3759	M 28/04/17	4445.		4,702,297.	1,871,858.	0.	6,574,155.	0.01
JP3681000000 NIPPON STL&SUMI		G4	396.	P JPY	3823.0505	M 28/04/17	4585.		1,513,928.	301,732.	0.	1,815,660.	0.00
JP3684000007 NITTO DENKO		G4	3,626.	P JPY	6960.3006	M 28/04/17	8389.		25,238,050.	5,180,464.	0.	30,418,514.	0.03
JP3689050007 NIHON M&A CENTER		G4	1,482.	P JPY	2667.8684	M 28/04/17	3810.		3,953,781.	1,692,639.	0.	5,646,420.	0.00
JP3689500001 ORACLE JAPAN		G4	726.	P JPY	5434.8581	M 28/04/17	6420.		3,945,707.	715,213.	0.	4,660,920.	0.00
JP3694400007 NIPPON KAYAKU		G4	3,143.	P JPY	1259.7276	M 28/04/17	1522.		3,959,324.	824,322.	0.	4,783,646.	0.00
JP3695200000 NGK INSULATORS LTD		G4	5,961.	P JPY	2390.6123	M 28/04/17	2381.		14,250,440.	-57,299.	0.	14,193,141.	0.01
JP3695600001 NIPPON GAS CO LTD		G4	696.	P JPY	2941.1925	M 28/04/17	3205.		2,047,070.	183,610.	0.	2,230,680.	0.00
JP3705200008 JAPAN AIRLINES		PRETERPT--00170522	5,643.	P JPY	3048.6096	M 28/04/17	3520.		17,203,304.	2,660,056.	0.	19,863,360.	0.02
		G4	2,957.	P JPY	3131.2726	M 28/04/17	3520.		9,259,173.	1,149,467.	0.	10,408,640.	0.01
JP3705600009 JAPAN AVIATION EL		G4	1,347.	P JPY	1802.9399	M 28/04/17	1524.		2,428,560.	-1,052,828.	0.	2,052,828.	0.00
JP3706800004 NIHON KOHDEN		G4	1,823.	P JPY	2823.3094	M 28/04/17	2521.		5,146,893.	-551,110.	0.	4,595,783.	0.00
JP3711200000 AOZORA BANK		G4	27,734.	P JPY	407.6052	M 28/04/17	406.		11,304,524.	-44,520.	0.	11,260,004.	0.01
JP3711600001 TAIYO NIPPON SANSO		G4	3,619.	P JPY	1195.7823	M 28/04/17	1331.		4,327,536.	489,353.	0.	4,816,889.	0.00
JP3718800000 NIPPON SUISAN KAIS		G4	6,400.	P JPY	449.8784	M 28/04/17	537.		2,879,222.	557,578.	0.	3,436,800.	0.00
JP3720800006 NSK LTD		G4	9,258.	P JPY	1313.0021	M 28/04/17	1520.		12,155,773.	1,916,387.	0.	14,072,160.	0.01
JP3725400000 ZEON CORP		G4	3,190.	P JPY	877.0204	M 28/04/17	1269.		2,797,695.	1,250,415.	0.	4,048,110.	0.00
JP3726800000 JAPAN TOBACCO		G4	21,199.	P JPY	4400.2092	M 28/04/17	3706.		93,280,035.	-14,716,541.	0.	78,563,494.	0.07
JP3729000004 SHINSEI BANK		G4	38,360.	P JPY	186.8906	M 28/04/17	208.		7,169,122.	809,758.	0.	7,978,880.	0.01
JP3729400006 NIPPON EXPRESS		G4	16,809.	P JPY	542.5026	M 28/04/17	612.		9,118,926.	1,168,182.	0.	10,287,108.	0.01
JP3732200005 NIPPON TV HOLDINGS		G4	4,053.	P JPY	2019.6205	M 28/04/17	1867.		8,185,522.	-618,571.	0.	7,566,951.	0.01
JP3733000008 NEC CORP		PRETERPT--00171788	9,343.	P JPY	318.8254	M 28/04/17	277.		2,978,786.	-390,775.	0.	2,588,011.	0.00
		G4	52,962.	P JPY	314.216	M 28/04/17	277.		16,641,507.	-1,971,033.	0.	14,670,474.	0.01
JP3734800000 NIDEC CORP		PRETERPT--00150997	761.	P JPY	8204.1695	M 28/04/17	10220.		6,243,373.	1,534,047.	0.	7,777,420.	0.01
		PRETERPT--00162579	3,000.	P JPY	8204.169	M 28/04/17	10220.		24,612,507.	6,047,493.	0.	30,660,000.	0.03
		PRETERPT--00171882	997.	P JPY	8204.1685	M 28/04/17	10220.		8,179,556.	2,009,784.	0.	10,189,340.	0.01
		G4	787.	P JPY	9561.1144	M 28/04/17	10220.		7,524,597.	518,543.	0.	8,043,140.	0.01
JP3735400008 NIPPON TELEGRAPH TEL		G4	19,520.	P JPY	4636.47	M 28/04/17	4769.		90,503,895.	2,586,985.	0.	93,090,880.	0.08
JP3738600000 NGK SPARK PLUG		G4	4,053.	P JPY	2549.5761	M 28/04/17	2411.		10,333,432.	-561,649.	0.	9,771,783.	0.01
JP3742600004 NHK SPRING		G4	4,435.	P JPY	1127.0476	M 28/04/17	1243.		4,998,456.	514,249.	0.	5,512,705.	0.00
JP3743000006 NH Foods Shs		G4	3,816.	P JPY	2533.0252	M 28/04/17	3170.		9,666,024.	2,430,696.	0.	12,096,720.	0.01
JP3744600002 NIHON PARKERIZING		G4	2,469.	P JPY	1126.0737	M 28/04/17	1431.		2,780,276.	752,863.	0.	3,533,139.	0.00
JP3749400002 NIPPON PAINT CO LT		G4	3,626.	P JPY	2942.8712	M 28/04/17	4275.		10,670,851.	4,830,299.	0.	15,501,150.	0.01
JP3750200002 NIPPO CORP		G4	1,197.	P JPY	1874.7778	M 28/04/17	2146.		2,244,109.	324,653.	0.	2,568,762.	0.00
JP3753000003 NIPPON YUSEN		G4	40,380.	P JPY	254.5419	M 28/04/17	224.		10,278,400.	-1,233,280.	0.	9,045,120.	0.01
JP3753400005 NOF CORP		G4	3,667.	P JPY	858.7865	M 28/04/17	1256.		3,149,170.	1,456,582.	0.	4,605,752.	0.00
JP3755200007 RELO GROUP		G4	2,590.	P JPY	1234.3633	M 28/04/17	1830.		3,197,001.	1,542,699.	0.	4,739,700.	0.00
JP3756100008 NITORI		G4	1,868.	P JPY	9243.4122	M 28/04/17	14510.		17,266,694.	9,837,986.	0.	27,104,680.	0.02
JP3756200006 NIFCO INC		G4	920.	P JPY	4977.0728	M 28/04/17	5560.		4,578,907.	536,293.	0.	5,115,200.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

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

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

FUND MANAGER: G4 935653CG

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
JP3756350009		NUFLARE TECHNOLOGY	G4	82.	P JPY	5156.7195	M 28/04/17	5910.	422,851.	61,769.	0.	484,620.	0.00
JP3758190007		NEXON	G4	4,940.	P JPY	1691.2836	M 28/04/17	1895.	8,354,941.	1,006,359.	0.	9,361,300.	0.01
JP3761600000		NOJIMA	G4	700.	P JPY	1335.0771	M 28/04/17	1663.	934,554.	229,546.	0.	1,164,100.	0.00
JP3762600009		NOMURA HLDGS INC	G4	85,882.	P JPY	631.6183	M 28/04/17	669.	54,244,640.	3,210,418.	0.	57,455,058.	0.05
JP3762800005		NOMURA RESEARCH	G4	3,362.	P JPY	3733.3114	M 28/04/17	3880.	12,551,393.	493,167.	0.	13,044,560.	0.01
JP3762900003		NOMURA REAL ESTATE	G4	2,916.	P JPY	2167.0624	M 28/04/17	1883.	6,319,154.	-828,326.	0.	5,490,828.	0.00
JP3766550002		HAKUHODO DY HLDGS	G4	6,467.	P JPY	1273.2191	M 28/04/17	1357.	8,233,908.	541,811.	0.	8,775,719.	0.01
JP3767810009		HAZAMA CORP	G4	3,442.	P JPY	606.2132	M 28/04/17	793.	2,086,586.	642,920.	0.	2,729,506.	0.00
JP3768600003		HASEKO CORP	G4	5,924.	P JPY	1180.74	M 28/04/17	1272.	6,994,704.	540,624.	0.	7,535,328.	0.01
JP3769000005		HACHI JUNI BANK	G4	10,800.	P JPY	665.6652	M 28/04/17	658.	7,189,184.	-82,784.	0.	7,106,400.	0.01
JP3771800004		HAMAMATSU PHOTONICS	G4	3,492.	P JPY	3034.876	M 28/04/17	3275.	10,597,787.	838,513.	0.	11,436,300.	0.01
JP3774200004		HANKYU HANSHIN HLD	G4	5,980.	P JPY	3625.4416	M 28/04/17	3680.	21,680,141.	326,259.	0.	22,006,400.	0.02
JP3777800008		HANWA CO LTD	G4	4,000.	P JPY	594.1188	M 28/04/17	790.	2,376,475.	783,525.	0.	3,160,000.	0.00
JP3778630008		NAMCO BANDAI HLDGS	G4	4,667.	P JPY	2443.1588	M 28/04/17	3495.	11,402,222.	4,908,943.	0.	16,311,165.	0.01
JP3780100008		PARK24	G4	2,290.	P JPY	2765.9148	M 28/04/17	2875.	6,333,945.	249,805.	0.	6,583,750.	0.01
JP3780610006		PILOT	G4	801.	P JPY	4644.4145	M 28/04/17	4525.	3,720,176.	-95,651.	0.	3,624,525.	0.00
JP3783420007		HIKARI TSUSHIN INC	G4	446.	P JPY	8230.9215	M 28/04/17	10700.	3,670,991.	1,101,209.	0.	4,772,200.	0.00
JP3783600004		EAST JAPAN RAILWAY		576.	P JPY	10418.8663	M 28/04/17	9954.	6,001,267.	-267,763.	0.	5,733,504.	0.01
		PRETERPT--00171901		720.	P JPY	10418.8667	M 28/04/17	9954.	7,501,584.	-334,704.	0.	7,166,880.	0.01
		PRETERPT--00171912		5,479.	P JPY	10418.8664	M 28/04/17	9954.	57,084,969.	-2,547,003.	0.	54,537,966.	0.05
		G4		1,443.	P JPY	10185.5981	M 28/04/17	9954.	14,697,818.	-334,196.	0.	14,363,622.	0.01
JP3784600003		HISAMITSU PHARMACE	G4	1,497.	P JPY	5015.2672	M 28/04/17	5700.	7,507,855.	1,025,045.	0.	8,532,900.	0.01
JP3785000005		HITACHI CHEMICAL	G4	2,387.	P JPY	2134.1982	M 28/04/17	3190.	5,094,331.	2,520,199.	0.	7,614,530.	0.01
JP3786200000		HITACHI METALS LTD	G4	5,422.	P JPY	1426.0555	M 28/04/17	1561.	7,732,073.	731,669.	0.	8,463,742.	0.01
JP3786600001		HITACHI CAPITAL	G4	1,070.	P JPY	2691.7364	M 28/04/17	2729.	2,880,158.	39,872.	0.	2,920,030.	0.00
JP3787000003		HITACHI CONST MACH		117.	P JPY	1995.5894	M 28/04/17	2871.	3,125,093.	1,370,893.	0.	4,495,986.	0.00
		PRETERPT--00171929		472.	P JPY	1995.5897	M 28/04/17	2871.	233,484.	102,423.	0.	335,907.	0.00
		G4		472.	P JPY	2290.678	M 28/04/17	2871.	1,081,200.	273,912.	0.	1,355,112.	0.00
JP3788600009		HITACHI LTD	G4	113,556.	P JPY	592.587	M 28/04/17	615.1	67,291,805.	2,556,491.	0.	69,848,296.	0.06
JP3792600003		HINO MOTORS LTD	G4	6,477.	P JPY	1294.5719	M 28/04/17	1397.	8,384,942.	663,427.	0.	9,048,369.	0.01
JP3797000001		HIROSHIMA BANK	G4	13,394.	P JPY	538.7294	M 28/04/17	481.	7,215,742.	-773,228.	0.	6,442,514.	0.01
JP3799000009		HIROSE ELECTRIC	G4	741.	P JPY	14060.2551	M 28/04/17	14970.	10,418,649.	674,121.	0.	11,092,770.	0.01
JP3801600002		PIGEON	G4	2,512.	P JPY	3047.3551	M 28/04/17	3450.	7,654,956.	1,011,444.	0.	8,666,400.	0.01
JP3802300008		FAST RETAILING	G4	813.	P JPY	39913.802	M 28/04/17	36360.	32,449,921.	-2,889,241.	0.	29,560,680.	0.03
JP3802400006		FANUC LTD	G4	4,614.	P JPY	19636.5277	M 28/04/17	22655.	90,602,939.	13,927,231.	0.	104,530,170.	0.09
JP3802600001		FAMILYMI UNY HLDGS	G4	1,399.	P JPY	5554.263	M 28/04/17	6300.	7,770,414.	1,043,286.	0.	8,813,700.	0.01
JP3805010000		FUKUOKA FIN GROUP	G4	18,680.	P JPY	476.265	M 28/04/17	508.	8,896,631.	592,809.	0.	9,489,440.	0.01
JP3813200007		NACHI-FUJIKOSHI	G4	4,265.	P JPY	500.5104	M 28/04/17	594.	2,134,677.	398,733.	0.	2,533,410.	0.00
JP3814000000		FUJIFILM HOLDINGS	G4	10,645.	P JPY	4410.7966	M 28/04/17	4134.	46,952,930.	-2,946,500.	0.	44,006,430.	0.04
JP3814800003		SUBARU CORP	G4	13,954.	P JPY	4045.8872	M 28/04/17	4212.	56,456,310.	2,317,938.	0.	58,774,248.	0.05
JP3818000006		FUJITSU LTD	G4	43,448.	P JPY	524.5567	M 28/04/17	694.8	22,790,938.	7,396,732.	0.	30,187,670.	0.03
JP3818400008		FUJITSU GENERAL	G4	1,522.	P JPY	1571.0867	M 28/04/17	2365.	2,391,194.	1,208,336.	0.	3,599,530.	0.00
JP3820000002		FUJI ELECTRIC HOLD	G4	13,843.	P JPY	455.2278	M 28/04/17	611.	6,301,719.	2,156,354.	0.	8,458,073.	0.01
JP3826270005		FUYO GENERAL LEASE	G4	516.	P JPY	4820.7888	M 28/04/17	5200.	2,487,527.	195,673.	0.	2,683,200.	0.00
JP3830000000		BROTHER INDUS LTD	G4	5,756.	P JPY	1524.3893	M 28/04/17	2291.	8,774,385.	4,412,611.	0.	13,186,996.	0.01
JP3830800003		BRIDGESTONE CORP	G4	15,883.	P JPY	4180.9963	M 28/04/17	4648.	66,406,765.	7,417,419.	0.	73,824,184.	0.06
JP3833300001		PRESSANCE	G4	628.	P JPY	1078.664	M 28/04/17	1288.	677,401.	131,463.	0.	808,864.	0.00
JP3834200002		HEIWA CORP	G4	1,429.	P JPY	2413.5983	M 28/04/17	2871.	3,449,032.	653,627.	0.	4,102,659.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G4

935653CG

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
JP3837800006 HOYA CORP		G4	9,915.	P JPY	4452.2927	M 28/04/17	5324.		44,144,482.	8,642,978.	0.	52,787,460.	0.05
JP3842400008 HOKUHOKU FINANCIAL		G4	2,990.	P JPY	2080.1181	M 28/04/17	1750.		6,219,553.	-987,053.	0.	5,232,500.	0.00
JP3843400007 NORTH PACIFIC BANK		G4	6,747.	P JPY	379.7497	M 28/04/17	425.		2,562,171.	305,304.	0.	2,867,475.	0.00
JP3845770001 HOSHIZAKI		G4	1,347.	P JPY	8418.4217	M 28/04/17	9290.		11,339,614.	1,174,016.	0.	12,513,630.	0.01
JP3853000002 HORIBA LTD		G4	953.	P JPY	4468.1973	M 28/04/17	6570.		4,258,192.	2,003,018.	0.	6,261,210.	0.01
JP3854600008 HONDA MOTOR CO LTD		G4	36,157.	P JPY	3239.247	M 28/04/17	3232.		117,121,454.	-262,030.	0.	116,859,424.	0.10
JP3854700006 VT HOLDINGS		G4	2,050.	P JPY	618.5371	M 28/04/17	567.		1,268,001.	-105,651.	0.	1,162,350.	0.00
JP3861600009 MAEDA ROAD CONST		G4	1,000.	P JPY	1804.361	M 28/04/17	2054.		1,804,361.	2,939,639.	0.	2,054,000.	0.00
JP3862400003 MAKITA		G4	5,902.	P JPY	3458.6542	M 28/04/17	3975.		20,412,977.	3,047,473.	0.	23,460,450.	0.02
JP3863800003 MATSUI SECURITIES	PRETERPT--00171890		1,633.	P JPY	1018.0508	M 28/04/17	908.		1,662,477.	-179,713.	0.	1,482,764.	0.00
		G4	579.	P JPY	979.3454	M 28/04/17	908.		567,041.	-41,309.	0.	525,732.	0.00
JP3868000000 PANASONIC CORP		G4	51,427.	P JPY	1179.3899	M 28/04/17	1330.5		60,652,484.	7,771,140.	0.	68,423,624.	0.06
JP3868400007 MAZDA MOTOR CORP		G4	14,284.	P JPY	1879.0564	M 28/04/17	1634.		26,840,442.	-3,500,386.	0.	23,340,056.	0.02
JP3869010003 MATSUMOTOKIYOSHI		G4	935.	P JPY	4989.9048	M 28/04/17	5590.		4,665,561.	561,089.	0.	5,226,650.	0.00
JP3877600001 MARUBENI CORP		G4	43,748.	P JPY	622.9418	M 28/04/17	686.4		27,252,460.	2,776,167.	0.	30,028,627.	0.03
JP3882750007 MIXI		G4	965.	P JPY	4174.114	M 28/04/17	6180.		4,028,020.	1,935,690.	0.	5,963,700.	0.01
JP3885400006 MISUMI		G4	5,003.	P JPY	1622.4413	M 28/04/17	2111.		8,117,074.	2,444,259.	0.	10,561,333.	0.01
JP3885780001 MIZUHO FIN GROUP INC		G4	633,066.	P JPY	204.2843	M 28/04/17	203.6		129,325,460.	-433,222.	0.	128,892,238.	0.11
JP3889200006 SUMITOMO MITSUI CONS		G4	19,377.	P JPY	118.032	M 28/04/17	121.		2,287,107.	57,510.	0.	2,344,617.	0.00
JP3890310000 MS AD ASSURANCE		G4	13,289.	P JPY	3364.4908	M 28/04/17	3632.		44,710,718.	3,554,930.	0.	48,265,648.	0.04
JP3890350006 S'TOMO MITSUI FINL		G4	31,788.	P JPY	3857.2169	M 28/04/17	4124.		122,613,211.	8,480,501.	0.	131,093,712.	0.11
JP3892100003 SUMITOMO MITSUI TRUS		G4	9,288.	P JPY	4075.3427	M 28/04/17	3817.		37,851,783.	-2,399,487.	0.	35,452,296.	0.03
JP3893200000 MITSUI FUDOSAN		G4	23,895.	P JPY	2887.9906	M 28/04/17	2449.5		69,008,535.	-10,477,732.	0.	58,530,803.	0.05
JP3893600001 MITSUI & CO		G4	40,211.	P JPY	1475.3638	M 28/04/17	1573.		59,325,855.	3,926,048.	0.	63,251,903.	0.06
JP3893700009 T-GAIA CORP		G4	449.	P JPY	1651.0512	M 28/04/17	1923.		741,322.	122,105.	0.	863,427.	0.00
JP3895200008 MITSUBA CORP		G4	786.	P JPY	1975.4707	M 28/04/17	2108.		1,552,720.	104,168.	0.	1,656,888.	0.00
JP3896800004 MITSUBISHI GAS CHE		G4	4,000.	P JPY	1462.3075	M 28/04/17	2382.		5,849,230.	3,678,770.	0.	9,528,000.	0.01
JP3897700005 MITSUBISHI CHEMICA		G4	31,519.	P JPY	670.5751	M 28/04/17	872.3		21,135,856.	6,358,168.	0.	27,494,024.	0.02
JP3898400001 MITSUBISHI CORP.		G4	33,314.	P JPY	2218.9614	M 28/04/17	2403.5		73,922,480.	6,147,719.	0.	80,070,199.	0.07
JP3899600005 MITSUBISHI ESTATE	PRETERPT--00171783		23,322.	P JPY	2299.9378	M 28/04/17	2130.		53,639,149.	-3,963,289.	0.	49,675,860.	0.04
		G4	10,101.	P JPY	2258.641	M 28/04/17	2130.		22,814,533.	-1,299,403.	0.	21,515,130.	0.02
JP3900000005 MITSUB. HEAVY IND.		G4	80,012.	P JPY	510.3449	M 28/04/17	446.		40,833,716.	-5,148,364.	0.	35,685,352.	0.03
JP3902400005 MITSUBISHI ELECTRIC		G4	47,963.	P JPY	1278.4211	M 28/04/17	1554.		61,316,912.	13,217,590.	0.	74,534,502.	0.07
JP3902900004 MITSUBISHI UFJ FIN		G4	203,176.	P JPY	599.7382	M 28/04/17	709.2		121,852,411.	22,240,008.	0.	144,092,419.	0.13
JP3903000002 MITSUBISHI MATERIA	PRETERPT--00171733		636.	P JPY	3740.239	M 28/04/17	3315.		2,378,792.	-270,452.	0.	2,108,340.	0.00
		G4	2,212.	P JPY	3102.3666	M 28/04/17	3315.		8,411,111.	-880,091.	0.	7,531,020.	0.01
JP3906000009 MINEBEA MITSUMI		G4	7,308.	P JPY	1224.961	M 28/04/17	1611.		8,952,015.	2,821,173.	0.	11,773,188.	0.01
JP3910660004 TOKIO MARINE HLDGS		G4	18,023.	P JPY	4296.2876	M 28/04/17	4692.		77,431,992.	7,131,924.	0.	84,563,916.	0.07
JP3914400001 MURATA MANUFACTURING		G4	4,734.	P JPY	14998.9447	M 28/04/17	14945.		71,005,004.	-255,374.	0.	70,749,630.	0.06
JP3918000005 MEIJI HLDG		G4	2,960.	P JPY	8571.8297	M 28/04/17	9460.		25,372,616.	2,628,984.	0.	28,001,600.	0.02
JP3922950005 MONOTARO CO LTD		G4	1,501.	P JPY	2770.6815	M 28/04/17	3625.		4,158,793.	1,282,332.	0.	5,441,125.	0.00
JP3924800000 DMG MORI		G4	2,800.	P JPY	1068.0461	M 28/04/17	1838.		2,990,529.	2,155,871.	0.	5,146,400.	0.00
JP3930200005 YAOKO CO LTD		G4	416.	P JPY	5188.5457	M 28/04/17	4320.		2,158,435.	-361,315.	0.	1,797,120.	0.00
JP3931600005 YAKULT HONSHA		G4	2,669.	P JPY	6048.9839	M 28/04/17	6340.		16,144,738.	776,722.	0.	16,921,460.	0.01
JP3932000007 YASKAWA ELECTRIC		G4	5,602.	P JPY	1464.4729	M 28/04/17	2129.		8,203,977.	3,722,681.	0.	11,926,658.	0.01
JP3933800009 YAHOO JAPAN		G4	31,880.	P JPY	465.4601	M 28/04/17	477.		14,838,868.	367,892.	0.	15,206,760.	0.01
JP3935300008 YAMAGUCHI FINANCIA		G4	4,687.	P JPY	1238.8669	M 28/04/17	1234.		5,806,569.	-22,811.	0.	5,783,758.	0.01
JP3940000007 YAMATO HOLDINGS		G4	8,016.	P JPY	2387.506	M 28/04/17	2408.5		19,138,248.	168,288.	0.	19,306,536.	0.02

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G4

935653CG

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	
JP3942400007	ASTELLAS PHARMA INC	G4	50,926.	P	JPY	1645.5782	M 28/04/17	1468.	83,802,713.	-9,043,345.	0.	74,759,368.	0.07	
JP3942600002	YAMAHA CORP	G4	3,282.	P	JPY	3009.9302	M 28/04/17	3090.	9,878,591.	262,789.	0.	10,141,380.	0.01	
JP3942800008	YAMAHA MOTOR CO LTD	G4	6,403.	P	JPY	2147.8043	M 28/04/17	2641.	13,752,391.	3,157,932.	0.	16,910,323.	0.01	
JP3944130008	USS	G4	5,622.	P	JPY	1893.7793	M 28/04/17	1970.	10,646,827.	428,513.	0.	11,075,340.	0.01	
JP3946700006	USEN	G4	2,073.	P	JPY	329.2533	M 28/04/17	460.	682,542.	271,038.	0.	953,580.	0.00	
JP3949400000	UNITED ARROWS	G4	551.	P	JPY	4790.8512	M 28/04/17	3450.	2,639,759.	-738,809.	0.	1,900,950.	0.00	
JP3951600000	UNI-CHARM	G4	9,465.	P	JPY	2567.4697	M 28/04/17	2708.5	24,301,101.	1,334,852.	0.	25,635,953.	0.02	
JP3955000009	YOKOGAWA ELECTRIC	G4	4,509.	P	JPY	1312.1266	M 28/04/17	1721.	5,916,379.	1,843,610.	0.	7,759,989.	0.01	
JP3955800002	YOKOHAMA RUBBER	G4	2,811.	P	JPY	2040.9452	M 28/04/17	2185.	5,737,097.	404,938.	0.	6,142,035.	0.01	
JP3967200001	RAKUTEN	G4	24,101.	P	JPY	1390.3395	M 28/04/17	1141.	33,508,573.	-6,009,332.	0.	27,499,241.	0.02	
JP3973400009	RICOH COMPANY LTD	G4	14,413.	P	JPY	1162.8458	M 28/04/17	928.	16,760,097.	-3,384,833.	0.	13,375,264.	0.01	
JP3974450003	RFSORTTRUIST	G4	1,920.	P	JPY	2700.7286	M 28/04/17	1918.	5,185,399.	-1,502,839.	0.	3,682,560.	0.00	
JP3976300008	RYOHIN KEIKAKU	G4	424.	P	JPY	21160.9788	M 28/04/17	25140.	8,972,255.	1,687,105.	0.	10,659,360.	0.01	
JP3977400005	RINNAI	PRETERPT--00167664	253.	P	JPY	9629.8617	M 28/04/17	9260.	2,436,355.	-93,575.	0.	2,342,780.	0.00	
		G4	645.	P	JPY	9561.6667	M 28/04/17	9260.	6,167,275.	-194,575.	0.	5,972,700.	0.01	
JP3982100004	LAWSON INC	G4	1,621.	P	JPY	8720.5651	M 28/04/17	7400.	14,136,036.	-2,140,636.	0.	11,995,400.	0.01	
Equities DRM														
									SUM (JPY)	7,069,357,683.	470,515,327.	0.	7,539,873,010.	6.59
Equities DRM														
									SUM (JPY)	7,069,357,683.	470,515,327.	0.	7,539,873,010.	6.59
Equities OTC														
Equities OTC														
JP3100800006	AICA KOGYO	G4	1,452.	P	JPY	2450.7596	M 28/04/17	3180.	3,558,503.	1,058,857.	0.	4,617,360.	0.00	
JP3778400006	VALOR HOLDINGS SHS	G4	980.	P	JPY	2649.6204	M 28/04/17	2664.	2,596,628.	14,092.	0.	2,610,720.	0.00	
Equities OTC														
									SUM (JPY)	6,155,131.	1,072,949.	0.	7,228,080.	0.01
Equities OTC														
									SUM (JPY)	6,155,131.	1,072,949.	0.	7,228,080.	0.01
Equities														
									SUM (JPY)	7,075,512,814.	471,588,276.	0.	7,547,101,090.	6.59
Forward Instruments														
Margin Call														
Margin Call on Futures														
Margin Call on Index Futures														
JPW090617	JPX-NIKKEI IND 0617	G4	187.		JPY	13697.2291	M 28/04/17	13685.	0.	-228,684.	0.	-228,684.	0.00	
Margin Call on Futures														
									SUM (JPY)	0.	-228,684.	0.	-228,684.	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPY-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G4

935653CG

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	
											EVALUATION		
Margin Call													
						SUM	(JPY)			0.	-228,684.	0.	-228,684.
Forward Instruments													
						SUM	(JPY)			0.	-228,684.	0.	-228,684.
Cash													
Cash at Banks													
A/R + associated accounts													
<i>Coupons receivable</i>													
JP3100800006	AICA KOGYO	ACHLIGG4	1,352.	P	JPY	35.56804734	28/04/17		48,088.	0.	0.	48,088.	0.00
JP3102000001	AISIN SEIKI LTD	ACHLIGG4	4,239.	P	JPY	42.34253362	28/04/17		179,490.	0.	0.	179,490.	0.00
JP3105220002	SEVEN BANK LTD	ACHLIGG4	898.	P	JPY	4.02227171	28/04/17		3,612.	0.	0.	3,612.	0.00
JP3105250009	AIN HOLDING SHS	ACHLIGG4	446.	P	JPY	42.34304933	28/04/17		18,885.	0.	0.	18,885.	0.00
JP3111200006	ASAHI KASEI	ACHLIGG4	21,550.	P	JPY	8.46849188	28/04/17		182,496.	0.	0.	182,496.	0.00
JP3119600009	AJINOMOTO CO INC	ACHLIGG4	9,575.	P	JPY	12.70276762	28/04/17		121,629.	0.	0.	121,629.	0.00
JP3120010008	ICHIGO INC	ACHLIGG4	4,500.	P	JPY	4.23422222	28/04/17		19,054.	0.	0.	19,054.	0.00
JP3126340003	ALFRESA HLDGS CORP	ACHLIGG4	5,117.	P	JPY	14.3965214	28/04/17		73,667.	0.	0.	73,667.	0.00
JP3126400005	ALPS ELECTRIC CO	ACHLIGG4	3,591.	P	JPY	12.70286828	28/04/17		45,616.	0.	0.	45,616.	0.00
JP3130400009	EAGLE INDUSTRY	ACHLIGG4	469.	P	JPY	21.17057569	28/04/17		9,929.	0.	0.	9,929.	0.00
JP3131090007	IIDA GROUP HLDGS	ACHLIGG4	3,813.	P	JPY	25.40545502	28/04/17		96,871.	0.	0.	96,871.	0.00
JP3131400008	AEON CREDIT SERVIC	ACHLIGG4	53.	P	JPY	33.01886792	28/04/17		1,750.	0.	0.	1,750.	0.00
JP3131430005	AEON MALL	ACHLIGG4	2,633.	P	JPY	11.4325864	28/04/17		30,102.	0.	0.	30,102.	0.00
JP3134800006	IHI CORP	ACHLIGG4	32,394.	P	JPY	2.54056307	28/04/17		82,299.	0.	0.	82,299.	0.00
JP3137200006	ISUZU MOTORS LTD	ACHLIGG4	12,049.	P	JPY	13.54958918	28/04/17		163,259.	0.	0.	163,259.	0.00
JP3138400001	IZUMI	ACHLIGG4	805.	P	JPY	27.94658385	28/04/17		22,497.	0.	0.	22,497.	0.00
JP3143000002	ITO EN LTD	ACHLIGG4	1,434.	P	JPY	16.93723849	28/04/17		24,288.	0.	0.	24,288.	0.00
JP3143600009	ITOCHU CORP	ACHLIGG4	3,442.	P	JPY	23.28849506	28/04/17		80,159.	0.	0.	80,159.	0.00
JP3143900003	ITOCHU TECHNO-SOL	ACHLIGG4	933.	P	JPY	31.75669882	28/04/17		29,629.	0.	0.	29,629.	0.00
JP3151600008	IWATANI	ACHLIGG4	4,388.	P	JPY	6.77484047	28/04/17		29,728.	0.	0.	29,728.	0.00
JP3152740001	ABC MART	ACHLIGG4	576.	P	JPY	50.81076389	28/04/17		29,267.	0.	0.	29,267.	0.00
JP3152750000	GMO INTERNET	ACHLIGG4	1,484.	P	JPY	4.23450135	28/04/17		6,284.	0.	0.	6,284.	0.00
JP3158800007	UBE INDUSTRIES LTD	ACHLIGG4	22,816.	P	JPY	5.08108345	28/04/17		115,930.	0.	0.	115,930.	0.00
JP3160670000	AIR WATER	ACHLIGG4	3,566.	P	JPY	11.85586091	28/04/17		42,278.	0.	0.	42,278.	0.00
JP3161200005	EZAKI GLICO	ACHLIGG4	1,100.	P	JPY	16.93727273	28/04/17		18,631.	0.	0.	18,631.	0.00
JP3162600005	SMC CORP	ACHLIGG4	1,344.	P	JPY	84.68526786	28/04/17		113,817.	0.	0.	113,817.	0.00
JP3164800009	NOK CORP	ACHLIGG4	2,030.	P	JPY	21.17142857	28/04/17		42,978.	0.	0.	42,978.	0.00
JP3165000005	SOMPO HLDGS SHS	ACHLIGG4	9,102.	P	JPY	33.87398374	28/04/17		308,321.	0.	0.	308,321.	0.00
JP3165650007	NTT DOCOMO INC	ACHLIGG4	30,665.	P	JPY	33.87399315	28/04/17		1,038,746.	0.	0.	1,038,746.	0.00
JP3165690003	NTT URBAN DEVELOPM	ACHLIGG4	2,521.	P	JPY	7.62157874	28/04/17		19,214.	0.	0.	19,214.	0.00
JP3165700000	NTT DATA	ACHLIGG4	1,681.	P	JPY	29.6395003	28/04/17		49,824.	0.	0.	49,824.	0.00
JP3166000004	EBARA CORP	ACHLIGG4	183.	P	JPY	25.40437158	28/04/17		4,649.	0.	0.	4,649.	0.00
JP3167500002	LEOPALACE21	ACHLIGG4	4,858.	P	JPY	10.16220667	28/04/17		49,368.	0.	0.	49,368.	0.00
JP3168200008	ELECOM	ACHLIGG4	400.	P	JPY	16.9375	28/04/17		6,775.	0.	0.	6,775.	0.00
JP3169800004	ENPLAS CORP	ACHLIGG4	232.	P	JPY	33.875	28/04/17		7,859.	0.	0.	7,859.	0.00
JP3173400007	OBIC	ACHLIGG4	1,364.	P	JPY	40.22507331	28/04/17		54,867.	0.	0.	54,867.	0.00
JP3174410005	OJI HOLDINGS	ACHLIGG4	16,755.	P	JPY	4.23425843	28/04/17		70,945.	0.	0.	70,945.	0.00
JP3180400008	OSAKA GAS CO LTD	ACHLIGG4	42,666.	P	JPY	4.23426147	28/04/17		180,659.	0.	0.	180,659.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G4

935653CG

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
JP3183200009 JAPAN EXCHANGE	ACHLIGG4		12,049.	P JPY	22.01809279	28/04/17			265,296.	0.		0.	265,296.	0.00
JP3190000004 OBAYASHI	ACHLIGG4		13,990.	P JPY	16.09013581	28/04/17			225,101.	0.		0.	225,101.	0.00
JP3190800007 OKASAN HOLDINGS	ACHLIGG4		3,891.	P JPY	21.17116423	28/04/17			82,377.	0.		0.	82,377.	0.00
JP3194000000 OKI ELECTRIC INDUS	ACHLIGG4		1,797.	P JPY	25.40567613	28/04/17			45,654.	0.		0.	45,654.	0.00
JP3196000008 ODAKYU ELECTRIC	ACHLIGG4		5,799.	P JPY	8.46852906	28/04/17			49,109.	0.		0.	49,109.	0.00
JP3197600004 ONO PHARMACEUTICAL	ACHLIGG4		9,860.	P JPY	16.93701826	28/04/17			166,999.	0.		0.	166,999.	0.00
JP3197800000 OMRON CORP	ACHLIGG4		4,683.	P JPY	28.79286782	28/04/17			134,837.	0.		0.	134,837.	0.00
JP3198900007 ORIENTAL LAND	ACHLIGG4		4,701.	P JPY	14.81982557	28/04/17			69,668.	0.		0.	69,668.	0.00
JP3199000005 ORIENT CORP	ACHLIGG4		17,700.	P JPY	1.69367232	28/04/17			29,978.	0.		0.	29,978.	0.00
JP3200450009 ORIX CORP	ACHLIGG4		28,999.	P JPY	23.71178316	28/04/17			687,618.	0.		0.	687,618.	0.00
JP3201200007 OLYMPUS CORP	ACHLIGG4		6,162.	P JPY	23.71178189	28/04/17			146,112.	0.		0.	146,112.	0.00
JP3206000006 KAKAKU.COM	ACHLIGG4		3,087.	P JPY	11.8558471	28/04/17			36,599.	0.		0.	36,599.	0.00
JP3207000005 KAKEN PHARMA	ACHLIGG4		731.	P JPY	63.51436389	28/04/17			46,429.	0.		0.	46,429.	0.00
JP3209000003 CASIO	ACHLIGG4		4,117.	P JPY	16.93709011	28/04/17			69,730.	0.		0.	69,730.	0.00
JP3210200006 KAJIMA CORP	ACHLIGG4		22,170.	P JPY	11.00906631	28/04/17			244,071.	0.		0.	244,071.	0.00
JP3215200001 KANAMOTO	ACHLIGG4		673.	P JPY	12.70282318	28/04/17			8,549.	0.		0.	8,549.	0.00
JP3217100001 KANEMATSU	ACHLIGG4		8,653.	P JPY	2.54050618	28/04/17			21,983.	0.		0.	21,983.	0.00
JP3218850000 KABU.COM SECURITIE	ACHLIGG4		3,533.	P JPY	5.08123408	28/04/17			17,952.	0.		0.	17,952.	0.00
JP3220400000 CALSONIC KANSEI	ACHLIGG4		3,517.	P JPY	6.35143588	28/04/17			22,338.	0.		0.	22,338.	0.00
JP3220580009 CALBEE INC	ACHLIGG4		1,716.	P JPY	33.87412587	28/04/17			58,128.	0.		0.	58,128.	0.00
JP3224200000 KAWASAKI HEAVY IND	ACHLIGG4		31,843.	P JPY	1.69368464	28/04/17			53,932.	0.		0.	53,932.	0.00
JP3229400001 KANSAI PAINT	ACHLIGG4		2,078.	P JPY	9.31520693	28/04/17			19,357.	0.		0.	19,357.	0.00
JP3236200006 KEYENCE CORP	ACHLIGG4		1,880.	P JPY	63.51382979	28/04/17			119,406.	0.		0.	119,406.	0.00
JP3240400006 KIKKOMAN CORP	ACHLIGG4		3,891.	P JPY	13.54947314	28/04/17			52,721.	0.		0.	52,721.	0.00
JP3246500007 KYUSHU FIN GROUP	ACHLIGG4		8,400.	P JPY	5.08107143	28/04/17			42,681.	0.		0.	42,681.	0.00
JP3247050002 KYUDENKO	ACHLIGG4		900.	P JPY	25.40555556	28/04/17			22,865.	0.		0.	22,865.	0.00
JP3247090008 KYORIN	ACHLIGG4		1,187.	P JPY	32.18028644	28/04/17			38,198.	0.		0.	38,198.	0.00
JP3249600002 KYOCERA CORP	ACHLIGG4		6,865.	P JPY	42.34246176	28/04/17			290,681.	0.		0.	290,681.	0.00
JP3254200003 KYOWA EXEO CORP	ACHLIGG4		1,820.	P JPY	19.47747253	28/04/17			35,449.	0.		0.	35,449.	0.00
JP3260800002 KINTETSU GRP HLD CO	ACHLIGG4		41,394.	P JPY	4.234261	28/04/17			175,273.	0.		0.	175,273.	0.00
JP3266800006 KUMAGAI GUMI	ACHLIGG4		7,000.	P JPY	5.08114286	28/04/17			35,568.	0.		0.	35,568.	0.00
JP3268950007 MEDICEO PALTAC	ACHLIGG4		4,050.	P JPY	12.70271605	28/04/17			51,446.	0.		0.	51,446.	0.00
JP3274150006 SHIP HEALTHCARE	ACHLIGG4		820.	P JPY	47.42317073	28/04/17			38,887.	0.		0.	38,887.	0.00
JP3274180003 GURUNAVI INC	ACHLIGG4		500.	P JPY	16.938	28/04/17			8,469.	0.		0.	8,469.	0.00
JP3274280001 GROWELL HOLDINGS	ACHLIGG4		424.	P JPY	27.0990566	28/04/17			11,490.	0.		0.	11,490.	0.00
JP3276400003 GUNMA BANK LTD	ACHLIGG4		9,102.	P JPY	5.08108108	28/04/17			46,248.	0.		0.	46,248.	0.00
JP3277150003 K'S HOLDING SHS	ACHLIGG4		1,716.	P JPY	21.17132867	28/04/17			36,330.	0.		0.	36,330.	0.00
JP3277800003 KEIO CORP	ACHLIGG4		11,871.	P JPY	3.81079943	28/04/17			45,238.	0.		0.	45,238.	0.00
JP3278600006 KEISEI EL RAILWAY	ACHLIGG4		3,142.	P JPY	5.92807129	28/04/17			18,626.	0.		0.	18,626.	0.00
JP3279400000 KEIHAN ELECTRIC	ACHLIGG4		12,768.	P JPY	2.54057018	28/04/17			32,438.	0.		0.	32,438.	0.00
JP3282400005 GEO	ACHLIGG4		661.	P JPY	14.39636914	28/04/17			9,516.	0.		0.	9,516.	0.00
JP3283650004 KOSE CORP	ACHLIGG4		678.	P JPY	39.80235988	28/04/17			26,986.	0.		0.	26,986.	0.00
JP3284600008 KOITO MFG	ACHLIGG4		2,461.	P JPY	16.93701747	28/04/17			41,682.	0.		0.	41,682.	0.00
JP3286500008 IBJ LEASING	ACHLIGG4		753.	P JPY	27.09960159	28/04/17			20,406.	0.		0.	20,406.	0.00
JP3292200007 JTEKT CORP	ACHLIGG4		4,409.	P JPY	17.78385121	28/04/17			78,409.	0.		0.	78,409.	0.00
JP3294460005 INPEX HOLDINGS INC	ACHLIGG4		24,493.	P JPY	7.621647	28/04/17			186,677.	0.		0.	186,677.	0.00
JP3294600006 HITACHI KOKUSAI EI	ACHLIGG4		948.	P JPY	13.54957806	28/04/17			12,845.	0.		0.	12,845.	0.00
JP3300600008 KONICA MINOLTA HLD	ACHLIGG4		10,401.	P JPY	12.70272089	28/04/17			132,121.	0.		0.	132,121.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

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

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

FUND MANAGER: G4 935653CG

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
JP3304200003 KOMATSU LTD		ACHLIGG4	21,331.	P	JPY	24.55867048	28/04/17			523,861.	0.	0.	523,861.	0.00
JP3305530002 COMSYS HOLDINGS		ACHLIGG4	1,997.	P	JPY	16.93690536	28/04/17			33,823.	0.	0.	33,823.	0.00
JP3305990008 CONCORDIA FIN GRP		ACHLIGG4	28,530.	P	JPY	5.50452156	28/04/17			157,044.	0.	0.	157,044.	0.00
JP3316400005 SAGAMI RAILWAY		ACHLIGG4	9,551.	P	JPY	3.38739399	28/04/17			32,353.	0.	0.	32,353.	0.00
JP3323050009 SAWAI PHARMA		ACHLIGG4	716.	P	JPY	55.04469274	28/04/17			39,412.	0.	0.	39,412.	0.00
JP3326000001 SANKYU INC		ACHLIGG4	5,061.	P	JPY	5.08101166	28/04/17			25,715.	0.	0.	25,715.	0.00
JP3336000009 SANTEN PHARMACEUTI		ACHLIGG4	7,982.	P	JPY	11.0090203	28/04/17			87,874.	0.	0.	87,874.	0.00
JP3336600006 SUNDRUG		ACHLIGG4	858.	P	JPY	38.10839161	28/04/17			32,697.	0.	0.	32,697.	0.00
JP3343200006 SANRIO		ACHLIGG4	1,299.	P	JPY	33.87374904	28/04/17			44,002.	0.	0.	44,002.	0.00
JP3344400001 SANWA HOLDINGS CORP		ACHLIGG4	4,286.	P	JPY	11.00909939	28/04/17			47,185.	0.	0.	47,185.	0.00
JP3347200002 SHIONOGI & CO LTD		ACHLIGG4	6,334.	P	JPY	28.79286391	28/04/17			182,374.	0.	0.	182,374.	0.00
JP3351100007 SYSMEX		ACHLIGG4	3,177.	P	JPY	23.71167768	28/04/17			75,332.	0.	0.	75,332.	0.00
JP3351200005 SHIZUOKA BANK		ACHLIGG4	12,320.	P	JPY	8.46850649	28/04/17			104,332.	0.	0.	104,332.	0.00
JP3357200009 SHIMADZU CORP		ACHLIGG4	5,000.	P	JPY	8.4686	28/04/17			42,343.	0.	0.	42,343.	0.00
JP3358200008 SHIMAMURA		ACHLIGG4	431.	P	JPY	111.78422274	28/04/17			48,179.	0.	0.	48,179.	0.00
JP3358800005 SHIMIZU CORP		ACHLIGG4	13,022.	P	JPY	11.85593611	28/04/17			154,388.	0.	0.	154,388.	0.00
JP3371200001 SHIN-ETSU CHEMICAL		ACHLIGG4	7,850.	P	JPY	50.81095541	28/04/17			398,866.	0.	0.	398,866.	0.00
JP3381000003 NP STI & S'TOMO		ACHLIGG4	691.	P	JPY	21.170767	28/04/17			14,629.	0.	0.	14,629.	0.00
JP3385980002 JSR CORP		ACHLIGG4	4,067.	P	JPY	21.17113351	28/04/17			86,103.	0.	0.	86,103.	0.00
JP3386030005 JFE HOLDINGS		ACHLIGG4	11,885.	P	JPY	16.93697939	28/04/17			201,296.	0.	0.	201,296.	0.00
JP3386380004 J FRONT RETAILING		ACHLIGG4	292.	P	JPY	11.85616438	28/04/17			3,462.	0.	0.	3,462.	0.00
JP3388200002 AEON CO LTD		ACHLIGG4	5,303.	P	JPY	12.70280973	28/04/17			67,363.	0.	0.	67,363.	0.00
JP3389700000 AEON DELIGHT		ACHLIGG4	464.	P	JPY	22.86422414	28/04/17			10,609.	0.	0.	10,609.	0.00
JP3389900006 JAFCO		ACHLIGG4	663.	P	JPY	84.68476621	28/04/17			56,146.	0.	0.	56,146.	0.00
JP3397060009 SUGI HOLDINGS		ACHLIGG4	716.	P	JPY	21.17178771	28/04/17			15,159.	0.	0.	15,159.	0.00
JP3397200001 SUZUKI MOTOR CORP		ACHLIGG4	7,630.	P	JPY	14.39646134	28/04/17			109,845.	0.	0.	109,845.	0.00
JP3399200009 STARTS CORP INC		ACHLIGG4	596.	P	JPY	21.17114094	28/04/17			12,618.	0.	0.	12,618.	0.00
JP3399310006 START TODAY CO.		ACHLIGG4	3,742.	P	JPY	11.85595938	28/04/17			44,365.	0.	0.	44,365.	0.00
JP3399400005 STANLEY ELECTRIC		ACHLIGG4	3,007.	P	JPY	15.24343199	28/04/17			45,837.	0.	0.	45,837.	0.00
JP3400400002 SCSK		ACHLIGG4	978.	P	JPY	35.99079755	28/04/17			35,199.	0.	0.	35,199.	0.00
JP3400900001 SUMITOMO OSAKA CEM		ACHLIGG4	9,000.	P	JPY	4.23422222	28/04/17			38,108.	0.	0.	38,108.	0.00
JP3401400001 SUMITOMO CHEMICAL		ACHLIGG4	31,544.	P	JPY	5.92794192	28/04/17			186,991.	0.	0.	186,991.	0.00
JP3402600005 SUMITOMO METAL MIN		ACHLIGG4	12,320.	P	JPY	5.08108766	28/04/17			62,599.	0.	0.	62,599.	0.00
JP3404600003 SUMITOMO CORP		ACHLIGG4	3,755.	P	JPY	21.17123835	28/04/17			79,498.	0.	0.	79,498.	0.00
JP3405400007 SUMITOMO HEAVY IND		ACHLIGG4	13,068.	P	JPY	5.92791552	28/04/17			77,466.	0.	0.	77,466.	0.00
JP3407400005 SUMITOMO EL IND		ACHLIGG4	17,406.	P	JPY	16.93697576	28/04/17			294,805.	0.	0.	294,805.	0.00
JP3409000001 SUMITOMO REALTY		ACHLIGG4	9,925.	P	JPY	10.16221662	28/04/17			100,860.	0.	0.	100,860.	0.00
JP3409200007 SUMITOMO REAL ESTA		ACHLIGG4	329.	P	JPY	25.40425532	28/04/17			8,358.	0.	0.	8,358.	0.00
JP3409800004 SUMITOMO FORESTRY		ACHLIGG4	3,154.	P	JPY	12.70259987	28/04/17			40,064.	0.	0.	40,064.	0.00
JP3411000007 SURUGA BANK		ACHLIGG4	3,897.	P	JPY	8.46856556	28/04/17			33,002.	0.	0.	33,002.	0.00
JP3414700009 SEIKO CORP		ACHLIGG4	2,993.	P	JPY	6.3514868	28/04/17			19,010.	0.	0.	19,010.	0.00
JP3414750004 SEIKO EPSON CORP		ACHLIGG4	6,162.	P	JPY	25.40555015	28/04/17			156,549.	0.	0.	156,549.	0.00
JP3419400001 SEKISUI CHEMICAL		ACHLIGG4	9,864.	P	JPY	16.09012571	28/04/17			158,713.	0.	0.	158,713.	0.00
JP3421800008 SECOM CO LTD		ACHLIGG4	4,506.	P	JPY	63.51375943	28/04/17			286,193.	0.	0.	286,193.	0.00
JP3422950000 SEVEN & I HOLDINGS		ACHLIGG4	966.	P	JPY	38.10869565	28/04/17			36,813.	0.	0.	36,813.	0.00
JP3423520000 SERIA		ACHLIGG4	486.	P	JPY	33.8744856	28/04/17			16,463.	0.	0.	16,463.	0.00
JP3424950008 TOKYO CENTURY SHS		ACHLIGG4	970.	P	JPY	40.64845361	28/04/17			39,429.	0.	0.	39,429.	0.00
JP3429250008 ZENKOKU HOSHO CO LTD		ACHLIGG4	1,100.	P	JPY	51.65818182	28/04/17			56,824.	0.	0.	56,824.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPY-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G4 935653CG

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
JP342980000	ALL NIPPON AIRWAYS	ACHLIGG4	603.	P	JPY	5.08126036	28/04/17			3,064.	0.	0.	3,064.	0.00
JP343190004	SOHGO SECURITY SVC	ACHLIGG4	1,409.	P	JPY	23.28814762	28/04/17			32,813.	0.	0.	32,813.	0.00
JP3435350008	SONY FINANCIAL	ACHLIGG4	327.	P	JPY	46.57798165	28/04/17			15,231.	0.	0.	15,231.	0.00
JP3435750009	M3 INC	ACHLIGG4	3,768.	P	JPY	8.46841826	28/04/17			31,909.	0.	0.	31,909.	0.00
JP3436100006	SOFTBANK CORP	ACHLIGG4	14,828.	P	JPY	18.63069868	28/04/17			276,256.	0.	0.	276,256.	0.00
JP3436120004	SBI HOLDINGS	ACHLIGG4	4,963.	P	JPY	33.87406681	28/04/17			168,117.	0.	0.	168,117.	0.00
JP3440400004	DAIO PAPER CORP	ACHLIGG4	1,933.	P	JPY	4.65752716	28/04/17			9,003.	0.	0.	9,003.	0.00
JP3442850008	TAISHO PHARM	ACHLIGG4	1,060.	P	JPY	50.81132075	28/04/17			53,860.	0.	0.	53,860.	0.00
JP3443600006	TAISEI CORP	ACHLIGG4	23,789.	P	JPY	6.77481189	28/04/17			161,166.	0.	0.	161,166.	0.00
JP3449020001	TAIHEIYO CEMENT	ACHLIGG4	28,081.	P	JPY	2.54054343	28/04/17			71,341.	0.	0.	71,341.	0.00
JP3456000003	TAKASHIMAYA CO LTD	ACHLIGG4	620.	P	JPY	5.08064516	28/04/17			3,150.	0.	0.	3,150.	0.00
JP3460800000	TAKARA LEBEN	ACHLIGG4	1,813.	P	JPY	8.46828461	28/04/17			15,353.	0.	0.	15,353.	0.00
JP3462660006	TAKEUCHI MFG	ACHLIGG4	800.	P	JPY	22.0175	28/04/17			17,614.	0.	0.	17,614.	0.00
JP3463000004	TAKEDA PHARMA CO LTD	ACHLIGG4	1,791.	P	JPY	76.21663875	28/04/17			136,504.	0.	0.	136,504.	0.00
JP3465000002	TADANO	ACHLIGG4	2,045.	P	JPY	11.00929095	28/04/17			22,514.	0.	0.	22,514.	0.00
JP3469000008	MIITSUBISHI TANABE	ACHLIGG4	5,020.	P	JPY	20.32430279	28/04/17			102,028.	0.	0.	102,028.	0.00
JP3475200006	DAIICHIKOSHO	ACHLIGG4	978.	P	JPY	45.73006135	28/04/17			44,724.	0.	0.	44,724.	0.00
JP3475350009	DAIICHI SANKYO CO	ACHLIGG4	14,623.	P	JPY	29.63974561	28/04/17			433,422.	0.	0.	433,422.	0.00
JP3476480003	DAI-ICHI LIFE HLDGS	ACHLIGG4	26,231.	P	JPY	33.87400404	28/04/17			888,549.	0.	0.	888,549.	0.00
JP3481400004	DAIKYO INC	ACHLIGG4	7,456.	P	JPY	5.0811427	28/04/17			37,885.	0.	0.	37,885.	0.00
JP3481800005	DAIKIN INDUSTRIES	ACHLIGG4	4,813.	P	JPY	50.81092873	28/04/17			244,553.	0.	0.	244,553.	0.00
JP3485800001	DAIGEL CHEMICAL	ACHLIGG4	5,887.	P	JPY	11.00900289	28/04/17			64,810.	0.	0.	64,810.	0.00
JP3486800000	DAITO TRUST CONST	ACHLIGG4	1,731.	P	JPY	243.89254766	28/04/17			422,178.	0.	0.	422,178.	0.00
JP3494600004	SCREEN HOLDINGS	ACHLIGG4	900.	P	JPY	63.51333333	28/04/17			57,162.	0.	0.	57,162.	0.00
JP3496400007	KDDI CORP	ACHLIGG4	27,615.	P	JPY	38.10823828	28/04/17			1,052,359.	0.	0.	1,052,359.	0.00
JP3497400006	DAIFUKU	ACHLIGG4	2,200.	P	JPY	23.71181818	28/04/17			52,166.	0.	0.	52,166.	0.00
JP3499800005	M*UFJ LEASE & FIN	ACHLIGG4	10,431.	P	JPY	5.29278113	28/04/17			55,209.	0.	0.	55,209.	0.00
JP3500610005	RESONA HOLDINGS	ACHLIGG4	47,988.	P	JPY	16.09014754	28/04/17			772,134.	0.	0.	772,134.	0.00
JP3502200003	DAIWA SECURITIES GRP	ACHLIGG4	3,816.	P	JPY	11.00917191	28/04/17			42,011.	0.	0.	42,011.	0.00
JP3505000004	DAIWA HOUSE INDUSTRY	ACHLIGG4	13,750.	P	JPY	38.10821818	28/04/17			523,988.	0.	0.	523,988.	0.00
JP3511800009	CHIBA BANK	ACHLIGG4	15,510.	P	JPY	6.3513862	28/04/17			98,510.	0.	0.	98,510.	0.00
JP3521000004	CHUGOKU BANK	ACHLIGG4	3,895.	P	JPY	8.46854942	28/04/17			32,985.	0.	0.	32,985.	0.00
JP3526600006	CHUBU ELECT. POWER	ACHLIGG4	12,700.	P	JPY	12.70275591	28/04/17			161,325.	0.	0.	161,325.	0.00
JP3535400000	TSUBAKIMOTO CHAIN	ACHLIGG4	2,769.	P	JPY	9.31527627	28/04/17			25,794.	0.	0.	25,794.	0.00
JP3535800001	TSUMURA & CO	ACHLIGG4	1,419.	P	JPY	27.09936575	28/04/17			38,454.	0.	0.	38,454.	0.00
JP3538800008	TDK CORPORATION	ACHLIGG4	2,484.	P	JPY	50.81119163	28/04/17			126,215.	0.	0.	126,215.	0.00
JP3539220008	T&D HOLDINGS INC	ACHLIGG4	14,967.	P	JPY	14.81987038	28/04/17			221,809.	0.	0.	221,809.	0.00
JP3539230007	TS TECH	ACHLIGG4	970.	P	JPY	29.64020619	28/04/17			28,751.	0.	0.	28,751.	0.00
JP3539250005	THK CO LTD	ACHLIGG4	2,760.	P	JPY	16.93695652	28/04/17			46,746.	0.	0.	46,746.	0.00
JP3542400001	TEIKOKU PISTON RIN	ACHLIGG4	469.	P	JPY	21.17057569	28/04/17			9,929.	0.	0.	9,929.	0.00
JP3546800008	TERUMO CORP	ACHLIGG4	6,364.	P	JPY	17.78378378	28/04/17			113,176.	0.	0.	113,176.	0.00
JP3547670004	TEMP HOLDINGS	ACHLIGG4	3,067.	P	JPY	6.7746984	28/04/17			20,778.	0.	0.	20,778.	0.00
JP3548600000	DISCO CORPORATION	ACHLIGG4	514.	P	JPY	235.42412451	28/04/17			121,008.	0.	0.	121,008.	0.00
JP3548610009	DENA CO LTD	ACHLIGG4	740.	P	JPY	25.40540541	28/04/17			18,800.	0.	0.	18,800.	0.00
JP3548640006	DIP	ACHLIGG4	500.	P	JPY	16.938	28/04/17			8,469.	0.	0.	8,469.	0.00
JP3549600009	DENKA CO LTD	ACHLIGG4	9,027.	P	JPY	5.9279938	28/04/17			53,512.	0.	0.	53,512.	0.00
JP3551200003	ELECTRIC POWER DEV	ACHLIGG4	3,529.	P	JPY	29.63984131	28/04/17			104,599.	0.	0.	104,599.	0.00
JP3551500006	DENSO CORP	ACHLIGG4	9,181.	P	JPY	50.81102276	28/04/17			466,496.	0.	0.	466,496.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G4

935653CG

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	Fund currency			PRCT			
									QUANTITY TYPE	QTD	AND PRICE TYPE		Quotati	ASSET	F
JP3566800003	CENTRAL JPN RAILWA	ACHLIGG4	361.	P	JPY	55.04432133	28/04/17				19,871.	0.	0.	19,871.	0.00
JP3567410000	TOKYU CONSTRUCTION	ACHLIGG4	1,500.	P	JPY	12.70266667	28/04/17				19,054.	0.	0.	19,054.	0.00
JP3569200003	TOKYU FUDOSAN	ACHLIGG4	9,900.	P	JPY	5.50454545	28/04/17				54,495.	0.	0.	54,495.	0.00
JP3571400005	TOKYO ELECTRON LTD	ACHLIGG4	3,431.	P	JPY	149.89245118	28/04/17				514,281.	0.	0.	514,281.	0.00
JP3573000001	TOKYO GAS CO LTD	ACHLIGG4	44,407.	P	JPY	4.65766658	28/04/17				206,833.	0.	0.	206,833.	0.00
JP3574200006	TOKYU CORP	ACHLIGG4	23,789.	P	JPY	3.81083694	28/04/17				90,656.	0.	0.	90,656.	0.00
JP3577600004	TOKAI TOKYO HLDGS	ACHLIGG4	4,716.	P	JPY	11.85581001	28/04/17				55,912.	0.	0.	55,912.	0.00
JP3584400000	TOKYO TY FINL	ACHLIGG4	600.	P	JPY	25.405	28/04/17				15,243.	0.	0.	15,243.	0.00
JP3595200001	TOSOH CORP	ACHLIGG4	12,020.	P	JPY	6.35141431	28/04/17				76,344.	0.	0.	76,344.	0.00
JP3596200000	TOTO LTD	ACHLIGG4	3,147.	P	JPY	28.79281856	28/04/17				90,611.	0.	0.	90,611.	0.00
JP3597800006	TOBU RAILWAY	ACHLIGG4	22,619.	P	JPY	2.54056324	28/04/17				57,465.	0.	0.	57,465.	0.00
JP3598600009	TOHO CO LTD	ACHLIGG4	2,948.	P	JPY	27.52272727	28/04/17				81,137.	0.	0.	81,137.	0.00
JP3600200004	TOHO GAS	ACHLIGG4	10,000.	P	JPY	4.2343	28/04/17				42,343.	0.	0.	42,343.	0.00
JP3602600003	TOHO HOLDINGS	ACHLIGG4	1,352.	P	JPY	12.70266272	28/04/17				17,174.	0.	0.	17,174.	0.00
JP3605400005	TOHOKU ELEC. POWER	ACHLIGG4	10,400.	P	JPY	16.93701923	28/04/17				176,145.	0.	0.	176,145.	0.00
JP3613000003	TOYO SUI SAN KAISHA	ACHLIGG4	2,337.	P	JPY	25.40564827	28/04/17				59,373.	0.	0.	59,373.	0.00
JP3621000003	TORAY INDUSTRIES I	ACHLIGG4	25,378.	P	JPY	5.92796911	28/04/17				150,440.	0.	0.	150,440.	0.00
JP3630400004	TOPCON	ACHLIGG4	1,349.	P	JPY	6.77464789	28/04/17				9,139.	0.	0.	9,139.	0.00
JP3633400001	TOYOTA MOTOR CORP	ACHLIGG4	6,921.	P	JPY	59.27943939	28/04/17				410,273.	0.	0.	410,273.	0.00
JP3634200004	TOYODA GOSEI CO LTD	ACHLIGG4	1,476.	P	JPY	21.17140921	28/04/17				31,249.	0.	0.	31,249.	0.00
JP3634600005	TOYOTA INDUSTRIES	ACHLIGG4	3,798.	P	JPY	50.81095313	28/04/17				192,980.	0.	0.	192,980.	0.00
JP3635000007	TOYOTA TSUSHO CORP	ACHLIGG4	4,566.	P	JPY	33.02715725	28/04/17				150,802.	0.	0.	150,802.	0.00
JP3638600001	DOWA HOLDINGS	ACHLIGG4	5,211.	P	JPY	15.24333141	28/04/17				79,433.	0.	0.	79,433.	0.00
JP3649800004	NAGOYA RAILROAD	ACHLIGG4	20,374.	P	JPY	4.23426917	28/04/17				86,269.	0.	0.	86,269.	0.00
JP3651400008	NAMURA SHIPBUILDIN	ACHLIGG4	1,284.	P	JPY	6.77492212	28/04/17				8,699.	0.	0.	8,699.	0.00
JP3653000004	NANKEI ELECTRIC RAIL	ACHLIGG4	12,768.	P	JPY	2.54057018	28/04/17				32,438.	0.	0.	32,438.	0.00
JP3657400002	NIKON CORP	ACHLIGG4	4,109.	P	JPY	3.3874422	28/04/17				13,919.	0.	0.	13,919.	0.00
JP3658800002	NISHI-NIPPON RAILR	ACHLIGG4	6,932.	P	JPY	2.96393537	28/04/17				20,546.	0.	0.	20,546.	0.00
JP3659000008	WEST JAPAN RAILWAY	ACHLIGG4	2,986.	P	JPY	59.27963831	28/04/17				177,009.	0.	0.	177,009.	0.00
JP3663900003	SOJITZ CORP	ACHLIGG4	25,844.	P	JPY	3.38740133	28/04/17				87,544.	0.	0.	87,544.	0.00
JP3665200006	NICHIREI CORP	ACHLIGG4	2,468.	P	JPY	13.54943274	28/04/17				33,440.	0.	0.	33,440.	0.00
JP3667600005	JGC	ACHLIGG4	850.	P	JPY	25.40588235	28/04/17				21,595.	0.	0.	21,595.	0.00
JP3670800006	NISSAN CHEM IND	ACHLIGG4	2,238.	P	JPY	22.01831993	28/04/17				49,277.	0.	0.	49,277.	0.00
JP3672400003	NISSAN MOTOR CO LTD	ACHLIGG4	450.	P	JPY	20.32444444	28/04/17				9,146.	0.	0.	9,146.	0.00
JP3675300002	NISSIN KOGYO	ACHLIGG4	900.	P	JPY	19.05444444	28/04/17				17,149.	0.	0.	17,149.	0.00
JP3675600005	NISSIN FOOD PRODUC	ACHLIGG4	1,985.	P	JPY	33.87405542	28/04/17				67,240.	0.	0.	67,240.	0.00
JP3678800008	HITACHI HIGH-TECH	ACHLIGG4	1,379.	P	JPY	29.63959391	28/04/17				40,873.	0.	0.	40,873.	0.00
JP3681000000	NIPPON STEEL&SUMI	ACHLIGG4	396.	P	JPY	63.51262626	28/04/17				25,151.	0.	0.	25,151.	0.00
JP3684000007	NITTO DENKO	ACHLIGG4	3,326.	P	JPY	63.51383043	28/04/17				211,247.	0.	0.	211,247.	0.00
JP3689050007	NIHON M&A CENTER	ACHLIGG4	1,382.	P	JPY	11.43270622	28/04/17				15,800.	0.	0.	15,800.	0.00
JP3694400007	NIPPON KAYAKU	ACHLIGG4	3,143.	P	JPY	10.5857461	28/04/17				33,271.	0.	0.	33,271.	0.00
JP3695200000	NGK INSULATORS LTD	ACHLIGG4	5,461.	P	JPY	16.93700787	28/04/17				92,493.	0.	0.	92,493.	0.00
JP3695600001	NIPPON GAS CO LTD	ACHLIGG4	596.	P	JPY	14.39597315	28/04/17				8,580.	0.	0.	8,580.	0.00
JP3705200008	JAPAN AIRLINES	ACHLIGG4	2,357.	P	JPY	77.91005515	28/04/17				183,634.	0.	0.	183,634.	0.00
JP3705600009	JAPAN AVIATION EL	ACHLIGG4	1,347.	P	JPY	12.7030438	28/04/17				17,111.	0.	0.	17,111.	0.00
JP3706800004	NIHON KOHDEN	ACHLIGG4	1,723.	P	JPY	15.2431805	28/04/17				26,264.	0.	0.	26,264.	0.00
JP3711200000	AIZORA BANK	ACHLIGG4	14,266.	P	JPY	4.5729707	28/04/17				65,238.	0.	0.	65,238.	0.00
JP3711600001	TAIYO NIPPON SANSO	ACHLIGG4	3,319.	P	JPY	7.62157276	28/04/17				25,296.	0.	0.	25,296.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G4

935653CG

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
JP371880000	NIPPON SUISAN KAIS	ACHLIGG4	5,900.	P	JPY	2.96389831	28/04/17				17,487.	0.	0.	17,487.	0.00
JP372080006	NSK LTD	ACHLIGG4	8,558.	P	JPY	11.85592428	28/04/17				101,463.	0.	0.	101,463.	0.00
JP372540000	ZEON CORP	ACHLIGG4	3,190.	P	JPY	6.77492163	28/04/17				21,612.	0.	0.	21,612.	0.00
JP372900004	SHINSEI BANK	ACHLIGG4	35,360.	P	JPY	0.84686086	28/04/17				29,945.	0.	0.	29,945.	0.00
JP372940006	NIPPON EXPRESS	ACHLIGG4	15,809.	P	JPY	5.08109305	28/04/17				80,327.	0.	0.	80,327.	0.00
JP373220005	NIPPON TV HOLDINGS	ACHLIGG4	3,753.	P	JPY	20.32427391	28/04/17				76,277.	0.	0.	76,277.	0.00
JP373300008	NEC CORP	ACHLIGG4	13,704.	P	JPY	5.08107122	28/04/17				69,631.	0.	0.	69,631.	0.00
JP373480000	NIDEC CORP	ACHLIGG4	287.	P	JPY	38.10801394	28/04/17				10,937.	0.	0.	10,937.	0.00
JP373540008	NIPPON TELEGRAPH TEL	ACHLIGG4	17,920.	P	JPY	50.8109933	28/04/17				910,533.	0.	0.	910,533.	0.00
JP373860000	NGK SPARK PLUG	ACHLIGG4	3,753.	P	JPY	17.78390621	28/04/17				66,743.	0.	0.	66,743.	0.00
JP374260004	NHK SPRING	ACHLIGG4	4,135.	P	JPY	9.31535671	28/04/17				38,519.	0.	0.	38,519.	0.00
JP374300006	NH Foods Shs	ACHLIGG4	3,816.	P	JPY	38.95518868	28/04/17				148,653.	0.	0.	148,653.	0.00
JP374460002	NIHON PARKERIZING	ACHLIGG4	2,269.	P	JPY	8.46848832	28/04/17				19,215.	0.	0.	19,215.	0.00
JP375020002	NIPPO CORP	ACHLIGG4	1,197.	P	JPY	29.63993317	28/04/17				35,479.	0.	0.	35,479.	0.00
JP375300003	NIPPON YUSEN	ACHLIGG4	37,380.	P	JPY	1.69371322	28/04/17				63,311.	0.	0.	63,311.	0.00
JP375340005	NOF CORP	ACHLIGG4	3,667.	P	JPY	7.62176166	28/04/17				27,949.	0.	0.	27,949.	0.00
JP375520007	RELO GROUP	ACHLIGG4	239.	P	JPY	152.43096234	28/04/17				36,431.	0.	0.	36,431.	0.00
JP375610008	NITORI	ACHLIGG4	1,768.	P	JPY	29.63970588	28/04/17				52,403.	0.	0.	52,403.	0.00
JP375620006	NIFCO INC	ACHLIGG4	820.	P	JPY	53.35121951	28/04/17				43,748.	0.	0.	43,748.	0.00
JP375635009	NUFLARE TECHNOLOGY	ACHLIGG4	82.	P	JPY	105.85365854	28/04/17				8,680.	0.	0.	8,680.	0.00
JP375819007	NEXON	ACHLIGG4	4,540.	P	JPY	4.23414097	28/04/17				19,223.	0.	0.	19,223.	0.00
JP376160000	NOJIMA	ACHLIGG4	600.	P	JPY	10.16166667	28/04/17				6,097.	0.	0.	6,097.	0.00
JP376260009	NOMURA HLDGS INC	ACHLIGG4	78,882.	P	JPY	7.62165006	28/04/17				601,211.	0.	0.	601,211.	0.00
JP376280005	NOMURA RESEARCH	ACHLIGG4	3,062.	P	JPY	33.8739386	28/04/17				103,722.	0.	0.	103,722.	0.00
JP376290003	NOMURA REAL ESTATE	ACHLIGG4	2,716.	P	JPY	50.81111929	28/04/17				138,003.	0.	0.	138,003.	0.00
JP376655002	HAKUHODO DY HLDGS	ACHLIGG4	5,967.	P	JPY	10.16222557	28/04/17				60,638.	0.	0.	60,638.	0.00
JP376781009	HAZAMA CORP	ACHLIGG4	3,142.	P	JPY	7.62157861	28/04/17				23,947.	0.	0.	23,947.	0.00
JP376860003	HASEKO CORP	ACHLIGG4	5,424.	P	JPY	25.40542035	28/04/17				137,799.	0.	0.	137,799.	0.00
JP376900005	HACHI JUNI BANK	ACHLIGG4	9,900.	P	JPY	5.9279798	28/04/17				58,687.	0.	0.	58,687.	0.00
JP377180004	HAMAMATSU PHOTONICS	ACHLIGG4	3,192.	P	JPY	14.39630326	28/04/17				45,953.	0.	0.	45,953.	0.00
JP377420004	HANKYU HANSHIN HLD	ACHLIGG4	5,580.	P	JPY	14.81989247	28/04/17				82,695.	0.	0.	82,695.	0.00
JP377780008	HANWA CO LTD	ACHLIGG4	4,000.	P	JPY	7.62175	28/04/17				30,487.	0.	0.	30,487.	0.00
JP377840006	VALOR HOLDINGS SHS	ACHLIGG4	880.	P	JPY	17.78409091	28/04/17				15,650.	0.	0.	15,650.	0.00
JP377863008	NAMCO BANDAI HLDGS	ACHLIGG4	4,267.	P	JPY	35.56761191	28/04/17				151,767.	0.	0.	151,767.	0.00
JP378342007	HIKARI TSUSHIN INC	ACHLIGG4	446.	P	JPY	50.81165919	28/04/17				22,662.	0.	0.	22,662.	0.00
JP378360004	EAST JAPAN RAILWAY	ACHLIGG4	743.	P	JPY	55.04576043	28/04/17				40,899.	0.	0.	40,899.	0.00
JP378460003	HISAMITSU PHARMACE	ACHLIGG4	1,397.	P	JPY	34.72083035	28/04/17				48,505.	0.	0.	48,505.	0.00
JP378500005	HITACHI CHEMICAL	ACHLIGG4	2,187.	P	JPY	21.17146776	28/04/17				46,302.	0.	0.	46,302.	0.00
JP378620000	HITACHI METALS LTD	ACHLIGG4	5,022.	P	JPY	11.00896057	28/04/17				55,287.	0.	0.	55,287.	0.00
JP378660001	HITACHI CAPITAL	ACHLIGG4	970.	P	JPY	36.41443299	28/04/17				35,322.	0.	0.	35,322.	0.00
JP378700003	HITACHI CONST MACH	ACHLIGG4	272.	P	JPY	3.38602941	28/04/17				921.	0.	0.	921.	0.00
JP378860009	HITACHI LTD	ACHLIGG4	105,556.	P	JPY	5.08110387	28/04/17				536,341.	0.	0.	536,341.	0.00
JP379260003	HINO MOTORS LTD	ACHLIGG4	5,977.	P	JPY	9.31537561	28/04/17				55,678.	0.	0.	55,678.	0.00
JP379700001	HIROSHIMA BANK	ACHLIGG4	12,394.	P	JPY	4.65765693	28/04/17				57,727.	0.	0.	57,727.	0.00
JP379900009	HIROSE ELECTRIC	ACHLIGG4	641.	P	JPY	101.6224649	28/04/17				65,140.	0.	0.	65,140.	0.00
JP380230008	FAST RETAILING	ACHLIGG4	13.	P	JPY	148.23076923	28/04/17				1,927.	0.	0.	1,927.	0.00
JP380240006	FANUC LTD	ACHLIGG4	4,214.	P	JPY	139.81490271	28/04/17				589,180.	0.	0.	589,180.	0.00
JP380260001	FAMILYMT UNY HLDGS	ACHLIGG4	73.	P	JPY	47.42465753	28/04/17				3,462.	0.	0.	3,462.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G4

935653CG

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
JP3805010000	FUKUOKA FIN GROUP	ACHLIGG4	17,680.	P	JPY	5.50452489	28/04/17		97,320.	0.	0.	97,320.	0.00
JP3814000000	FUJIFILM HOLDINGS	ACHLIGG4	9,945.	P	JPY	29.63971845	28/04/17		294,767.	0.	0.	294,767.	0.00
JP3814800003	SUBARU CORP	ACHLIGG4	12,854.	P	JPY	60.9732379	28/04/17		783,750.	0.	0.	783,750.	0.00
JP3818000006	FUJITSU LTD	ACHLIGG4	40,448.	P	JPY	4.23425138	28/04/17		171,267.	0.	0.	171,267.	0.00
JP3818400008	FUJITSU GENERAL	ACHLIGG4	1,422.	P	JPY	9.31504923	28/04/17		13,246.	0.	0.	13,246.	0.00
JP3820000002	FUJI ELECTRIC HOLD	ACHLIGG4	12,843.	P	JPY	4.23421319	28/04/17		54,380.	0.	0.	54,380.	0.00
JP3826270005	FUYO GENERAL LEASE	ACHLIGG4	516.	P	JPY	50.81007752	28/04/17		26,218.	0.	0.	26,218.	0.00
JP3830000000	BROTHER INDUS LTD	ACHLIGG4	5,356.	P	JPY	15.24327857	28/04/17		81,643.	0.	0.	81,643.	0.00
JP3833300001	PRESSANCE	ACHLIGG4	528.	P	JPY	10.5	28/04/17		5,544.	0.	0.	5,544.	0.00
JP3834200002	HEIWA CORP	ACHLIGG4	1,329.	P	JPY	33.87434161	28/04/17		45,019.	0.	0.	45,019.	0.00
JP3837800006	HOYA CORP	ACHLIGG4	9,215.	P	JPY	38.10830168	28/04/17		351,168.	0.	0.	351,168.	0.00
JP3842400008	HOKUHOKU FINANCIAL	ACHLIGG4	2,790.	P	JPY	35.99103943	28/04/17		100,415.	0.	0.	100,415.	0.00
JP3843400007	NORTH PACIFIC BANK	ACHLIGG4	6,147.	P	JPY	4.65771921	28/04/17		28,631.	0.	0.	28,631.	0.00
JP3854600008	HONDA MOTOR CO LTD	ACHLIGG4	1,162.	P	JPY	20.32444062	28/04/17		23,617.	0.	0.	23,617.	0.00
JP3854700006	VT HOLDINGS	ACHLIGG4	1,850.	P	JPY	6.77459459	28/04/17		12,533.	0.	0.	12,533.	0.00
JP3861600009	MAEDA ROAD CONST	ACHLIGG4	1,000.	P	JPY	38.108	28/04/17		38,108.	0.	0.	38,108.	0.00
JP3862400003	MAKITA	ACHLIGG4	2,701.	P	JPY	64.36060718	28/04/17		173,838.	0.	0.	173,838.	0.00
JP3863800003	MATSUI SECURITIES	ACHLIGG4	379.	P	JPY	16.93667546	28/04/17		6,419.	0.	0.	6,419.	0.00
JP3866800000	PANASONIC CORP	ACHLIGG4	47,427.	P	JPY	8.4685095	28/04/17		401,636.	0.	0.	401,636.	0.00
JP3868400007	MAZDA MOTOR CORP	ACHLIGG4	13,184.	P	JPY	16.93696905	28/04/17		223,297.	0.	0.	223,297.	0.00
JP3869010003	MATSUMOTOKIYOSHI	ACHLIGG4	835.	P	JPY	38.10778443	28/04/17		31,820.	0.	0.	31,820.	0.00
JP3877600001	MARUBENI CORP	ACHLIGG4	8,038.	P	JPY	9.73874098	28/04/17		78,280.	0.	0.	78,280.	0.00
JP3882750007	MIXI	ACHLIGG4	865.	P	JPY	77.06358382	28/04/17		66,660.	0.	0.	66,660.	0.00
JP3885400006	MISUMI	ACHLIGG4	4,603.	P	JPY	7.29980448	28/04/17		33,601.	0.	0.	33,601.	0.00
JP3885780001	MIZUHO FIN GROUP INC	ACHLIGG4	77,186.	P	JPY	3.17569248	28/04/17		245,119.	0.	0.	245,119.	0.00
JP3889200006	SUMITOMO MITSUI CONS	ACHLIGG4	17,877.	P	JPY	2.54052693	28/04/17		45,417.	0.	0.	45,417.	0.00
JP3890310000	MS AD ASSURANCE	ACHLIGG4	12,289.	P	JPY	42.34250142	28/04/17		520,347.	0.	0.	520,347.	0.00
JP3890350006	S'TOMO MITSUI FINL	ACHLIGG4	1,731.	P	JPY	63.51357597	28/04/17		109,942.	0.	0.	109,942.	0.00
JP3892100003	SUMITOMO MITSUI TRUS	ACHLIGG4	8,588.	P	JPY	55.04529576	28/04/17		472,729.	0.	0.	472,729.	0.00
JP3893200000	MITSUI FUDOSAN	ACHLIGG4	22,095.	P	JPY	13.54958135	28/04/17		299,378.	0.	0.	299,378.	0.00
JP3893600001	MITSUI & CO	ACHLIGG4	7,420.	P	JPY	21.1712938	28/04/17		157,091.	0.	0.	157,091.	0.00
JP3893700009	T-GAIA CORP	ACHLIGG4	449.	P	JPY	22.01781737	28/04/17		9,886.	0.	0.	9,886.	0.00
JP3895200008	MITSUBA CORP	ACHLIGG4	686.	P	JPY	12.70262391	28/04/17		8,714.	0.	0.	8,714.	0.00
JP3896800004	MITSUBISHI GAS CHE	ACHLIGG4	3,700.	P	JPY	16.93702703	28/04/17		62,667.	0.	0.	62,667.	0.00
JP3897700005	MITSUBISHI CHEMICA	ACHLIGG4	29,119.	P	JPY	8.46849136	28/04/17		246,594.	0.	0.	246,594.	0.00
JP3898400001	MITSUBISHI CORP.	ACHLIGG4	1,603.	P	JPY	33.87398628	28/04/17		54,300.	0.	0.	54,300.	0.00
JP3899600005	MITSUBISHI ESTATE	ACHLIGG4	7,501.	P	JPY	7.62165045	28/04/17		57,170.	0.	0.	57,170.	0.00
JP3900000005	MITSUB. HEAVY IND.	ACHLIGG4	74,012.	P	JPY	5.08109496	28/04/17		376,062.	0.	0.	376,062.	0.00
JP3902400005	MITSUBISHI ELECTRIC	ACHLIGG4	44,263.	P	JPY	15.24329575	28/04/17		674,714.	0.	0.	674,714.	0.00
JP3902900004	MITSUBISHI UFJ FIN	ACHLIGG4	188,276.	P	JPY	7.62165119	28/04/17		1,434,974.	0.	0.	1,434,974.	0.00
JP3903000002	MITSUBISHI MATERIA	ACHLIGG4	2,708.	P	JPY	33.87407681	28/04/17		91,731.	0.	0.	91,731.	0.00
JP3906000009	MINEBEA MITSUMI	ACHLIGG4	6,708.	P	JPY	5.92799642	28/04/17		39,765.	0.	0.	39,765.	0.00
JP3910660004	TOKIO MARINE HLDGS	ACHLIGG4	16,623.	P	JPY	57.1623654	28/04/17		950,210.	0.	0.	950,210.	0.00
JP3914400001	MURATA MANUFACTURING	ACHLIGG4	4,334.	P	JPY	93.15343793	28/04/17		403,727.	0.	0.	403,727.	0.00
JP3918000005	MEIJI HLDG	ACHLIGG4	2,760.	P	JPY	55.04528986	28/04/17		151,925.	0.	0.	151,925.	0.00
JP3930200005	YAKO CO LTD	ACHLIGG4	416.	P	JPY	19.05528846	28/04/17		7,927.	0.	0.	7,927.	0.00
JP3931600005	YAKULT HONSHA	ACHLIGG4	2,469.	P	JPY	13.54961523	28/04/17		33,454.	0.	0.	33,454.	0.00
JP3932000007	YASKAWA ELECTRIC	ACHLIGG4	5,202.	P	JPY	8.46847366	28/04/17		44,053.	0.	0.	44,053.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G4

935653CG

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
JP3933800009	YAHOO JAPAN	ACHLIGG4	2,489.	P	JPY	7.50301326	28/04/17		18,675.	0.	0.	18,675.	0.00
JP3935300008	YAMAGUCHI FINANCIA	ACHLIGG4	4,687.	P	JPY	6.77469597	28/04/17		31,753.	0.	0.	31,753.	0.00
JP3940000007	YAMATO HOLDINGS	ACHLIGG4	6,548.	P	JPY	11.85583384	28/04/17		77,632.	0.	0.	77,632.	0.00
JP3942400007	ASTELLAS PHARMA INC	ACHLIGG4	47,226.	P	JPY	14.39645534	28/04/17		679,887.	0.	0.	679,887.	0.00
JP3942600002	YAMAHA CORP	ACHLIGG4	3,082.	P	JPY	22.01817002	28/04/17		67,860.	0.	0.	67,860.	0.00
JP3944130008	USS	ACHLIGG4	5,222.	P	JPY	19.64687859	28/04/17		102,596.	0.	0.	102,596.	0.00
JP3949400000	UNITED ARROWS	ACHLIGG4	551.	P	JPY	49.11796733	28/04/17		27,064.	0.	0.	27,064.	0.00
JP3955000009	YOKOGAWA ELECTRIC	ACHLIGG4	4,109.	P	JPY	10.58554393	28/04/17		43,496.	0.	0.	43,496.	0.00
JP3973400009	RIKOH COMPANY LTD	ACHLIGG4	4,286.	P	JPY	10.58562762	28/04/17		45,370.	0.	0.	45,370.	0.00
JP3974450003	RESORTTRUST	ACHLIGG4	1,820.	P	JPY	19.47747253	28/04/17		35,449.	0.	0.	35,449.	0.00
JP3976300008	RYOHIN KEIKAKU	ACHLIGG4	424.	P	JPY	132.10849057	28/04/17		56,014.	0.	0.	56,014.	0.00
JP3977400005	RINNAI	ACHLIGG4	545.	P	JPY	37.26055046	28/04/17		20,307.	0.	0.	20,307.	0.00
JP3982100004	LAWSON INC	ACHLIGG4	1,521.	P	JPY	105.85601578	28/04/17		161,007.	0.	0.	161,007.	0.00
A/R + associated accounts													
						SUM	(JPY)		39,341,758.	0.	0.	39,341,758.	0.03
Sundry debit or credit accounts													
LIR065JPYG4	SIAlIowRcbI	G4	14,987,793.		JPY	1.		1.	14,987,793.	0.	0.	14,987,793.	0.01
MCJPYG4	SundryCrAcc	G4	-340,276.		JPY	1.		1.	-340,276.	0.	0.	-340,276.	0.00
Sundry debit or credit accounts													
						SUM	(JPY)		14,647,517.	0.	0.	14,647,517.	0.01
Adjustment accounts													
<i>Accrued charges</i>													
F120JPYG4	PnAdmFee	G4	-1,411,096.		JPY	1.		1.	-1,411,096.	0.	0.	-1,411,096.	0.00
Adjustment accounts													
						SUM	(JPY)		-1,411,096.	0.	0.	-1,411,096.	
Cash at Banks													
						SUM	(JPY)		52,578,179.	0.	0.	52,578,179.	0.05
Other availabilities													
Financial accounts													
<i>Spot transactions</i>													
BK040JPYG4	BkDep JPY NEWEDG G4	G4	104,603,355.		JPY	1.		1.	104,603,355.	0.	0.	104,603,355.	0.09
BK065JPYG4	BkDep JPY SGP G4	G4	7,671,384,659.		JPY	1.		1.	7,671,384,659.	0.	0.	7,671,384,659.	6.70
Financial accounts													
						SUM	(JPY)		7,775,988,014.	0.	0.	7,775,988,014.	6.79
Other availabilities													
						SUM	(JPY)		7,775,988,014.	0.	0.	7,775,988,014.	6.79

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G4 935653CG

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													
						SUM	(JPY)		7,828,566,193.	0.	0.	7,828,566,193.	6.84
JAPAN YEN													
						SUM	(JPY)		14,904,079,007.	471,359,592.	0.	15,375,438,599.	13.43
US DOLLAR													
Cash													
Other availabilities													
Financial accounts													
Spot transactions													
BK040USDG4	BkDep USD NEWEDG	G4	-1,484.19	USD	114.38764579		111.4700404		-169,773.	4,330.	0.	-165,443.	0.00
Financial accounts													
						SUM	(JPY)		-169,773.	4,330.	0.	-165,443.	
Other availabilities													
						SUM	(JPY)		-169,773.	4,330.	0.	-165,443.	
Cash													
						SUM	(JPY)		-169,773.	4,330.	0.	-165,443.	
US DOLLAR													
						SUM	(JPY)		-169,773.	4,330.	0.	-165,443.	
MGR TOTAL	G4	935653CG				SUM	(JPY)		7,068,879,345.	732,203,365.	51,338.	7,801,134,048.	6.81

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G4 935653CG

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

<u>Day's management fees</u>												
	PrAdmFee	:		53,433.		JPY						

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

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

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

FUND MANAGER: G5 935653CU

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	
EURO														
Equities														
Equities DRM														
Equities DRM														
ES0178430E18	TELEFONICA SA	PGARANPDC-01734347	103,280.	P EUR	10.375	M	10.155	A	129,461,397.	606,594.	0.	130,067,991.	0.11	
FR0000125007	COMP DE SAINT GOBAIN	PGARANPDC-01734389	2,000.	P EUR	49.815	M	49.55	A	12,037,217.	56,400.	0.	12,093,617.	0.01	
IT0005239360	UNICREDIT SPA	PGARANPDC-01734332	179,766.	P EUR	15.55	M	14.94	A	337,733,315.	1,582,455.	0.	339,315,770.	0.30	
Equities DRM														
SUM (JPY)										479,231,929.	2,245,449.	0.	481,477,378.	0.42
Equities DRM														
SUM (JPY)										479,231,929.	2,245,449.	0.	481,477,378.	0.42
Equities														
SUM (JPY)										479,231,929.	2,245,449.	0.	481,477,378.	0.42
Lending / Borrowing														
A/R on lendec securities														
PT--00143856	PT/JP3566800003/31/1	PRET G5	562,071.81	EUR	0.	% 28/04/17			0.	0.	0.	0.	0.00	
PT--00150998	PT/JP3734800000/15/0	PRET G5	40,928.34	EUR	0.	% 28/04/17			0.	0.	642.	642.	0.00	
PT--00160632	PT/JP3566800003/24/1	PRET G5	33,943.73	EUR	0.	% 28/04/17			0.	0.	498.	498.	0.00	
PT--00165577	PT/JP3657400002/16/0	PRET G5	118,568.07	EUR	0.	% 28/04/17			0.	0.	1,739.	1,739.	0.00	
PT--00165584	PT/JP3787000003/16/0	PRET G5	48,400.55	EUR	0.	% 28/04/17			0.	0.	710.	710.	0.00	
PT--00166081	FIX NIDEC CORP	PRET G5	505,609.87	EUR	0.	% 28/04/17			0.	0.	7,415.	7,415.	0.00	
PT--00166098	FIX KANSAI PAINT	PRET G5	22,673.7	EUR	0.	% 28/04/17			0.	0.	333.	333.	0.00	
PT--00167611	FIX KANSAI PAINT	PRET G5	85,246.59	EUR	0.	% 28/04/17			0.	0.	1,250.	1,250.	0.00	
PT--00167676	FIX RINNAI	PRET G5	21,500.	EUR	0.	% 28/04/17			0.	0.	316.	316.	0.00	
PT--00170529	FIX JAPAN AIRLINE	PRET G5	216,839.96	EUR	0.	% 28/04/17			0.	0.	28,857.	28,857.	0.00	
PT--00171555	PT/JP3164720009/11/0	PRET G5	20,609.11	EUR	0.	% 28/04/17			0.	0.	209.	209.	0.00	
PT--00171732	PT/JP3903000002/13/0	PRET G5	25,135.88	EUR	0.	% 28/04/17			0.	0.	12.	12.	0.00	
PT--00171782	PT/JP3899600005/14/0	PRET G5	573,940.33	EUR	0.	% 28/04/17			0.	0.	290.	290.	0.00	
PT--00171787	PT/JP3733000008/14/0	PRET G5	31,133.23	EUR	0.	% 28/04/17			0.	0.	16.	16.	0.00	
PT--00171791	PT/JP3659000008/14/0	PRET G5	89,646.31	EUR	0.	% 28/04/17			0.	0.	45.	45.	0.00	
PT--00171798	PT/JP3196000008/14/0	PRET G5	22,268.13	EUR	0.	% 28/04/17			0.	0.	11.	11.	0.00	
PT--00171833	PT/JP3229400001/18/0	PRET G5	1,901.47	EUR	0.	% 28/04/17			0.	0.	1.	1.	0.00	
PT--00171840	PT/JP3131400008/18/0	PRET G5	1,055.14	EUR	0.	% 28/04/17			0.	0.	0.	0.	0.00	
PT--00171846	PT/JP3131400008/18/0	PRET G5	66,786.2	EUR	0.	% 28/04/17			0.	0.	34.	34.	0.00	
PT--00171855	PT/JP3435350008/18/0	PRET G5	83,158.74	EUR	0.	% 28/04/17			0.	0.	42.	42.	0.00	
PT--00171861	PT/JP3481800005/18/0	PRET G5	144,243.7	EUR	0.	% 28/04/17			0.	0.	73.	73.	0.00	
PT--00171869	PT/JP3566800003/18/0	PRET G5	126,959.05	EUR	0.	% 28/04/17			0.	0.	64.	64.	0.00	
PT--00171875	PT/JP3657400002/18/0	PRET G5	16,112.7	EUR	0.	% 28/04/17			0.	0.	8.	8.	0.00	
PT--00171883	PT/JP3734800000/18/0	PRET G5	65,874.6	EUR	0.	% 28/04/17			0.	0.	33.	33.	0.00	
PT--00171889	PT/JP3863800003/18/0	PRET G5	21,002.99	EUR	0.	% 28/04/17			0.	0.	11.	11.	0.00	
PT--00171897	PT/JP3787000003/18/0	PRET G5	2,648.61	EUR	0.	% 28/04/17			0.	0.	1.	1.	0.00	
PT--00171904	PT/JP3783600004/18/0	PRET G5	1,138.45	EUR	0.	% 28/04/17			0.	0.	0.	0.	0.00	
PT--00171908	PT/JP3783600004/18/0	PRET G5	51,055.15	EUR	0.	% 28/04/17			0.	0.	25.	25.	0.00	
PT--00171911	PT/JP3783600004/18/0	PRET G5	883,262.79	EUR	0.	% 28/04/17			0.	0.	447.	447.	0.00	
PT--00171977	FIX DAIWA SECURIT	PRET G5	287,576.64	EUR	0.	% 28/04/17			0.	0.	146.	146.	0.00	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G5 935653CU

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
											EVALUATION	
PT--00172045	FIX	YAMAGUCHI FIN	PRET G5	49,282.45	EUR	0.	% 28/04/17			0.	25.	25. 0.00
PT--00172139	FIX	YAMAGUCHI FIN	PRET G5	49,039.2	EUR	0.	% 28/04/17			0.	24.	24. 0.00
A/R on lended securities												
						SUM	(JPY)			0.	43,277.	43,277.
A/P on Collateral sec (rcvd)												
PDC-01734332	PDC/IT0005239360/31/	PGAR1 G5		-2,795,361.3	EUR	100.	% 28/04/17		-337,733,315.	-1,582,455.	0.	-339,315,770. -0.30
PDC-01734347	PDC/ES0178430E18/31/	PGAR1 G5		-1,071,530.	EUR	100.	% 28/04/17		-129,461,397.	-606,594.	0.	-130,067,991. -0.11
PDC-01734389	PDC/FR0000125007/31/	PGAR1 G5		-99,630.	EUR	100.	% 28/04/17		-12,037,217.	-56,400.	0.	-12,093,617. -0.01
A/P on Collateral sec (rcvd)												
						SUM	(JPY)		-479,231,929.	-2,245,449.	0.	-481,477,378. -0.42
Lending / Borrowing												
						SUM	(JPY)		-479,231,929.	-2,245,449.	0.	-481,477,378. -0.42
Cash												
Cash at Banks												
A/R + associated accounts												
Deferred settlement Sales												
SDT065EURG5	Ds-SecLnd EUR	G5		5,615.88	EUR	117.94180075		121.3853	662,347.	19,338.	0.	681,685. 0.00
A/R + associated accounts												
						SUM	(JPY)		662,347.	19,338.	0.	681,685.
Cash at Banks												
						SUM	(JPY)		662,347.	19,338.	0.	681,685.
Other availabilities												
Financial accounts												
Spot transactions												
BK065EURG5	BkDep EUR SGP G5	G5		27,725.7	EUR	116.77057748		121.3853	3,237,546.	127,946.	0.	3,365,492. 0.00
Financial accounts												
						SUM	(JPY)		3,237,546.	127,946.	0.	3,365,492.
Other availabilities												
						SUM	(JPY)		3,237,546.	127,946.	0.	3,365,492.
Cash												
						SUM	(JPY)		3,899,893.	147,284.	0.	4,047,177.

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G5

935653CU

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		
EURO															
						SUM	(JPY)		3,899,893.	147,284.	43,277.	4,090,454.			
POUND STERLING															
Equities															
Equities DRM															
Equities DRM															
GB0000536739	ASHTAD GROUP	PGARANPDC-01734291	5,000.	P	GBP	16.66	M	28/04/17	16.31	A	11,943,558.	69,505.	0.	12,013,063.	0.01
GB0007980591	BP PLC	PGARANPDC-01734387	40,000.	P	GBP	4.5365	M	28/04/17	4.425	A	26,017,744.	151,410.	0.	26,169,154.	0.02
GB0009895292	ASTRAZENECA PLC	PGARANPDC-01734275	2,875.	P	GBP	46.865	M	28/04/17	46.375	A	19,318,581.	112,424.	0.	19,431,005.	0.02
						SUM	(JPY)		57,279,883.	333,339.	0.	57,613,222.	0.05		
						SUM	(JPY)		57,279,883.	333,339.	0.	57,613,222.	0.05		
Equities															
						SUM	(JPY)		57,279,883.	333,339.	0.	57,613,222.	0.05		
Lending / Borrowing															
A/P on Collateral sec (rcvd)															
PDC-01/342/5	PDC/GB0009895292/31/	PGAR1 G5	-134,136.88		GBP	100.		% 28/04/17			-19,318,581.	-112,424.	0.	-19,431,005.	-0.02
PDC-01734291	PDC/GB0000536739/31/	PGAR1 G5	-83,300.		GBP	100.		% 28/04/17			-11,943,558.	-69,505.	0.	-12,013,063.	-0.01
PDC-01734387	PDC/GB0007980591/31/	PGAR1 G5	-181,460.		GBP	100.		% 28/04/17			-26,017,744.	-151,410.	0.	-26,169,154.	-0.02
						SUM	(JPY)		-57,279,883.	-333,339.	0.	-57,613,222.	-0.05		
						SUM	(JPY)		-57,279,883.	-333,339.	0.	-57,613,222.	-0.05		
Lending / Borrowing															
						SUM	(JPY)		-57,279,883.	-333,339.	0.	-57,613,222.	-0.05		
POUND STERLING															
						SUM	(JPY)		0.	0.	0.	0.			
JAPAN YEN															
Equities															
Equities DRM															
Equities DRM															
JP3102000001	ASIN SEIKI LTD	G5	5,039.	P	JPY	4837.6535	M	28/04/17	5450.		24,376,936.	3,085,614.	0.	27,462,550.	0.02
JP3105220002	SEVEN BANK LTD	G5	20,522.	P	JPY	591.5594	M	28/04/17	374.		12,139,982.	-4,464,754.	0.	7,675,228.	0.01
JP3105250009	AIN HOLDING SHS	G5	676.	P	JPY	5391.6849	M	28/04/17	7720.		3,644,779.	1,573,941.	0.	5,218,720.	0.00
JP3110650003	ASAHI INTECC	G5	1,300.	P	JPY	4625.9246	M	28/04/17	4950.		6,013,702.	421,298.	0.	6,435,000.	0.01
JP3111200006	ASAHI KASEI	G5	36,236.	P	JPY	926.8043	M	28/04/17	1062.5		33,583,680.	4,917,070.	0.	38,500,750.	0.03
JP3112000009	ASAHI GLASS CO LTD	G5	28,797.	P	JPY	692.1721	M	28/04/17	966.		19,932,479.	7,885,423.	0.	27,817,902.	0.02
JP3116000005	ASAHI GROUP HOLDING	G5	11,627.	P	JPY	3838.1042	M	28/04/17	4205.		44,625,637.	4,265,898.	0.	48,891,535.	0.04

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPY-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G5 935653CU

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	Fund currency			PRCT		
									QUANTITY TYPE	QTD	AND PRICE TYPE		Quotati	ASSET
JP3118000003 ASICS CORPORATION		G5	5,475.	P	JPY	28/04/17	1971.	M	17,534,387.		-6,743,162.	0.	10,791,225.	0.01
JP3119600009 AJINOMOTO CO INC		G5	12,759.	P	JPY	28/04/17	2169.	M	33,046,633.		-5,372,362.	0.	27,674,271.	0.02
JP3120010008 ICHIGO INC		G5	5,200.	P	JPY	28/04/17	324.	M	2,220,844.		-536,044.	0.	1,684,800.	0.00
JP3126340003 ALFRESA HLDGS CORP		G5	6,467.	P	JPY	28/04/17	2011.	M	12,581,011.		424,126.	0.	13,005,137.	0.01
JP3126400005 ALPS ELECTRIC CO		G5	5,140.	P	JPY	28/04/17	3275.	M	18,836,106.		-2,002,606.	0.	16,833,500.	0.01
JP3130400009 EAGLE INDUSTRY		G5	612.	P	JPY	28/04/17	1576.	M	1,445,668.		-481,156.	0.	964,512.	0.00
JP3131090007 IIDA GROUP HLDGS		G5	4,556.	P	JPY	28/04/17	1774.	M	9,168,520.		-1,086,176.	0.	8,082,344.	0.01
JP3131400008 AEON CREDIT SERVIC	PRETERPT--00171840		54.	P	JPY	28/04/17	2141.	M	163,417.		-47,803.	0.	115,614.	0.00
	PRETERPT--00171846		3,418.	P	JPY	28/04/17	2141.	M	10,343,664.		-3,025,726.	0.	7,317,938.	0.01
	G5		16.	P	JPY	28/04/17	2141.	M	48,420.		-14,164.	0.	34,256.	0.00
JP3131430005 AEON MALL		G5	3,504.	P	JPY	28/04/17	1893.	M	7,857,588.		-1,224,516.	0.	6,633,072.	0.01
JP3134800006 IHI CORP		G5	42,756.	P	JPY	28/04/17	378.	M	20,648,053.		-4,486,285.	0.	16,161,768.	0.01
JP3137200006 ISUZU MOTORS LTD		G5	16,006.	P	JPY	28/04/17	1512.	M	24,191,821.		9,251.	0.	24,201,072.	0.02
JP3138400001 IZUMI		G5	1,052.	P	JPY	28/04/17	5580.	M	4,744,896.		1,125,264.	0.	5,870,160.	0.01
JP3143000002 ITO EN LTD		G5	1,860.	P	JPY	28/04/17	4040.	M	4,928,962.		2,585,438.	0.	7,514,400.	0.01
JP3143600009 ITOCHU CORP		G5	40,012.	P	JPY	28/04/17	1576.	M	58,431,080.		4,627,832.	0.	63,058,912.	0.06
JP3143900003 ITOCHU TECHNO-SOL		G5	1,256.	P	JPY	28/04/17	3245.	M	3,630,690.		445,030.	0.	4,075,720.	0.00
JP3151600008 IWATANI		G5	5,639.	P	JPY	28/04/17	657.	M	4,129,633.		-424,810.	0.	3,704,823.	0.00
JP3152740001 ABC MART		G5	1,024.	P	JPY	28/04/17	6190.	M	7,044,892.		-706,332.	0.	6,338,560.	0.01
JP3152750000 GMO INTERNET		G5	2,000.	P	JPY	28/04/17	1323.	M	3,443,467.		-797,467.	0.	2,646,000.	0.00
JP3158800007 UBE INDUSTRIES LTD		G5	29,397.	P	JPY	28/04/17	259.	M	6,400,906.		1,212,917.	0.	7,613,823.	0.01
JP3160400002 EISAI		G5	7,127.	P	JPY	28/04/17	5852.	M	55,842,243.		-14,135,039.	0.	41,707,204.	0.04
JP3160670000 AIR WATER		G5	4,760.	P	JPY	28/04/17	2146.	M	10,365,348.		-150,388.	0.	10,214,960.	0.01
JP3160740001 HIS		G5	960.	P	JPY	28/04/17	2658.	M	3,947,642.		-1,395,962.	0.	2,551,680.	0.00
JP3161200005 EZAKI GLICO		G5	1,600.	P	JPY	28/04/17	5870.	M	8,756,803.		635,197.	0.	9,392,000.	0.01
JP3162600005 SMC CORP		G5	1,716.	P	JPY	28/04/17	31390.	M	56,645,022.		-2,779,782.	0.	53,865,240.	0.05
JP3164720009 RENESAS ELECTRONICS	PRETERPT--00171555		2,128.	P	JPY	28/04/17	1060.	M	1,317,495.		938,185.	0.	2,255,680.	0.00
	G5		772.	P	JPY	28/04/17	1060.	M	477,964.		818,320.	0.	1,296,304.	0.00
JP3164800009 NOK CORP		G5	2,676.	P	JPY	28/04/17	2651.	M	9,478,421.		-2,384,345.	0.	7,094,076.	0.01
JP3165000005 SOMPO HLDGS SHS		G5	11,399.	P	JPY	28/04/17	4206.	M	43,963,160.		3,981,034.	0.	47,944,194.	0.04
JP3165650007 NTT DOCOMO INC		G5	40,828.	P	JPY	28/04/17	2688.	M	97,696,622.		12,049,042.	0.	109,745,664.	0.10
JP3165690003 NTT URBAN DEVELOPM		G5	3,424.	P	JPY	28/04/17	1005.	M	4,019,449.		-578,329.	0.	3,441,120.	0.00
JP3165700000 NTT DATA		G5	3,400.	P	JPY	28/04/17	5170.	M	18,735,857.		-1,157,857.	0.	17,578,000.	0.02
JP3166000004 EBARA CORP		G5	2,607.	P	JPY	28/04/17	3395.	M	7,088,509.		1,762,256.	0.	8,850,765.	0.01
JP3166990006 FPG SHS		G5	1,900.	P	JPY	28/04/17	968.	M	1,748,350.		90,850.	0.	1,839,200.	0.00
JP3167500002 LEOPALACE21		G5	6,891.	P	JPY	28/04/17	592.	M	4,321,324.		-241,852.	0.	4,079,472.	0.00
JP3168200008 ELECOM		G5	500.	P	JPY	28/04/17	2304.	M	1,054,711.		97,289.	0.	1,152,000.	0.00
JP3169800004 ENPLAS CORP		G5	272.	P	JPY	28/04/17	3045.	M	1,192,425.		-364,185.	0.	828,240.	0.00
JP3170800001 OSG CORP		G5	2,616.	P	JPY	28/04/17	2295.	M	6,603,216.		-599,496.	0.	6,003,720.	0.01
JP3173400007 OBIC		G5	1,908.	P	JPY	28/04/17	6020.	M	9,678,466.		1,807,694.	0.	11,486,160.	0.01
JP3174410005 OJI HOLDINGS		G5	22,678.	P	JPY	28/04/17	539.	M	12,310,414.		-86,972.	0.	12,223,442.	0.01
JP3180400008 OSAKA GAS CO LTD		G5	53,434.	P	JPY	28/04/17	417.3	M	25,796,198.		-3,498,190.	0.	22,298,008.	0.02
JP3183200009 JAPAN EXCHANGE		G5	17,006.	P	JPY	28/04/17	1561.	M	31,390,831.		-4,844,465.	0.	26,546,366.	0.02
JP3188200004 OTSUKA		G5	1,456.	P	JPY	28/04/17	5970.	M	7,838,617.		853,703.	0.	8,692,320.	0.01
JP3188220002 OTSUKA HOLDINGS CO		G5	12,431.	P	JPY	28/04/17	5127.	M	53,754,284.		9,979,453.	0.	63,733,737.	0.06
JP3190000004 OBAYASHI		G5	18,638.	P	JPY	28/04/17	1081.	M	19,618,478.		529,200.	0.	20,147,678.	0.02
JP3190800007 OKASAN HOLDINGS		G5	4,240.	P	JPY	28/04/17	649.	M	3,527,985.		-776,225.	0.	2,751,760.	0.00
JP3194000000 OKI ELECTRIC INDUS		G5	2,403.	P	JPY	28/04/17	1664.	M	5,587,081.		-1,588,489.	0.	3,998,592.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G5 935653CU

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
JP3196000008	ODAKYU ELECTRIC	PRETERPT--00171798	1,152.	P JPY	2404.2526	M 28/04/17	2162.		2,769,699.	-279,075.	0.	2,490,624.	0.00
		G5	7,667.	P JPY	2404.253	M 28/04/17	2162.		18,433,408.	-1,857,354.	0.	16,576,054.	0.01
JP3197600004	ONO PHARMACEUTICAL	G5	13,180.	P JPY	2726.749	M 28/04/17	2297.		35,938,552.	-5,664,092.	0.	30,274,460.	0.03
JP3197800000	OMRON CORP	G5	5,871.	P JPY	4899.4928	M 28/04/17	4665.		28,764,922.	-1,376,707.	0.	27,388,215.	0.02
JP3198900007	ORIENTAL LAND	G5	6,239.	P JPY	7941.5719	M 28/04/17	6400.		49,547,467.	-9,617,867.	0.	39,929,600.	0.03
JP3199000005	ORIENT CORP	G5	11,800.	P JPY	199.0398	M 28/04/17	199.		2,348,670.	-470.	0.	2,348,200.	0.00
JP3200450009	ORIX CORP	G5	38,732.	P JPY	1827.8397	M 28/04/17	1701.		70,795,889.	-4,912,757.	0.	65,883,132.	0.06
JP3201200007	OLYMPUS CORP	G5	8,803.	P JPY	4235.4537	M 28/04/17	4290.		37,284,699.	480,171.	0.	37,764,870.	0.03
JP3205800000	KAO CORP	G5	14,706.	P JPY	5823.9132	M 28/04/17	6148.		85,646,468.	4,766,020.	0.	90,412,488.	0.08
JP3206000006	KAKAKU.COM	G5	4,092.	P JPY	1917.4616	M 28/04/17	1607.		7,846,253.	-1,270,409.	0.	6,575,844.	0.01
JP3207000005	KAKEN PHARMA	G5	1,132.	P JPY	8933.1617	M 28/04/17	6610.		10,112,339.	-2,629,819.	0.	7,482,520.	0.01
JP3209000003	CASIO	G5	4,403.	P JPY	2403.3175	M 28/04/17	1571.		10,581,807.	-3,664,694.	0.	6,917,113.	0.01
JP3210200006	KAJIMA CORP	G5	26,757.	P JPY	593.34	M 28/04/17	757.		15,875,999.	4,379,050.	0.	20,255,049.	0.02
JP3215200001	KANAMOTO	G5	780.	P JPY	3073.5603	M 28/04/17	3020.		2,397,377.	-41,777.	0.	2,355,600.	0.00
JP3217100001	KANEMATSU	G5	11,479.	P JPY	209.8297	M 28/04/17	227.		2,408,635.	197,098.	0.	2,605,733.	0.00
JP3218850000	KABU.COM SECURITIE	G5	4,068.	P JPY	384.7124	M 28/04/17	352.		1,565,010.	-133,074.	0.	1,431,936.	0.00
JP3220400000	CALSONIC KANSEI	G5	3,640.	P JPY	839.1179	M 28/04/17	1288.		3,054,389.	1,633,931.	0.	4,688,320.	0.00
JP3220580009	CALBEE INC	G5	2,572.	P JPY	4948.8892	M 28/04/17	3890.		12,728,543.	-2,723,463.	0.	10,005,080.	0.01
JP3224200000	KAWASAKI HEAVY IND	G5	43,476.	P JPY	518.7886	M 28/04/17	337.		22,554,851.	-7,903,439.	0.	14,651,412.	0.01
JP3229400001	KANSAI PAINT	PRETERPT--00166098	1,281.	P JPY	1928.9844	M 28/04/17	2468.		2,471,029.	690,479.	0.	3,161,508.	0.00
		PRETERPT--00167611	4,433.	P JPY	1928.9849	M 28/04/17	2468.		8,551,190.	2,389,454.	0.	10,940,644.	0.01
		PRETERPT--00171833	95.	P JPY	1928.9895	M 28/04/17	2468.		183,254.	51,206.	0.	234,460.	0.00
		G5	250.	P JPY	1928.984	M 28/04/17	2468.		482,246.	134,754.	0.	617,000.	0.00
JP3235900002	GUNGHU ONLINE ENTERT	G5	11,491.	P JPY	446.34	M 28/04/17	250.		5,128,893.	-2,256,143.	0.	2,872,750.	0.00
JP3236200006	KEYENCE CORP	G5	2,536.	P JPY	33484.0544	M 28/04/17	44800.		84,915,562.	28,697,238.	0.	113,612,800.	0.10
JP3240400006	KIKKOMAN CORP	G5	4,240.	P JPY	4042.6288	M 28/04/17	3425.		17,140,746.	-2,618,746.	0.	14,522,000.	0.01
JP3242800005	CANON INC	G5	29,765.	P JPY	3707.6261	M 28/04/17	3696.		110,357,492.	-346,052.	0.	110,011,440.	0.10
JP3244800003	KEWPIE CORP	G5	3,112.	P JPY	2527.0681	M 28/04/17	2834.		7,864,236.	955,172.	0.	8,819,408.	0.01
JP3246500007	KYUSHU FIN GROUP	G5	11,900.	P JPY	643.7183	M 28/04/17	694.		7,660,248.	598,352.	0.	8,258,600.	0.01
JP3247050002	KYUDENKO	G5	1,200.	P JPY	3380.6758	M 28/04/17	3195.		4,056,811.	-222,811.	0.	3,834,000.	0.00
JP3247090008	KYORIN	G5	1,464.	P JPY	2365.748	M 28/04/17	2332.		3,463,455.	-49,407.	0.	3,414,048.	0.00
JP3249600002	KYOCERA CORP	G5	9,131.	P JPY	6296.3871	M 28/04/17	6310.		57,492,311.	124,299.	0.	57,616,610.	0.05
JP3254200003	KYOWA EXEO CORP	G5	2,440.	P JPY	1403.4549	M 28/04/17	1684.		3,424,430.	684,530.	0.	4,108,960.	0.00
JP3256000005	KYOWA HAKKO KIRIN	G5	6,939.	P JPY	1733.6475	M 28/04/17	1912.		12,029,780.	1,237,588.	0.	13,267,368.	0.01
JP3258000003	KIRIN HLDGS CO LTD	G5	26,738.	P JPY	1739.3886	M 28/04/17	2166.		46,507,773.	11,406,735.	0.	57,914,508.	0.05
JP3260800002	KINTETSU GRP HLD CO	G5	55,395.	P JPY	434.0484	M 28/04/17	401.		24,044,111.	-1,498,346.	0.	22,545,765.	0.02
JP3266170004	COOKPAD INC	G5	1,316.	P JPY	2479.1672	M 28/04/17	887.		3,262,584.	-2,095,292.	0.	1,167,292.	0.00
JP3266190002	KUSURI AOKI HLD	G5	400.	P JPY	3900.78	M 28/04/17	4815.		1,560,312.	365,688.	0.	1,926,000.	0.00
JP3266400005	KUBOTA CORPORATION	G5	27,697.	P JPY	1890.6246	M 28/04/17	1753.		52,364,629.	-3,811,788.	0.	48,552,841.	0.04
JP3266800006	KUMAGAI GUMI	G5	10,000.	P JPY	264.0528	M 28/04/17	300.		2,640,528.	359,472.	0.	3,000,000.	0.00
JP3268950007	MEDICEO PALTAC	G5	5,495.	P JPY	1894.7485	M 28/04/17	1844.		10,411,643.	-278,863.	0.	10,132,780.	0.01
JP3269600007	KURARAY	G5	9,803.	P JPY	1444.8722	M 28/04/17	1798.		14,164,082.	3,461,712.	0.	17,625,794.	0.02
JP3269940007	CREATE SD HOL 3443JT	G5	800.	P JPY	2293.4588	M 28/04/17	2618.		1,834,767.	259,633.	0.	2,094,400.	0.00
JP3274070006	GREE	G5	3,328.	P JPY	661.0625	M 28/04/17	895.		2,200,016.	778,544.	0.	2,978,560.	0.00
JP3274150006	SHIP HEALTHCARE	G5	1,076.	P JPY	2606.6654	M 28/04/17	2997.		2,804,772.	420,000.	0.	3,224,772.	0.00
JP3274180003	GURUNAVI INC	G5	800.	P JPY	2583.295	M 28/04/17	2239.		2,066,636.	-275,436.	0.	1,791,200.	0.00
JP3274280001	GROWELL HOLDINGS	G5	1,480.	P JPY	2555.4196	M 28/04/17	3590.		3,782,021.	1,531,179.	0.	5,313,200.	0.00
JP3276400003	GUNMA BANK LTD	G5	12,099.	P JPY	838.5039	M 28/04/17	598.		10,145,059.	-2,909,857.	0.	7,235,202.	0.01

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

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

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

FUND MANAGER: G5 935653CU

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	
											EVALUATION		
JP3277150003	K'S HOLDING SHS	G5	2,472.	P	JPY 1980.4037	M 28/04/17	2145.		4,895,558.	406,882.	0.	5,302,440.	0.00
JP3277800003	KEIO CORP	G5	15,638.	P	JPY 950.0096	M 28/04/17	892.		14,856,250.	-907,154.	0.	13,949,096.	0.01
JP3278600006	KEISEI EL RAILWAY	G5	4,119.	P	JPY 2932.7745	M 28/04/17	2651.		12,080,098.	-1,160,629.	0.	10,919,469.	0.01
JP3279400008	KEIHAN ELECTRIC	G5	16,078.	P	JPY 733.7815	M 28/04/17	701.		11,797,739.	-527,061.	0.	11,270,678.	0.01
JP3282400005	GEO	G5	880.	P	JPY 1619.3648	M 28/04/17	1231.		1,425,041.	-341,761.	0.	1,083,280.	0.00
JP3283650004	KOSE CORP	G5	948.	P	JPY 11616.3143	M 28/04/17	10570.		11,012,266.	-991,906.	0.	10,020,360.	0.01
JP3284600008	KOITO MFG	G5	3,328.	P	JPY 4459.6457	M 28/04/17	5750.		14,841,701.	4,294,299.	0.	19,136,000.	0.02
JP3286500008	IBJ LEASING	G5	1,068.	P	JPY 2711.6142	M 28/04/17	2422.		2,896,004.	-309,308.	0.	2,586,696.	0.00
JP3289800009	KOBE STEEL LTD	G5	10,006.	P	JPY 1602.8279	M 28/04/17	990.		16,037,896.	-6,131,956.	0.	9,905,940.	0.01
JP3292200007	JTEKT CORP	G5	5,871.	P	JPY 2165.5926	M 28/04/17	1754.		12,714,194.	-2,416,460.	0.	10,297,734.	0.01
JP3294460005	INPEX HOLDINGS INC	G5	32,705.	P	JPY 1323.955	M 28/04/17	1068.5		43,299,947.	-8,354,654.	0.	34,945,293.	0.03
JP3294600008	HITACHI KOKUSAI EI	G5	1,480.	P	JPY 1582.3581	M 28/04/17	2500.		2,341,890.	1,358,110.	0.	3,700,000.	0.00
JP3298400007	COSMOS PHARMA	G5	272.	P	JPY 17196.886	M 28/04/17	22570.		4,677,553.	1,461,487.	0.	6,139,040.	0.01
JP3300600008	KONICA MINOLTA HLD	G5	12,943.	P	JPY 1385.4621	M 28/04/17	985.		17,932,036.	-5,183,181.	0.	12,748,855.	0.01
JP3301100008	KOBAYASHI PHARM	G5	1,652.	P	JPY 4595.4891	M 28/04/17	5840.		7,591,748.	2,055,932.	0.	9,647,680.	0.01
JP3304200003	KOMATSU LTD	G5	26,693.	P	JPY 2269.0439	M 28/04/17	2972.		60,567,588.	18,764,008.	0.	79,331,596.	0.07
JP3305530002	COMSYS HOLDINGS	G5	2,384.	P	JPY 1751.4711	M 28/04/17	2122.		4,175,507.	883,341.	0.	5,058,848.	0.00
JP3305960001	COLOPL INC	G5	1,500.	P	JPY 1507.3013	M 28/04/17	1029.		2,260,952.	-717,452.	0.	1,543,500.	0.00
JP3305990008	CONCORDIA FIN GRP	G5	35,756.	P	JPY 749.3597	M 28/04/17	512.2		26,794,106.	-8,479,883.	0.	18,314,223.	0.02
JP3311400000	CYBER AGENT	G5	3,068.	P	JPY 3053.7141	M 28/04/17	3460.		9,368,795.	1,246,485.	0.	10,615,280.	0.01
JP3316400005	SAGAMI RAILWAY	G5	11,919.	P	JPY 644.4505	M 28/04/17	518.		7,681,206.	-1,507,164.	0.	6,174,042.	0.01
JP3323050009	SAWAI PHARMA	G5	1,008.	P	JPY 6566.9276	M 28/04/17	6090.		6,619,463.	-480,743.	0.	6,138,720.	0.01
JP3326000001	SANKYU INC	G5	7,719.	P	JPY 614.8484	M 28/04/17	709.		4,746,015.	726,756.	0.	5,472,771.	0.00
JP3326800004	SANKYO TATEYAMA INC	G5	808.	P	JPY 1784.4245	M 28/04/17	1630.		1,441,815.	-124,775.	0.	1,317,040.	0.00
JP3336000009	SANTEN PHARMACEUTI	G5	10,443.	P	JPY 1573.2021	M 28/04/17	1567.		16,428,950.	-64,769.	0.	16,364,181.	0.01
JP3336600006	SUNDRUG	G5	2,072.	P	JPY 3274.056	M 28/04/17	3910.		6,783,844.	1,317,676.	0.	8,101,520.	0.01
JP3343200006	SANRIO	G5	1,644.	P	JPY 3243.208	M 28/04/17	2037.		5,331,834.	-1,983,006.	0.	3,348,828.	0.00
JP3344400001	SANWA HOLDINGS CORP	G5	5,735.	P	JPY 894.5878	M 28/04/17	1123.		5,130,461.	1,309,944.	0.	6,440,405.	0.01
JP3347200002	SHIONOGI & CO LTD	G5	7,879.	P	JPY 4964.7668	M 28/04/17	5733.		39,117,398.	6,052,909.	0.	45,170,307.	0.04
JP3351100007	SYSMEX	G5	4,336.	P	JPY 7179.4617	M 28/04/17	6780.		31,130,146.	-1,732,066.	0.	29,398,080.	0.03
JP3351200005	SHIZUOKA BANK	G5	15,358.	P	JPY 1271.0165	M 28/04/17	940.		19,520,272.	-5,083,752.	0.	14,436,520.	0.01
JP3351600006	SHISEIDO CO LTD	G5	10,975.	P	JPY 2776.7973	M 28/04/17	3016.		30,475,350.	2,625,250.	0.	33,100,600.	0.03
JP3357200009	SHIMADZU CORP	G5	7,100.	P	JPY 1565.2734	M 28/04/17	1890.		11,113,441.	2,305,559.	0.	13,419,000.	0.01
JP3358000002	SHIMANO	G5	2,276.	P	JPY 17384.3247	M 28/04/17	17030.		39,566,723.	-806,443.	0.	38,760,280.	0.03
JP3358200008	SHIMAMURA	G5	652.	P	JPY 11335.0337	M 28/04/17	15260.		7,390,442.	2,559,078.	0.	9,949,520.	0.01
JP3358800005	SHIMIZU CORP	G5	19,318.	P	JPY 1148.4248	M 28/04/17	1069.		22,185,270.	-1,534,328.	0.	20,650,942.	0.02
JP3360800001	HULIC CO LTD	G5	11,391.	P	JPY 1104.229	M 28/04/17	1050.		12,578,272.	-617,722.	0.	11,960,550.	0.01
JP3371200001	SHIN-ETSU CHEMICAL	G5	10,371.	P	JPY 7538.1504	M 28/04/17	9684.		78,178,158.	22,254,606.	0.	100,432,764.	0.09
JP3381000003	NP STI & S'TOMO	G5	26,169.	P	JPY 2824.8297	M 28/04/17	2510.5		73,922,969.	-8,225,694.	0.	65,697,275.	0.06
JP3385980002	JSR CORP	G5	5,843.	P	JPY 2055.3455	M 28/04/17	2036.		12,009,384.	-113,036.	0.	11,896,348.	0.01
JP3386030005	JFE HOLDINGS	G5	15,842.	P	JPY 2122.351	M 28/04/17	1900.5		33,622,284.	-3,514,563.	0.	30,107,721.	0.03
JP3386380004	J FRONT RETAILING	G5	6,927.	P	JPY 2290.4787	M 28/04/17	1605.		15,866,146.	-4,748,311.	0.	11,117,835.	0.01
JP3388200002	AEON CO LTD	G5	22,498.	P	JPY 1734.3142	M 28/04/17	1653.5		39,018,601.	-1,818,158.	0.	37,200,443.	0.03
JP3389700000	AEON DELIGHT	G5	644.	P	JPY 3385.5823	M 28/04/17	3400.		2,180,315.	9,285.	0.	2,189,600.	0.00
JP3389900006	JAFCO	G5	924.	P	JPY 5042.4762	M 28/04/17	3970.		4,659,248.	-990,968.	0.	3,668,280.	0.00
JP3397060009	SUGI HOLDINGS	G5	1,208.	P	JPY 5754.0803	M 28/04/17	5530.		6,950,929.	-270,689.	0.	6,680,240.	0.01
JP3397200001	SUZUKI MOTOR CORP	G5	10,943.	P	JPY 3849.1919	M 28/04/17	4652.		42,121,707.	8,785,129.	0.	50,906,836.	0.04
JP3399200009	STARTS CORP INC	G5	716.	P	JPY 1989.169	M 28/04/17	2467.		1,424,245.	342,127.	0.	1,766,372.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPY-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G5

935653CU

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
JP3399310006	START TODAY CO.	G5	5,004.	P	JPY	1203.3425	M 28/04/17	2380.	6,021,526.	5,887,994.	0.	11,909,520.	0.01
JP3399400005	STANLEY ELECTRIC	G5	3,904.	P	JPY	2748.04	M 28/04/17	3260.	10,728,348.	1,998,692.	0.	12,727,040.	0.01
JP3400400002	SCSK	G5	1,528.	P	JPY	3966.5779	M 28/04/17	4485.	6,060,931.	792,149.	0.	6,853,080.	0.01
JP3400900001	SUMITOMO OSAKA CEM	G5	11,000.	P	JPY	462.0925	M 28/04/17	484.	5,083,017.	240,983.	0.	5,324,000.	0.00
JP3401400001	SUMITOMO CHEMICAL	G5	42,996.	P	JPY	606.2777	M 28/04/17	629.	26,067,516.	976,968.	0.	27,044,484.	0.02
JP3402600005	SUMITOMO METAL MIN	G5	15,358.	P	JPY	1829.0664	M 28/04/17	1511.5	28,090,802.	-4,877,185.	0.	23,213,617.	0.02
JP3404200002	SUMITOMO RUBBER IN	G5	5,435.	P	JPY	1777.3439	M 28/04/17	2004.	9,659,864.	1,231,876.	0.	10,891,740.	0.01
JP3404600003	SUMITOMO CORP	G5	34,397.	P	JPY	1335.7308	M 28/04/17	1488.5	45,945,131.	5,254,804.	0.	51,199,935.	0.04
JP3405400007	SUMITOMO HEAVY IND	G5	16,558.	P	JPY	658.9976	M 28/04/17	777.	10,911,682.	1,953,884.	0.	12,865,566.	0.01
JP3407400005	SUMITOMO EL IND	G5	21,858.	P	JPY	1768.461	M 28/04/17	1816.5	38,655,020.	1,050,037.	0.	39,705,057.	0.03
JP3409000001	SUMITOMO REALTY	G5	13,519.	P	JPY	3853.8842	M 28/04/17	3006.	52,100,660.	-11,462,546.	0.	40,638,114.	0.04
JP3409200007	SUMITOMO REAL ESTA	G5	528.	P	JPY	3145.9848	M 28/04/17	3590.	1,661,080.	234,440.	0.	1,895,520.	0.00
JP3409800004	SUMITOMO FORESTRY	G5	4,300.	P	JPY	1523.9295	M 28/04/17	1705.	6,552,897.	778,603.	0.	7,331,500.	0.01
JP3411000007	SURUGA BANK	G5	5,591.	P	JPY	2503.5657	M 28/04/17	2329.	13,997,436.	-975,997.	0.	13,021,439.	0.01
JP3414700009	SEIKO CORP	G5	3,800.	P	JPY	713.6424	M 28/04/17	464.	2,711,841.	-948,641.	0.	1,763,200.	0.00
JP3414750004	SEIKO EPSON CORP	G5	8,203.	P	JPY	2129.9074	M 28/04/17	2280.	17,471,630.	1,231,210.	0.	18,702,840.	0.02
JP3419400001	SEKISUI CHEMICAL	G5	13,203.	P	JPY	1577.0973	M 28/04/17	1870.	20,822,416.	3,867,194.	0.	24,689,610.	0.02
JP3420600003	SEKISUI HOUSE LTD	G5	19,470.	P	JPY	1886.8039	M 28/04/17	1849.5	36,736,072.	-726,307.	0.	36,009,765.	0.03
JP3421800008	SECOM CO LTD	G5	6,027.	P	JPY	8423.0617	M 28/04/17	8086.	50,765,793.	-2,031,471.	0.	48,734,322.	0.04
JP3422950000	SEVEN & I HOLDINGS	G5	22,802.	P	JPY	5166.6431	M 28/04/17	4710.	117,809,797.	-10,412,377.	0.	107,397,420.	0.09
JP3423520000	SERIA	G5	1,360.	P	JPY	2755.3787	M 28/04/17	5000.	3,747,315.	3,052,685.	0.	6,800,000.	0.01
JP3424950008	TOKYO CENTURY SHS	G5	1,116.	P	JPY	3850.9866	M 28/04/17	3840.	4,297,701.	-12,261.	0.	4,285,440.	0.00
JP3429250008	ZENKOKU HOSHIO CO LTD	G5	1,500.	P	JPY	4035.8073	M 28/04/17	4030.	6,053,711.	-8,711.	0.	6,045,000.	0.01
JP3429800000	ALL NIPPON AIRWAYS	G5	103,150.	P	JPY	335.7728	M 28/04/17	335.5	34,634,969.	-28,144.	0.	34,606,825.	0.03
JP3431900004	SOHGO SECURITY SVC	G5	2,080.	P	JPY	5118.613	M 28/04/17	4865.	10,646,715.	-527,515.	0.	10,119,200.	0.01
JP3435350008	SONY FINANCIAL	PRETERPT--00171855	4,755.	P	JPY	2261.6103	M 28/04/17	1852.	10,753,957.	-1,947,697.	0.	8,806,260.	0.01
		G5	428.	P	JPY	2261.6098	M 28/04/17	1852.	967,969.	-175,313.	0.	792,656.	0.00
JP3435750009	M3 INC	G5	4,984.	P	JPY	2515.9013	M 28/04/17	2849.	12,539,252.	1,660,164.	0.	14,199,416.	0.01
JP3436100006	SOFTBANK GROUP CORP	G5	15,730.	P	JPY	7054.3437	M 28/04/17	8442.	110,964,827.	21,827,833.	0.	132,792,660.	0.12
JP3436120004	SBI HOLDINGS	G5	6,159.	P	JPY	1474.6204	M 28/04/17	1545.	9,082,187.	433,468.	0.	9,515,655.	0.01
JP3440400004	DAIICHI PAPER CORP	G5	2,320.	P	JPY	1364.6082	M 28/04/17	1413.	3,165,891.	112,269.	0.	3,278,160.	0.00
JP3442850008	TAISHO PHARM	G5	1,260.	P	JPY	8166.8476	M 28/04/17	9160.	10,290,228.	1,251,372.	0.	11,541,600.	0.01
JP3443600006	TAISEI CORP	G5	31,957.	P	JPY	718.5319	M 28/04/17	850.	22,962,123.	4,201,327.	0.	27,163,450.	0.02
JP3449020001	TAIHEIYO CEMENT	G5	35,236.	P	JPY	369.0493	M 28/04/17	371.	13,003,822.	68,734.	0.	13,072,556.	0.01
JP3456000003	TAKASHIMAYA CO LTD	G5	9,559.	P	JPY	1137.9995	M 28/04/17	1026.	10,878,137.	-1,070,603.	0.	9,807,534.	0.01
JP3460800000	TAKARA LEBEN	G5	2,428.	P	JPY	668.4481	M 28/04/17	524.	1,622,992.	-350,720.	0.	1,272,272.	0.00
JP3462660006	TAKEUCHI MFG	G5	1,000.	P	JPY	1395.279	M 28/04/17	1977.	1,395,279.	581,721.	0.	1,977,000.	0.00
JP3463000004	TAKEDA PHARMA CO LTD	G5	21,714.	P	JPY	5839.6177	M 28/04/17	5342.	126,801,459.	-10,805,271.	0.	115,996,188.	0.10
JP3465000002	TADANO	G5	2,900.	P	JPY	1729.9224	M 28/04/17	1438.	5,016,775.	-846,575.	0.	4,170,200.	0.00
JP3469000008	MITSUBISHI TANABE	G5	6,711.	P	JPY	2020.2904	M 28/04/17	2262.	13,558,169.	1,622,113.	0.	15,180,282.	0.01
JP3475200006	DAIICHIKOSHO	G5	1,228.	P	JPY	4446.3021	M 28/04/17	4835.	5,460,059.	477,321.	0.	5,937,380.	0.01
JP3475350009	DAIICHI SANKYO CO	G5	17,014.	P	JPY	2417.6903	M 28/04/17	2473.	41,134,583.	941,039.	0.	42,075,622.	0.04
JP3476480003	DAI-ICHI LIFE HLDGS	G5	32,913.	P	JPY	2161.1585	M 28/04/17	1896.	71,130,210.	-8,727,162.	0.	62,403,048.	0.05
JP3481400004	DAIKYO INC	G5	10,559.	P	JPY	188.9275	M 28/04/17	232.	1,994,886.	454,802.	0.	2,449,688.	0.00
JP3481800005	DAIKIN INDUSTRIES	PRETERPT--00171861	1,499.	P	JPY	8904.046	M 28/04/17	10825.	13,347,165.	2,879,510.	0.	16,226,675.	0.01
		G5	6,052.	P	JPY	8904.0463	M 28/04/17	10825.	53,887,288.	11,625,612.	0.	65,512,900.	0.06
JP3485800001	DAICEL CHEMICAL	G5	7,783.	P	JPY	1531.4335	M 28/04/17	1279.	11,919,147.	-1,964,690.	0.	9,954,457.	0.01
JP3486800000	DAITO TRUST CONST	G5	2,296.	P	JPY	14848.3776	M 28/04/17	16400.	34,091,875.	3,562,525.	0.	37,654,400.	0.03

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPY-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G5

935653CU

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
JP3493400000 DIC CORP		G5	2,296.	P	JPY	2846.635	M 28/04/17	3965.		6,535,874.	2,567,766.	0.	9,103,640.	0.01
JP3494600004 SCREEN HOLDINGS		G5	1,100.	P	JPY	6271.2545	M 28/04/17	8090.		6,898,380.	2,000,620.	0.	8,899,000.	0.01
JP3496400007 KDDI CORP		G5	36,771.	P	JPY	2898.3541	M 28/04/17	2955.5		106,575,377.	2,101,314.	0.	108,676,691.	0.09
JP3497400006 DAI FUKU		G5	2,800.	P	JPY	1742.3482	M 28/04/17	2817.		4,878,575.	3,009,025.	0.	7,887,600.	0.01
JP3499800005 M*UFJ LEASE & FIN		G5	13,891.	P	JPY	633.785	M 28/04/17	582.		8,803,907.	-719,345.	0.	8,084,562.	0.01
JP3500610005 RESONA HOLDINGS		G5	63,890.	P	JPY	596.9353	M 28/04/17	619.8		38,138,194.	1,460,828.	0.	39,599,022.	0.03
JP3502200003 DAIWA SECURITIES GRP	PRETERPT--00171977		46,086.	P	JPY	831.616	M 28/04/17	677.3		38,325,856.	-7,111,808.	0.	31,214,048.	0.03
	G5		5,069.	P	JPY	831.6161	M 28/04/17	677.3		4,215,462.	-782,228.	0.	3,433,234.	0.00
JP3505000004 DAIWA HOUSE INDUSTRY		G5	18,354.	P	JPY	3006.6849	M 28/04/17	3311.		55,184,694.	5,585,400.	0.	60,770,094.	0.05
JP3511800009 CHIBA BANK		G5	21,078.	P	JPY	818.736	M 28/04/17	746.		17,257,317.	-1,533,129.	0.	15,724,188.	0.01
JP3519400000 CHUGAI PHARM		G5	5,803.	P	JPY	4350.6783	M 28/04/17	3950.		25,246,986.	-2,325,136.	0.	22,921,850.	0.02
JP3521000004 CHUGOKU BANK		G5	5,187.	P	JPY	1828.2125	M 28/04/17	1654.		9,482,938.	-923,640.	0.	8,559,298.	0.01
JP3526600006 CHUBU ELECT. POWER		G5	18,200.	P	JPY	1513.688	M 28/04/17	1497.5		27,549,121.	-294,621.	0.	27,254,500.	0.02
JP3535400000 TSUBAKIMOTO CHAIN		G5	3,440.	P	JPY	1023.1465	M 28/04/17	979.		3,519,624.	-151,864.	0.	3,367,760.	0.00
JP3535800001 TSUMURA & CO		G5	1,936.	P	JPY	2716.8099	M 28/04/17	3605.		5,259,744.	1,719,536.	0.	6,979,280.	0.01
JP3536150000 TSURUHA HOLDINGS		G5	1,060.	P	JPY	10111.6075	M 28/04/17	11300.		10,118,304.	1,259,696.	0.	11,378,000.	0.01
JP3538800008 TDK CORPORATION		G5	3,164.	P	JPY	8074.0051	M 28/04/17	6900.		25,546,152.	-3,714,552.	0.	21,831,600.	0.02
JP3539220008 T&D HOLDINGS INC		G5	19,866.	P	JPY	1639.3023	M 28/04/17	1653.5		32,566,379.	282,052.	0.	32,848,431.	0.03
JP3539230007 TS TECH		G5	1,316.	P	JPY	3172.2546	M 28/04/17	2923.		4,174,687.	-328,019.	0.	3,846,668.	0.00
JP3539250005 THK CO LTD		G5	3,908.	P	JPY	2378.6727	M 28/04/17	2871.		9,295,853.	1,924,015.	0.	11,219,868.	0.01
JP3542400001 TEIKOKU PISTON RIN		G5	612.	P	JPY	3445.2369	M 28/04/17	3755.		2,108,485.	189,575.	0.	2,298,060.	0.00
JP3546800008 TERUMO CORP		G5	8,527.	P	JPY	3309.4755	M 28/04/17	4065.		28,219,898.	6,442,357.	0.	34,662,255.	0.03
JP3547670004 TEMP HOLDINGS		G5	4,500.	P	JPY	1641.6322	M 28/04/17	2098.		7,387,345.	2,053,655.	0.	9,441,000.	0.01
JP3548600000 DISCO CORPORATION		G5	684.	P	JPY	10407.8567	M 28/04/17	17620.		7,118,974.	4,933,106.	0.	12,052,080.	0.01
JP3548610009 DENA CO LTD		G5	2,556.	P	JPY	2346.2551	M 28/04/17	2387.		5,997,028.	104,144.	0.	6,101,172.	0.01
JP3548640006 DIP		G5	700.	P	JPY	2977.5957	M 28/04/17	2463.		2,084,317.	-360,217.	0.	1,724,100.	0.00
JP3549600009 DENKA CO LTD		G5	12,079.	P	JPY	513.7368	M 28/04/17	574.		6,205,427.	727,919.	0.	6,933,346.	0.01
JP3551200003 ELECTRIC POWER DEV		G5	4,400.	P	JPY	4072.6593	M 28/04/17	2585.		17,919,701.	-6,545,701.	0.	11,374,000.	0.01
JP3551500006 DENSO CORP		G5	13,651.	P	JPY	5590.1405	M 28/04/17	4799.		76,311,008.	-10,799,859.	0.	65,511,149.	0.06
JP3551520004 DENTSU INC		G5	6,403.	P	JPY	6375.6064	M 28/04/17	6280.		40,823,008.	-612,168.	0.	40,210,840.	0.04
JP3566800003 CENTRAL JPN RAILWA	PRETERPT--00143856		3,496.	P	JPY	20908.091	M 28/04/17	18685.		73,094,686.	-7,771,926.	0.	65,322,760.	0.06
	PRETERPT--00160632		218.	P	JPY	20106.3211	M 28/04/17	18685.		4,383,178.	-309,848.	0.	4,073,330.	0.00
	PRETERPT--00171869		789.	P	JPY	20106.3194	M 28/04/17	18685.		15,863,886.	-1,121,421.	0.	14,742,465.	0.01
	G5		109.	P	JPY	20106.3211	M 28/04/17	18685.		2,191,589.	-154,924.	0.	2,036,665.	0.00
JP3567410000 TOKYU CONSTRUCTION		G5	2,200.	P	JPY	974.9264	M 28/04/17	909.		2,144,838.	-145,038.	0.	1,999,800.	0.00
JP3569200003 IOKYU FUDOSAN		G5	13,239.	P	JPY	916.3879	M 28/04/17	608.		12,132,059.	-4,082,747.	0.	8,049,312.	0.01
JP3571400005 TOKYO ELECTRON LTD		G5	3,724.	P	JPY	6794.6445	M 28/04/17	12965.		25,303,256.	22,978,404.	0.	48,281,660.	0.04
JP3573000001 TOKYO GAS CO LTD		G5	59,434.	P	JPY	637.2236	M 28/04/17	517.5		37,872,746.	-7,115,651.	0.	30,757,095.	0.03
JP3574200006 TOKYU CORP		G5	29,957.	P	JPY	887.7656	M 28/04/17	798.		26,594,795.	-2,689,109.	0.	23,905,686.	0.02
JP3577600004 TOKAI TOKYO HLDGS		G5	6,263.	P	JPY	870.3141	M 28/04/17	564.		5,450,777.	-1,918,445.	0.	3,532,332.	0.00
JP3582600007 TOKYO TATEMONO		G5	6,367.	P	JPY	1506.1443	M 28/04/17	1521.		9,589,621.	94,586.	0.	9,684,207.	0.01
JP3584400000 TOKYO TY FINL		G5	800.	P	JPY	2823.565	M 28/04/17	3240.		2,258,852.	333,148.	0.	2,592,000.	0.00
JP3595200001 TOSOH CORP		G5	16,878.	P	JPY	687.4736	M 28/04/17	1047.		11,603,179.	6,068,087.	0.	17,671,266.	0.02
JP3596200000 TOTO LTD		G5	4,288.	P	JPY	4055.3962	M 28/04/17	4255.		17,389,539.	855,901.	0.	18,245,440.	0.02
JP3597800006 TOBU RAILWAY		G5	29,477.	P	JPY	561.6353	M 28/04/17	565.		16,555,325.	99,180.	0.	16,654,505.	0.01
JP3598600009 TOHO CO LTD		G5	3,608.	P	JPY	2927.1286	M 28/04/17	3195.		10,561,080.	966,480.	0.	11,527,560.	0.01
JP3600200004 TOHO GAS		G5	14,000.	P	JPY	909.6485	M 28/04/17	797.		12,735,079.	-1,577,079.	0.	11,158,000.	0.01
JP3602600003 TOHO HOLDINGS		G5	1,728.	P	JPY	2677.4421	M 28/04/17	2420.		4,626,620.	-444,860.	0.	4,181,760.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G5

935653CU

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	Fund currency			PRCT PRCT NA	
									-----<	----->			
									BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION	
JP3605400005 TOHOKU ELEC. POWER		G5	13,800.	P JPY	1340.0749	M 28/04/17	1486.		18,493,033.	2,013,767.	0.	20,506,800.	0.02
JP3610600003 TOYO TIRE & RUBBER		G5	3,104.	P JPY	2473.4659	M 28/04/17	1956.		7,677,638.	-1,606,214.	0.	6,071,424.	0.01
JP3613000003 TOYO SUISAN KAISHA		G5	3,068.	P JPY	4212.6154	M 28/04/17	4180.		12,924,304.	-100,064.	0.	12,824,240.	0.01
JP3621000003 TORAY INDUSTRIES I		G5	42,156.	P JPY	987.8846	M 28/04/17	986.1		41,645,265.	-75,233.	0.	41,570,032.	0.04
JP3630400004 TOPCON		G5	2,784.	P JPY	1899.2856	M 28/04/17	1967.		5,287,611.	188,517.	0.	5,476,128.	0.00
JP3633400001 TOYOTA MOTOR CORP		G5	22,162.	P JPY	7443.6914	M 28/04/17	6035.		164,967,088.	-31,219,418.	0.	133,747,670.	0.12
JP3634200004 TOYODA GOSEI CO LTD		G5	1,788.	P JPY	2673.1739	M 28/04/17	2957.		4,779,635.	507,481.	0.	5,287,116.	0.00
JP3634600003 TOYOTA INDUSTRIES		G5	5,032.	P JPY	6252.5429	M 28/04/17	5540.		31,462,796.	-3,585,516.	0.	27,877,280.	0.02
JP3635000007 TOYOTA TSUSHO CORP		G5	6,123.	P JPY	3126.031	M 28/04/17	3515.		19,140,688.	2,381,657.	0.	21,522,345.	0.02
JP3637300009 TREND MICRO INC		G5	2,940.	P JPY	4174.3983	M 28/04/17	4900.		12,272,731.	2,133,269.	0.	14,406,000.	0.01
JP3638600001 DOWA HOLDINGS		G5	5,959.	P JPY	1061.6535	M 28/04/17	830.		6,326,393.	-1,380,423.	0.	4,945,970.	0.00
JP3638700009 CIZ HOLDINGS CO LTD		G5	744.	P JPY	2186.9772	M 28/04/17	3270.		1,627,111.	805,769.	0.	2,432,880.	0.00
JP3639650005 DON QUIJOTE HLD CO L		G5	3,516.	P JPY	4777.6433	M 28/04/17	4065.		16,798,194.	-2,505,654.	0.	14,292,540.	0.01
JP3649800004 NAGOYA RAILROAD		G5	26,877.	P JPY	508.8965	M 28/04/17	512.		13,677,611.	83,413.	0.	13,761,024.	0.01
JP3651210001 NABTESCO CORP		G5	3,016.	P JPY	2956.6923	M 28/04/17	3160.		8,917,384.	613,176.	0.	9,530,560.	0.01
JP3651400008 NAMURA SHIPBUILDIN		G5	1,620.	P JPY	967.2074	M 28/04/17	719.		1,566,876.	-402,096.	0.	1,164,780.	0.00
JP3653000004 NANKEI ELECTRIC RAIL		G5	16,078.	P JPY	626.0254	M 28/04/17	548.		10,065,237.	-1,254,493.	0.	8,810,744.	0.01
JP3657400002 NIKON CORP	PRETERPT--00165577		7,375.	P JPY	1499.1974	M 28/04/17	1590.		11,056,581.	669,669.	0.	11,726,250.	0.01
	PRETERPT--00171875		1,094.	P JPY	1499.1974	M 28/04/17	1590.		1,640,122.	99,338.	0.	1,739,460.	0.00
	G5		1,218.	P JPY	1499.197	M 28/04/17	1590.		1,826,022.	110,598.	0.	1,936,620.	0.00
JP3658800002 NISHI-NIPPON RAILR		G5	8,719.	P JPY	592.6802	M 28/04/17	471.		5,167,579.	-1,060,930.	0.	4,106,649.	0.00
JP3659000008 WEST JAPAN RAILWAY	PRETERPT--00171791		1,384.	P JPY	7901.2233	M 28/04/17	7444.		10,935,293.	-632,797.	0.	10,302,496.	0.01
	G5		3,931.	P JPY	7901.2236	M 28/04/17	7444.		31,059,710.	-1,797,346.	0.	29,262,364.	0.03
JP3663900003 SOJITZ CORP		G5	32,233.	P JPY	289.6698	M 28/04/17	283.		9,336,926.	-214,987.	0.	9,121,939.	0.01
JP3665200006 NICHIREI CORP		G5	3,039.	P JPY	1488.8065	M 28/04/17	2775.		4,524,483.	3,908,742.	0.	8,433,225.	0.01
JP3667600005 JGC		G5	5,779.	P JPY	2204.2106	M 28/04/17	1945.		12,738,133.	-1,497,978.	0.	11,240,155.	0.01
JP3670800006 NISSAN CHEM IND		G5	3,156.	P JPY	2794.1635	M 28/04/17	3455.		8,818,380.	2,085,600.	0.	10,903,980.	0.01
JP3672400003 NISSAN MOTOR CO LTD		G5	65,284.	P JPY	1234.2442	M 28/04/17	1058.5		80,576,401.	-11,473,287.	0.	69,103,114.	0.06
JP3675300002 NISSIN KOGYO		G5	1,200.	P JPY	1535.3067	M 28/04/17	1914.		1,842,368.	454,432.	0.	2,296,800.	0.00
JP3675600005 NISSIN FOOD PRODUC		G5	2,404.	P JPY	5469.8852	M 28/04/17	6380.		13,149,604.	2,187,916.	0.	15,337,520.	0.01
JP3678800008 HITACHI HIGH-TECH		G5	1,932.	P JPY	3145.6641	M 28/04/17	4445.		6,077,423.	2,510,317.	0.	8,587,740.	0.01
JP3681000000 NIPPON STL&SUMI		G5	435.	P JPY	4171.2069	M 28/04/17	4585.		1,814,475.	180,000.	0.	1,994,475.	0.00
JP3684000007 NITTO DENKO		G5	4,176.	P JPY	7726.6291	M 28/04/17	8389.		32,266,403.	2,766,061.	0.	35,032,464.	0.03
JP3689050007 NIHON M&A CENTER		G5	1,676.	P JPY	2445.7524	M 28/04/17	3810.		4,099,081.	2,286,479.	0.	6,385,560.	0.01
JP3689500001 ORACLE JAPAN		G5	864.	P JPY	4994.7338	M 28/04/17	6420.		4,315,450.	1,231,430.	0.	5,546,880.	0.00
JP3694400007 NIPPON KAYAKU		G5	4,040.	P JPY	1398.1894	M 28/04/17	1522.		5,648,685.	500,195.	0.	6,148,880.	0.01
JP3695200000 NGK INSULATORS LTD		G5	7,319.	P JPY	2693.5525	M 28/04/17	2381.		19,714,111.	-2,426,572.	0.	17,287,539.	0.02
JP3695600001 NIPPON GAS CO LTD		G5	1,016.	P JPY	3784.4774	M 28/04/17	3205.		3,845,029.	-588,749.	0.	3,256,280.	0.00
JP3705200008 JAPAN AIRLINES	PRETERPT--00170529		7,054.	P JPY	3086.2929	M 28/04/17	3520.		21,770,710.	3,059,370.	0.	24,830,080.	0.02
	G5		2,946.	P JPY	3086.2929	M 28/04/17	3520.		9,092,219.	1,277,701.	0.	10,369,920.	0.01
JP3705600009 JAPAN AVIATION EL		G5	1,160.	P JPY	2283.7922	M 28/04/17	1524.		2,649,199.	-881,359.	0.	1,767,840.	0.00
JP3706800004 NIHON KOHDEN		G5	2,284.	P JPY	2872.4164	M 28/04/17	2521.		6,560,599.	-802,635.	0.	5,757,964.	0.01
JP3711200000 AOZORA BANK		G5	34,077.	P JPY	451.8945	M 28/04/17	406.		15,399,209.	-1,563,947.	0.	13,835,262.	0.01
JP3711600001 TAIYO NIPPON SANSO		G5	4,464.	P JPY	1403.7661	M 28/04/17	1331.		6,266,412.	-324,828.	0.	5,941,584.	0.01
JP3718800000 NIPPON SUISAN KAIS		G5	8,100.	P JPY	443.0885	M 28/04/17	537.		3,589,017.	760,683.	0.	4,349,700.	0.00
JP3720800006 NSK LTD		G5	11,367.	P JPY	1633.2221	M 28/04/17	1520.		18,564,836.	-1,286,996.	0.	17,277,840.	0.02
JP3725400000 ZEON CORP		G5	4,720.	P JPY	1082.1475	M 28/04/17	1269.		5,107,736.	881,944.	0.	5,989,680.	0.01
JP3726800000 JAPAN TOBACCO		G5	26,104.	P JPY	4286.5971	M 28/04/17	3706.		111,897,331.	-15,155,907.	0.	96,741,424.	0.08

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G5 935653CU

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
JP3729000004		G5	52,115.	P	JPY 244.0139	M 28/04/17	208.		12,716,785.	-1,876,865.	0.	10,839,920.	0.01
JP3729400006		G5	21,558.	P	JPY 583.3889	M 28/04/17	612.		12,576,697.	616,799.	0.	13,193,496.	0.01
JP3732200005		G5	4,960.	P	JPY 2204.5986	M 28/04/17	1867.		10,934,809.	-1,674,489.	0.	9,260,320.	0.01
JP3733000008		PRETERPT--00171787	12,474.	P	JPY 378.5566	M 28/04/17	277.		4,722,115.	-1,266,817.	0.	3,455,298.	0.00
		G5	64,039.	P	JPY 378.5566	M 28/04/17	277.		24,242,384.	-6,503,581.	0.	17,738,803.	0.02
JP3734800000		PRETERPT--00150998	548.	P	JPY 9162.719	M 28/04/17	10220.		5,021,170.	579,390.	0.	5,600,560.	0.00
		PRETERPT--00166081	5,741.	P	JPY 9403.1893	M 28/04/17	10220.		53,983,710.	4,689,310.	0.	58,673,020.	0.05
		PRETERPT--00171883	700.	P	JPY 9403.19	M 28/04/17	10220.		6,582,233.	571,767.	0.	7,154,000.	0.01
		G5	202.	P	JPY 9403.1881	M 28/04/17	10220.		1,899,444.	164,996.	0.	2,064,440.	0.00
JP3735400008		G5	24,709.	P	JPY 4535.2173	M 28/04/17	4769.		112,060,684.	5,776,537.	0.	117,837,221.	0.10
JP3738600000		G5	4,960.	P	JPY 3151.2238	M 28/04/17	2411.		15,630,070.	-3,671,510.	0.	11,958,560.	0.01
JP3742600004		G5	5,471.	P	JPY 1264.9152	M 28/04/17	1243.		6,920,351.	-119,898.	0.	6,800,453.	0.01
JP3743000006		G5	4,120.	P	JPY 2652.1806	M 28/04/17	3170.		10,926,984.	2,133,416.	0.	13,060,400.	0.01
JP3744600002		G5	2,960.	P	JPY 1304.2081	M 28/04/17	1431.		3,860,456.	375,304.	0.	4,235,760.	0.00
JP3749400002		G5	4,476.	P	JPY 3385.7625	M 28/04/17	4275.		15,154,673.	3,980,227.	0.	19,134,900.	0.02
JP3750200002		G5	1,920.	P	JPY 2069.8073	M 28/04/17	2146.		3,974,030.	146,290.	0.	4,120,320.	0.00
JP3753000003		G5	46,355.	P	JPY 317.1947	M 28/04/17	224.		14,703,560.	-4,320,040.	0.	10,383,520.	0.01
JP3753400005		G5	4,880.	P	JPY 894.6592	M 28/04/17	1256.		4,365,937.	1,763,343.	0.	6,129,280.	0.01
JP3755200007		G5	2,840.	P	JPY 1132.3838	M 28/04/17	1830.		3,215,970.	1,981,230.	0.	5,197,200.	0.00
JP3756100008		G5	2,356.	P	JPY 9769.6791	M 28/04/17	14510.		23,017,364.	11,168,196.	0.	34,185,560.	0.03
JP3756200006		G5	976.	P	JPY 4739.1742	M 28/04/17	5560.		4,625,434.	801,126.	0.	5,426,560.	0.00
JP3756350009		G5	132.	P	JPY 4931.8939	M 28/04/17	5910.		651,010.	129,110.	0.	780,120.	0.00
JP3758190007		G5	5,959.	P	JPY 1693.6724	M 28/04/17	1895.		10,092,594.	1,199,711.	0.	11,292,305.	0.01
JP3761600000		G5	800.	P	JPY 1288.2575	M 28/04/17	1663.		1,030,606.	299,794.	0.	1,330,400.	0.00
JP3762600009		G5	111,682.	P	JPY 762.2507	M 28/04/17	669.		85,129,680.	-10,414,422.	0.	74,715,258.	0.07
JP3762800005		G5	4,096.	P	JPY 4079.7629	M 28/04/17	3880.		16,710,709.	-818,229.	0.	15,892,480.	0.01
JP3762900003		G5	3,636.	P	JPY 2488.7027	M 28/04/17	1883.		9,048,923.	-2,202,335.	0.	6,846,588.	0.01
JP3766550002		G5	7,991.	P	JPY 1304.1413	M 28/04/17	1357.		10,421,393.	422,394.	0.	10,843,787.	0.01
JP3767810009		G5	4,420.	P	JPY 689.298	M 28/04/17	793.		3,046,697.	458,363.	0.	3,505,060.	0.00
JP3768600003		G5	7,259.	P	JPY 1456.2842	M 28/04/17	1272.		10,571,167.	-1,337,719.	0.	9,233,448.	0.01
JP3769000005		G5	14,039.	P	JPY 865.015	M 28/04/17	658.		12,143,946.	-2,906,284.	0.	9,237,662.	0.01
JP3771800004		G5	4,360.	P	JPY 3255.2711	M 28/04/17	3275.		14,192,982.	86,018.	0.	14,279,000.	0.01
JP3774200004		G5	7,011.	P	JPY 3762.9126	M 28/04/17	3680.		26,381,780.	-581,300.	0.	25,800,480.	0.02
JP3777800008		G5	5,000.	P	JPY 594.1188	M 28/04/17	790.		2,970,594.	979,406.	0.	3,950,000.	0.00
JP3778630008		G5	6,143.	P	JPY 2669.873	M 28/04/17	3495.		16,401,030.	5,068,755.	0.	21,469,785.	0.02
JP3780100008		G5	2,772.	P	JPY 2455.1447	M 28/04/17	2875.		6,805,661.	1,163,839.	0.	7,969,500.	0.01
JP3780610006		G5	984.	P	JPY 5548.2388	M 28/04/17	4525.		5,459,467.	-1,006,867.	0.	4,452,600.	0.00
JP3783420007		G5	676.	P	JPY 8518.6154	M 28/04/17	10700.		5,758,584.	1,474,616.	0.	7,233,200.	0.01
JP3783600004		PRETERPT--00171904	13.	P	JPY 10865.	M 28/04/17	9954.		141,245.	-11,843.	0.	129,402.	0.00
		PRETERPT--00171908	583.	P	JPY 10864.9863	M 28/04/17	9954.		6,334,287.	-531,105.	0.	5,803,182.	0.01
		PRETERPT--00171911	10,086.	P	JPY 10864.9861	M 28/04/17	9954.		109,584,250.	-9,188,206.	0.	100,396,044.	0.09
		G5	17.	P	JPY 10865.	M 28/04/17	9954.		184,705.	-15,487.	0.	169,218.	0.00
JP3784600003		G5	1,600.	P	JPY 4874.2256	M 28/04/17	5700.		7,798,761.	1,321,239.	0.	9,120,000.	0.01
JP3785000005		G5	3,228.	P	JPY 2328.2001	M 28/04/17	3190.		7,515,430.	2,781,890.	0.	10,297,320.	0.01
JP3786200000		G5	5,855.	P	JPY 1724.6326	M 28/04/17	1561.		10,097,724.	-958,069.	0.	9,139,655.	0.01
JP3786600001		G5	1,316.	P	JPY 3170.7652	M 28/04/17	2729.		4,172,727.	-581,363.	0.	3,591,364.	0.00
JP3787000003		PRETERPT--00165584	2,206.	P	JPY 2083.8246	M 28/04/17	2871.		4,596,917.	1,736,509.	0.	6,333,426.	0.01
		PRETERPT--00171897	105.	P	JPY 2083.8286	M 28/04/17	2871.		218,802.	82,653.	0.	301,455.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G5

935653CU

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
		G5	245.	P	JPY	2083.8245	M 28/04/17	2871.			510,537.	192,858.	0.	703,395.	0.00
JP3788600009 HITACHI LTD		G5	132,506.	P	JPY	719.2821	M 28/04/17	615.1			95,309,198.	-13,804,757.	0.	81,504,441.	0.07
JP3792600003 HINO MOTORS LTD		G5	7,947.	P	JPY	1440.0766	M 28/04/17	1397.			11,444,289.	-342,330.	0.	11,101,959.	0.01
JP3797000001 HIROSHIMA BANK		G5	16,478.	P	JPY	699.6059	M 28/04/17	481.			11,528,106.	-3,602,188.	0.	7,925,918.	0.01
JP3799000009 HIROSE ELECTRIC		G5	888.	P	JPY	15555.4133	M 28/04/17	14970.			13,813,207.	-519,847.	0.	13,293,360.	0.01
JP3801600002 PIGEON		G5	3,388.	P	JPY	3495.456	M 28/04/17	3450.			11,842,605.	-154,005.	0.	11,688,600.	0.01
JP3802300008 FAST RETAILING		G5	864.	P	JPY	47814.3981	M 28/04/17	36360.			41,311,640.	-9,896,600.	0.	31,415,040.	0.03
JP3802400006 FANUC LTD		G5	5,659.	P	JPY	21844.9931	M 28/04/17	22655.			123,620,816.	4,583,829.	0.	128,204,645.	0.11
JP3802600001 FAMILYMT UNY HLDGS		G5	1,644.	P	JPY	5349.57	M 28/04/17	6300.			8,794,693.	1,562,507.	0.	10,357,200.	0.01
JP3805010000 FUKUOKA FIN GROUP		G5	22,558.	P	JPY	577.0829	M 28/04/17	508.			13,017,835.	-1,558,371.	0.	11,459,464.	0.01
JP3813200007 NACHI-FUJIKOSHI		G5	5,839.	P	JPY	635.4932	M 28/04/17	594.			3,710,645.	-242,279.	0.	3,468,366.	0.00
JP3814000000 FUJIFILM HOLDINGS		G5	11,511.	P	JPY	4647.7156	M 28/04/17	4134.			53,499,854.	-5,913,380.	0.	47,586,474.	0.04
JP3814800003 SUBARU CORP		G5	17,138.	P	JPY	4453.3622	M 28/04/17	4212.			76,321,721.	-4,136,465.	0.	72,185,256.	0.06
JP3818000006 FUJITSU LTD		G5	53,275.	P	JPY	659.7925	M 28/04/17	694.8			35,150,444.	1,865,026.	0.	37,015,470.	0.03
JP3818400008 FUJITSU GENERAL		G5	2,280.	P	JPY	1781.8987	M 28/04/17	2365.			4,062,729.	1,329,471.	0.	5,392,200.	0.00
JP3820000002 FUJI ELECTRIC HOLD		G5	16,198.	P	JPY	505.7205	M 28/04/17	611.			8,191,661.	1,705,317.	0.	9,896,978.	0.01
JP3826270005 FUYO GENERAL LEASE		G5	628.	P	JPY	4968.922	M 28/04/17	5200.			3,120,483.	145,117.	0.	3,265,600.	0.00
JP3830000000 BROTHOR INDUS LTD		G5	7,151.	P	JPY	1739.4489	M 28/04/17	2291.			12,438,799.	3,944,142.	0.	16,382,941.	0.01
JP3830800003 BRIDGESTONE CORP		G5	19,610.	P	JPY	4370.9975	M 28/04/17	4648.			85,715,260.	5,432,020.	0.	91,147,280.	0.08
JP3833300001 PRESSANCE		G5	808.	P	JPY	1209.9282	M 28/04/17	1288.			977,622.	63,082.	0.	1,040,704.	0.00
JP3834200002 HEIWA CORP		G5	1,692.	P	JPY	2439.7045	M 28/04/17	2871.			4,127,980.	729,752.	0.	4,857,732.	0.00
JP3837800006 HOYA CORP		G5	11,383.	P	JPY	4746.9899	M 28/04/17	5324.			54,034,986.	6,568,106.	0.	60,603,092.	0.05
JP3842400008 HOKUHOKU FINANCIAL		G5	3,655.	P	JPY	2255.4098	M 28/04/17	1750.			8,243,523.	-1,847,273.	0.	6,396,250.	0.01
JP3843400007 NORTH PACIFIC BANK		G5	8,879.	P	JPY	501.592	M 28/04/17	425.			4,453,635.	-680,060.	0.	3,773,575.	0.00
JP3845770001 HOSHIZAKI		G5	1,660.	P	JPY	7907.309	M 28/04/17	9290.			13,126,133.	2,295,267.	0.	15,421,400.	0.01
JP3853000002 HORIBA LTD		G5	1,068.	P	JPY	4797.8848	M 28/04/17	6570.			5,124,141.	1,892,619.	0.	7,016,760.	0.01
JP3854600008 HONDA MOTOR CO LTD		G5	44,440.	P	JPY	3699.8151	M 28/04/17	3232.			164,419,785.	-20,789,705.	0.	143,630,080.	0.13
JP3854700006 VT HOLDINGS		G5	2,488.	P	JPY	689.6728	M 28/04/17	567.			1,715,906.	-305,210.	0.	1,410,696.	0.00
JP3861600009 MAEDA ROAD CONST		G5	2,000.	P	JPY	1804.361	M 28/04/17	2054.			3,608,722.	499,278.	0.	4,108,000.	0.00
JP3862400003 MAKITA		G5	7,224.	P	JPY	3428.7641	M 28/04/17	3975.			24,769,392.	3,946,008.	0.	28,715,400.	0.03
JP3863800003 MATSUI SECURITIES	PRETERPT--00171889	G5	2,523.	P	JPY	1065.9608	M 28/04/17	908.			2,689,419.	-398,535.	0.	2,290,884.	0.00
		G5	585.	P	JPY	1065.9607	M 28/04/17	908.			623,587.	-92,407.	0.	531,180.	0.00
JP3866800000 PANASONIC CORP		G5	63,190.	P	JPY	1433.186	M 28/04/17	1330.5			90,563,021.	-6,488,726.	0.	84,074,295.	0.07
JP3868400007 MAZDA MOTOR CORP		G5	17,486.	P	JPY	2156.4526	M 28/04/17	1634.			37,707,731.	-9,135,607.	0.	28,572,124.	0.02
JP3869010003 MATSUMOTOKIYOSHI		G5	1,000.	P	JPY	4842.635	M 28/04/17	5590.			4,842,635.	747,365.	0.	5,590,000.	0.00
JP3877600001 MARUBENI CORP		G5	53,755.	P	JPY	654.7895	M 28/04/17	686.4			35,198,207.	1,699,225.	0.	36,897,432.	0.03
JP3882750007 MIXI		G5	1,548.	P	JPY	4094.7132	M 28/04/17	6180.			6,338,616.	3,228,024.	0.	9,566,640.	0.01
JP3885400006 MISUMI		G5	6,183.	P	JPY	1661.1465	M 28/04/17	2111.			10,270,869.	2,781,444.	0.	13,052,313.	0.01
JP3885780001 MIZUHO FIN GROUP INC		G5	738,361.	P	JPY	239.9633	M 28/04/17	203.6			177,179,548.	-26,849,248.	0.	150,330,300.	0.13
JP3889200006 SUMITOMO MITSUI CONS		G5	23,714.	P	JPY	152.1704	M 28/04/17	121.			3,608,569.	-739,175.	0.	2,869,394.	0.00
JP3890310000 MS AD ASSURANCE		G5	16,290.	P	JPY	3698.9734	M 28/04/17	3632.			60,256,276.	-1,090,996.	0.	59,165,280.	0.05
JP3890350006 S'TOMO MITSUI FINL		G5	39,045.	P	JPY	4770.3854	M 28/04/17	4124.			186,259,697.	-25,238,117.	0.	161,021,580.	0.14
JP3892100003 SUMITOMO MITSUI TRUS		G5	11,414.	P	JPY	4939.8356	M 28/04/17	3817.			56,383,284.	-12,816,046.	0.	43,567,238.	0.04
JP3893200000 MITSUI FUDOSAN		G5	28,637.	P	JPY	3200.7343	M 28/04/17	2449.5			91,659,428.	-21,513,096.	0.	70,146,332.	0.06
JP3893600001 MITSUI & CO		G5	49,423.	P	JPY	1601.2008	M 28/04/17	1573.			79,136,148.	-1,393,769.	0.	77,742,379.	0.07
JP3893700009 T-GAIA CORP		G5	520.	P	JPY	2095.0904	M 28/04/17	1923.			1,089,447.	-89,487.	0.	999,960.	0.00
JP3895200008 MITSUBA CORP		G5	1,060.	P	JPY	2586.6264	M 28/04/17	2108.			2,741,824.	-507,344.	0.	2,234,480.	0.00
JP3896800004 MITSUBISHI GAS CHE		G5	5,400.	P	JPY	1454.7519	M 28/04/17	2382.			7,855,660.	5,007,140.	0.	12,862,800.	0.01

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G5

935653CU

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
JP3897700005		MITSUBISHI CHEMICA	G5	38,824.	P JPY	731.4559	M 28/04/17	872.3		28,398,043.	5,468,132.	0.	33,866,175.	0.03
JP3898400001		MITSUBISHI CORP.	G5	41,004.	P JPY	2561.3665	M 28/04/17	2403.5		105,026,274.	-6,473,160.	0.	98,553,114.	0.09
JP3899600005		MITSUBISHI ESTATE	PRETERPT--00171782	30,444.	P JPY	2538.3179	M 28/04/17	2130.		77,276,550.	-12,430,830.	0.	64,845,720.	0.06
			G5	9,792.	P JPY	2538.3179	M 28/04/17	2130.		24,855,209.	-3,998,249.	0.	20,856,960.	0.02
JP3900000005		MITSUB. HEAVY IND.	G5	92,510.	P JPY	628.6241	M 28/04/17	446.		58,154,015.	-16,894,555.	0.	41,259,460.	0.04
JP3902400005		MITSUBISHI ELECTRIC	G5	59,034.	P JPY	1426.0446	M 28/04/17	1554.		84,185,119.	7,553,717.	0.	91,738,836.	0.08
JP3902900004		MITSUBISHI UFJ FIN	G5	236,996.	P JPY	760.2739	M 28/04/17	709.2		180,181,879.	-12,104,316.	0.	168,077,563.	0.15
JP3903000002		MITSUBISHI MATERIA	PRETERPT--00171732	851.	P JPY	4461.7051	M 28/04/17	3315.		3,796,911.	-975,846.	0.	2,821,065.	0.00
			G5	2,772.	P JPY	4461.7045	M 28/04/17	3315.		12,367,845.	-3,178,665.	0.	9,189,180.	0.01
JP3906000009		MINEBEA MITSUMI	G5	8,879.	P JPY	1703.7279	M 28/04/17	1611.		15,127,400.	-823,331.	0.	14,304,069.	0.01
JP3910660004		TOKIO MARINE HLDGS	G5	22,142.	P JPY	4820.8181	M 28/04/17	4692.		106,742,554.	-2,852,290.	0.	103,890,264.	0.09
JP3914400001		MURATA MANUFACTURING	G5	5,851.	P JPY	17048.1514	M 28/04/17	14945.		99,748,734.	-12,305,539.	0.	87,443,195.	0.08
JP3918000005		MEIJI HLDG	G5	3,708.	P JPY	8117.8741	M 28/04/17	9460.		30,101,077.	4,976,603.	0.	35,077,680.	0.03
JP3922950005		MONOTARO CO LTD	G5	1,968.	P JPY	2710.9248	M 28/04/17	3625.		5,335,100.	1,798,900.	0.	7,134,000.	0.01
JP3924800000		DMG MORI	G5	3,400.	P JPY	1018.2035	M 28/04/17	1838.		3,461,892.	2,787,308.	0.	6,249,200.	0.01
JP3930200005		YAKKO CO LTD	G5	628.	P JPY	6195.0844	M 28/04/17	4320.		3,890,513.	-1,177,553.	0.	2,712,960.	0.00
JP3931600005		YAKULT HONSHA	G5	3,340.	P JPY	6871.529	M 28/04/17	6340.		22,950,907.	-1,775,307.	0.	21,175,600.	0.02
JP3932000007		YASKAWA ELECTRIC	G5	6,443.	P JPY	1580.5165	M 28/04/17	2129.		10,183,268.	3,533,879.	0.	13,717,147.	0.01
JP3933800009		YAHOO JAPAN	G5	39,144.	P JPY	480.0572	M 28/04/17	477.		18,791,360.	-119,672.	0.	18,671,688.	0.02
JP3935300008		YAMAGUCHI FINANCIA	PRETERPT--00172045	1,970.	P JPY	1476.4614	M 28/04/17	1234.		2,908,629.	-477,649.	0.	2,430,980.	0.00
			PRETERPT--00172139	4,865.	P JPY	1476.4617	M 28/04/17	1234.		7,182,986.	-1,179,576.	0.	6,003,410.	0.01
			G5	284.	P JPY	1476.4613	M 28/04/17	1234.		419,315.	-68,859.	0.	350,456.	0.00
JP3940000007		YAMATO HOLDINGS	G5	9,855.	P JPY	2469.0094	M 28/04/17	2408.5		24,332,088.	-596,320.	0.	23,735,768.	0.02
JP3942400007		ASTELLAS PHARMA INC	G5	59,234.	P JPY	1746.4105	M 28/04/17	1468.		103,446,877.	-16,491,365.	0.	86,955,512.	0.08
JP3942600002		YAMAHA CORP	G5	3,724.	P JPY	2801.5824	M 28/04/17	3090.		10,433,093.	1,074,067.	0.	11,507,160.	0.01
JP3942800008		YAMAHA MOTOR CO LTD	G5	7,827.	P JPY	2589.9467	M 28/04/17	2641.		20,271,513.	399,594.	0.	20,671,107.	0.02
JP3944130008		USS	G5	7,035.	P JPY	1977.0787	M 28/04/17	1970.		13,908,749.	-49,799.	0.	13,858,950.	0.01
JP3946700006		USEN	G5	2,524.	P JPY	337.517	M 28/04/17	460.		851,893.	309,147.	0.	1,161,040.	0.00
JP3949400000		UNITED ARROWS	G5	744.	P JPY	4453.3226	M 28/04/17	3450.		3,313,272.	-746,472.	0.	2,566,800.	0.00
JP3951600000		UNI-CHARM	G5	11,759.	P JPY	2661.5103	M 28/04/17	2708.5		31,296,700.	552,552.	0.	31,849,252.	0.03
JP3955000009		YOKOGAWA ELECTRIC	G5	5,991.	P JPY	1490.5179	M 28/04/17	1721.		8,929,693.	1,380,818.	0.	10,310,511.	0.01
JP3955800002		YOKOHAMA RUBBER	G5	3,468.	P JPY	2294.9677	M 28/04/17	2185.		7,958,948.	-381,368.	0.	7,577,580.	0.01
JP3967200001		RAKUTEN	G5	29,581.	P JPY	1746.5712	M 28/04/17	1141.		51,665,324.	-17,913,403.	0.	33,751,921.	0.03
JP3973400009		RICOH COMPANY LTD	G5	16,614.	P JPY	1244.0595	M 28/04/17	928.		20,668,805.	-5,251,013.	0.	15,417,792.	0.01
JP3974450003		RESORTTRUST	G5	2,240.	P JPY	3054.0313	M 28/04/17	1918.		6,841,030.	-2,544,710.	0.	4,296,320.	0.00
JP3976300008		RYOHIN KEIKAKU	G5	740.	P JPY	20064.6216	M 28/04/17	25140.		14,847,820.	3,755,780.	0.	18,603,600.	0.02
JP3977400005		RINNAI	PRETERPT--00167676	283.	P JPY	9355.583	M 28/04/17	9260.		2,647,630.	-27,050.	0.	2,620,580.	0.00
			G5	657.	P JPY	9355.583	M 28/04/17	9260.		6,146,618.	-62,798.	0.	6,083,820.	0.01
JP3982100004		LAWSON INC	G5	1,860.	P JPY	8650.9247	M 28/04/17	7400.		16,090,720.	-2,326,720.	0.	13,764,000.	0.01
Equities DRM														
								SUM (JPY)		9,342,966,307.	-212,568,588.	0.	9,130,397,719.	7.98

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G5

935653CU

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
											EVALUATION	
Equities DRM												
						SUM	(JPY)		9,342,966,307.	-212,568,588.	0.	9,130,397,719. 7.98
Equities OTC												
<i>Equities OTC</i>												
JP3100800006	AICA KOGYO	G5	1,828.	P	JPY	2663.9716	M 28/04/17	3180.	4,869,740.	943,300.	0.	5,813,040. 0.01
JP3778400006	VALOR HOLDINGS SHS	G5	1,172.	P	JPY	2869.1229	M 28/04/17	2664.	3,362,612.	-240,404.	0.	3,122,208. 0.00
<i>Equities OTC</i>												
						SUM	(JPY)		8,232,352.	702,896.	0.	8,935,248. 0.01
Equities OTC												
						SUM	(JPY)		8,232,352.	702,896.	0.	8,935,248. 0.01
Equities												
						SUM	(JPY)		9,351,198,659.	-211,865,692.	0.	9,139,332,967. 7.98
Forward Instruments												
Margin Call												
<i>Margin Call on Futures</i>												
<i>Margin Call on Index Futures</i>												
JPW090617	JPX-NIKKEI IND 0617	G5	391.		JPY	13759.5379	M 28/04/17	13685.	0.	-2,914,432.	0.	-2,914,432. 0.00
<i>Margin Call on Futures</i>												
						SUM	(JPY)		0.	-2,914,432.	0.	-2,914,432.
Margin Call												
						SUM	(JPY)		0.	-2,914,432.	0.	-2,914,432.
Forward Instruments												
						SUM	(JPY)		0.	-2,914,432.	0.	-2,914,432.
Cash												
Cash at Banks												
<i>A/R + associated accounts</i>												
<i>Coupons receivable</i>												
JP3100800006	AICA KOGYO	ACHLIGG5	1,828.	P	JPY	35.5678337	28/04/17		65,018.	0.	0.	65,018. 0.00
JP3102000001	AISIN SEIKI LTD	ACHLIGG5	5,039.	P	JPY	42.34252828	28/04/17		213,364.	0.	0.	213,364. 0.00
JP3105220002	SEVEN BANK LTD	ACHLIGG5	1,201.	P	JPY	4.02248127	28/04/17		4,831.	0.	0.	4,831. 0.00
JP3105250009	AIN HOLDING SHS	ACHLIGG5	676.	P	JPY	42.34319527	28/04/17		28,624.	0.	0.	28,624. 0.00
JP3111200006	ASAHI KASEI	ACHLIGG5	28,836.	P	JPY	8.46851158	28/04/17		244,198.	0.	0.	244,198. 0.00
JP3119600009	AJINOMOTO CO INC	ACHLIGG5	12,759.	P	JPY	12.70271965	28/04/17		162,074.	0.	0.	162,074. 0.00
JP3120010008	ICHIGO INC	ACHLIGG5	5,200.	P	JPY	4.23423077	28/04/17		22,018.	0.	0.	22,018. 0.00
JP3126340003	ALFRESA HLDGS CORP	ACHLIGG5	6,467.	P	JPY	14.39647441	28/04/17		93,102.	0.	0.	93,102. 0.00
JP3126400005	ALPS ELECTRIC CO	ACHLIGG5	5,140.	P	JPY	12.70272374	28/04/17		65,292.	0.	0.	65,292. 0.00
JP3130400009	EAGLE INDUSTRY	ACHLIGG5	612.	P	JPY	21.17156863	28/04/17		12,957.	0.	0.	12,957. 0.00
JP3131090007	IIDA GROUP HLDGS	ACHLIGG5	4,556.	P	JPY	25.40539947	28/04/17		115,747.	0.	0.	115,747. 0.00
JP3131400008	AEON CREDIT SERVIC	ACHLIGG5	16.	P	JPY	33.	28/04/17		528.	0.	0.	528. 0.00
JP3131430005	AEON MALL	ACHLIGG5	3,504.	P	JPY	11.43236301	28/04/17		40,059.	0.	0.	40,059. 0.00
JP3134800006	IHI CORP	ACHLIGG5	42,756.	P	JPY	2.54055571	28/04/17		108,624.	0.	0.	108,624. 0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G5

935653CU

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
JP3137200006	ISUZU MOTORS LTD	ACHLIGG5	16,006.	P	JPY	13.5496064	28/04/17			216,875.	0.	0.	216,875.	0.00
JP3138400001	IZUMI	ACHLIGG5	1,052.	P	JPY	27.94581749	28/04/17			29,399.	0.	0.	29,399.	0.00
JP3143000002	ITO EN LTD	ACHLIGG5	1,860.	P	JPY	16.93709677	28/04/17			31,503.	0.	0.	31,503.	0.00
JP3143600009	ITOCHU CORP	ACHLIGG5	4,279.	P	JPY	23.28838514	28/04/17			99,651.	0.	0.	99,651.	0.00
JP3143900003	ITOCHU TECHNO-SOL	ACHLIGG5	1,256.	P	JPY	31.75716561	28/04/17			39,887.	0.	0.	39,887.	0.00
JP3151600008	IWATANI	ACHLIGG5	5,639.	P	JPY	6.77478276	28/04/17			38,203.	0.	0.	38,203.	0.00
JP3152740001	ABC MART	ACHLIGG5	1,024.	P	JPY	50.81054688	28/04/17			52,030.	0.	0.	52,030.	0.00
JP3152750000	GMO INTERNET	ACHLIGG5	2,000.	P	JPY	4.2345	28/04/17			8,469.	0.	0.	8,469.	0.00
JP3158800007	UBE INDUSTRIES LTD	ACHLIGG5	29,397.	P	JPY	5.08109671	28/04/17			149,369.	0.	0.	149,369.	0.00
JP3160670000	AIR WATER	ACHLIGG5	4,760.	P	JPY	11.85588235	28/04/17			56,434.	0.	0.	56,434.	0.00
JP3161200005	EZAKI GLICO	ACHLIGG5	1,600.	P	JPY	16.936875	28/04/17			27,099.	0.	0.	27,099.	0.00
JP3162600005	SMC CORP	ACHLIGG5	1,716.	P	JPY	84.68473193	28/04/17			145,319.	0.	0.	145,319.	0.00
JP3164800009	NOK CORP	ACHLIGG5	2,676.	P	JPY	21.17115097	28/04/17			56,654.	0.	0.	56,654.	0.00
JP3165000005	SOMPO HLDGS SHS	ACHLIGG5	11,399.	P	JPY	33.87402404	28/04/17			386,130.	0.	0.	386,130.	0.00
JP3165650007	NTT DOCOMO INC	ACHLIGG5	40,828.	P	JPY	33.87400803	28/04/17			1,383,008.	0.	0.	1,383,008.	0.00
JP3165690003	NTT URBAN DEVELOPM	ACHLIGG5	3,424.	P	JPY	7.62178738	28/04/17			26,097.	0.	0.	26,097.	0.00
JP3165700000	NTT DATA	ACHLIGG5	2,280.	P	JPY	29.63991228	28/04/17			67,579.	0.	0.	67,579.	0.00
JP3166000004	EBARA CORP	ACHLIGG5	575.	P	JPY	25.40521739	28/04/17			14,608.	0.	0.	14,608.	0.00
JP3167500002	LEOPALACE21	ACHLIGG5	6,891.	P	JPY	10.1622406	28/04/17			70,028.	0.	0.	70,028.	0.00
JP3168200008	ELECOM	ACHLIGG5	500.	P	JPY	16.938	28/04/17			8,469.	0.	0.	8,469.	0.00
JP3169800004	ENPLAS CORP	ACHLIGG5	272.	P	JPY	33.875	28/04/17			9,214.	0.	0.	9,214.	0.00
JP3173400007	OBIC	ACHLIGG5	1,908.	P	JPY	40.22536688	28/04/17			76,750.	0.	0.	76,750.	0.00
JP3174410005	OJI HOLDINGS	ACHLIGG5	22,678.	P	JPY	4.23423582	28/04/17			96,024.	0.	0.	96,024.	0.00
JP3180400008	OSAKA GAS CO LTD	ACHLIGG5	53,434.	P	JPY	4.2342516	28/04/17			226,253.	0.	0.	226,253.	0.00
JP3183200009	JAPAN EXCHANGE	ACHLIGG5	17,006.	P	JPY	22.01811125	28/04/17			374,440.	0.	0.	374,440.	0.00
JP3190000004	OBAYASHI	ACHLIGG5	18,638.	P	JPY	16.09013843	28/04/17			299,888.	0.	0.	299,888.	0.00
JP3190800007	OKASAN HOLDINGS	ACHLIGG5	4,240.	P	JPY	21.17122642	28/04/17			89,766.	0.	0.	89,766.	0.00
JP3194000000	OKI ELECTRIC INDUS	ACHLIGG5	2,403.	P	JPY	25.40532667	28/04/17			61,049.	0.	0.	61,049.	0.00
JP3196000008	ODAKYU ELECTRIC	ACHLIGG5	7,667.	P	JPY	8.46850137	28/04/17			64,928.	0.	0.	64,928.	0.00
JP3197600004	ONO PHARMACEUTICAL	ACHLIGG5	13,180.	P	JPY	16.9370258	28/04/17			223,230.	0.	0.	223,230.	0.00
JP3197800000	OMRON CORP	ACHLIGG5	5,871.	P	JPY	28.79288026	28/04/17			169,043.	0.	0.	169,043.	0.00
JP3198900007	ORIENTAL LAND	ACHLIGG5	6,239.	P	JPY	14.81984292	28/04/17			92,461.	0.	0.	92,461.	0.00
JP3199000005	ORIENT CORP	ACHLIGG5	11,800.	P	JPY	1.69372881	28/04/17			19,986.	0.	0.	19,986.	0.00
JP3200450009	ORIX CORP	ACHLIGG5	38,732.	P	JPY	23.7117887	28/04/17			918,405.	0.	0.	918,405.	0.00
JP3201200007	OLYMPUS CORP	ACHLIGG5	8,803.	P	JPY	23.71180279	28/04/17			208,735.	0.	0.	208,735.	0.00
JP3206000006	KAKAKU.COM	ACHLIGG5	4,092.	P	JPY	11.85581623	28/04/17			48,514.	0.	0.	48,514.	0.00
JP3207000005	KAKEN PHARMA	ACHLIGG5	1,132.	P	JPY	63.51413428	28/04/17			71,898.	0.	0.	71,898.	0.00
JP3209000003	CASIO	ACHLIGG5	4,403.	P	JPY	16.93708835	28/04/17			74,574.	0.	0.	74,574.	0.00
JP3210200006	KAJIMA CORP	ACHLIGG5	26,757.	P	JPY	11.00904436	28/04/17			294,569.	0.	0.	294,569.	0.00
JP3215200001	KANAMOTO	ACHLIGG5	780.	P	JPY	12.7025641	28/04/17			9,908.	0.	0.	9,908.	0.00
JP3217100001	KANEMATSU	ACHLIGG5	11,479.	P	JPY	2.54055231	28/04/17			29,163.	0.	0.	29,163.	0.00
JP3218850000	KABU.COM SECURITIE	ACHLIGG5	4,068.	P	JPY	5.08112094	28/04/17			20,670.	0.	0.	20,670.	0.00
JP3220400000	CALSONIC KANSEI	ACHLIGG5	3,640.	P	JPY	6.35137363	28/04/17			23,119.	0.	0.	23,119.	0.00
JP3220580009	CALBEE INC	ACHLIGG5	2,572.	P	JPY	33.87402799	28/04/17			87,124.	0.	0.	87,124.	0.00
JP3224200000	KAWASAKI HEAVY IND	ACHLIGG5	43,476.	P	JPY	1.69369307	28/04/17			73,635.	0.	0.	73,635.	0.00
JP3229400001	KANSAI PAINT	ACHLIGG5	250.	P	JPY	9.316	28/04/17			2,329.	0.	0.	2,329.	0.00
JP3236200006	KEYENCE CORP	ACHLIGG5	2,536.	P	JPY	63.51380126	28/04/17			161,071.	0.	0.	161,071.	0.00
JP3240400006	KIKKOMAN CORP	ACHLIGG5	4,240.	P	JPY	13.5495283	28/04/17			57,450.	0.	0.	57,450.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G5

935653CU

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
JP3246500007	KYUSHU FIN GROUP	ACHLIGG5	11,900.	P JPY	5.08109244	28/04/17			60,465.	0.	0.	60,465.	0.00
JP3247050002	KYUDENKO	ACHLIGG5	1,200.	P JPY	25.40583333	28/04/17			30,487.	0.	0.	30,487.	0.00
JP3247090008	KYORIN	ACHLIGG5	1,464.	P JPY	32.18032787	28/04/17			47,112.	0.	0.	47,112.	0.00
JP3249600002	KYOCERA CORP	ACHLIGG5	9,131.	P JPY	42.34245975	28/04/17			386,629.	0.	0.	386,629.	0.00
JP3254200003	KYOWA EXEO CORP	ACHLIGG5	2,440.	P JPY	19.47745902	28/04/17			47,525.	0.	0.	47,525.	0.00
JP3260800002	KINTETSU GRP HLD CO	ACHLIGG5	55,395.	P JPY	4.23424497	28/04/17			234,556.	0.	0.	234,556.	0.00
JP3266800006	KUMAGAI GUMI	ACHLIGG5	10,000.	P JPY	5.0811	28/04/17			50,811.	0.	0.	50,811.	0.00
JP3268950007	MEDICEO PALTAC	ACHLIGG5	5,495.	P JPY	12.70282075	28/04/17			69,802.	0.	0.	69,802.	0.00
JP3274150006	SHIP HEALTHCARE	ACHLIGG5	1,076.	P JPY	47.42379182	28/04/17			51,028.	0.	0.	51,028.	0.00
JP3274180003	GURUNAVI INC	ACHLIGG5	800.	P JPY	16.9375	28/04/17			13,550.	0.	0.	13,550.	0.00
JP3274280001	GROWELL HOLDINGS	ACHLIGG5	740.	P JPY	27.09864865	28/04/17			20,053.	0.	0.	20,053.	0.00
JP3276400003	GUNMA BANK LTD	ACHLIGG5	12,099.	P JPY	5.08108108	28/04/17			61,476.	0.	0.	61,476.	0.00
JP3277150003	K'S HOLDING SHS	ACHLIGG5	2,472.	P JPY	21.17111165	28/04/17			52,335.	0.	0.	52,335.	0.00
JP3277800003	KEIO CORP	ACHLIGG5	15,638.	P JPY	3.81084538	28/04/17			59,594.	0.	0.	59,594.	0.00
JP3278600006	KEISEI EL RAILWAY	ACHLIGG5	4,119.	P JPY	5.92789512	28/04/17			24,417.	0.	0.	24,417.	0.00
JP3279400000	KEIHAN ELECTRIC	ACHLIGG5	16,078.	P JPY	2.54055231	28/04/17			40,847.	0.	0.	40,847.	0.00
JP3282400005	GEO	ACHLIGG5	880.	P JPY	14.39659091	28/04/17			12,669.	0.	0.	12,669.	0.00
JP3283650004	KOSE CORP	ACHLIGG5	948.	P JPY	39.80168776	28/04/17			37,732.	0.	0.	37,732.	0.00
JP3284600008	KOITO MFG	ACHLIGG5	3,328.	P JPY	16.93689904	28/04/17			56,366.	0.	0.	56,366.	0.00
JP3286500008	IBJ LEASING	ACHLIGG5	1,068.	P JPY	27.09925094	28/04/17			28,942.	0.	0.	28,942.	0.00
JP3292200007	JTEKT CORP	ACHLIGG5	5,871.	P JPY	17.78385284	28/04/17			104,409.	0.	0.	104,409.	0.00
JP3294460005	INPEX HOLDINGS INC	ACHLIGG5	32,705.	P JPY	7.62164807	28/04/17			249,266.	0.	0.	249,266.	0.00
JP3294600006	HITACHI KOKUSAI EI	ACHLIGG5	1,480.	P JPY	13.54932432	28/04/17			20,053.	0.	0.	20,053.	0.00
JP3300600008	KONICA MINOLTA HLD	ACHLIGG5	12,943.	P JPY	12.7027737	28/04/17			164,412.	0.	0.	164,412.	0.00
JP3304200003	KOMATSU LTD	ACHLIGG5	26,693.	P JPY	24.55864833	28/04/17			655,544.	0.	0.	655,544.	0.00
JP3305530002	COMSYS HOLDINGS	ACHLIGG5	2,384.	P JPY	16.93708054	28/04/17			40,378.	0.	0.	40,378.	0.00
JP3305990008	CONCORDIA FIN GRP	ACHLIGG5	35,756.	P JPY	5.50453071	28/04/17			196,820.	0.	0.	196,820.	0.00
JP3316400005	SAGAMI RAILWAY	ACHLIGG5	11,919.	P JPY	3.38736471	28/04/17			40,374.	0.	0.	40,374.	0.00
JP3323050009	SAWAI PHARMA	ACHLIGG5	1,008.	P JPY	55.04563492	28/04/17			55,486.	0.	0.	55,486.	0.00
JP3326000001	SANKYU INC	ACHLIGG5	7,719.	P JPY	5.08109859	28/04/17			39,221.	0.	0.	39,221.	0.00
JP3336000009	SANTEN PHARMACEUTI	ACHLIGG5	10,443.	P JPY	11.009097	28/04/17			114,968.	0.	0.	114,968.	0.00
JP3336600006	SUNDRUG	ACHLIGG5	1,036.	P JPY	38.10810811	28/04/17			39,480.	0.	0.	39,480.	0.00
JP3343200006	SANRIO	ACHLIGG5	1,644.	P JPY	33.87408759	28/04/17			55,689.	0.	0.	55,689.	0.00
JP3344400001	SANWA HOLDINGS CORP	ACHLIGG5	5,735.	P JPY	11.00906713	28/04/17			63,137.	0.	0.	63,137.	0.00
JP3347200002	SHIONOGI & CO LTD	ACHLIGG5	7,879.	P JPY	28.79286712	28/04/17			226,859.	0.	0.	226,859.	0.00
JP3351100007	SYSMEX	ACHLIGG5	4,336.	P JPY	23.71171587	28/04/17			102,814.	0.	0.	102,814.	0.00
JP3351200005	SHIZUOKA BANK	ACHLIGG5	15,358.	P JPY	8.46848548	28/04/17			130,059.	0.	0.	130,059.	0.00
JP3357200009	SHIMADZU CORP	ACHLIGG5	7,100.	P JPY	8.4684507	28/04/17			60,126.	0.	0.	60,126.	0.00
JP3358200008	SHIMAMURA	ACHLIGG5	652.	P JPY	111.78374233	28/04/17			72,883.	0.	0.	72,883.	0.00
JP3358800005	SHIMIZU CORP	ACHLIGG5	18,244.	P JPY	11.85589783	28/04/17			216,299.	0.	0.	216,299.	0.00
JP3371200001	SHIN-ETSU CHEMICAL	ACHLIGG5	10,371.	P JPY	50.81101147	28/04/17			526,961.	0.	0.	526,961.	0.00
JP3381000003	NP STI & S'TOMO	ACHLIGG5	920.	P JPY	21.17173913	28/04/17			19,478.	0.	0.	19,478.	0.00
JP3385980002	JSR CORP	ACHLIGG5	5,843.	P JPY	21.1713161	28/04/17			123,704.	0.	0.	123,704.	0.00
JP3386030005	JFE HOLDINGS	ACHLIGG5	15,842.	P JPY	16.9370029	28/04/17			268,316.	0.	0.	268,316.	0.00
JP3386380004	J FRONT RETAILING	ACHLIGG5	110.	P JPY	11.85454545	28/04/17			1,304.	0.	0.	1,304.	0.00
JP3388200002	AEON CO LTD	ACHLIGG5	1,509.	P JPY	12.70245195	28/04/17			19,168.	0.	0.	19,168.	0.00
JP3389700000	AEON DELIGHT	ACHLIGG5	644.	P JPY	22.86490683	28/04/17			14,725.	0.	0.	14,725.	0.00
JP3389900006	JAFCO	ACHLIGG5	924.	P JPY	84.68506494	28/04/17			78,249.	0.	0.	78,249.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPY-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G5

935653CU

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
JP3397060009	SUGI HOLDINGS	ACHLIGG5	1,208.		P	JPY	21.17135762	28/04/17			25,575.	0.	0.	25,575.	0.00
JP3397200001	SUZUKI MOTOR CORP	ACHLIGG5	10,943.		P	JPY	14.3964178	28/04/17			157,540.	0.	0.	157,540.	0.00
JP3399200009	STARTS CORP INC	ACHLIGG5	716.		P	JPY	21.17178771	28/04/17			15,159.	0.	0.	15,159.	0.00
JP3399310006	START TODAY CO.	ACHLIGG5	5,004.		P	JPY	11.85591527	28/04/17			59,327.	0.	0.	59,327.	0.00
JP3399400005	STANLEY ELECTRIC	ACHLIGG5	3,904.		P	JPY	15.24334016	28/04/17			59,510.	0.	0.	59,510.	0.00
JP3400400002	SCSK	ACHLIGG5	1,528.		P	JPY	35.9908377	28/04/17			54,994.	0.	0.	54,994.	0.00
JP3400900001	SUMITOMO OSAKA CEM	ACHLIGG5	11,000.		P	JPY	4.23427273	28/04/17			46,577.	0.	0.	46,577.	0.00
JP3401400001	SUMITOMO CHEMICAL	ACHLIGG5	42,996.		P	JPY	5.92794679	28/04/17			254,878.	0.	0.	254,878.	0.00
JP3402600005	SUMITOMO METAL MIN	ACHLIGG5	15,358.		P	JPY	5.08113036	28/04/17			78,036.	0.	0.	78,036.	0.00
JP3404600003	SUMITOMO CORP	ACHLIGG5	5,001.		P	JPY	21.17116577	28/04/17			105,877.	0.	0.	105,877.	0.00
JP3405400007	SUMITOMO HEAVY IND	ACHLIGG5	16,558.		P	JPY	5.92795024	28/04/17			98,155.	0.	0.	98,155.	0.00
JP3407400005	SUMITOMO EL IND	ACHLIGG5	21,858.		P	JPY	16.93700247	28/04/17			370,209.	0.	0.	370,209.	0.00
JP3409000001	SUMITOMO REALTY	ACHLIGG5	13,519.		P	JPY	10.16221614	28/04/17			137,383.	0.	0.	137,383.	0.00
JP3409200007	SUMITOMO REAL ESTA	ACHLIGG5	528.		P	JPY	25.40530303	28/04/17			13,414.	0.	0.	13,414.	0.00
JP3409800004	SUMITOMO FORESTRY	ACHLIGG5	4,300.		P	JPY	12.7027907	28/04/17			54,622.	0.	0.	54,622.	0.00
JP3411100007	SURUGA BANK	ACHLIGG5	5,591.		P	JPY	8.46843141	28/04/17			47,347.	0.	0.	47,347.	0.00
JP3414700009	SEIKO CORP	ACHLIGG5	3,800.		P	JPY	6.35131579	28/04/17			24,135.	0.	0.	24,135.	0.00
JP3414750004	SEIKO EPSON CORP	ACHLIGG5	8,203.		P	JPY	25.40546142	28/04/17			208,401.	0.	0.	208,401.	0.00
JP3419400001	SEKISUI CHEMICAL	ACHLIGG5	13,203.		P	JPY	16.09013103	28/04/17			212,438.	0.	0.	212,438.	0.00
JP3421800008	SECOM CO LTD	ACHLIGG5	6,027.		P	JPY	63.5136884	28/04/17			382,797.	0.	0.	382,797.	0.00
JP3422950000	SEVEN & I HOLDINGS	ACHLIGG5	2,802.		P	JPY	38.10813704	28/04/17			106,779.	0.	0.	106,779.	0.00
JP3423520000	SERIA	ACHLIGG5	680.		P	JPY	33.87352941	28/04/17			23,034.	0.	0.	23,034.	0.00
JP3424950008	TOKYO CENTURY SHS	ACHLIGG5	1,116.		P	JPY	40.64874552	28/04/17			45,364.	0.	0.	45,364.	0.00
JP3429250008	ZENKOKU HOSHO CO LTD	ACHLIGG5	1,500.		P	JPY	51.658	28/04/17			77,487.	0.	0.	77,487.	0.00
JP3429800000	ALL NIPPON AIRWAYS	ACHLIGG5	190.		P	JPY	5.07894737	28/04/17			965.	0.	0.	965.	0.00
JP3431900004	SOHGO SECURITY SVC	ACHLIGG5	2,080.		P	JPY	23.28846154	28/04/17			48,440.	0.	0.	48,440.	0.00
JP3435350008	SONY FINANCIAL	ACHLIGG5	428.		P	JPY	46.5771028	28/04/17			19,935.	0.	0.	19,935.	0.00
JP3435750009	M3 INC	ACHLIGG5	4,984.		P	JPY	8.4684992	28/04/17			42,207.	0.	0.	42,207.	0.00
JP3436100006	SOFTBANK CORP	ACHLIGG5	15,730.		P	JPY	18.63070566	28/04/17			293,061.	0.	0.	293,061.	0.00
JP3436120004	SBI HOLDINGS	ACHLIGG5	6,159.		P	JPY	33.87400552	28/04/17			208,630.	0.	0.	208,630.	0.00
JP3440400004	DAIO PAPER CORP	ACHLIGG5	2,320.		P	JPY	4.65775862	28/04/17			10,806.	0.	0.	10,806.	0.00
JP3442850008	TAISHO PHARM	ACHLIGG5	1,260.		P	JPY	50.81111111	28/04/17			64,022.	0.	0.	64,022.	0.00
JP3443600006	TAISEI CORP	ACHLIGG5	31,957.		P	JPY	6.77479113	28/04/17			216,502.	0.	0.	216,502.	0.00
JP3449020001	TAIHEIYO CEMENT	ACHLIGG5	35,236.		P	JPY	2.54055511	28/04/17			89,519.	0.	0.	89,519.	0.00
JP3456000003	TAKASHIMAYA CO LTD	ACHLIGG5	1,950.		P	JPY	5.08102564	28/04/17			9,908.	0.	0.	9,908.	0.00
JP3460800000	TAKARA LEBEN	ACHLIGG5	2,428.		P	JPY	8.46869852	28/04/17			20,562.	0.	0.	20,562.	0.00
JP3462660006	TAKEUCHI MFG	ACHLIGG5	1,000.		P	JPY	22.018	28/04/17			22,018.	0.	0.	22,018.	0.00
JP3463000004	TAKEDA PHARMA CO LTD	ACHLIGG5	2,245.		P	JPY	76.21648107	28/04/17			171,106.	0.	0.	171,106.	0.00
JP3465000002	TADANO	ACHLIGG5	2,900.		P	JPY	11.00896552	28/04/17			31,926.	0.	0.	31,926.	0.00
JP3469000008	MIITSUBISHI TANABE	ACHLIGG5	6,711.		P	JPY	20.32439279	28/04/17			136,397.	0.	0.	136,397.	0.00
JP3475200006	DAI ICHIKOSHO	ACHLIGG5	1,228.		P	JPY	45.72964169	28/04/17			56,156.	0.	0.	56,156.	0.00
JP3475350009	DAI ICHI SANKYO CO	ACHLIGG5	17,014.		P	JPY	29.63976725	28/04/17			504,291.	0.	0.	504,291.	0.00
JP3476480003	DAI-ICHI LIFE HLDGS	ACHLIGG5	32,913.		P	JPY	33.87400115	28/04/17			1,114,895.	0.	0.	1,114,895.	0.00
JP3481400004	DAIKYO INC	ACHLIGG5	10,559.		P	JPY	5.08106828	28/04/17			53,651.	0.	0.	53,651.	0.00
JP3481800005	DAIKIN INDUSTRIES	ACHLIGG5	6,052.		P	JPY	50.81097158	28/04/17			307,508.	0.	0.	307,508.	0.00
JP3485800001	DAICEL CHEMICAL	ACHLIGG5	7,783.		P	JPY	11.00899396	28/04/17			85,683.	0.	0.	85,683.	0.00
JP3486800000	DAITO TRUST CONST	ACHLIGG5	2,296.		P	JPY	243.89285714	28/04/17			559,978.	0.	0.	559,978.	0.00
JP3494600004	SCREEN HOLDINGS	ACHLIGG5	1,100.		P	JPY	63.51363636	28/04/17			69,865.	0.	0.	69,865.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G5

935653CU

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
JP3496400007	KDDI CORP	ACHLIGG5	36,771.	P	JPY	38.10823747	28/04/17		1,401,278.	0.	0.	1,401,278.	0.00
JP3497400006	DAIFUKU	ACHLIGG5	2,800.	P	JPY	23.71178571	28/04/17		66,393.	0.	0.	66,393.	0.00
JP3499800005	M'UFJ LEASE & FIN	ACHLIGG5	13,891.	P	JPY	5.2927795	28/04/17		73,522.	0.	0.	73,522.	0.00
JP3500610005	RESONA HOLDINGS	ACHLIGG5	63,890.	P	JPY	16.09015495	28/04/17		1,028,000.	0.	0.	1,028,000.	0.00
JP3502200003	DAIWA SECURITIES GRP	ACHLIGG5	5,069.	P	JPY	11.00907477	28/04/17		55,805.	0.	0.	55,805.	0.00
JP3505000004	DAIWA HOUSE INDUSTRY	ACHLIGG5	18,354.	P	JPY	38.10825978	28/04/17		699,439.	0.	0.	699,439.	0.00
JP3511800009	CHIBA BANK	ACHLIGG5	21,078.	P	JPY	6.35136161	28/04/17		133,874.	0.	0.	133,874.	0.00
JP3521000004	CHUGOKU BANK	ACHLIGG5	5,187.	P	JPY	8.46847889	28/04/17		43,926.	0.	0.	43,926.	0.00
JP3526600006	CHUBU ELECT. POWER	ACHLIGG5	18,200.	P	JPY	12.70274725	28/04/17		231,190.	0.	0.	231,190.	0.00
JP3535400000	TSUBAKIMOTO CHAIN	ACHLIGG5	3,440.	P	JPY	9.31540698	28/04/17		32,045.	0.	0.	32,045.	0.00
JP3535800001	TSUMURA & CO	ACHLIGG5	1,936.	P	JPY	27.09917355	28/04/17		52,464.	0.	0.	52,464.	0.00
JP3538800008	TDK CORPORATION	ACHLIGG5	3,164.	P	JPY	50.81099874	28/04/17		160,766.	0.	0.	160,766.	0.00
JP3539220008	T&D HOLDINGS INC	ACHLIGG5	19,866.	P	JPY	14.81989329	28/04/17		294,412.	0.	0.	294,412.	0.00
JP3539230007	TS TECH	ACHLIGG5	1,316.	P	JPY	29.63981763	28/04/17		39,006.	0.	0.	39,006.	0.00
JP3539250005	THK CO LTD	ACHLIGG5	3,908.	P	JPY	16.9370522	28/04/17		66,190.	0.	0.	66,190.	0.00
JP3542400001	TEIKOKU PISTON RIN	ACHLIGG5	612.	P	JPY	21.17156863	28/04/17		12,957.	0.	0.	12,957.	0.00
JP3546800008	TERUMO CORP	ACHLIGG5	8,527.	P	JPY	17.78386302	28/04/17		151,643.	0.	0.	151,643.	0.00
JP3547670004	TEMP HOLDINGS	ACHLIGG5	4,500.	P	JPY	6.77488889	28/04/17		30,487.	0.	0.	30,487.	0.00
JP3548600000	DISCO CORPORATION	ACHLIGG5	684.	P	JPY	235.42397661	28/04/17		161,030.	0.	0.	161,030.	0.00
JP3548610009	DENA CO LTD	ACHLIGG5	968.	P	JPY	25.40599174	28/04/17		24,593.	0.	0.	24,593.	0.00
JP3548640006	DIP	ACHLIGG5	700.	P	JPY	16.93714286	28/04/17		11,856.	0.	0.	11,856.	0.00
JP3549600009	DENKA CO LTD	ACHLIGG5	12,079.	P	JPY	5.92797417	28/04/17		71,604.	0.	0.	71,604.	0.00
JP3551200003	ELECTRIC POWER DEV	ACHLIGG5	4,400.	P	JPY	29.63911213	28/04/17		130,415.	0.	0.	130,415.	0.00
JP3551500006	DENSO CORP	ACHLIGG5	13,651.	P	JPY	50.81100286	28/04/17		693,621.	0.	0.	693,621.	0.00
JP3566800003	CENTRAL JPN RAILWA	ACHLIGG5	109.	P	JPY	55.04587156	28/04/17		6,000.	0.	0.	6,000.	0.00
JP3567410000	TOKYU CONSTRUCTION	ACHLIGG5	2,200.	P	JPY	12.70272727	28/04/17		27,946.	0.	0.	27,946.	0.00
JP3569200003	TOKYU FUDOSAN	ACHLIGG5	13,239.	P	JPY	5.5044943	28/04/17		72,874.	0.	0.	72,874.	0.00
JP3571400005	TOKYO ELECTRON LTD	ACHLIGG5	3,724.	P	JPY	149.89232009	28/04/17		558,199.	0.	0.	558,199.	0.00
JP3573000001	TOKYO GAS CO LTD	ACHLIGG5	59,434.	P	JPY	4.65767069	28/04/17		276,824.	0.	0.	276,824.	0.00
JP3574200006	TOKYU CORP	ACHLIGG5	29,957.	P	JPY	3.81082885	28/04/17		114,161.	0.	0.	114,161.	0.00
JP3577600004	TOKAI TOKYO HLDGS	ACHLIGG5	6,263.	P	JPY	11.85597956	28/04/17		74,254.	0.	0.	74,254.	0.00
JP3584400000	TOKYO TY FINL	ACHLIGG5	800.	P	JPY	25.405	28/04/17		20,324.	0.	0.	20,324.	0.00
JP3595200001	TOSOH CORP	ACHLIGG5	16,878.	P	JPY	6.35140419	28/04/17		107,199.	0.	0.	107,199.	0.00
JP3596200000	TOTO LTD	ACHLIGG5	4,288.	P	JPY	28.79291045	28/04/17		123,464.	0.	0.	123,464.	0.00
JP3597800006	TOBU RAILWAY	ACHLIGG5	29,477.	P	JPY	2.54055704	28/04/17		74,888.	0.	0.	74,888.	0.00
JP3598600009	TOHO CO LTD	ACHLIGG5	3,608.	P	JPY	27.52272727	28/04/17		99,302.	0.	0.	99,302.	0.00
JP3600200004	TOHO GAS	ACHLIGG5	14,000.	P	JPY	4.23428571	28/04/17		59,280.	0.	0.	59,280.	0.00
JP3602600003	TOHO HOLDINGS	ACHLIGG5	1,728.	P	JPY	12.7025463	28/04/17		21,950.	0.	0.	21,950.	0.00
JP3605400005	TOHOKU ELEC. POWER	ACHLIGG5	13,800.	P	JPY	16.93702899	28/04/17		233,731.	0.	0.	233,731.	0.00
JP3613000003	TOYO SUISAN KAISHA	ACHLIGG5	3,068.	P	JPY	25.40547588	28/04/17		77,944.	0.	0.	77,944.	0.00
JP3621000003	TORAY INDUSTRIES I	ACHLIGG5	33,412.	P	JPY	5.92796001	28/04/17		198,065.	0.	0.	198,065.	0.00
JP3630400004	TOPCON	ACHLIGG5	2,784.	P	JPY	6.77478448	28/04/17		18,861.	0.	0.	18,861.	0.00
JP3633400001	TOYOTA MOTOR CORP	ACHLIGG5	8,798.	P	JPY	59.27949534	28/04/17		521,541.	0.	0.	521,541.	0.00
JP3634200004	TOYODA GOSEI CO LTD	ACHLIGG5	1,788.	P	JPY	21.17114094	28/04/17		37,854.	0.	0.	37,854.	0.00
JP3634600005	TOYOTA INDUSTRIES	ACHLIGG5	5,032.	P	JPY	50.81100954	28/04/17		255,681.	0.	0.	255,681.	0.00
JP3635000007	TOYOTA TSUSHO CORP	ACHLIGG5	6,123.	P	JPY	33.02711089	28/04/17		202,225.	0.	0.	202,225.	0.00
JP3638600001	DOWA HOLDINGS	ACHLIGG5	5,959.	P	JPY	15.24332942	28/04/17		90,835.	0.	0.	90,835.	0.00
JP3649800004	NAGOYA RAILROAD	ACHLIGG5	1,877.	P	JPY	4.23441662	28/04/17		7,948.	0.	0.	7,948.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G5

935653CU

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
JP3651400008	NAMURA SHIPBUILDIN	ACHLIGG5	1,620.	P	JPY	6.77469136	28/04/17				10,975.	0.	0.	10,975.	0.00
JP3653000004	NANKEI ELECTRIC RAIL	ACHLIGG5	16,078.	P	JPY	2.54055231	28/04/17				40,847.	0.	0.	40,847.	0.00
JP3657400002	NIKON CORP	ACHLIGG5	1,218.	P	JPY	3.38752053	28/04/17				4,126.	0.	0.	4,126.	0.00
JP3658800002	NISHI-NIPPON RAILR	ACHLIGG5	8,719.	P	JPY	2.9639867	28/04/17				25,843.	0.	0.	25,843.	0.00
JP3659000008	WEST JAPAN RAILWAY	ACHLIGG5	3,931.	P	JPY	59.27957263	28/04/17				233,028.	0.	0.	233,028.	0.00
JP3663900003	SOJITZ CORP	ACHLIGG5	32,233.	P	JPY	3.38739801	28/04/17				109,186.	0.	0.	109,186.	0.00
JP3665200006	NICHIREI CORP	ACHLIGG5	3,039.	P	JPY	13.54952287	28/04/17				41,177.	0.	0.	41,177.	0.00
JP3667600005	JGC	ACHLIGG5	1,054.	P	JPY	25.40512334	28/04/17				26,777.	0.	0.	26,777.	0.00
JP3670800006	NISSAN CHEM IND	ACHLIGG5	2,713.	P	JPY	22.01806119	28/04/17				59,735.	0.	0.	59,735.	0.00
JP3672400003	NISSAN MOTOR CO LTD	ACHLIGG5	518.	P	JPY	20.32432432	28/04/17				10,528.	0.	0.	10,528.	0.00
JP3675300002	NISSIN KOGYO	ACHLIGG5	1,200.	P	JPY	19.05416667	28/04/17				22,865.	0.	0.	22,865.	0.00
JP3675600005	NISSIN FOOD PRODUC	ACHLIGG5	2,404.	P	JPY	33.87396007	28/04/17				81,433.	0.	0.	81,433.	0.00
JP3678800008	HITACHI HIGH-TECH	ACHLIGG5	1,932.	P	JPY	29.63975155	28/04/17				57,264.	0.	0.	57,264.	0.00
JP3681000000	NIPPON STL&SUMI	ACHLIGG5	435.	P	JPY	63.51264368	28/04/17				27,628.	0.	0.	27,628.	0.00
JP3684000007	NITTO DENKO	ACHLIGG5	4,176.	P	JPY	63.51364943	28/04/17				265,233.	0.	0.	265,233.	0.00
JP3689050007	NIHON M&A CENTER	ACHLIGG5	1,676.	P	JPY	11.43257757	28/04/17				19,161.	0.	0.	19,161.	0.00
JP3694400007	NIPPON KAYAKU	ACHLIGG5	4,040.	P	JPY	10.58564356	28/04/17				42,766.	0.	0.	42,766.	0.00
JP3695200000	NGK INSULATORS LTD	ACHLIGG5	7,319.	P	JPY	16.93701325	28/04/17				123,962.	0.	0.	123,962.	0.00
JP3695600001	NIPPON GAS CO LTD	ACHLIGG5	1,016.	P	JPY	14.39665354	28/04/17				14,627.	0.	0.	14,627.	0.00
JP3705200008	JAPAN AIRLINES	ACHLIGG5	2,946.	P	JPY	77.91004752	28/04/17				229,523.	0.	0.	229,523.	0.00
JP3705600009	JAPAN AVIATION EL	ACHLIGG5	1,160.	P	JPY	12.70258621	28/04/17				14,735.	0.	0.	14,735.	0.00
JP3706800004	NIHON KOHDEN	ACHLIGG5	2,284.	P	JPY	15.24343257	28/04/17				34,816.	0.	0.	34,816.	0.00
JP3711200000	AOZORA BANK	ACHLIGG5	18,891.	P	JPY	4.57297126	28/04/17				86,388.	0.	0.	86,388.	0.00
JP3711600001	TAIYO NIPPON SANSO	ACHLIGG5	4,464.	P	JPY	7.62163978	28/04/17				34,023.	0.	0.	34,023.	0.00
JP3718800000	NIPPON SUISAN KAIS	ACHLIGG5	8,100.	P	JPY	2.96395062	28/04/17				24,008.	0.	0.	24,008.	0.00
JP3720800006	NSK LTD	ACHLIGG5	11,367.	P	JPY	11.85589865	28/04/17				134,766.	0.	0.	134,766.	0.00
JP3725400000	ZEON CORP	ACHLIGG5	4,720.	P	JPY	6.77478814	28/04/17				31,977.	0.	0.	31,977.	0.00
JP3729000004	SHINSEI BANK	ACHLIGG5	52,115.	P	JPY	0.84685791	28/04/17				44,134.	0.	0.	44,134.	0.00
JP3729400006	NIPPON EXPRESS	ACHLIGG5	21,558.	P	JPY	5.08108359	28/04/17				109,538.	0.	0.	109,538.	0.00
JP3732200005	NIPPON TV HOLDINGS	ACHLIGG5	4,960.	P	JPY	20.32439516	28/04/17				100,809.	0.	0.	100,809.	0.00
JP3733000008	NEC CORP	ACHLIGG5	18,297.	P	JPY	5.08110619	28/04/17				92,969.	0.	0.	92,969.	0.00
JP3734800000	NIDEC CORP	ACHLIGG5	202.	P	JPY	38.10891089	28/04/17				7,698.	0.	0.	7,698.	0.00
JP3735400008	NIPPON TELEGRAPH TEL	ACHLIGG5	24,709.	P	JPY	50.81100004	28/04/17				1,255,489.	0.	0.	1,255,489.	0.00
JP3738600000	NGK SPARK PLUG	ACHLIGG5	4,960.	P	JPY	17.78387097	28/04/17				88,208.	0.	0.	88,208.	0.00
JP3742600004	NHK SPRING	ACHLIGG5	5,471.	P	JPY	9.31529885	28/04/17				50,964.	0.	0.	50,964.	0.00
JP3743000006	NH Foods Shs	ACHLIGG5	4,120.	P	JPY	38.95509709	28/04/17				160,495.	0.	0.	160,495.	0.00
JP3744600002	NIHON PARKERIZING	ACHLIGG5	2,960.	P	JPY	8.46858108	28/04/17				25,067.	0.	0.	25,067.	0.00
JP3750200002	NIPPO CORP	ACHLIGG5	1,920.	P	JPY	29.63958333	28/04/17				56,908.	0.	0.	56,908.	0.00
JP3753000003	NIPPON YUSEN	ACHLIGG5	46,355.	P	JPY	1.69369	28/04/17				78,511.	0.	0.	78,511.	0.00
JP3753400005	NOF CORP	ACHLIGG5	4,880.	P	JPY	7.62172131	28/04/17				37,194.	0.	0.	37,194.	0.00
JP3755200007	RELO GROUP	ACHLIGG5	284.	P	JPY	152.43309859	28/04/17				43,291.	0.	0.	43,291.	0.00
JP3756100008	NITORI	ACHLIGG5	2,356.	P	JPY	29.63964346	28/04/17				69,831.	0.	0.	69,831.	0.00
JP3756200006	NIFCO INC	ACHLIGG5	976.	P	JPY	53.35143443	28/04/17				52,071.	0.	0.	52,071.	0.00
JP3756350009	NUFLARE TECHNOLOGY	ACHLIGG5	132.	P	JPY	105.85606061	28/04/17				13,973.	0.	0.	13,973.	0.00
JP3758190007	NEXON	ACHLIGG5	6,359.	P	JPY	4.23431357	28/04/17				26,926.	0.	0.	26,926.	0.00
JP3761600000	NOJIMA	ACHLIGG5	800.	P	JPY	10.1625	28/04/17				8,130.	0.	0.	8,130.	0.00
JP3762600009	NOMURA HLDGS INC	ACHLIGG5	111,682.	P	JPY	7.62164897	28/04/17				851,201.	0.	0.	851,201.	0.00
JP3762800005	NOMURA RESEARCH	ACHLIGG5	4,096.	P	JPY	33.87402344	28/04/17				138,748.	0.	0.	138,748.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G5

935653CU

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
JP3762900003	NOMURA REAL ESTATE	ACHLIGG5	3,636.	P	JPY	50.81105611	28/04/17			184,749.	0.	0.	184,749.	0.00
JP3766550002	HAKUHODO DY HLDGS	ACHLIGG5	7,991.	P	JPY	10.16218246	28/04/17			81,206.	0.	0.	81,206.	0.00
JP3767810009	HAZAMA CORP	ACHLIGG5	4,420.	P	JPY	7.62171946	28/04/17			33,688.	0.	0.	33,688.	0.00
JP3768600003	HASEKO CORP	ACHLIGG5	7,259.	P	JPY	25.40556555	28/04/17			184,419.	0.	0.	184,419.	0.00
JP3769000005	HACHI JUNI BANK	ACHLIGG5	14,039.	P	JPY	5.92791509	28/04/17			83,222.	0.	0.	83,222.	0.00
JP3771800004	HAMAMATSU PHOTONICS	ACHLIGG5	4,360.	P	JPY	14.39655963	28/04/17			62,769.	0.	0.	62,769.	0.00
JP3774200004	HANKYU HANSHIN HLD	ACHLIGG5	7,011.	P	JPY	14.81985451	28/04/17			103,902.	0.	0.	103,902.	0.00
JP3777800008	HANWA CO LTD	ACHLIGG5	5,000.	P	JPY	7.6216	28/04/17			38,108.	0.	0.	38,108.	0.00
JP3778400006	VALOR HOLDINGS SHS	ACHLIGG5	1,172.	P	JPY	17.78412969	28/04/17			20,843.	0.	0.	20,843.	0.00
JP3778630008	NAMCO BANDAI HLDGS	ACHLIGG5	6,143.	P	JPY	35.56763796	28/04/17			218,492.	0.	0.	218,492.	0.00
JP3783420007	HIKARI TSUSHIN INC	ACHLIGG5	676.	P	JPY	50.81065089	28/04/17			34,348.	0.	0.	34,348.	0.00
JP3783600004	EAST JAPAN RAILWAY	ACHLIGG5	17.	P	JPY	55.05882353	28/04/17			936.	0.	0.	936.	0.00
JP3784600003	HISAMITSU PHARMACE	ACHLIGG5	1,600.	P	JPY	34.720625	28/04/17			55,553.	0.	0.	55,553.	0.00
JP3785000005	HITACHI CHEMICAL	ACHLIGG5	3,228.	P	JPY	21.17131351	28/04/17			68,341.	0.	0.	68,341.	0.00
JP3786200000	HITACHI METALS LTD	ACHLIGG5	5,855.	P	JPY	11.00905209	28/04/17			64,458.	0.	0.	64,458.	0.00
JP3786600001	HITACHI CAPITAL	ACHLIGG5	1,316.	P	JPY	36.41489362	28/04/17			47,922.	0.	0.	47,922.	0.00
JP3787000003	HITACHI CONST MACH	ACHLIGG5	245.	P	JPY	3.3877551	28/04/17			830.	0.	0.	830.	0.00
JP3788600009	HITACHI LTD	ACHLIGG5	132,506.	P	JPY	5.08109821	28/04/17			673,276.	0.	0.	673,276.	0.00
JP3792600003	HINO MOTORS LTD	ACHLIGG5	7,947.	P	JPY	9.31533912	28/04/17			74,029.	0.	0.	74,029.	0.00
JP3797000001	HIROSHIMA BANK	ACHLIGG5	16,478.	P	JPY	4.65766477	28/04/17			76,749.	0.	0.	76,749.	0.00
JP3799000009	HIROSE ELECTRIC	ACHLIGG5	888.	P	JPY	101.62162162	28/04/17			90,240.	0.	0.	90,240.	0.00
JP3802300008	FAST RETAILING	ACHLIGG5	64.	P	JPY	148.203125	28/04/17			9,485.	0.	0.	9,485.	0.00
JP3802400006	FANUC LTD	ACHLIGG5	5,659.	P	JPY	139.81498498	28/04/17			791,213.	0.	0.	791,213.	0.00
JP3802600001	FAMILYMT UNY HLDGS	ACHLIGG5	144.	P	JPY	47.42361111	28/04/17			6,829.	0.	0.	6,829.	0.00
JP3805010000	FUKUOKA FIN GROUP	ACHLIGG5	22,558.	P	JPY	5.50452168	28/04/17			124,171.	0.	0.	124,171.	0.00
JP3814000000	FUJIFILM HOLDINGS	ACHLIGG5	11,511.	P	JPY	29.6397359	28/04/17			341,183.	0.	0.	341,183.	0.00
JP3814800003	SUBARU CORP	ACHLIGG5	17,138.	P	JPY	60.97321741	28/04/17			1,044,959.	0.	0.	1,044,959.	0.00
JP3818000006	FUJITSU LTD	ACHLIGG5	53,275.	P	JPY	4.23425622	28/04/17			225,580.	0.	0.	225,580.	0.00
JP3818400008	FUJITSU GENERAL	ACHLIGG5	2,280.	P	JPY	9.31535088	28/04/17			21,239.	0.	0.	21,239.	0.00
JP3820000002	FUJI ELECTRIC HOLD	ACHLIGG5	16,198.	P	JPY	4.23422645	28/04/17			68,586.	0.	0.	68,586.	0.00
JP3826270005	FUYO GENERAL LEASE	ACHLIGG5	628.	P	JPY	50.81050955	28/04/17			31,909.	0.	0.	31,909.	0.00
JP3830000000	BROTHER INDUS LTD	ACHLIGG5	7,151.	P	JPY	15.24332261	28/04/17			109,005.	0.	0.	109,005.	0.00
JP3833300001	PRESSANCE	ACHLIGG5	808.	P	JPY	10.50123762	28/04/17			8,485.	0.	0.	8,485.	0.00
JP3834200002	HEIWA CORP	ACHLIGG5	1,692.	P	JPY	33.87411348	28/04/17			57,315.	0.	0.	57,315.	0.00
JP3837800006	HOYA CORP	ACHLIGG5	11,383.	P	JPY	38.10823157	28/04/17			433,786.	0.	0.	433,786.	0.00
JP3842400008	HOKUHOKU FINANCIAL	ACHLIGG5	3,655.	P	JPY	35.99124481	28/04/17			131,548.	0.	0.	131,548.	0.00
JP3843400007	NORTH PACIFIC BANK	ACHLIGG5	8,879.	P	JPY	4.6576191	28/04/17			41,355.	0.	0.	41,355.	0.00
JP3854600008	HONDA MOTOR CO LTD	ACHLIGG5	1,548.	P	JPY	20.32428941	28/04/17			31,462.	0.	0.	31,462.	0.00
JP3854700006	VT HOLDINGS	ACHLIGG5	2,488.	P	JPY	6.77491961	28/04/17			16,856.	0.	0.	16,856.	0.00
JP3861600009	MAEDA ROAD CONST	ACHLIGG5	2,000.	P	JPY	38.1085	28/04/17			76,217.	0.	0.	76,217.	0.00
JP3862400003	MAKITA	ACHLIGG5	3,612.	P	JPY	64.36046512	28/04/17			232,470.	0.	0.	232,470.	0.00
JP3863800003	MATSUI SECURITIES	ACHLIGG5	585.	P	JPY	16.93675214	28/04/17			9,908.	0.	0.	9,908.	0.00
JP3866800000	PANASONIC CORP	ACHLIGG5	63,190.	P	JPY	8.46850768	28/04/17			535,125.	0.	0.	535,125.	0.00
JP3868400007	MAZDA MOTOR CORP	ACHLIGG5	17,486.	P	JPY	16.93697815	28/04/17			296,160.	0.	0.	296,160.	0.00
JP3869010003	MATSUMOTOKI YOSHI	ACHLIGG5	1,000.	P	JPY	38.108	28/04/17			38,108.	0.	0.	38,108.	0.00
JP3877600001	MARUBENI CORP	ACHLIGG5	10,709.	P	JPY	9.73881782	28/04/17			104,293.	0.	0.	104,293.	0.00
JP3882750007	MI XI	ACHLIGG5	1,548.	P	JPY	77.06330749	28/04/17			119,294.	0.	0.	119,294.	0.00
JP3885400006	MI SUMI	ACHLIGG5	6,183.	P	JPY	7.29985444	28/04/17			45,135.	0.	0.	45,135.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G5

935653CU

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
JP3885780001	MIZUHO FIN GROUP INC	ACHLIGG5	97,145.	P	JPY	3.17568583	28/04/17		308,502.	0.	0.	308,502.	0.00
JP3889200006	SUMITOMO MITSUI CONS	ACHLIGG5	23,714.	P	JPY	2.54056675	28/04/17		60,247.	0.	0.	60,247.	0.00
JP3890310000	MS AD ASSURANCE	ACHLIGG5	16,290.	P	JPY	42.34248005	28/04/17		689,759.	0.	0.	689,759.	0.00
JP3890350006	S'TOMO MITSUI FINL	ACHLIGG5	2,308.	P	JPY	63.51386482	28/04/17		146,590.	0.	0.	146,590.	0.00
JP3892100003	SUMITOMO MITSUI TRUS	ACHLIGG5	11,414.	P	JPY	55.04520764	28/04/17		628,286.	0.	0.	628,286.	0.00
JP3893200000	MI TSUI FUDOSAN	ACHLIGG5	28,637.	P	JPY	13.54960366	28/04/17		388,020.	0.	0.	388,020.	0.00
JP3893600001	MI TSUI & CO	ACHLIGG5	9,881.	P	JPY	21.17123773	28/04/17		209,193.	0.	0.	209,193.	0.00
JP3893700009	T-GAIA CORP	ACHLIGG5	520.	P	JPY	22.01730769	28/04/17		11,449.	0.	0.	11,449.	0.00
JP3895200008	MI TSUBA CORP	ACHLIGG5	1,060.	P	JPY	12.70283019	28/04/17		13,465.	0.	0.	13,465.	0.00
JP3896800004	MI TSUBISHI GAS CHE	ACHLIGG5	5,400.	P	JPY	16.93703704	28/04/17		91,460.	0.	0.	91,460.	0.00
JP3897700005	MI TSUBISHI CHEMICA	ACHLIGG5	38,824.	P	JPY	8.46849887	28/04/17		328,781.	0.	0.	328,781.	0.00
JP3898400001	MI TSUBISHI CORP.	ACHLIGG5	2,140.	P	JPY	33.87383178	28/04/17		72,490.	0.	0.	72,490.	0.00
JP3899600005	MI TSUBISHI ESTATE	ACHLIGG5	9,792.	P	JPY	7.6216299	28/04/17		74,631.	0.	0.	74,631.	0.00
JP3900000005	MI TSUB. HEAVY IND.	ACHLIGG5	92,510.	P	JPY	5.08110475	28/04/17		470,053.	0.	0.	470,053.	0.00
JP3902400005	MI TSUBISHI ELECTRIC	ACHLIGG5	59,034.	P	JPY	15.24330047	28/04/17		899,873.	0.	0.	899,873.	0.00
JP3902900004	MI TSUBISHI UFJ FIN	ACHLIGG5	236,996.	P	JPY	7.62165184	28/04/17	1,806,301.	1,806,301.	0.	0.	1,806,301.	0.00
JP3903000002	MI TSUBISHI MATERIA	ACHLIGG5	3,623.	P	JPY	33.87413746	28/04/17		122,726.	0.	0.	122,726.	0.00
JP3906000009	MI NEBEA MITSUMI	ACHLIGG5	8,879.	P	JPY	5.92791981	28/04/17		52,634.	0.	0.	52,634.	0.00
JP3910660004	TOKIO MARINE HLDGS	ACHLIGG5	22,142.	P	JPY	57.16236112	28/04/17	1,265,689.	1,265,689.	0.	0.	1,265,689.	0.00
JP3914400001	MURATA MANUFACTURING	ACHLIGG5	5,851.	P	JPY	93.15347804	28/04/17		545,041.	0.	0.	545,041.	0.00
JP3918000005	MEIJI HLDG	ACHLIGG5	3,708.	P	JPY	55.04530744	28/04/17		204,108.	0.	0.	204,108.	0.00
JP3930200005	YAKO CO LTD	ACHLIGG5	628.	P	JPY	19.05414013	28/04/17		11,966.	0.	0.	11,966.	0.00
JP3931600005	YAKULT HONSHA	ACHLIGG5	3,340.	P	JPY	13.5497006	28/04/17		45,256.	0.	0.	45,256.	0.00
JP3932000007	YASKAWA ELECTRIC	ACHLIGG5	6,443.	P	JPY	8.46857054	28/04/17		54,563.	0.	0.	54,563.	0.00
JP3933800009	YAHOO JAPAN	ACHLIGG5	1,486.	P	JPY	7.50336474	28/04/17		11,150.	0.	0.	11,150.	0.00
JP3935300008	YAMAGUCHI FINANCIA	ACHLIGG5	284.	P	JPY	6.77464789	28/04/17		1,924.	0.	0.	1,924.	0.00
JP3940000007	YAMATO HOLDINGS	ACHLIGG5	8,702.	P	JPY	11.8558952	28/04/17		103,170.	0.	0.	103,170.	0.00
JP3942400007	ASTELLAS PHARMA INC	ACHLIGG5	59,234.	P	JPY	14.39644461	28/04/17		852,759.	0.	0.	852,759.	0.00
JP3942600002	YAMAHA CORP	ACHLIGG5	3,724.	P	JPY	22.01799141	28/04/17		81,995.	0.	0.	81,995.	0.00
JP3944130008	USS	ACHLIGG5	7,035.	P	JPY	19.64690832	28/04/17		138,216.	0.	0.	138,216.	0.00
JP3949400000	UNITED ARROWS	ACHLIGG5	744.	P	JPY	49.11693548	28/04/17		36,543.	0.	0.	36,543.	0.00
JP3955000009	YOKOGAWA ELECTRIC	ACHLIGG5	5,991.	P	JPY	10.58554498	28/04/17		63,418.	0.	0.	63,418.	0.00
JP3973400009	RI COH COMPANY LTD	ACHLIGG5	5,309.	P	JPY	10.58560934	28/04/17		56,199.	0.	0.	56,199.	0.00
JP3974450003	RESORTTRUST	ACHLIGG5	2,240.	P	JPY	19.47767857	28/04/17		43,630.	0.	0.	43,630.	0.00
JP3976300008	RYOHIN KEIKAKU	ACHLIGG5	740.	P	JPY	132.10810811	28/04/17		97,760.	0.	0.	97,760.	0.00
JP3977400005	RINNAI	ACHLIGG5	657.	P	JPY	37.26179604	28/04/17		24,481.	0.	0.	24,481.	0.00
JP3982100004	LAWSON INC	ACHLIGG5	1,860.	P	JPY	105.85645161	28/04/17		196,893.	0.	0.	196,893.	0.00
A/R + associated accounts							SUM (JPY)		51,277,485.	0.	0.	51,277,485.	0.04
Sundry debit or credit accounts													
LIR065JPYG5	SI A I lowRcbI	G5	19,689,192.		JPY	1.	1.		19,689,192.	0.	0.	19,689,192.	0.02
MCJPYG5	SundryCrAcc	G5	-350,596.		JPY	1.	1.		-350,596.	0.	0.	-350,596.	0.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935653 LYXOR JPY-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

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

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

FUND MANAGER: G5 935653CU

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
											EVALUATION	
Sundry debit or credit accounts												
						SUM	(JPY)		19,338,596.	0.	0.	19,338,596. 0.02
Adjustment accounts												
<i>Accrued charges</i>												
F120JPYG5	PnAdmFee	G5	-1,783,085.	JPY	1.		1.		-1,783,085.	0.	0.	-1,783,085. 0.00
Adjustment accounts												
						SUM	(JPY)		-1,783,085.	0.	0.	-1,783,085.
Cash at Banks												
						SUM	(JPY)		68,832,996.	0.	0.	68,832,996. 0.06
Other availabilities												
Financial accounts												
<i>Spot transactions</i>												
BK040JPYG5	BkDep JPY NEWEDG	G5	238,884,765.	JPY	1.		1.		238,884,765.	0.	0.	238,884,765. 0.21
BK065JPYG5	BkDep JPY SGP	G5	9,955,851,339.	JPY	1.		1.		9,955,851,339.	0.	0.	9,955,851,339. 8.70
Financial accounts												
						SUM	(JPY)		10,194,736,104.	0.	0.	10,194,736,104. 8.91
Other availabilities												
						SUM	(JPY)		10,194,736,104.	0.	0.	10,194,736,104. 8.91
Cash												
						SUM	(JPY)		10,263,569,100.	0.	0.	10,263,569,100. 8.97
JAPAN YEN												
						SUM	(JPY)		19,614,767,759.	-214,780,124.	0.	19,399,987,635. 16.95
US DOLLAR												
Cash												
Cash at Banks												
A/P + associated accounts												
<i>Currency Forward Purchase</i>												
0ACT01077498	0ACT 170502 JPY/USD	RECU G5	89,724,148.	JPY	0.009	28/04/17	0.00897		89,853,897.	-120,303.	0.	89,733,594. 0.08
		VERSE G5	-806,370.49	USD	1.	28/04/17	1.		-89,853,897.	-32,254.	0.	-89,886,151. -0.08
0ACT01077515	0ACT 170502 JPY/USD	RECU G5	30,849,518.	JPY	0.009	28/04/17	0.00897		30,867,680.	-14,764.	0.	30,852,916. 0.03
		VERSE G5	-277,013.99	USD	1.	28/04/17	1.		-30,867,680.	-11,081.	0.	-30,878,761. -0.03
0ACT01078197	0ACT 170502 JPY/USD	RECU G5	68,909,291.	JPY	0.0091	28/04/17	0.00897		68,995,325.	-78,690.	0.	68,916,635. 0.06
		VERSE G5	-624,194.48	USD	1.	28/04/17	1.		-68,995,325.	-583,659.	0.	-69,578,984. -0.06
0ACT01078683	0ACT 170502 JPY/USD	RECU G5	148,871,788.	JPY	0.009	28/04/17	0.00897		149,009,949.	-122,914.	0.	148,887,035. 0.13
		VERSE G5	-1,343,824.1	USD	1.	28/04/17	1.		-149,009,949.	-786,178.	0.	-149,796,127. -0.13
0ACT01079773	0ACT 170502 JPY/USD	RECU G5	25,251,127.	JPY	0.0091	28/04/17	0.00897		25,268,261.	-14,180.	0.	25,254,081. 0.02
		VERSE G5	-230,329.08	USD	1.	28/04/17	1.		-25,268,261.	-406,531.	0.	-25,674,792. -0.02
0ACT01080067	0ACT 170502 JPY/USD	RECU G5	93,143,796.	JPY	0.0091	28/04/17	0.00897		93,202,840.	-47,955.	0.	93,154,885. 0.08
		VERSE G5	-851,050.76	USD	1.	28/04/17	1.		-93,202,840.	-1,663,823.	0.	-94,866,663. -0.08
0ACT01080315	0ACT 170502 JPY/USD	RECU G5	74,777,227.	JPY	0.0092	28/04/17	0.00897		74,833,807.	-48,676.	0.	74,785,131. 0.07
		VERSE G5	-685,071.69	USD	1.	28/04/17	1.		-74,833,807.	-1,531,162.	0.	-76,364,969. -0.07

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPY-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G5

935653CU

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	
0ACT01080396	0ACT	170502	JPY/USD	REGU	G5	55,823,742.	JPY	0.0092	28/04/17	0.00897	56,018,120.	-187,968.	0.	55,830,152.	0.05
				VERSE	G5	-514,494.12	USD	1.	28/04/17	1.	-56,018,120.	-1,332,560.	0.	-57,350,680.	-0.05
0ACT01080904	0ACT	170502	JPY/USD	REGU	G5	8,105,332.	JPY	0.0092	28/04/17	0.00897	8,108,103.	-1,731.	0.	8,106,372.	0.01
				VERSE	G5	-74,396.49	USD	1.	28/04/17	1.	-8,108,103.	-184,877.	0.	-8,292,980.	-0.01
0ACT01082997	0ACT	170502	JPY/USD	REGU	G5	12,144,550.	JPY	0.009	28/04/17	0.00897	12,147,589.	-1,803.	0.	12,145,786.	0.01
				VERSE	G5	-109,255.63	USD	1.	28/04/17	1.	-12,147,589.	-31,140.	0.	-12,178,729.	-0.01
0ACT01083264	0ACT	170602	JPY/USD	REGU	G5	38,273,730.	JPY	0.009	28/04/17	0.00898	38,310,475.	10,274.	0.	38,320,749.	0.03
				VERSE	G5	-343,684.05	USD	1.	28/04/17	1.	-38,310,475.	0.	0.	-38,310,475.	-0.03
A/P + associated accounts															
										SUM (JPY)	0.	-7,191,975.	0.	-7,191,975.	-0.01
A/R + associated accounts															
<i>Currency Forward Sale</i>															
0VCT01027883	0VCT	170502	JPY/USD	REGU	G5	85,665,133.71	USD	1.	28/04/17	1.	9,545,669,381.	3,426,536.	0.	9,549,095,917.	8.34
				VERSE	G5	-9,538,446,438.	JPY	0.009	28/04/17	0.00897	-9,545,669,381.	6,284,029.	0.	-9,539,385,352.	-8.33
0VCT01028247	0VCT	170502	JPY/USD	REGU	G5	258,336.11	USD	1.	28/04/17	1.	28,672,725.	124,012.	0.	28,796,737.	0.03
				VERSE	G5	-28,647,334.	JPY	0.009	28/04/17	0.00897	-28,672,725.	23,074.	0.	-28,649,651.	-0.03
0VCT01028782	0VCT	170502	JPY/USD	REGU	G5	19,482.39	USD	1.	28/04/17	1.	2,166,150.	5,553.	0.	2,171,703.	0.00
				VERSE	G5	-2,165,642.	JPY	0.009	28/04/17	0.00897	-2,166,150.	419.	0.	-2,165,731.	0.00
0VCT01029298	0VCT	170502	JPY/USD	REGU	G5	579,804.05	USD	1.	28/04/17	1.	64,204,629.	426,152.	0.	64,630,781.	0.06
				VERSE	G5	-64,164,065.	JPY	0.009	28/04/17	0.00897	-64,204,629.	35,877.	0.	-64,168,752.	-0.06
0VCT01029599	0VCT	170502	JPY/USD	REGU	G5	562,026.2	USD	1.	28/04/17	1.	62,460,789.	188,294.	0.	62,649,083.	0.05
				VERSE	G5	-62,429,354.	JPY	0.009	28/04/17	0.00897	-62,460,789.	26,522.	0.	-62,434,267.	-0.05
0VCT01029834	CT	170502	JPY/USD CU	REGU	G5	1,124,086.23	USD	1.	28/04/17	1.	124,845,208.	456,729.	0.	125,301,937.	0.11
				VERSE	G5	-124,845,208.	JPY	0.009	28/04/17	0.00897	-124,845,208.	-11,419.	0.	-124,856,627.	-0.11
0VCT01030750	0VCT	170502	JPY/USD	REGU	G5	652,835.37	USD	1.	28/04/17	1.	70,950,149.	1,821,436.	0.	72,771,585.	0.06
				VERSE	G5	-70,930,384.	JPY	0.0092	28/04/17	0.00897	-70,950,149.	15,133.	0.	-70,935,016.	-0.06
0VCT01031239	0VCT	170502	JPY/USD	REGU	G5	25,512.27	USD	1.	28/04/17	1.	2,785,558.	58,296.	0.	2,843,854.	0.00
				VERSE	G5	-2,785,647.	JPY	0.0092	28/04/17	0.00897	-2,785,558.	-59.	0.	-2,785,617.	0.00
0VCT01031468	0VCT	170502	JPY/USD	REGU	G5	928,586.95	USD	1.	28/04/17	1.	101,299,558.	2,210,067.	0.	103,509,625.	0.09
				VERSE	G5	-101,293,033.	JPY	0.0092	28/04/17	0.00897	-101,299,558.	2,897.	0.	-101,296,661.	-0.09
0VCT01031693	0VCT	170502	JPY/USD	REGU	G5	803,977.76	USD	1.	28/04/17	1.	88,361,167.	1,258,266.	0.	89,619,433.	0.08
				VERSE	G5	-88,341,546.	JPY	0.0091	28/04/17	0.00897	-88,361,167.	16,436.	0.	-88,344,731.	-0.08
0VCT01031946	0VCT	170502	JPY/USD	REGU	G5	949,653.9	USD	1.	28/04/17	1.	105,297,635.	560,324.	0.	105,857,959.	0.09
				VERSE	G5	-105,300,298.	JPY	0.009	28/04/17	0.00897	-105,297,635.	-3,148.	0.	-105,300,783.	-0.09
0VCT01032605	0VCT	170502	JPY/USD	REGU	G5	1,040,741.98	USD	1.	28/04/17	1.	116,151,982.	-140,431.	0.	116,011,551.	0.10
				VERSE	G5	-116,159,720.	JPY	0.009	28/04/17	0.00897	-116,151,982.	-7,007.	0.	-116,158,989.	-0.10
0VCT01033161	0VCT	170602	JPY/USD	REGU	G5	87,089,051.97	USD	1.	28/04/17	1.	9,707,820,079.	64.	0.	9,707,820,143.	8.48
				VERSE	G5	-9,697,908,150.	JPY	0.009	28/04/17	0.00898	-9,707,820,079.	-518,741.	0.	-9,708,338,820.	-8.48
0VCT01033182	0VCT	170602	JPY/USD	REGU	G5	130,124.25	USD	1.	28/04/17	1.	14,504,955.	0.	0.	14,504,955.	0.01
				VERSE	G5	-14,478,591.	JPY	0.009	28/04/17	0.00898	-14,504,955.	14,957.	0.	-14,489,998.	-0.01
A/R + associated accounts															
										SUM (JPY)	0.	16,274,268.	0.	16,274,268.	0.01

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G5 935653CU

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	(JPY)			0.	9,082,293.	0.	9,082,293. 0.01
Other availabilities													
<i>Financial accounts</i>													
<i>Spot transactions</i>													
BK040USDG5	BkDep USD NEWEDG	G5	-995.04	USD	113.02158707		111.4700404		-112,461.	1,544.	0.	-110,917.	0.00
BK065USDG5	BkDep USD SGP	G5	-87,386,199.82	USD	111.47481339		111.4700404		-9,741,360,318.	417,092.	0.	-9,740,943,226.	-8.51
<i>Financial accounts</i>													
						SUM	(JPY)		-9,741,472,779.	418,636.	0.	-9,741,054,143.	-8.51
Other availabilities													
						SUM	(JPY)		-9,741,472,779.	418,636.	0.	-9,741,054,143.	-8.51
Cash													
						SUM	(JPY)		-9,741,472,779.	9,500,929.	0.	-9,731,971,850.	-8.50
US DOLLAR													
						SUM	(JPY)		-9,741,472,779.	9,500,929.	0.	-9,731,971,850.	-8.50
MGR TOTAL	G5	935653CU				SUM	(JPY)		9,877,194,873.	-205,131,911.	43,277.	9,672,106,239.	8.45

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FUND MANAGER: G5 935653CU

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

<u>Day's management fees</u>													
	PnAdmFee	:		66,248.			JPY						

FUND	: LYXOR JPX-NIKKEI 400 UCITS ETF (DR)	(935653)											
						(JPY)			112,157,603,187.	2,321,462,322.	852,335.	114,479,917,844.	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPX-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

Fund portfolio : 113,842,477,636. Coupons and dividends due : 579,250,601.

Day's management fees

PnAdmFee	:	8,722.	JPY
PnAdmFee	:	102,404.	JPY
PnAdmFee	:	553,308.	JPY
PnAdmFee	:	53,433.	JPY
PnAdmFee	:	66,248.	JPY

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
C FR0012750552 PART C	JPY	1,273,403,936.	126,413.	10,073.3622	1.111874247093		10,073.3622	10,073.3622
CD FR0012154821 PART DAILY HEDGED CE	JPY	14,950,832,784.	1,105,773.	13,520.7070	13.014728635467		13,520.7070	13,520.7070
CE FR0012144582 PART C-EUR	JPY	80,782,440,837.	4,835,227.	16,707.0627	70.651793378652		16,707.0627	16,707.0627
CG FR0012329142 PART CG	JPY	7,801,134,048.	500,941.	15,572.9597	6.782638469461		15,572.9597	15,572.9597
CU FR0012329159 PART CU	JPY	9,672,106,239.	799,783.	12,093.4131	8.438965269326		12,093.4131	12,093.4131

Net Asset Value JPY : 114,479,917,844.

C	CHF	11,371,804.1662		89.9575		0.0089302411	89.9575	89.9575
C	EUR	10,490,594.253		82.9866		0.0082382298	82.9866	82.9866
CD	EUR	123,168,396.176		111.3866		0.0082382298	111.3866	111.3866
CE	EUR	665,504,311.4201		137.6366		0.0082382298	137.6366	137.6366
CG	EUR	64,267,534.988		128.2936		0.0082382298	128.2936	128.2936
CU	EUR	79,681,033.8469		99.6283		0.0082382298	99.6283	99.6283
CG	GBP	54,093,984.0227		107.9847		0.006934118	107.9847	107.9847
CU	USD	86,768,662.381		108.4902		0.0089710204	108.4902	108.4902

Managr	Devise	Actif net	Nombre de parts	Valeur liquidative	Date VL prec.	Valeur liq. prec	Variation VI.	Variation VI. ann.
G1	CHF	11,371,804.	126,413.	89.9576	27/04/17	90.3349	-0.41767 %	-152.449 %
	JPY	1,273,403,936.	126,413.	10,073.3622	27/04/17	10,097.7881	-0.24189 %	-88.291 %
G2	EUR	123,168,397.	1,105,773.	111.3867	27/04/17	111.8396	-0.40495 %	-147.809 %
	JPY	14,950,832,784.	1,105,773.	13,520.707	27/04/17	13,512.3677	0.06172 %	22.526 %
G3	EUR	665,504,314.	4,835,227.	137.6366	27/04/17	138.8458	-0.87089 %	-317.876 %
	JPY	80,782,440,837.	4,835,227.	16,707.0627	27/04/17	16,775.2361	-0.40639 %	-148.333 %
G4	GBP	54,093,984.	500,941.	107.9847	27/04/17	108.4141	-0.39607 %	-144.567 %
	JPY	7,801,134,048.	500,941.	15,572.9598	27/04/17	15,544.416	0.18363 %	67.024 %
G5	JPY	9,672,106,239.	799,783.	12,093.4131	27/04/17	12,113.7707	-0.16805 %	-61.339 %
	USD	86,768,662.	799,783.	108.4903	27/04/17	108.9515	-0.42331 %	-154.507 %

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935653 LYXOR JPY-NIKKEI 400 UCITS ETF (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: JPY

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

FOREX RATE USED IN FUND NAV

for VNI calculation		for the report		for previous VNI calculation		variation
Rate	CHF in JPY : 111.9790590406	quoted : 28/04/17	0.	111.7816533284	quotation: 27/04/17	0.1766
Rate	EUR in JPY : 121.3853	quoted : 28/04/17	0.	120.8192	quotation: 27/04/17	0.46855
Rate	GBP in JPY : 144.2144469526	quoted : 28/04/17	0.	143.3800510295	quotation: 27/04/17	0.58195
Rate	JPY in CHF : 0.0089302411	quoted : 28/04/17	0.	0.0089460119	quotation: 27/04/17	-0.17629
Rate	JPY in EUR : 0.0082382298	quoted : 28/04/17	0.	0.0082768302	quotation: 27/04/17	-0.46637
Rate	JPY in GBP : 0.006934118	quoted : 28/04/17	0.	0.006974471	quotation: 27/04/17	-0.57858
Rate	JPY in USD : 0.0089710204	quoted : 28/04/17	0.	0.0089940175	quotation: 27/04/17	-0.25569
Rate	USD in JPY : 111.4700404206	quoted : 28/04/17	0.	111.1850178103	quotation: 27/04/17	0.25635

FX RATES IN REVERSE NOTATION

for VNI calculation		for the report		for previous VNI calculation	
Rate	JPY in CHF : 0.0089302411	quoted : 28/04/17	0.	0.0089460118	quotation: 27/04/17
Rate	JPY in EUR : 0.0082382298	quoted : 28/04/17	0.	0.0082768301	quotation: 27/04/17
Rate	JPY in GBP : 0.006934118	quoted : 28/04/17	0.	0.0069744709	quotation: 27/04/17
Rate	CHF in JPY : 111.9790595575	quoted : 28/04/17	0.	111.7816532303	quotation: 27/04/17
Rate	EUR in JPY : 121.3853005168	quoted : 28/04/17	0.	120.8191996013	quotation: 27/04/17
Rate	GBP in JPY : 144.2144480379	quoted : 28/04/17	0.	143.3800498991	quotation: 27/04/17
Rate	USD in JPY : 111.4700396846	quoted : 28/04/17	0.	111.1850182635	quotation: 27/04/17
Rate	JPY in USD : 0.0089710203	quoted : 28/04/17	0.	0.0089940175	quotation: 27/04/17

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935654 LYXOR UCITS ETF IBOXX GERMANY 1-3Y (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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			
EURO																
Bonds																
Bonds DRM																
Fixed-rate Bonds DRM																
DE0001104644	BUNDESSCHAT 0% 2018	EXA-15/06/18	5,399,490.	M EUR	101.1719	% 28/04/17	100.88759	V	5,462,765.74	-15,350.41	0.00	5,447,415.33	5.85			
DE0001104651	BUNDESSCHATZANW 0%18	EXA-14/09/18	5,013,820.	M EUR	101.326	% 28/04/17	101.0529	V	5,080,302.62	-13,692.11	0.00	5,066,610.51	5.44			
DE0001104669	BUNDESSCH 0% 12/2018	EXA-14/12/18	5,013,820.	M EUR	101.4931	% 28/04/17	101.2555	V	5,088,682.72	-11,914.21	0.00	5,076,768.51	5.45			
DE0001104677	BUNDESSC 0% 19	EXA-15/03/19	5,013,810.	M EUR	101.4722	% 28/04/17	101.39279	V	5,087,621.07	-3,979.23	0.00	5,083,641.84	5.46			
DE0001135358	BUNDESREPUB 4.25 18	EXA-04/07/18	8,099,240.	M EUR	110.7746	% 28/04/17	105.9542	F	8,971,897.37	-390,412.42	285,747.84	8,867,232.79	9.52			
DE0001135374	BUNDESREPUB 3.75 19	EXA-04/01/19	9,256,270.	M EUR	111.4509	% 28/04/17	107.66767	F	10,316,194.47	-350,184.23	113,167.41	10,079,177.65	10.82			
DE0001135382	BUNDESREPUB 3.5% 19	EXA-04/07/19	9,256,270.	M EUR	111.9363	% 28/04/17	109.317	F	10,361,129.31	-242,452.63	268,939.02	10,387,615.70	11.15			
DF0001135390	BUNDESRFPUB 3.25% 20	FXA-04/01/20	8,484,910.	M EUR	111.5918	% 28/04/17	110.761	F	9,468,466.87	-70,495.70	89,905.17	9,487,876.34	10.18			
DE0001141679	ALLEMAGNE 1% 10/18	EXA-12/10/18	6,556,530.	M EUR	103.6411	% 28/04/17	102.6165	F	6,795,260.28	-67,178.67	36,465.08	6,764,546.69	7.26			
DE0001141687	BUNDESUBL 1% 02/19	EXA-22/02/19	6,170,850.	M EUR	104.3928	% 28/04/17	103.23425	F	6,441,923.95	-71,493.24	11,834.51	6,382,265.22	6.85			
DE0001141695	GERMANY 0.5 12/04/19	EXA-12/04/19	6,170,850.	M EUR	102.8934	% 28/04/17	102.48067	F	6,349,397.16	-25,468.73	1,775.17	6,325,703.60	6.79			
DE0001141703	GERMANY 0.25% 10/19	UST-11/10/19	6,170,850.	M EUR	102.5978	% 28/04/17	102.4035	F	6,331,159.09	-11,992.71	8,622.29	6,327,788.67	6.79			
DE0001141711	BUNDESUBLG 0% 2020	EXA-17/04/20	7,713,550.	M EUR	102.056	% 28/04/17	102.05	V	7,872,140.59	-462.81	0.00	7,871,677.78	8.45			
Fixed-rate Bonds DRM																
									SUM	(EUR)		93,626,941.24	-1,275,077.10	816,456.49	93,168,320.63	100.00
Bonds DRM																
									SUM	(EUR)		93,626,941.24	-1,275,077.10	816,456.49	93,168,320.63	100.00
Bonds																
									SUM	(EUR)		93,626,941.24	-1,275,077.10	816,456.49	93,168,320.63	100.00
Cash																
Cash at Banks																
A/P + associated accounts																
<i>Deferred settlement Purchases</i>																
BDS065EUR	DsPur-Sec		-9,328,604.49	EUR	1.		1.		-9,328,604.49	0.00	0.00	-9,328,604.49	-10.01			
A/P + associated accounts																
									SUM	(EUR)		-9,328,604.49	0.00	0.00	-9,328,604.49	-10.01
A/R + associated accounts																
<i>Deferred settlement Sales</i>																
SDS065EUR	DsSaI-Sec		9,283,208.16	EUR	1.		1.		9,283,208.16	0.00	0.00	9,283,208.16	9.96			
A/R + associated accounts																
									SUM	(EUR)		9,283,208.16	0.00	0.00	9,283,208.16	9.96
Sundry debit or credit accounts																
MCEUR	SundryCrAcc		-518.84	EUR	1.		1.		-518.84	0.00	0.00	-518.84	0.00			

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935654 LYXOR UCITS ETF IBOXX GERMANY 1-3Y (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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
Sundry debit or credit accounts													
						SUM	(EUR)		-518.84	0.00	0.00	-518.84	
Adjustment accounts													
<i>Accrued charges</i>													
F120EUR	PnAdmFee		-7,155.92	EUR	1.		1.		-7,155.92	0.00	0.00	-7,155.92	-0.01
Adjustment accounts													
						SUM	(EUR)		-7,155.92	0.00	0.00	-7,155.92	-0.01
Cash at Banks													
						SUM	(EUR)		-53,071.09	0.00	0.00	-53,071.09	-0.06
Other availabilities													
Financial accounts													
<i>Spot transactions</i>													
BK065EUR	BkDep EUR SGP		50,442.51	EUR	1.		1.		50,442.51	0.00	0.00	50,442.51	0.05
Financial accounts													
						SUM	(EUR)		50,442.51	0.00	0.00	50,442.51	0.05
Other availabilities													
						SUM	(EUR)		50,442.51	0.00	0.00	50,442.51	0.05
Cash													
						SUM	(EUR)		-2,628.58	0.00	0.00	-2,628.58	
EURO													
						SUM	(EUR)		93,624,312.66	-1,275,077.10	816,456.49	93,165,692.05	100.00
FUND : LYXOR UCITS ETF IBOXX GERMANY 1-3Y (DR) (935654)													
							(EUR)		93,624,312.66	-1,275,077.10	816,456.49	93,165,692.05	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935654 LYXOR UCITS ETF IBOXX GERMANY 1-3Y (DR)

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

	Fund portfolio	:	93,168,320.63						
	<u>Day's management fees</u>								
	PnAdmFee	:	255.25	EUR					
Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price	
CE FR0012283398 PART CE	EUR	93,165,692.05	930,000.	100.1781	100.		100.1781	100.1781	
	Net Asset Value	EUR :	93,165,692.05						

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935656 LYXOR UCITS ETF BARCLAYS FLOATING RATE EURO 0-7Y PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	Fund currency			PRCT		
									ASST/LINE	QUANTITY TYPE	QTD		AND PRICE TYPE	Quotati
EURO														
Bonds														
Bonds DRM														
Fixed-rate Bonds DRM														
AT0000A1K9C8	REP 0.750%	2026	EXA-20/10/26	5,791,000.	M EUR	100.98	% 28/04/17	102.3705		5,847,751.80	80,523.85	23,203.67	5,951,479.32	1.52
BE0000328378	BELGIAN 2.25%	06/23	EXA-22/06/23	504.	M EUR	114.2857	% 28/04/17	114.0645		576.00	-1.12	9.79	584.67	0.00
BE0000329384	BELGIUM 1.25%	06/18	EXA-22/06/18	161,191.	M EUR	102.2285	% 28/04/17	102.1275		164,783.14	-162.81	1,738.88	166,359.21	0.04
BE0008521826	BELGIUM 0%	2034	EXA-22/06/34	4,812,500.	M EUR	78.7984	% 28/04/17	79.544		3,792,172.09	35,882.91	0.00	3,828,055.00	0.98
DE0001142131	ALLEMAGNE 0%	30	EXA-04/01/30	1,160,000.	M EUR	91.2695	% 28/04/17	93.123		1,058,726.20	21,500.60	0.00	1,080,226.80	0.28
DE0001142651	STRIP INT	04/01/32	EXA-04/01/32	1,424,134.	M EUR	90.269	% 28/04/17	89.735		1,285,551.52	-7,604.88	0.00	1,277,946.64	0.33
DE0001142677	STRIP INT	04/01/34	EXA-04/01/34	2,113,563.	M EUR	85.5161	% 28/04/17	86.6755		1,807,436.72	24,504.58	0.00	1,831,941.30	0.47
DE0001143204	STRIP INT	04/07/17	EXA-04/07/17	1,521,436.	M EUR	100.2465	% 28/04/17	100.12		1,525,186.34	-1,924.62	0.00	1,523,261.72	0.39
DE0001143212	STRIP INT	04/07/19	EXA-04/07/18	2,177,450.	M EUR	100.8995	% 28/04/17	100.848		2,197,036.16	-1,121.38	0.00	2,195,914.78	0.56
DE0001143220	STRIP INT	04/01/19	EXA-04/07/19	543,145.	M EUR	101.4595	% 28/04/17	101.4515		551,072.20	-43.45	0.00	551,028.75	0.14
DE0001143238	DBR STRIP	04/07/20	EXA-04/07/20	4,231,210.	M EUR	101.7085	% 28/04/17	101.8485		4,303,500.22	5,923.70	0.00	4,309,423.92	1.10
DE0001143246	STRIP INT	04/07/21	EXA-04/07/21	5,285,928.	M EUR	101.4521	% 28/04/17	101.83		5,362,684.71	19,975.77	0.00	5,382,660.48	1.38
DE0001143253	ALLEMAGNE 0%	22	EXA-04/07/22	1,355,657.	M EUR	101.0199	% 28/04/17	101.343		1,369,482.80	4,380.67	0.00	1,373,863.47	0.35
DE0001143261	STRIP INT	04/07/23	EXA-04/07/23	299,096.	M EUR	100.0006	% 28/04/17	100.462		299,097.82	1,380.00	0.00	300,477.82	0.08
DE0001143279	STRIP INT	04/01/24	EXA-04/07/24	16,558,791.	M EUR	98.8464	% 28/04/17	99.533		16,367,765.54	113,965.91	0.00	16,481,731.45	4.21
DE0001143287	STRIP INT	04/07/25	EXA-04/07/25	755,681.	M EUR	98.0432	% 28/04/17	98.1695		740,893.70	954.56	0.00	741,848.26	0.19
DE0001143295	STRIP INT	04/07/26	EXA-04/07/26	2,315,396.	M EUR	96.2334	% 28/04/17	96.7435		2,228,184.22	11,810.91	0.00	2,239,995.13	0.57
DE0001143303	STRIP INT	04/07/27	EXA-04/07/27	3,659,605.	M EUR	96.9617	% 28/04/17	94.9095		3,548,416.52	-75,103.71	0.00	3,473,312.81	0.89
DE000A13SL26	SAP SE 1.125%	02/23	EXA-20/02/23	3,255,000.	M EUR	105.073	% 28/04/17	104.9635		3,420,126.15	-3,564.22	1,223.42	3,423,785.35	0.88
DE000A1R07V3	KFW 1.625	01/15/21	EXA-15/01/21	14,000.	M EUR	108.1495	% 28/04/17	107.5675		15,140.93	-81.48	67.32	15,126.77	0.00
DE000A1UDWM7	SIEMENS FIN 1.75%	21	EXA-12/03/21	598,000.	M EUR	106.9469	% 28/04/17	106.8125		639,542.68	-803.93	1,490.90	640,229.65	0.16
DE000A1UDWN5	SIEMENS FIN 2.875	28	EXA-10/03/28	4,330,000.	M EUR	120.7509	% 28/04/17	120.4015		5,228,513.16	-15,128.21	18,417.33	5,231,802.28	1.34
DE000CZ302M3	COMMERZBANK 4%	09/20	EXA-16/09/20	1,172,000.	M EUR	112.654	% 28/04/17	112.5355		1,320,304.88	-1,388.82	29,412.38	1,348,328.44	0.34
DE000HV2AAX3	UNICREDIT 2.625%	17	EXA-31/05/17	13,000.	M EUR	102.786	% 28/04/17	100.238		13,362.18	-331.24	315.07	13,346.01	0.00
DE000NRWOC37	NRW BANK 2.375%	17	EXA-23/08/17	110,000.	M EUR	101.586	% 28/04/17	100.897		111,744.60	-757.90	1,810.86	112,797.56	0.03
ES00000121L2	SPAIN 4.6%	07/19	EXA-30/07/19	125,000.	M EUR	110.97	% 28/04/17	110.838		138,712.50	-165.00	4,363.70	142,911.20	0.04
ES00000123U9	SPGB 5.4	01/31/23	UST-31/01/23	719,000.	M EUR	127.0475	% 28/04/17	126.923		913,471.53	-895.16	9,786.28	922,362.65	0.24
ES00000126V0	SPANISH GOVT 0.5%	17	EXA-31/10/17	95,000.	M EUR	100.6	% 28/04/17	100.4405		95,570.00	-151.52	239.45	95,652.93	0.02
ES0211845302	ABERTIS 1.375%	2026	EXA-20/05/26	200,000.	M EUR	105.4548	% 28/04/17	98.9945		210,909.50	-12,920.50	2,621.92	200,610.92	0.05
EU000A1U9811	EURO STABI 1.375%	21	EXA-04/03/21	37,048.	M EUR	106.7585	% 28/04/17	106.636		39,551.89	-45.39	83.74	39,590.24	0.01
FR0010775486	DEXIA 5.375	08/07/24	EXA-08/07/24	409,000.	M EUR	141.8225	% 28/04/17	134.9775		580,054.03	-27,996.06	18,008.61	570,066.58	0.15
FR0010957670	AXA 3.5%	05/11/2020	EXA-05/11/20	6,300,000.	M EUR	113.6425	% 28/04/17	112.8075		7,159,477.50	-52,605.00	108,135.62	7,215,008.12	1.85
FR0011182542	CM CIC HL 4.125	24	EXA-19/01/24	500,000.	M EUR	126.9675	% 28/04/17	125.1745		634,837.50	-8,965.00	5,876.71	631,749.21	0.16
FR0011230598	CREDIT AG 2.125	17	UST-10/07/17	2,000,000.	M EUR	101.4304	% 28/04/17	100.489		2,028,608.03	-18,828.03	34,582.19	2,044,362.19	0.52
FR0011560069	ORANGE 1.875%	09/18	EXA-03/09/18	300,000.	M EUR	103.4515	% 28/04/17	102.6045		310,354.50	-2,541.00	3,729.45	311,542.95	0.08
FR0011708080	FRANCE OAT 1%	05/19	PGARANPDC-01739328	7,597,000.	M EUR	104.1532	%	103.218	A	7,912,522.14	0.00	0.00	7,912,522.14	2.02
			EXA-25/05/19	1,354,952.	M EUR	103.54	% 28/04/17	103.218		1,402,917.30	-4,362.95	12,732.84	1,411,287.19	0.36
FR0012993103	FRANCE 1.5%	05/2031	EXA-25/05/31	1,215,673.	M EUR	103.195	% 28/04/17	103.9755		1,254,513.75	9,488.33	17,135.99	1,281,138.07	0.33
FR0013162302	CIE 0.5%	2024	UST-04/09/24	400,000.	M EUR	104.242	% 28/04/17	99.8725		416,968.00	-17,478.00	1,320.55	400,810.55	0.10
FR0013184181	CAISSE FR FIN TF 25		EXA-23/06/25	1,500,000.	M EUR	98.495	% 28/04/17	98.619		1,477,425.00	1,860.00	4,839.04	1,484,124.04	0.38
IT0003268809	ITALY 0%	2024	EXA-01/02/24	224,700.	M EUR	87.5793	% 28/04/17	88.828		196,790.76	2,805.76	0.00	199,596.52	0.05
IT0003268817	ITALY 0%	2024 STRIPS	EXA-01/08/24	125,000.	M EUR	87.0215	% 28/04/17	87.0755		108,776.88	67.50	0.00	108,844.38	0.03
IT0005001547	BTPS 3.75%	01/09/24	UST-01/09/24	514,000.	M EUR	113.49	% 28/04/17	113.5765		583,338.60	444.61	3,299.80	587,083.01	0.15
IT0005038283	BANCA MONTE 2.875	24	EXA-16/07/24	250,000.	M EUR	113.6635	% 28/04/17	108.1515		284,158.75	-13,780.00	5,730.31	276,109.06	0.07

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935656 LYXOR UCITS ETF BARCLAYS FLOATING RATE EURO 0-7Y PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	Fund currency			PRCT			
									ASST/LINE	QUANTITY TYPE	QTD		AND PRICE TYPE	Quotati	ASSET
XS1369278251	AMGEN 1.250%	2022	EXA-25/02/22	1,241,000.	M EUR	103.8202	% 28/04/17	103.381	1,288,408.79	-5,450.58	2,847.50	1,285,805.71	0.33		
XS1377680381	BRITISH TE 0.625%	21	EXA-10/03/21	2,785,000.	M EUR	100.3769	% 28/04/17	100.779	2,795,497.56	11,197.59	2,575.17	2,809,270.32	0.72		
XS1379182006	HSBC 1.5%	2022	EXA-15/03/22	4,409,000.	M EUR	103.088	% 28/04/17	104.091	4,545,149.92	44,222.27	8,878.40	4,598,250.59	1.18		
XS1388661651	DEUTSCHE 0.375%	21	EXA-01/04/21	10,909,000.	M EUR	100.916	% 28/04/17	101.0165	11,008,926.44	10,963.55	3,586.52	11,023,476.51	2.82		
XS1390245329	DANSKE BK 0.5%	2021	UST-06/05/21	509,000.	M EUR	101.2545	% 28/04/17	101.2795	515,385.41	127.24	2,732.69	518,245.34	0.13		
XS1397134609	LINDE 1.00%	2028	EXA-20/04/28	4,941,000.	M EUR	100.7095	% 28/04/17	99.7775	4,976,056.39	-46,050.12	1,759.81	4,931,766.08	1.26		
XS1405780963	ASML HOLD 1.375%	26	EXA-07/07/26	612,000.	M EUR	100.4159	% 28/04/17	100.71	614,545.16	1,800.04	6,916.44	623,261.64	0.16		
XS1419664997	IE2 HOLDCO 2.875%	26	EXA-01/06/26	200,000.	M EUR	107.304	% 28/04/17	107.1075	214,608.00	-393.00	5,293.15	219,508.15	0.06		
XS1420337633	HOLCIM 1.375%	2023	EXA-26/05/23	739,000.	M EUR	102.165	% 28/04/17	102.698	754,999.35	3,938.87	9,520.95	768,459.17	0.20		
XS1485596511	DNB BOLIG 0.25%	2026	EXA-07/09/26	979,000.	M EUR	95.693	% 28/04/17	95.863	936,834.47	1,664.30	1,595.90	940,094.67	0.24		
XS1492691008	CELANESE 1.125%	2023	EXA-26/09/23	358,000.	M EUR	99.6715	% 28/04/17	99.6595	356,823.97	-42.96	2,416.50	359,197.51	0.09		
XS1492825051	NOVARTIS F 0.125%	23	EXA-20/09/23	2,100,000.	M EUR	97.9588	% 28/04/17	98.2095	2,057,134.50	5,265.00	1,618.15	2,064,017.65	0.53		
XS1505573482	SNAM SPA 0.875%	26	EXA-25/10/26	101,000.	M EUR	96.0985	% 28/04/17	96.244	97,059.49	146.95	460.03	97,666.47	0.02		
XS1520899532	ABBVIE 1.375%	2024	EXA-17/05/24	679,000.	M EUR	101.909	% 28/04/17	101.9185	691,962.11	64.51	4,271.65	696,298.27	0.18		
XS1529515584	HEIDELBERG 1.5%	2025	UST-07/02/25	95,000.	M EUR	101.1875	% 28/04/17	101.8945	96,128.13	671.65	573.24	97,373.02	0.02		
XS1551917591	ITALGA SPA 1.625%	27	EXA-19/01/27	418,000.	M EUR	99.2984	% 28/04/17	101.5945	415,067.41	9,597.60	1,935.40	426,600.41	0.11		
XS1558491855	ATLANTIA 1.625%	2025	EXA-03/02/25	356,000.	M EUR	99.9405	% 28/04/17	100.765	355,788.18	2,935.22	1,410.59	360,133.99	0.09		
Fixed-rate Bonds DRM															
									SUM (EUR)	196,080,998.10	-51,773.54	959,058.90	196,988,283.46	50.37	
Floating- Reviewable-rate Bonds DRM															
BE6276038419	ANHEUSER VAR 10/18		FRN-19/10/18	529,000.	M EUR	100.3435	% 28/04/17	100.354	530,817.12	55.54	0.00	530,872.66	0.14		
BE6285450449	ANHEUSER FRN 2020		FRN-11/03/20	1,876,000.	M EUR	101.5371	% 28/04/17	101.5935	1,904,836.82	1,051.24	1,031.12	1,906,925.18	0.49		
DE000A13SL18	SAP SE VAR 20/11/18		FRN-20/11/18	98,000.	M EUR	100.3835	% 28/04/17	100.42	98,375.83	35.77	0.00	98,411.60	0.03		
DE000A169GZ7	DAIMLER FRN 01/19		FRN-12/01/19	4,100,000.	M EUR	100.6071	% 28/04/17	100.618	4,124,889.50	448.50	473.55	4,125,811.55	1.06		
DE000A1ZZ002	BMW US CAP FRN 18		FRN-20/04/18	3,265,000.	M EUR	100.18	% 28/04/17	100.197	3,270,877.00	555.05	0.00	3,271,432.05	0.84		
DE000A2AAL15	DAIMLER FRN 2018		FRN-09/03/18	100,000.	M EUR	100.3235	% 28/04/17	100.317	100,323.50	-6.50	23.22	100,340.22	0.03		
FR0012146751	SANOFI FRN 10/09/18		FRN-10/09/18	2,600,000.	M EUR	100.3185	% 28/04/17	100.316	2,608,280.50	-64.50	0.00	2,608,216.00	0.67		
FR0013062684	HSBC FRANCE FRN 19		FRN-27/11/19	1,200,000.	M EUR	100.9931	% 28/04/17	100.988	1,211,917.00	-61.00	478.83	1,212,334.83	0.31		
FR0013216884	DANONE VAR 2018		FRN-03/11/18	1,700,000.	M EUR	100.303	% 28/04/17	100.3015	1,705,151.00	-25.50	0.00	1,705,125.50	0.44		
FR0013241379	RCI BANQUE FRN 2020		FRN-08/07/20	1,000,000.	M EUR	100.0585	% 28/04/17	100.0575	1,000,585.00	-10.00	76.67	1,000,651.67	0.26		
IT0004716319	CCT FRN 15/04/18		FRN-15/04/18	450,000.	M EUR	100.924	% 28/04/17	100.91	454,158.01	-63.01	170.55	454,265.55	0.12		
IT0005137614	CCTS EU FRN 15/12/22		FRN-15/12/22	199,000.	M EUR	100.17	% 28/04/17	100.2605	199,338.30	180.10	370.35	199,888.75	0.05		
XS1040422526	ABN AMRO BANK FRN 19		FRN-06/03/19	2,000,000.	M EUR	101.3575	% 28/04/17	101.341	2,027,150.00	-330.00	1,517.67	2,028,337.67	0.52		
XS1046796253	RABOBANK FRN 03/19		FRN-20/03/19	1,135,000.	M EUR	100.8166	% 28/04/17	100.8125	1,144,268.78	-46.91	237.22	1,144,459.09	0.29		
XS1121919333	CREDIT SUISSE FRN 19		FRN-16/10/19	2,109,000.	M EUR	100.8379	% 28/04/17	100.823	2,126,670.70	-313.63	103.69	2,126,460.76	0.54		
XS1130101931	GOLDMAN SACHS FRN 19		FRN-29/10/19	1,806,000.	M EUR	101.012	% 28/04/17	100.981	1,824,276.72	-559.86	82.83	1,823,799.69	0.47		
XS1135549167	CITIGROUP FRN 19		FRN-11/11/19	1,000,000.	M EUR	100.836	% 28/04/17	100.8155	1,008,360.00	-205.00	499.50	1,008,654.50	0.26		
XS1144084099	AT&T INC FRN 06/19		FRN-04/06/19	5,181,000.	M EUR	100.7699	% 28/04/17	100.746	5,220,889.84	-1,239.58	2,095.14	5,221,745.40	1.34		
XS1167154654	BNP PARIBAS FRN 20		FRN-15/01/20	41,000.	M EUR	100.5895	% 28/04/17	100.621	41,241.70	12.91	1.16	41,255.77	0.01		
XS1272154565	ROYAL BK CA FRN 20		FRN-06/08/20	500,000.	M EUR	100.9315	% 28/04/17	100.93	504,657.50	-7.50	121.83	504,771.83	0.13		
XS1287780719	CANADIAN FRN 17		FRN-08/09/17	500,000.	M EUR	100.164	% 28/04/17	100.1285	500,820.00	-177.50	0.00	500,642.50	0.13		
XS1288483123	BANK NOVA SCO FRN 18		FRN-10/09/18	1,400,000.	M EUR	100.4828	% 28/04/17	100.4585	1,406,758.50	-339.50	107.10	1,406,526.10	0.36		
XS1289966134	GOLDMAN SAC FRN 18		FRN-11/09/18	500,000.	M EUR	100.554	% 28/04/17	100.5515	502,770.00	-12.50	227.38	502,984.88	0.13		
XS1292468987	SHELL INT FIN FRN 19		FRN-15/09/19	4,039,000.	M EUR	100.605	% 28/04/17	100.651	4,063,435.95	1,857.94	384.83	4,065,678.72	1.04		
XS1308674131	ROYAL BANK FRN 2018		FRN-22/10/18	500,000.	M EUR	100.5735	% 28/04/17	100.585	502,867.50	57.50	12.25	502,937.25	0.13		
XS1315154721	NATIONWIDE FRN 2018		FRN-02/11/18	5,752,000.	M EUR	100.6435	% 28/04/17	100.641	5,789,014.12	-143.80	27.32	5,788,897.64	1.48		
XS1365255907	GOLDMAN SACHS FRN 17		FRN-18/12/17	1,000,000.	M EUR	100.3765	% 28/04/17	100.3725	1,003,765.00	-40.00	453.44	1,004,178.44	0.26		

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935656 LYXOR UCITS ETF BARCLAYS FLOATING RATE EURO 0-7Y PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	Fund currency			PRCT			
									ASST/LINE	QUANTITY TYPE	QTD		AND PRICE TYPE	Quotati	ASSET
XS1372838083	VODAFONE GROU	FRN 19	FRN-25/02/19	6,346,000.	M EUR	101.414	% 28/04/17	101.401		6,435,730.90	-823.44	7,115.45	6,442,022.91	1.65	
XS1382791892	DEUTSCHE FRN	2020	FRN-03/04/20	597,000.	M EUR	100.4375	% 28/04/17	100.543		599,611.88	629.83	9.95	600,251.66	0.15	
XS1458405112	BANK OF A	FRN 19	FRN-26/07/19	1,000,000.	M EUR	100.539	% 28/04/17	100.5385		1,005,390.00	-5.00	33.25	1,005,418.25	0.26	
XS1505148350	BMW FINANCE	VAR 2018	FRN-17/10/18	100,000.	M EUR	100.3305	% 28/04/17	100.3305	V	100,330.50	0.00	0.00	100,330.50	0.03	
XS1558022866	WELLS FARG	FRN 2022	FRN-31/01/22	7,350,000.	M EUR	100.2175	% 28/04/17	100.221		7,365,986.25	257.25	174.56	7,366,418.06	1.88	
XS1574156540	PFIZER INC	VAR 2019	FRN-06/03/19	2,000,000.	M EUR	100.423	% 28/04/17	100.431		2,008,460.00	160.00	0.00	2,008,620.00	0.51	
XS1578083625	BARCLAYS BK	FRN 2019	FRN-13/03/19	1,000,000.	M EUR	100.3725	% 28/04/17	100.359		1,003,725.00	-135.00	100.58	1,003,690.58	0.26	
XS1586555515	VOLKSWAGEN	FRN 19	FRN-30/03/19	1,000,000.	M EUR	100.1855	% 28/04/17	100.1845		1,001,855.00	-10.00	18.89	1,001,863.89	0.26	
XS1589406633	GOLDMAN SACH	FRN 18	FRN-31/12/18	2,133,000.	M EUR	100.2578	% 28/04/17	100.269		2,138,497.80	239.97	254.18	2,138,991.95	0.55	
XS1590503279	FCE BANK PLC	FRN 20	FRN-26/08/20	2,000,000.	M EUR	100.3125	% 28/04/17	100.369		2,006,250.00	1,130.00	311.67	2,007,691.67	0.51	
Floating- Reviewable-rate Bonds DRM															
								SUM (EUR)			68,542,333.22	2,057.87	16,514.18	68,560,905.27	17.53
Other Bonds (indexed, hybrid secs) DRM															
<i>Indexed bonds DRM</i>															
DE0001030575	GERMANY i 0.1%	i 46	EXA-15/04/46	386,801.	M EUR	122.3714	% 28/04/17	117.42		473,333.96	-9,278.32	19.49	464,075.13	0.12	
FR0010850032	FRANCE i 1.30%	2019	EXA-25/07/19	790.	M EUR	114.4861	% 28/04/17	106.72		904.44	-0.36	8.51	912.59	0.00	
FR0011427848	FRANCE OAT i 0.25%	24	EXA-25/07/24	5,703,753.	M EUR	110.6257	% 28/04/17	109.0325		6,309,814.54	47,314.90	11,261.63	6,368,391.07	1.63	
FR0011982776	FRANCE OAT i 0.7%	30	EXA-25/07/30	8,342,557.	M EUR	112.8534	% 28/04/17	113.8525		9,414,861.86	169,686.58	45,528.50	9,630,076.94	2.46	
IT0004243512	ITALY i 2.6%	/23	UST-15/09/23	22,247,000.	M EUR	129.7749	% 28/04/17	113.8675		28,871,031.32	232,008.21	88,483.07	29,191,522.60	7.46	
IT0004890882	BTP i 1.7%	15/09/18	UST-15/09/18	16,445,000.	M EUR	105.796	% 28/04/17	104.015		17,398,150.12	3,208.79	37,869.05	17,439,227.96	4.46	
IT0005138828	ITALY i 1.25%	32	UST-15/09/32	6,369,000.	M EUR	97.8855	% 28/04/17	97.765		6,234,328.56	24,640.62	10,655.59	6,269,624.77	1.60	
Other Bonds (Indexed, hybrid secs) DRM															
								SUM (EUR)			68,702,424.80	467,580.42	193,825.84	69,363,831.06	17.74
Zero-coupon Bonds DRM															
DE0001108512	DBR 0%	04/07/2017	EXA-04/07/17	769,000.	M EUR	100.2845	% 28/04/17	100.1355		771,187.81	-1,145.81	0.00	770,042.00	0.20	
DE0001108538	BUNDESREP	DEUT 0% 18	EXA-04/07/18	1,024,232.	M EUR	101.028	% 28/04/17	100.9415		1,034,761.10	-885.96	0.00	1,033,875.14	0.26	
DE0001108546	BUND STRIP	0% 07/40	EXA-04/07/40	5,233,525.	M EUR	80.4794	% 28/04/17	78.541		4,211,911.18	-101,448.31	0.00	4,110,462.87	1.05	
DE0001108595	ALLEMAGNE	0% 42 STRI	EXA-04/07/42	163,495.	M EUR	79.413	% 28/04/17	75.5975		129,836.34	-6,238.21	0.00	123,598.13	0.03	
DE0001142057	BUNDESREPUB	0% 2028	EXA-04/01/28	2,132,410.	99999999	M EUR	94.6683	% 28/04/17	95.595	2,018,717.48	19,760.82	0.00	2,038,478.30	0.52	
DE0001142164	BUNDESREPUB	0% 2031	EXA-04/01/31	922,482.	M EUR	91.2785	% 28/04/17	91.6995		842,027.73	3,883.65	0.00	845,911.38	0.22	
DE0001142263	BUNDESREPUB	0% 2037	EXA-04/01/37	9,606,472.	M EUR	82.2132	% 28/04/17	83.4325		7,897,788.86	117,130.89	0.00	8,014,919.75	2.05	
DE0001142511	ALLEMAGNE	0% 18 STRI	EXA-04/01/18	823,307.	M EUR	100.6	% 28/04/17	100.479		828,246.84	-996.20	0.00	827,250.64	0.21	
DE0001142529	BUNDESREPUB	0% 19	EXA-04/01/19	920,370.	M EUR	101.178	% 28/04/17	101.1895		931,211.96	105.84	0.00	931,317.80	0.24	
DE0001142531	BUND 0%	04/01/20	EXA-04/01/20	2,015,487.	M EUR	101.6435	% 28/04/17	101.7585		2,048,611.53	2,317.81	0.00	2,050,929.34	0.52	
DE0001142545	BUND 0%	04/01/2021	EXA-04/01/21	80,000.	M EUR	101.6175	% 28/04/17	101.878		81,294.00	208.40	0.00	81,502.40	0.02	
DE0001142552	BUNDESREP	DEUT 0% 22	EXA-04/01/22	290,106.	M EUR	101.1305	% 28/04/17	101.6565		293,385.65	1,525.96	0.00	294,911.61	0.08	
DE0001142578	DBR 0%	04/01/24	EXA-04/01/24	1,395,257.	M EUR	99.5948	% 28/04/17	100.103		1,389,602.90	7,091.21	0.00	1,396,694.11	0.36	
DE0001142594	DBR 0%	04/01/26	EXA-04/01/26	1,125,418.	M EUR	96.4695	% 28/04/17	97.6395		1,085,685.12	13,167.39	0.00	1,098,852.51	0.28	
DE0001142628	BUNDESREPUB	0% 2029	EXA-04/01/29	1,235,068.	M EUR	97.9239	% 28/04/17	93.59		1,209,427.33	-53,527.19	0.00	1,155,900.14	0.30	
DE0001142636	BUNDESREPUB	0% 2030	EXA-04/01/30	544,703.	M EUR	97.9095	% 28/04/17	92.636		533,315.98	-28,724.91	0.00	504,591.07	0.13	
DE0001143311	BUNDESREPUB	0% 2028	EXA-04/07/28	4,725,879.	M EUR	99.7639	% 28/04/17	94.106		4,714,720.22	-267,384.53	0.00	4,447,335.69	1.14	
DE0001143352	BUNDESREPUB	0% 2032	EXA-04/07/32	1,322,709.	M EUR	93.7915	% 28/04/17	88.9055		1,240,588.44	-64,627.39	0.00	1,175,961.05	0.30	
DE0001143386	BUNDESREPUB	0% 2035	EXA-04/07/35	397,828.	M EUR	93.7385	% 28/04/17	84.639		372,917.83	-36,200.19	0.00	336,717.64	0.09	
DE0001143410	BUNDESREPUB	0% 2038	EXA-04/07/38	2,129,383.	M EUR	87.183	% 28/04/17	79.9905		1,856,459.98	-153,155.87	0.00	1,703,304.11	0.44	
DE0001143444	BUND STRIP	0% 07/41	EXA-04/07/41	1,542,818.	M EUR	77.941	% 28/04/17	75.8645		1,202,487.35	-32,036.19	0.00	1,170,451.16	0.30	
FR0010810135	OAT 0%	25/10/2026	EXA-25/10/26	1,111,650.98	M EUR	94.494	% 28/04/17	92.608		1,050,443.47	-20,965.73	0.00	1,029,477.74	0.26	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935656 LYXOR UCITS ETF BARCLAYS FLOATING RATE EURO 0-7Y PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	Fund currency		PRCT			
									ASST/LINE	QUANTITY TYPE		QTD	AND PRICE TYPE	Quotati
IT0001247219	ITALY 0%	01/05/2018		M	EUR	100.	% 28/04/17	100.135		0.41	0.00	0.00	0.41	0.00
IT0001247250	ITALY BTPS STRIP	20	10,245,800.68	M	EUR	98.3346	% 28/04/17	98.5595	10,075,168.55	23,041.37	0.00	10,098,209.92	2.58	
IT0001247276	ITALY BTPS 0%	05/21	0.02	M	EUR	100.	% 28/04/17	96.9275		0.02	0.00	0.02	0.00	
IT0001247334	ITALY BTPS 0%	2024	654,978.88	M	EUR	86.621	% 28/04/17	88.238	567,349.15	10,591.11	0.00	577,940.26	0.15	
IT0003268676	ITALY BTPS STRIP	21	511,789.3	M	EUR	94.5786	% 28/04/17	97.5405	484,043.19	15,158.65	0.00	499,201.84	0.13	
IT0003268726	ITALY BTPS STRIP	22	2,937,373.	M	EUR	94.0268	% 28/04/17	94.939	2,761,918.76	26,793.79	0.00	2,788,712.55	0.71	
IT0003268742	BUONI POLIENNA 0%	22	428,886.	M	EUR	90.889	% 28/04/17	93.6285	389,810.20	11,749.33	0.00	401,559.53	0.10	
IT0003268775	BUONI POLIENNA 0%	23	606,750.	M	EUR	90.1261	% 28/04/17	92.0825	546,839.88	11,870.69	0.00	558,710.57	0.14	
IT0003268825	ITALY 0%	2025 STRIPS	678,100.	M	EUR	83.9051	% 28/04/17	85.4465	568,960.25	10,452.47	0.00	579,412.72	0.15	
IT0003268833	ITALY 0%	01/08/25	125,000.	M	EUR	84.5225	% 28/04/17	83.951	105,653.13	-714.38	0.00	104,938.75	0.03	
IT0003268841	ITALY 0%	01/02/26	125,000.	M	EUR	83.0125	% 28/04/17	82.1405	103,765.63	-1,090.00	0.00	102,675.63	0.03	
IT0003268858	ITALY BTPS 0%	08/26	485,524.98	M	EUR	79.5359	% 28/04/17	80.495	386,166.52	4,656.81	0.00	390,823.33	0.10	
IT0003268874	ITALY 0%	01/02/27	1,362,301.	M	EUR	78.5566	% 28/04/17	78.811	1,070,177.66	3,465.38	0.00	1,073,643.04	0.27	
IT0003268882	ITALY 0%	01/08/27	652,438.	M	EUR	79.281	% 28/04/17	77.2075	517,259.47	-13,528.40	0.00	503,731.07	0.13	
IT0003268890	BUONI PIOLENNALI ST		839.	M	EUR	73.8689	% 28/04/17	75.6935	619.76	15.31	0.00	635.07	0.00	
IT0003268908	BUONI ORDINARI 0%	28	125,000.	M	EUR	76.3265	% 28/04/17	74.4555	95,408.13	-2,338.75	0.00	93,069.38	0.02	
IT0003268924	BUONI PIOLENNALI ST		1,125,358.	M	EUR	74.8802	% 28/04/17	73.0725	842,670.37	-20,343.15	0.00	822,327.22	0.21	
IT0003268932	BUONI PIOLENNALI ST		324,503.	M	EUR	74.2533	% 28/04/17	71.6405	240,954.06	-8,478.49	0.00	232,475.57	0.06	
IT0003268973	BUONI PIOLENNALI ST		125,000.	M	EUR	71.282	% 28/04/17	68.911	89,102.50	-2,963.75	0.00	86,138.75	0.02	
IT0003269013	ITALY BTPS STRIP	31	309,208.34	M	EUR	66.4073	% 28/04/17	65.9165	205,337.04	-1,517.72	0.00	203,819.32	0.05	
IT0003269021	ITALY BTPS STRIP	32	272,975.	M	EUR	68.1301	% 28/04/17	64.4595	185,978.05	-10,019.73	0.00	175,958.32	0.04	
IT0003269039	ITALY BTPS 0%	08/32	353,000.	M	EUR	67.2866	% 28/04/17	63.02	237,521.79	-15,061.19	0.00	222,460.60	0.06	
IT0003540389	BUONI TP STRIP 0%	33	781,406.	M	EUR	61.0186	% 28/04/17	60.597	476,802.76	-3,294.17	0.00	473,508.59	0.12	
IT0004002835	ITALY BTPS STRIP	36	5,053.	M	EUR	60.872	% 28/04/17	54.494	3,075.86	-322.28	0.00	2,753.58	0.00	
IT0004848534	ITALY BTPS HYB 0%	33	18,617.76	M	EUR	68.633	% 28/04/17	62.675	12,777.93	-1,109.25	0.00	11,668.68	0.00	
IT0004848617	ITALY BTPS 0%	02/20	875,000.	M	EUR	98.5289	% 28/04/17	99.1685	862,127.95	5,596.43	0.00	867,724.38	0.22	
Zero-coupon Bonds DRM														
								SUM	(EUR)	56,574,118.12	-559,534.44	0.00	56,014,583.68	14.32
Bonds DRM														
								SUM	(EUR)	389,899,874.24	-141,669.69	1,169,398.92	390,927,603.47	99.97
Bonds														
								SUM	(EUR)	389,899,874.24	-141,669.69	1,169,398.92	390,927,603.47	99.97
Debt instruments														
Debt instruments DRM														
Debt instruments DRM														
Treasury Bonds														
FR0123611420	BTF 0%	21/06/2017	NOL		EUR	100.0773	28/04/17	100.07725	V	33,279.69	0.00	0.00	33,279.69	0.01
Debt instruments DRM														
								SUM	(EUR)	33,279.69	0.00	0.00	33,279.69	0.01

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935656 LYXOR UCITS ETF BARCLAYS FLOATING RATE EURO 0-7Y

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

A S S E T	STATUS	FILE	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			
Debt instruments DRM																
							SUM (EUR)		33,279.69	0.00	0.00	33,279.69	0.01			
Debt instruments																
							SUM (EUR)		33,279.69	0.00	0.00	33,279.69	0.01			
Lending / Borrowing																
<i>A/P on Collateral sec (rcvd)</i>																
PDC-01739328	FIX	FRANCE OAT 1%	PGAR1 FIX	0.000	-7,912,522.14	EUR	100.	%	28/04/17	-7,912,522.14	0.00	0.00	-7,912,522.14	-2.02		
<i>A/P on Collateral sec (rcvd)</i>																
							SUM (EUR)		-7,912,522.14	0.00	0.00	-7,912,522.14	-2.02			
							SUM (EUR)		-7,912,522.14	0.00	0.00	-7,912,522.14	-2.02			
Lending / Borrowing																
							SUM (EUR)		-7,912,522.14	0.00	0.00	-7,912,522.14	-2.02			
Forward Instruments																
Interest Rate Swaps																
Swaps																
<i>Performance Swaps</i>																
SWAP03589611	FEES	LEG C	EUR LYX E	PRC	1.	EUR	0.		28/04/17	4277385.4973	V	0.00	42,772.85	0.00	42,772.85	0.01
SWAP03589613	INDEX	LEG C	EUR LYX	PRC	388,800,000.	EUR	0.		28/04/17	200.57893	V	0.00	391,050,869.71	0.00	391,050,869.71	100.00
SWAP03589627	VRAC	LEG LYX	ETF BAR	PRC	388,800,000.	EUR	0.		28/04/17	1.47933	V	0.00	-383,048,360.46	0.00	-383,048,360.46	-97.95
Swaps																
							SUM (EUR)		0.00	8,045,282.10	0.00	8,045,282.10	2.06			
Interest Rate Swaps																
							SUM (EUR)		0.00	8,045,282.10	0.00	8,045,282.10	2.06			
Forward Instruments																
							SUM (EUR)		0.00	8,045,282.10	0.00	8,045,282.10	2.06			
Cash																
Cash at Banks																
A/P + associated accounts																
<i>Deferred settlement Purchases</i>																
BDS065EUR	DsPur-Sec				-26,839,746.18	EUR	1.			1.		-26,839,746.18	0.00	0.00	-26,839,746.18	-6.86
A/P + associated accounts																
							SUM (EUR)		-26,839,746.18	0.00	0.00	-26,839,746.18	-6.86			

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935656 LYXOR UCITS ETF BARCLAYS FLOATING RATE EURO 0-7Y PARTIAL VALIDATION

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

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

A S S E T	STATUS	FILE	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/R + associated accounts													
<i>Coupons receivable</i>													
XS1130101931	GOLDMAN SACHS FRN 19	ACHLIG	1,806.	P	EUR	1.04327796	28/04/17		1,884.16	0.00	0.00	1,884.16	0.00
XS1382791892	DEUTSCHE FRN 2020	ACHLIG	597.	P	EUR	0.07835846	28/04/17		46.78	0.00	0.00	46.78	0.00
<i>Deferred settlement Sales</i>													
SDS065EUR	DsSaI-Sec		8,958,156.3		EUR	1.		1.	8,958,156.30	0.00	0.00	8,958,156.30	2.29
A/R + associated accounts													
							SUM	(EUR)	8,960,087.24	0.00	0.00	8,960,087.24	2.29
Adjustment accounts													
<i>Accrued charges</i>													
F120EUR	PnAdmFee		-42,772.72		EUR	1.		1.	-42,772.72	0.00	0.00	-42,772.72	-0.01
<i>Amount payable</i>													
DVS065EUR	SwapsSettltToPay		-191,526.48		EUR	1.		1.	-191,526.48	0.00	0.00	-191,526.48	-0.05
<i>Amount receivable</i>													
DRS065EUR	SwapsSettltToReceive		18,106,396.05		EUR	1.		1.	18,106,396.05	0.00	0.00	18,106,396.05	4.63
Adjustment accounts													
							SUM	(EUR)	17,872,096.85	0.00	0.00	17,872,096.85	4.57
Cash at Banks													
							SUM	(EUR)	-7,562.09	0.00	0.00	-7,562.09	
Other availabilities													
<i>Financial accounts</i>													
<i>Spot transactions</i>													
BK065EUR	BkDep EUR SGP		-35,212.28		EUR	1.		1.	-35,212.28	0.00	0.00	-35,212.28	-0.01
<i>Financial accounts</i>													
							SUM	(EUR)	-35,212.28	0.00	0.00	-35,212.28	-0.01
Other availabilities													
							SUM	(EUR)	-35,212.28	0.00	0.00	-35,212.28	-0.01
Cash													
							SUM	(EUR)	-42,774.37	0.00	0.00	-42,774.37	-0.01
EURO													
							SUM	(EUR)	381,977,857.42	7,903,612.41	1,169,398.92	391,050,868.75	100.00
FUND : LYXOR UCITS ETF BARCLAYS FLOATING RATE EURO 0-7Y (935656)													
							(EUR)		381,977,857.42	7,903,612.41	1,169,398.92	391,050,868.75	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935656 LYXOR UCITS ETF BARCLAYS FLOATING RATE EURO 0-7Y PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

Fund portfolio	:	391,093,643.12	Coupons and dividends due	:	1,930.94				
<u>Day's management fees</u>									
PnAdmFee	:	1,607.06	EUR						
Unit		Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
C FR0012386696 PART C		EUR	391,050,868.75	3,888,000.	100.5789	100.		100.5789	100.5789
Net Asset Value	EUR :	391,050,868.75							

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935657 LYXOR ULTRA LONG DURATION EURO GOVT FTSE MTS 25+Y PARTIAL VALIDATION

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

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

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	
EURO														
Bonds														
Bonds DRM														
Fixed-rate Bonds DRM														
AT0000A0U299	AUSTRIA	3.8% 01/62	EXA-26/01/62	236,000.	M EUR	185.1077	% 28/04/17	169.715	436,854.19	-36,326.79	2,383.28	402,910.68	1.86	
AT0000A0VRQ6	REP AUSTRIA	3.15% 44	EXA-20/06/44	463,000.	M EUR	149.1558	% 28/04/17	140.98	690,591.37	-37,853.97	12,666.54	665,403.94	3.07	
AT0000A1K9F1	REPU OF AUST	1.5% 47	EXA-20/02/47	205,000.	M EUR	107.0605	% 28/04/17	101.485	219,473.97	-11,429.72	606.58	208,650.83	0.96	
AT0000A1PEF7	REPUBLIC O	1.5% 2086	EXA-02/11/86	136,000.	M EUR	94.2757	% 28/04/17	87.96	128,214.92	-8,589.32	1,017.21	120,642.81	0.56	
BE0000331406	BELGIQUE	3.75% 06/45	EXA-22/06/45	662,600.	M EUR	155.2574	% 28/04/17	146.485	1,028,735.41	-58,125.80	21,443.73	992,053.34	4.58	
BE0000338476	KINGDM OF BE	1.6% 47	UST-22/06/47	388,170.	M EUR	102.9276	% 28/04/17	96.13	399,534.02	-26,386.20	5,359.94	378,507.76	1.75	
BE0000340498	BELGIU KING	2.15% 66	UST-22/06/66	204,050.	M EUR	110.3418	% 28/04/17	102.025	225,152.44	-16,970.43	3,786.11	211,968.12	0.98	
BF0000343526	BFI GIUM	2.25% 2057	FXA-22/06/57	204,190.	M EUR	109.8132	% 28/04/17	106.705	224,227.60	-6,346.66	981.79	218,862.73	1.01	
DE0001102341	GERMANY	2.5% 08/46	EXA-15/08/46	1,360,910.	M EUR	144.4881	% 28/04/17	134.87	1,966,352.66	-130,893.35	24,328.60	1,859,787.91	8.58	
DE0001135432	GERMANY	3.25% 07/42	EXA-04/07/42	1,020,720.	M EUR	158.6604	% 28/04/17	148.82	1,619,478.70	-100,443.20	27,538.47	1,546,573.97	7.14	
DE0001135481	GERMANY	2.5% 07/44	UST-04/07/44	1,360,830.	M EUR	142.8568	% 28/04/17	132.815	1,944,037.83	-136,651.46	28,241.88	1,835,628.25	8.47	
ES00000124H4	SPANISH GOVT	5.15%44	UST-31/10/44	740,000.	M EUR	150.5795	% 28/04/17	142.78	1,114,287.93	-57,715.93	19,211.62	1,075,783.62	4.96	
ES00000128C6	BONOS	2.90% 2046	UST-31/10/46	614,000.	M EUR	105.221	% 28/04/17	99.2	646,056.85	-36,968.85	8,976.18	618,064.18	2.85	
ES00000128E2	BONOS Y	3.45% 2066	UST-30/07/66	297,000.	M EUR	110.231	% 28/04/17	103.855	327,386.08	-18,936.73	7,776.11	316,225.46	1.46	
FI4000046545	FINNISH GV	2.625% 42	EXA-04/07/42	306,000.	M EUR	139.9174	% 28/04/17	132.61	428,147.17	-22,360.57	6,668.08	412,454.68	1.90	
FR0010171975	OAT 4	25/04/55	EXA-25/04/55	1,015,570.	M EUR	166.1966	% 28/04/17	155.005	1,687,842.50	-113,658.22	890.36	1,575,074.64	7.27	
FR0010870956	OAT 4	25/04/60	EXA-25/04/60	810,880.	M EUR	169.6163	% 28/04/17	157.79	1,375,384.76	-95,897.21	710.91	1,280,198.46	5.91	
FR0011461037	FRANCE OAT	25/05/45	EXA-25/05/45	1,694,870.	M EUR	139.3416	% 28/04/17	131.545	2,361,658.35	-132,141.61	51,763.19	2,281,279.93	10.53	
FR0013154028	FRANCE O.A.	1.75% 66	EXA-25/05/66	465,680.	M EUR	94.8307	% 28/04/17	90.92	441,607.54	-18,211.28	7,658.20	431,054.46	1.99	
IE00BV8C9186	IRELAND	2 18/02/45	EXA-18/02/45	444,920.	M EUR	105.9212	% 28/04/17	100.865	471,264.50	-22,495.94	1,804.06	450,572.62	2.08	
IT0004923998	BTPS	4.75 09/01/44	UST-01/09/44	1,063,000.	M EUR	137.3016	% 28/04/17	125.185	1,459,516.18	-128,799.63	8,644.10	1,339,360.65	6.18	
IT0005083057	BUONI POLI	3.25% 46	UST-01/09/46	1,058,000.	M EUR	107.9789	% 28/04/17	99.035	1,142,416.76	-94,626.46	5,886.56	1,053,676.86	4.86	
IT0005162828	BUONI	2.70% 2047	UST-01/03/47	984,000.	M EUR	96.4722	% 28/04/17	88.465	949,286.51	-78,790.91	4,548.33	875,043.93	4.04	
IT0005217390	ITALIAN REP	2.8% 67	UST-01/03/67	340,000.	M EUR	87.7651	% 28/04/17	83.215	298,401.22	-15,470.22	1,629.78	284,560.78	1.31	
NL0010721999	NETHERLANDS	2.75 47	EXA-15/01/47	825,950.	M EUR	148.109	% 28/04/17	139.9195	1,223,306.37	-67,641.26	6,720.74	1,162,385.85	5.36	
Fixed-rate Bonds DRM														
									SUM (EUR)	22,809,215.83	-1,473,731.72	261,242.35	21,596,726.46	99.67
Bonds DRM														
									SUM (EUR)	22,809,215.83	-1,473,731.72	261,242.35	21,596,726.46	99.67
Bonds														
									SUM (EUR)	22,809,215.83	-1,473,731.72	261,242.35	21,596,726.46	99.67
Cash														
Cash at Banks														
Sundry debit or credit accounts														
MCEUR	SundryCrAcc			-586.1	EUR	1.		1.	-586.10	0.00	0.00	-586.10	0.00	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935657 LYXOR ULTRA LONG DURATION EURO GOVT FTSE MTS 25+Y PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

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
Sundry debit or credit accounts													
							SUM (EUR)		-586.10	0.00	0.00	-586.10	
Adjustment accounts													
<i>Accrued charges</i>													
F120EURC	PnAdmFee		-1,858.79	EUR	1.		1.		-1,858.79	0.00	0.00	-1,858.79	-0.01
Adjustment accounts													
							SUM (EUR)		-1,858.79	0.00	0.00	-1,858.79	-0.01
Cash at Banks													
							SUM (EUR)		-2,444.89	0.00	0.00	-2,444.89	-0.01
Other availabilities													
Financial accounts													
<i>Spot transactions</i>													
BK065EUR	BkDep EUR SGP		73,921.28	EUR	1.		1.		73,921.28	0.00	0.00	73,921.28	0.34
Financial accounts													
							SUM (EUR)		73,921.28	0.00	0.00	73,921.28	0.34
Other availabilities													
							SUM (EUR)		73,921.28	0.00	0.00	73,921.28	0.34
Cash													
							SUM (EUR)		71,476.39	0.00	0.00	71,476.39	0.33
EURO													
							SUM (EUR)		22,880,692.22	-1,473,731.72	261,242.35	21,668,202.85	100.00
FUND : LYXOR ULTRA LONG DURATION EURO GOVT FTSE MTS 25+Y (935657)													
							(EUR)		22,880,692.22	-1,473,731.72	261,242.35	21,668,202.85	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935657 LYXOR ULTRA LONG DURATION EURO GOVT FTSE MTS 25+Y PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: EUR

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

	Fund portfolio	:	21,596,726.46						
	<u>Day's management fees</u>								
	PnAdmFee	:	97.95	EUR					
Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price	
C FR0012538148 PART C	EUR	21,668,202.85	226,000.	95.8770	100.		95.8770	95.8770	
	Net Asset Value	EUR :	21,668,202.85						

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935659 LYXOR ETF NORTH AMERICA

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

A S S E T	STATUS	FILE	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

EURO

Equities

Equities DRM

Equities DRM

DE0003304002	SOFTWARE		1,561.	P	EUR	40.5923	M	28/04/17	40.4	68,855.16	-181.18	0.00	68,673.98	4.63
DE0005408116	AAREAL BANK		1,204.	P	EUR	36.4628	M	28/04/17	36.895	47,806.25	566.63	0.00	48,372.88	3.26
DE0005557508	DEUTSCHE TEL AG-NOM		7,919.	P	EUR	15.8484	M	28/04/17	16.1	134,832.95	4,003.71	0.00	138,836.66	9.36
DE0006048408	HENKEL KGA		590.	P	EUR	107.1732	M	28/04/17	107.15	68,856.66	-14.87	0.00	68,841.79	4.64
DE0006231004	INFINEON TECHNO AG-N		3,332.	P	EUR	18.9449	M	28/04/17	19.	68,739.33	199.92	0.00	68,939.25	4.65
DE0007030009	RHEINMETALL AG		734.	P	EUR	84.2018	M	28/04/17	84.25	67,301.58	38.54	0.00	67,340.12	4.54
DE0007037129	RWE AG		4,117.	P	EUR	14.713	M	28/04/17	15.205	65,505.10	2,662.07	0.00	68,167.17	4.60
DE0007100000	DAIMLER		931.	P	EUR	65.11	M	28/04/17	68.4	65,842.64	3,502.13	0.00	69,344.77	4.67
DE0007236101	SIEMENS AG-NOM		953.	P	EUR	125.2872	M	28/04/17	131.6	126,703.89	9,866.56	0.00	136,570.45	9.21
DE0007251803	STADA ARZNEIMITTEL		977.	P	EUR	63.4176	M	28/04/17	65.03	67,299.82	1,885.87	0.00	69,185.69	4.66
DE000A1ML7J1	VONOVIA SE		2,760.	P	EUR	34.7551	M	28/04/17	33.235	106,213.48	-6,325.62	0.00	99,887.86	6.73
DE000PAH0038	PORSCHE AUTOMOBIL		1,091.	P	EUR	44.3113	M	28/04/17	53.71	54,014.39	9,795.48	0.00	63,809.87	4.30
DE000SYM9999	SYMRISE		985.	P	EUR	64.8627	M	28/04/17	64.27	69,572.77	-635.76	0.00	68,937.01	4.65
DE000UNSE018	UNIPER N		4,300.	P	EUR	14.8386	M	28/04/17	15.07	69,334.97	1,230.08	0.00	70,565.05	4.76
DE000WCH8881	WACKER CHEMIE		651.	P	EUR	96.845	M	28/04/17	97.17	68,654.06	230.38	0.00	68,884.44	4.64
ES0113211835	BCO BILBAO VIZCAYA		8,465.	P	EUR	7.4393	M	28/04/17	7.349	68,574.76	-831.95	0.00	67,742.81	4.57
FI000900068E	NOKIA OYJ		2,230.	P	EUR	4.9786	M	28/04/17	5.245	12,064.24	672.50	0.00	12,736.74	0.86
FR000125007	COMP DE SAINT GOBAIN	PGARANPDC-01737615	434.	P	EUR	49.55	M		49.55	23,433.67	-16.13	0.00	23,417.54	1.58
FR000131104	BNP PARIBAS	PGARANPDC-01737613	1,027.	P	EUR	64.78	M		64.78	72,496.72	-49.90	0.00	72,446.82	4.88
NL0011333760	ALTICE NV		202.	P	EUR	21.0086	M	28/04/17	22.83	4,511.31	510.56	0.00	5,021.87	0.34

Equities DRM

SUM (USD) 1,330,613.75 27,109.02 0.00 1,357,722.77 91.52

Equities DRM

SUM (USD) 1,330,613.75 27,109.02 0.00 1,357,722.77 91.52

Equities

SUM (USD) 1,330,613.75 27,109.02 0.00 1,357,722.77 91.52

Lending / Borrowing

A/P on Collateral sec (rcvd)

PDC-01737613	PDC LYXOFR0000131104	PGAR1 FIX	0.000	-66,529.06	EUR	100.	%	28/04/17	-72,496.72	49.90	0.00	-72,446.82	-4.88
PDC-01737615	PDC LYXOFR0000125007	PGAR1 FIX	0.000	-21,504.7	EUR	100.	%	28/04/17	-23,433.67	16.13	0.00	-23,417.54	-1.58

A/P on Collateral sec (rcvd)

SUM (USD) -95,930.39 66.03 0.00 -95,864.36 -6.46

SUM (USD) -95,930.39 66.03 0.00 -95,864.36 -6.46

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935659 LYXOR ETF NORTH AMERICA

PARTIAL VALIDATION

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

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

A S S E T	STATUS	FILE	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	(USD)		-95,930.39	66.03	0.00	-95,864.36	-6.46	
EURO														
						SUM	(USD)		1,234,683.36	27,175.05	0.00	1,261,858.41	85.06	
JAPAN YEN														
Equities														
Equities DRM														
Equities DRM														
JP3116000005			90.	P	JPY	4203.1667	M	28/04/17	4205.	3,441.93	-46.85	0.00	3,395.08	0.23
JP3663900003			588.	P	JPY	280.9388	M	28/04/17	283.	1,485.74	7.07	0.00	1,492.81	0.10
Equities DRM														
						SUM	(USD)		4,927.67	-39.78	0.00	4,887.89	0.33	
Equities DRM														
						SUM	(USD)		4,927.67	-39.78	0.00	4,887.89	0.33	
Equities														
						SUM	(USD)		4,927.67	-39.78	0.00	4,887.89	0.33	
JAPAN YEN														
						SUM	(USD)		4,927.67	-39.78	0.00	4,887.89	0.33	
RUSSIAN RUBLE														
Equities														
Equities DRM														
Equities DRM														
RU000902952R			28,547.	P	RUB	29.2009	M	28/04/17	30.505	14,907.49	372.00	0.00	15,279.49	1.03
Equities DRM														
						SUM	(USD)		14,907.49	372.00	0.00	15,279.49	1.03	
Equities DRM														
						SUM	(USD)		14,907.49	372.00	0.00	15,279.49	1.03	
Equities														
						SUM	(USD)		14,907.49	372.00	0.00	15,279.49	1.03	
RUSSIAN RUBLE														
						SUM	(USD)		14,907.49	372.00	0.00	15,279.49	1.03	
SWEDISH KRONA														

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935659 LYXOR ETF NORTH AMERICA

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

A S S E T	STATUS	FILE	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
Equities													
Equities DRM													
Equities DRM													
SE0007100599	SVENSKA HANDE AB		9,970.	P	SEK	28/04/17	125.7		141,349.41	182.13	0.00	141,531.54	9.54
Equities DRM													
							SUM (USD)		141,349.41	182.13	0.00	141,531.54	9.54
Equities DRM													
							SUM (USD)		141,349.41	182.13	0.00	141,531.54	9.54
Equities													
							SUM (USD)		141,349.41	182.13	0.00	141,531.54	9.54
SWEDISH KRONA													
							SUM (USD)		141,349.41	182.13	0.00	141,531.54	9.54
US DOLLAR													
Forward Instruments													
Interest Rate Swaps													
Swaps													
Performance Swaps													
SWAP03598510	INDEX LEG C USD LYX PRC		1,270,000.		USD	28/04/17	216.80924	V	0.00	1,483,477.38	0.00	1,483,477.38	100.00
SWAP03598518	VRAC LEG LYX ETF MSC PRC		1,270,000.		USD	28/04/17	12.09113	V	0.00	-1,423,557.30	0.00	-1,423,557.30	-95.96
SWAP03598553	FEES LEG C USD LYX E PRC		1.		USD	28/04/17	22647.11223	V	0.00	225.47	0.00	225.47	0.02
Swaps													
							SUM (USD)		0.00	60,145.55	0.00	60,145.55	4.05
Interest Rate Swaps													
							SUM (USD)		0.00	60,145.55	0.00	60,145.55	4.05
Forward Instruments													
							SUM (USD)		0.00	60,145.55	0.00	60,145.55	4.05
Cash													
Cash at Banks													
A/P + associated accounts													
Deferred settlement Purchases													
BDS065USD	DsPur-Sec		-460,991.15		USD		1.		-460,991.15	0.00	0.00	-460,991.15	-31.08
A/P + associated accounts													
							SUM (USD)		-460,991.15	0.00	0.00	-460,991.15	-31.08
A/R + associated accounts													

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935659 LYXOR ETF NORTH AMERICA

PARTIAL VALIDATION

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

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

A S S E T	STATUS	FILE	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
<i>Deferred settlement Sales</i>													
SDS065USD	DsSaI -Sec		460,815.45	USD	1.		1.		460,815.45	0.00	0.00	460,815.45	31.06
A/R + associated accounts													
							SUM	(USD)	460,815.45	0.00	0.00	460,815.45	31.06
Adjustment accounts													
<i>Accrued charges</i>													
F120USDC	PnAdmFee		-225.46	USD	1.		1.		-225.46	0.00	0.00	-225.46	-0.02
<i>Amount payable</i>													
DVS065USD	SwapsSettItToPay		-1,310.04	USD	1.		1.		-1,310.04	0.00	0.00	-1,310.04	-0.09
<i>Amount receivable</i>													
DRS065USD	SwapsSettIToReceive		1,485.74	USD	1.		1.		1,485.74	0.00	0.00	1,485.74	0.10
Adjustment accounts													
							SUM	(USD)	-49.76	0.00	0.00	-49.76	
Cash at Banks													
							SUM	(USD)	-225.46	0.00	0.00	-225.46	-0.02
Other availabilities													
<i>Financial accounts</i>													
<i>Spot transactions</i>													
BK065USD	BkDep USD SGP		0.08	USD	1.		1.		0.08	0.00	0.00	0.08	0.00
Financial accounts													
							SUM	(USD)	0.08	0.00	0.00	0.08	
Other availabilities													
							SUM	(USD)	0.08	0.00	0.00	0.08	
Cash													
							SUM	(USD)	-225.38	0.00	0.00	-225.38	-0.02
US DOLLAR													
							SUM	(USD)	-225.38	60,145.55	0.00	59,920.17	4.04
FUND : LYXOR ETF NORTH AMERICA (935659)													
							(USD)		1,395,642.55	87,834.95	0.00	1,483,477.50	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
 PORTFOLIO: 935659 LYXOR ETF NORTH AMERICA

PARTIAL VALIDATION

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

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

Fund portfolio	:		1,483,702.88						
<u>Day's management fees</u>									
	PnAdmFee	:		8.13	USD				
Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price	
CU FR0012647428 PART C-USD	USD	1,483,477.50	12,700.	116.8092	100.		116.8092	116.8092	
	Net Asset Value	USD :	1,483,477.50						
CU	EUR		1,362,300.84	107.26		0.9183158088	107.26	107.26	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935659 LYXOR ETF NORTH AMERICA

PARTIAL VALIDATION

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

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

FOREX RATE USED IN FUND NAV

		for VNI calculation		for the report		for previous VNI calculation		variation
Rate	EUR in USD :	1.08895	quoted : 28/04/17	0.		1.08665	quotation: 27/04/17	0.21166
Rate	JPY in USD :	0.0089710204	quoted : 28/04/17	0.		0.0089940175	quotation: 27/04/17	-0.25569
Rate	RUB in USD :	0.0175459656	quoted : 28/04/17	0.		0.0174702994	quotation: 27/04/17	0.43311
Rate	SEK in USD :	0.112933502	quoted : 28/04/17	0.		0.1129074993	quotation: 27/04/17	0.02303

FX RATES IN REVERSE NOTATION

		for VNI calculation		for the report		for previous VNI calculation	
Rate	USD in EUR :	0.9183158088	quoted : 28/04/17	0.		0.9202595131	quotation: 27/04/17
Rate	USD in JPY :	111.4700396846	quoted : 28/04/17	0.		111.1850182635	quotation: 27/04/17
Rate	USD in RUB :	56.9931585868	quoted : 28/04/17	0.		57.2400035685	quotation: 27/04/17
Rate	USD in SEK :	8.8547683574	quoted : 28/04/17	0.		8.8568076186	quotation: 27/04/17

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935661 LYXOR FTSE USA MINIMUM VARIANCE UCITS ETF

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

A S S E T	STATUS	FILE	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														
<i>Equities</i>														
<i>Equities DRM</i>														
<i>Equities DRM</i>														
AT000065201C		ERSTE GROUP BK CZK	28,212.	P	CZK	707.6616	M 28/04/17	886.		830,938.95	183,284.11	0.00	1,014,223.06	0.95
<i>Equities DRM</i>														
							SUM	(USD)		830,938.95	183,284.11	0.00	1,014,223.06	0.95
<i>Equities DRM</i>														
							SUM	(USD)		830,938.95	183,284.11	0.00	1,014,223.06	0.95
<i>Equities</i>														
							SUM	(USD)		830,938.95	183,284.11	0.00	1,014,223.06	0.95
CZECH KORUNA														
							SUM	(USD)		830,938.95	183,284.11	0.00	1,014,223.06	0.95
DANISH KRONE														
<i>Equities</i>														
<i>Equities DRM</i>														
<i>Equities DRM</i>														
DK0010287234		H. LUNDBECK	3,842.	P	DKK	345.8761	M 28/04/17	350.		195,151.55	1,735.90	0.00	196,887.45	0.19
<i>Equities DRM</i>														
							SUM	(USD)		195,151.55	1,735.90	0.00	196,887.45	0.19
<i>Equities DRM</i>														
							SUM	(USD)		195,151.55	1,735.90	0.00	196,887.45	0.19
<i>Equities</i>														
							SUM	(USD)		195,151.55	1,735.90	0.00	196,887.45	0.19
DANISH KRONE														
							SUM	(USD)		195,151.55	1,735.90	0.00	196,887.45	0.19
EURO														
<i>Equities</i>														
<i>Equities DRM</i>														
<i>Equities DRM</i>														
DE0005408116		AAREAL BANK	1,664.	P	EUR	36.4628	M 28/04/17	36.895		66,071.10	783.11	0.00	66,854.21	0.06
DE0005557508		DEUTSCHE TEL AG-NOM	283,869.	P	EUR	15.7603	M 28/04/17	16.1		4,800,781.31	176,036.97	0.00	4,976,818.28	4.68
DE0006231004		INFINEON TECHNO AG-N	238,632.	P	EUR	19.016	M 28/04/17	19.		4,887,193.76	50,114.25	0.00	4,937,308.01	4.65
DE0007030009		RHEINMETALL AG	6,622.	P	EUR	84.2018	M 28/04/17	84.25		607,181.29	347.73	0.00	607,529.02	0.57
DE0007037129		RWE AG	162,915.	P	EUR	14.6349	M 28/04/17	15.205		2,534,577.40	162,885.23	0.00	2,697,462.63	2.54
DE0007100000		DAIMLER	66,286.	P	EUR	67.233	M 28/04/17	68.4		4,805,195.82	132,062.54	0.00	4,937,258.36	4.65
DE0007236101		SIEMENS AG-NOM	34,453.	P	EUR	130.8788	M 28/04/17	131.6		4,895,096.03	42,219.39	0.00	4,937,315.42	4.65
DE0007500001		THYSSENKRUPP AG	97,374.	P	EUR	21.6292	M 28/04/17	21.855		2,293,463.33	23,940.72	0.00	2,317,404.05	2.18
DE000EVNK013		EVONIK INDUSTRIES	17,643.	P	EUR	30.8635	M 28/04/17	30.655		575,507.67	13,446.77	0.00	588,954.44	0.55
DE000LED4000		OSRAM LICHT	9,426.	P	EUR	59.6238	M 28/04/17	61.49		612,005.08	19,155.50	0.00	631,160.58	0.59

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935661 LYXOR FTSE USA MINIMUM VARIANCE UCITS ETF

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	Fund currency			PRCT				
									ASST/LINE	QUANTITY TYPE	QTD		AND PRICE TYPE	Quotati	ASSET	F
DE000PAH0038		PORSCHE AUTOMOBIL	77,309.	P	EUR	47.8142	M	28/04/17	53.71		3,922,508.99	599,101.50	0.00	4,521,610.49	4.25	
DE000UNSE018		UNIPER N	38,572.	P	EUR	13.9781	M	28/04/17	15.07		570,460.94	62,523.96	0.00	632,984.90	0.60	
ES0109067019		AMADEUS IT GROUP	153,809.	P	EUR	44.8807	M	28/04/17	49.5		7,378,337.89	912,432.48	0.00	8,290,770.37	7.80	
ES0113211835		BCO BILBAO VIZCAYA	787,857.	P	EUR	7.4209	M	28/04/17	7.349		6,349,606.73	-44,628.60	0.00	6,304,978.13	5.93	
ES0113860A34		BCO SABADELL	564,992.	P	EUR	1.7926	M	28/04/17	1.766		1,100,593.77	-14,065.74	0.00	1,086,528.03	1.02	
ES0116870314		GAS NATURAL SDG	19,215.	P	EUR	20.7391	M	28/04/17	20.76		433,031.32	1,354.54	0.00	434,385.86	0.41	
ES0130670112		ENDESA	18,294.	P	EUR	20.7215	M	28/04/17	21.635		403,031.31	27,964.96	0.00	430,996.27	0.41	
ES0140609019		CAIXABANK	528,836.	P	EUR	4.1248	M	28/04/17	4.169		2,370,351.71	30,475.17	0.00	2,400,826.88	2.26	
ES0143416115		GAMESA CORP TECHNOL	28,537.	P	EUR	19.7482	M	28/04/17	19.835		612,385.03	3,994.86	0.00	616,379.89	0.58	
ES0144580Y14		IBERDROLA SA	530,472.	P	EUR	6.5119	M	28/04/17	6.602		3,757,836.02	55,858.69	0.00	3,813,694.71	3.59	
ES0167050915		ACS	138,725.	P	EUR	32.1171	M	28/04/17	34.03		4,839,509.30	301,218.66	0.00	5,140,727.96	4.84	
ES0173093024		RED ELECTRICA	332,524.	P	EUR	17.1487	M	28/04/17	17.9		6,081,513.29	400,112.69	0.00	6,481,625.98	6.10	
ES0173516115		REPSOL	61,639.	P	EUR	14.066	M	28/04/17	14.535		941,751.21	33,864.00	0.00	975,615.21	0.92	
ES0175438003		PROSEGUR	10,763.	P	EUR	5.8454	M	28/04/17	5.99		68,365.24	1,839.77	0.00	70,205.01	0.07	
ES0178430E18		TELEFONICA SA	4,895.	P	EUR	10.5629	M	28/04/17	10.155		56,237.14	-2,106.82	0.00	54,130.32	0.05	
FR0000121220		SODEXO	10,151.	P	EUR	116.7	M		116.7	A	1,290,882.27	-888.47	0.00	1,289,993.80	1.21	
FR0000125007		COMP DE SAINT GOBAIN	55,440.	P	EUR	49.55	M		49.55	A	2,993,462.56	-2,060.28	0.00	2,991,402.28	2.81	
FR0000125684		ZODIAC AEROSPACE	2,310.	P	EUR	22.29	M		22.29	A	56,108.54	-38.61	0.00	56,069.93	0.05	
FR0000131104		BNP PARIBAS	18,654.	P	EUR	64.78	M		64.78	A	1,316,800.15	-906.31	0.00	1,315,893.84	1.24	
NL000009538		KONINKLIJKE PHILIPS	17,842.	P	EUR	28.0092	M	28/04/17	31.82		531,773.33	86,458.91	0.00	618,232.24	0.58	
NL0000226223		STMICROELECTRONICS	558,010.	P	EUR	14.2898	M	28/04/17	14.85		8,683,097.63	340,430.46	0.00	9,023,528.09	8.49	
NL000022622M		STMICROELECTRONICS	14,135.	P	EUR	14.2898	M	28/04/17	14.84		219,952.30	8,469.55	0.00	228,421.85	0.21	
NL0000303709		AEGON NV	510,293.	P	EUR	4.6532	M	28/04/17	4.679		2,585,679.61	14,363.78	0.00	2,600,043.39	2.45	
NL0010773842		NN GROUP NV	11,717.	P	EUR	30.2659	M	28/04/17	30.44		386,169.99	2,220.88	0.00	388,390.87	0.37	
NL0011794037		KONINKLIJKE AHOLD DE	479,133.	P	EUR	19.0525	M	28/04/17	19.02		9,919,690.66	4,030.10	0.00	9,923,720.76	9.34	
Equities DRM																
										SUM	(USD)					
												92,946,209.72	3,443,012.34	0.00	96,389,222.06	90.70
Equities DRM																
										SUM	(USD)					
												92,946,209.72	3,443,012.34	0.00	96,389,222.06	90.70
Equities																
										SUM	(USD)					
												92,946,209.72	3,443,012.34	0.00	96,389,222.06	90.70
Lending / Borrowing																
A/P on Collateral sec (rcvd)																
PDC-01737006	PDC	LYXOFR0000131104	PGAR1	FIX	0.000	-1,208,406.12	EUR	100.	%	28/04/17	-1,316,800.15	906.31	0.00	-1,315,893.84	-1.24	
PDC-01737007	PDC	LYXOFR0000125007	PGAR1	FIX	0.000	-2,747,052.	EUR	100.	%	28/04/17	-2,993,462.56	2,060.28	0.00	-2,991,402.28	-2.81	
PDC-01737014	PDC	LYXOFR0000121220	PGAR1	FIX	0.000	-1,184,621.7	EUR	100.	%	28/04/17	-1,290,882.27	888.47	0.00	-1,289,993.80	-1.21	
PDC-01737017	PDC	LYXOFR0000125684	PGAR1	FIX	0.000	-51,489.9	EUR	100.	%	28/04/17	-56,108.54	38.61	0.00	-56,069.93	-0.05	
A/P on Collateral sec (rcvd)																
										SUM	(USD)					
												-5,657,253.52	3,893.67	0.00	-5,653,359.85	-5.32

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935661 LYXOR FTSE USA MINIMUM VARIANCE UCITS ETF

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

A S S E T	STATUS	FILE	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	EVALUATION	PRCT NA
						SUM	(USD)		-5,657,253.52	3,893.67	0.00	-5,653,359.85 -5.32
Lending / Borrowing												
						SUM	(USD)		-5,657,253.52	3,893.67	0.00	-5,653,359.85 -5.32
EURO												
						SUM	(USD)		87,288,956.20	3,446,906.01	0.00	90,735,862.21 85.38
POUND STERLING												
Equities												
Equities DRM												
Equities DRM												
GB0009252882	GLAXOSMITHKLINE PLC	PGARANPDC-01737010	76,742.	P	GBP	15.5	M	15.5	A	1,539,977.71	-1,059.91	0.00 1,538,917.80 1.45
Equities DRM												
						SUM	(USD)		1,539,977.71	-1,059.91	0.00	1,538,917.80 1.45
Equities DRM												
						SUM	(USD)		1,539,977.71	-1,059.91	0.00	1,538,917.80 1.45
Equities												
						SUM	(USD)		1,539,977.71	-1,059.91	0.00	1,538,917.80 1.45
Lending / Borrowing												
A/P on Collateral sec (rcvd)												
PDC-01737010	PDC LYX0GB0009252882	PGAR1 FIX	0.000	-1,189,501.	GBP	100.	%	28/04/17		-1,539,977.71	1,059.91	0.00 -1,538,917.80 -1.45
A/P on Collateral sec (rcvd)												
						SUM	(USD)		-1,539,977.71	1,059.91	0.00	-1,538,917.80 -1.45
						SUM	(USD)		-1,539,977.71	1,059.91	0.00	-1,538,917.80 -1.45
Lending / Borrowing												
						SUM	(USD)		-1,539,977.71	1,059.91	0.00	-1,538,917.80 -1.45
POUND STERLING												
						SUM	(USD)		0.00	0.00	0.00	0.00
JAPAN YEN												
Equities												
Equities DRM												

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935661 LYXOR FTSE USA MINIMUM VARIANCE UCITS ETF

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

A S S E T	STATUS	FILE	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		
Equities DRM															
JP3663900003	S0	JITZ CORP	1,249,406.	P	JPY	268.7522	M 28/04/17	283.	3,080,979.05	91,011.37	0.00	3,171,990.42	2.98		
JP3890350006	S'	TOMO MITSUI FINL	105,934.	P	JPY	3936.3494	M 28/04/17	4124.	3,760,591.59	158,594.38	0.00	3,919,185.97	3.69		
Equities DRM															
									SUM	(USD)	6,841,570.64	249,605.75	0.00	7,091,176.39	6.67
Equities DRM															
									SUM	(USD)	6,841,570.64	249,605.75	0.00	7,091,176.39	6.67
Equities															
									SUM	(USD)	6,841,570.64	249,605.75	0.00	7,091,176.39	6.67
JAPAN YEN															
									SUM	(USD)	6,841,570.64	249,605.75	0.00	7,091,176.39	6.67
SWEDISH KRONA															
Equities															
Equities DRM															
SE0007100599	SVENSKA	HANDE AB	291,511.	P	SEK	124.6435	M 28/04/17	125.7	4,132,889.52	5,325.19	0.00	4,138,214.71	3.89		
Equities DRM															
									SUM	(USD)	4,132,889.52	5,325.19	0.00	4,138,214.71	3.89
Equities DRM															
									SUM	(USD)	4,132,889.52	5,325.19	0.00	4,138,214.71	3.89
Equities															
									SUM	(USD)	4,132,889.52	5,325.19	0.00	4,138,214.71	3.89
SWEDISH KRONA															
									SUM	(USD)	4,132,889.52	5,325.19	0.00	4,138,214.71	3.89
US DOLLAR															
Forward Instruments															
Interest Rate Swaps															
Swaps															
Performance Swaps															
SWAP03598508	FEES	LEG C USD LYX E PRC	1.		USD	0.	28/04/17	1623066.67444	V	0.00	16,229.67	0.00	16,229.67	0.02	
SWAP03598556	VRAC	LEG LYX ETF FTS PRC	90,228,300.		USD	0.	28/04/17	14.35034	V	0.00	-103,176,363.79	0.00	-103,176,363.79	-97.08	
SWAP03598592	INDEX	LEG C USD LYX PRC	90,228,300.		USD	0.	28/04/17	217.78754	V	0.00	106,277,698.51	0.00	106,277,698.51	100.00	
Swaps															
									SUM	(USD)	0.00	3,117,564.39	0.00	3,117,564.39	2.93

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935661 LYXOR FTSE USA MINIMUM VARIANCE UCITS ETF

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

A S S E T	STATUS	FILE	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
Interest Rate Swaps													
						SUM	(USD)		0.00	3,117,564.39	0.00	3,117,564.39	2.93
Forward Instruments													
						SUM	(USD)		0.00	3,117,564.39	0.00	3,117,564.39	2.93
Cash													
Cash at Banks													
A/P + associated accounts													
<i>Deferred settlement Purchases</i>													
BDS065USD	DsPur-Sec		-21,687,126.35	USD	1.		1.		-21,687,126.35	0.00	0.00	-21,687,126.35	-20.41
A/P + associated accounts													
						SUM	(USD)		-21,687,126.35	0.00	0.00	-21,687,126.35	-20.41
A/R + associated accounts													
<i>Deferred settlement Sales</i>													
SDS065USD	DsSa1-Sec		30,486,778.86	USD	1.		1.		30,486,778.86	0.00	0.00	30,486,778.86	28.69
A/R + associated accounts													
						SUM	(USD)		30,486,778.86	0.00	0.00	30,486,778.86	28.69
Adjustment accounts													
<i>Accrued charges</i>													
F120USD	PnAdmFee		-16,229.67	USD	1.		1.		-16,229.67	0.00	0.00	-16,229.67	-0.02
<i>Amount receivable</i>													
DRS065USD	SwapsSettLTtoReceive		-8,799,652.51	USD	1.		1.		-8,799,652.51	0.00	0.00	-8,799,652.51	-8.28
Adjustment accounts													
						SUM	(USD)		-8,815,882.18	0.00	0.00	-8,815,882.18	-8.30
Cash at Banks													
						SUM	(USD)		-16,229.67	0.00	0.00	-16,229.67	-0.02
Other availabilities													
Financial accounts													
<i>Spot transactions</i>													
BK065USD	BkDep USD SGP		-0.29	USD	1.		1.		-0.29	0.00	0.00	-0.29	0.00
Financial accounts													
						SUM	(USD)		-0.29	0.00	0.00	-0.29	
Other availabilities													
						SUM	(USD)		-0.29	0.00	0.00	-0.29	
Cash													
						SUM	(USD)		-16,229.96	0.00	0.00	-16,229.96	-0.02

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935661 LYXOR FTSE USA MINIMUM VARIANCE UCITS ETF

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

A S S E T	STATUS	FILE	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

US DOLLAR														
						SUM	(USD)			-16,229.96	3,117,564.39	0.00	3,101,334.43	2.92

FUND	: LYXOR FTSE USA MINIMUM VARIANCE UCITS ETF (935661)												
						(USD)			99,273,276.90	7,004,421.35	0.00	106,277,698.25	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935661 LYXOR FTSE USA MINIMUM VARIANCE UCITS ETF

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

Fund portfolio		:	106,293,928.21						
<u>Day's management fees</u>									
PnAdmFee		:	582.35	USD					
Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price	
CU FR0012726560 PART CU	USD	106,277,698.25	902,283.	117.7875	100.		117.7875	117.7875	
Net Asset Value		USD :	106,277,698.25						
CU	EUR		97,596,490.43	108.16		0.9183158088	108.16	108.16	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935661 LYXOR FTSE USA MINIMUM VARIANCE UCITS ETF

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

FOREX RATE USED IN FUND NAV

for VNI calculation		for the report		for previous VNI calculation		variation
Rate	CZK in USD : 0.040575687	quoted : 28/04/17	0.	0.0402150179	quotation: 27/04/17	0.89685
Rate	DKK in USD : 0.1464173827	quoted : 28/04/17	0.	0.1460983086	quotation: 27/04/17	0.2184
Rate	EUR in USD : 1.08895	quoted : 28/04/17	0.	1.08665	quotation: 27/04/17	0.21166
Rate	GBP in USD : 1.2937507425	quoted : 28/04/17	0.	0.	quoted :	0.
Rate	JPY in USD : 0.0089710204	quoted : 28/04/17	0.	0.0089940175	quotation: 27/04/17	-0.25569
Rate	SEK in USD : 0.112933502	quoted : 28/04/17	0.	0.1129074993	quotation: 27/04/17	0.02303

FX RATES IN REVERSE NOTATION

for VNI calculation		for the report		for previous VNI calculation	
Rate	USD in CZK : 24.6453005219	quoted : 28/04/17	0.	24.866332336	quotation: 27/04/17
Rate	USD in DKK : 6.8297901626	quoted : 28/04/17	0.	6.844706209	quotation: 27/04/17
Rate	USD in EUR : 0.9183158088	quoted : 28/04/17	0.	0.9202595131	quotation: 27/04/17
Rate	USD in GBP : 0.7729464162	quoted : 28/04/17	0.	0.	quotation:
Rate	USD in JPY : 111.4700396846	quoted : 28/04/17	0.	111.1850182635	quotation: 27/04/17
Rate	USD in SEK : 8.8547683574	quoted : 28/04/17	0.	8.8568076186	quotation: 27/04/17

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935663 LYXOR MSCI WORLD EX EMU UCITS ETF

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

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													
<i>Equities</i>													
<i>Equities DRM</i>													
<i>Equities DRM</i>													
AT000065201C	ERSTE GROUP BK CZK		468.	P	CZK	769.565	M 28/04/17	886.		13,882.16	2,942.47	0.00	16,824.63 0.02
<i>Equities DRM</i>													
							SUM (USD)			13,882.16	2,942.47	0.00	16,824.63 0.02
<i>Equities DRM</i>													
							SUM (USD)			13,882.16	2,942.47	0.00	16,824.63 0.02
<i>Equities</i>													
							SUM (USD)			13,882.16	2,942.47	0.00	16,824.63 0.02
CZECH KORUNA													
							SUM (USD)			13,882.16	2,942.47	0.00	16,824.63 0.02
EURO													
<i>Equities</i>													
<i>Equities DRM</i>													
<i>Equities DRM</i>													
DE0003304002	SOFTWARE		101,808.	P	EUR	40.5622	M 28/04/17	40.4		4,493,325.06	-14,426.67	0.00	4,478,898.39 4.65
DE0005140008	DEUTSCHE BANK AG-NOM		276,496.	P	EUR	16.6647	M 28/04/17	16.53		5,017,588.12	-40,565.14	0.00	4,977,022.98 5.17
DE0005408116	AAREAL BANK		83,493.	P	EUR	36.7238	M 28/04/17	36.895		3,331,861.51	22,620.91	0.00	3,354,482.42 3.48
DE0005557508	DEUTSCHE TEL AG-NOM		255,563.	P	EUR	16.0661	M 28/04/17	16.1		4,344,236.26	136,318.53	0.00	4,480,554.79 4.65
DE0005810055	DEUTSCHE BOERSE AG		45,467.	P	EUR	87.3603	M 28/04/17	89.85		4,316,186.49	132,402.89	0.00	4,448,589.38 4.62
DE0005937007	MAN AG		36,981.	P	EUR	95.0304	M 28/04/17	96.44		3,797,751.04	85,932.12	0.00	3,883,683.16 4.03
DE0006048408	HENKEL KGAA		38,386.	P	EUR	107.1732	M 28/04/17	107.15		4,479,884.58	-968.00	0.00	4,478,916.58 4.65
DE0006231004	INFINEON TECHNO AG-N		432,955.	P	EUR	18.1523	M 28/04/17	19.		8,466,750.67	491,109.93	0.00	8,957,860.60 9.30
DE0007030009	RHEINMETALL AG		1,190.	P	EUR	73.1081	M 28/04/17	84.25		93,845.48	15,329.92	0.00	109,175.40 0.11
DE0007037129	RWE AG		280,738.	P	EUR	14.5794	M 28/04/17	15.205		4,423,994.70	224,320.45	0.00	4,648,315.15 4.83
DE0007100000	DAIMLER		120,265.	P	EUR	66.6198	M 28/04/17	68.4		8,713,875.78	243,964.13	0.00	8,957,839.91 9.30
DE0007236101	SIEMENS AG-NOM		62,452.	P	EUR	127.0603	M 28/04/17	131.6		8,564,626.84	385,108.23	0.00	8,949,735.07 9.29
DE000A1ML7J1	VONOVIA SE		417.	P	EUR	30.3065	M 28/04/17	33.235		13,482.28	1,609.48	0.00	15,091.76 0.02
DE000A1X3X33	WCM BETEILIGUNG		105.	P	EUR	2.6887	M 28/04/17	3.204		313.21	53.13	0.00	366.34 0.00
DE000PAH0038	PORSCHE AUTOMOBIL		64,606.	P	EUR	51.3349	M 28/04/17	53.71		3,471,314.28	307,329.44	0.00	3,778,643.72 3.92
DE000SYM9999	SYMRISE		12,360.	P	EUR	64.8627	M 28/04/17	64.27		873,014.61	-7,977.56	0.00	865,037.05 0.90
DE000UNSE018	UNIPER N		265,968.	P	EUR	14.8386	M 28/04/17	15.07		4,288,577.41	76,084.20	0.00	4,364,661.61 4.53
DE000WCH8881	WACKER CHEMIE		42,328.	P	EUR	96.845	M 28/04/17	97.17		4,463,884.74	14,979.42	0.00	4,478,864.16 4.65
ES0144580Y14	IBERDROLA SA		47,007.	P	EUR	6.5823	M 28/04/17	6.602		336,254.86	1,690.11	0.00	337,944.97 0.35
FI000900068E	NOKIA OYJ		149,395.	P	EUR	4.9786	M 28/04/17	5.245		808,222.64	45,053.29	0.00	853,275.93 0.89
FR0000131104	BNP PARIBAS	PGARANPDC-01737432	50,362.	P	EUR	64.78	M	64.78	A	3,555,092.16	-2,446.84	0.00	3,552,645.32 3.69
NL0011540547	ABN AMRO GRP DR		14,811.	P	EUR	21.0743	M 28/04/17	24.1		325,772.00	62,923.37	0.00	388,695.37 0.40

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935663 LYXOR MSCI WORLD EX EMU UCITS ETF

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

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	EVALUATION	PRCT NA
Equities DRM												
						SUM	(USD)		78,179,854.72	2,180,445.34	0.00	80,360,300.06 83.42
Equities DRM												
						SUM	(USD)		78,179,854.72	2,180,445.34	0.00	80,360,300.06 83.42
Equities												
						SUM	(USD)		78,179,854.72	2,180,445.34	0.00	80,360,300.06 83.42
Lending / Borrowing												
<i>A/P on Collateral sec (rcvd)</i>												
PDC-01737432	PDC	LYXOFR0000131104	PGAR1	FIX	0.000	-3,262,450.36	EUR	100.	% 28/04/17			
<i>A/P on Collateral sec (rcvd)</i>												
						SUM	(USD)		-3,555,092.16	2,446.84	0.00	-3,552,645.32 -3.69
						SUM	(USD)		-3,555,092.16	2,446.84	0.00	-3,552,645.32 -3.69
Lending / Borrowing												
						SUM	(USD)		-3,555,092.16	2,446.84	0.00	-3,552,645.32 -3.69
EURO												
						SUM	(USD)		74,624,762.56	2,182,892.18	0.00	76,807,654.74 79.73
POUND STERLING												
Equities												
Equities DRM												
Equities DRM												
GB0031215220	CARNIVAL PLC	PGARANPDC-01737435	444.	P	GBP	47.66	M	46.88	A	27,395.97	-18.86	27,377.11 0.03
GB0031638363	INTERTEK GROUP	PGARANPDC-01737438	11,512.	P	GBP	40.66	M	40.86	A	605,993.24	-417.08	605,576.16 0.63
GB0031809436	LAND SECURITIES GR	PGARANPDC-01737444	6,663.	P	GBP	11.06	M	11.18	A	95,405.75	-65.66	95,340.09 0.10
GB00BDVZY77	ROYAL MAIL -W/I	PGARANPDC-01737447	102,937.	P	GBP	4.025	M	4.189	A	536,397.84	-369.18	536,028.66 0.56
GB00BH4HKS39	VODAFONE GROUP	PGARANPDC-01737449	544,401.	P	GBP	1.9905	M	2.0215	A	1,402,912.94	-965.58	1,401,947.36 1.46
GB00BYK2V80	WORLDPAY GROUP	PGARANPDC-01737452	161,044.	P	GBP	3.	M	3.037	A	625,482.88	-430.50	625,052.38 0.65
GB00BZ4BQC70	JOHNSON MATTHEY PLC	PGARANPDC-01737441	14,255.	P	GBP	29.79	M	30.	A	549,777.99	-378.39	549,399.60 0.57
Equities DRM												
						SUM	(USD)		3,843,366.61	-2,645.25	0.00	3,840,721.36 3.99
Equities DRM												
						SUM	(USD)		3,843,366.61	-2,645.25	0.00	3,840,721.36 3.99

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935663 LYXOR MSCI WORLD EX EMU UCITS ETF

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

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			
Equities																
										SUM (USD)	3,843,366.61	-2,645.25	0.00	3,840,721.36	3.99	
Lending / Borrowing																
A/P on Collateral sec (rcvd)																
PDC-01737435	PDC	LYXOGB0031215220	PGAR1	FIX	0.000	-21,161.04	GBP	100.	%	28/04/17		-27,395.97	18.86	0.00	-27,377.11	-0.03
PDC-01737438	PDC	LYXOGB0031638363	PGAR1	FIX	0.000	-468,077.92	GBP	100.	%	28/04/17		-605,993.24	417.08	0.00	-605,576.16	-0.63
PDC-01737441	PDC	LYXOGB00BZ4BQC70	PGAR1	FIX	0.000	-424,656.45	GBP	100.	%	28/04/17		-549,777.99	378.39	0.00	-549,399.60	-0.57
PDC-01737444	PDC	LYXOGB0031809436	PGAR1	FIX	0.000	-73,692.78	GBP	100.	%	28/04/17		-95,405.75	65.66	0.00	-95,340.09	-0.10
PDC-01737447	PDC	LYXOGB00BDVZY77	PGAR1	FIX	0.000	-414,321.43	GBP	100.	%	28/04/17		-536,397.84	369.18	0.00	-536,028.66	-0.56
PDC-01737449	PDC	LYXOGB00BH4HKS39	PGAR1	FIX	0.000	-1,083,630.19	GBP	100.	%	28/04/17		-1,402,912.94	965.58	0.00	-1,401,947.36	-1.46
PDC-01737452	PDC	LYXOGB00BYYK2V80	PGAR1	FIX	0.000	-483,132.	GBP	100.	%	28/04/17		-625,482.88	430.50	0.00	-625,052.38	-0.65
A/P on Collateral sec (rcvd)																
										SUM (USD)	-3,843,366.61	2,645.25	0.00	-3,840,721.36	-3.99	
										SUM (USD)	-3,843,366.61	2,645.25	0.00	-3,840,721.36	-3.99	
Lending / Borrowing																
										SUM (USD)	-3,843,366.61	2,645.25	0.00	-3,840,721.36	-3.99	
POUND STERLING																
										SUM (USD)	0.00	0.00	0.00	0.00		
JAPAN YEN																
Equities																
Equities DRM																
Equities DRM																
JP3271400008	CREDIT	SAISON CO LTD			90,358.	P	JPY	1950.4739	M	28/04/17	2029.	1,621,649.92	23,064.50	0.00	1,644,714.42	1.71
JP3371200001	SHIN-ETSU	CHEMICAL			52,688.	P	JPY	9305.0422	M	28/04/17	9684.	4,498,453.66	78,835.39	0.00	4,577,289.05	4.75
JP3502200003	DAIWA	SECURITIES GRP			9,216.	P	JPY	654.938	M	28/04/17	677.3	55,538.36	458.72	0.00	55,997.08	0.06
Equities DRM																
										SUM (USD)	6,175,641.94	102,358.61	0.00	6,278,000.55	6.52	
Equities DRM																
										SUM (USD)	6,175,641.94	102,358.61	0.00	6,278,000.55	6.52	
Equities																
										SUM (USD)	6,175,641.94	102,358.61	0.00	6,278,000.55	6.52	
JAPAN YEN																
										SUM (USD)	6,175,641.94	102,358.61	0.00	6,278,000.55	6.52	

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17
PORTFOLIO: 935663 LYXOR MSCI WORLD EX EMU UCITS ETF

PARTIAL VALIDATION

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

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

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	
SWEDISH KRONA														
<i>Equities</i>														
<i>Equities DRM</i>														
<i>Equities DRM</i>														
SE0000242455	SWEDBANK A SHS A		2,860.	P SEK	209.5094	M 28/04/17	209.9		68,155.13	-359.57	0.00	67,795.56	0.07	
SE0000427361	NORDEA BANK AB		316,865.	P SEK	105.7065	M 28/04/17	109.		3,809,826.51	90,702.97	0.00	3,900,529.48	4.05	
SE0007100599	SVENSKA HANDE AB		380,226.	P SEK	124.6435	M 28/04/17	125.7		5,390,644.10	6,945.79	0.00	5,397,589.89	5.60	
<i>Equities DRM</i>														
							SUM	(USD)		9,268,625.74	97,289.19	0.00	9,365,914.93	9.72
<i>Equities DRM</i>														
							SUM	(USD)		9,268,625.74	97,289.19	0.00	9,365,914.93	9.72
<i>Equities</i>														
							SUM	(USD)		9,268,625.74	97,289.19	0.00	9,365,914.93	9.72
SWEDISH KRONA														
							SUM	(USD)		9,268,625.74	97,289.19	0.00	9,365,914.93	9.72
US DOLLAR														
<i>Forward Instruments</i>														
<i>Interest Rate Swaps</i>														
<i>Swaps</i>														
<i>Performance Swaps</i>														
SWAP03604770	INDEX LEG C	PRC	86,802,600.	USD	0.	28/04/17	210.98466	V	0.00	96,337,567.90	0.00	96,337,567.90	100.00	
SWAP03604772	FEES LEG C	PRC	1.	USD	0.	28/04/17	2557540.37977	V	0.00	25,574.40	0.00	25,574.40	0.03	
SWAP03604773	VRAC LEG LYX	PRC	86,802,600.	USD	0.	28/04/17	6.52722	V	0.00	-92,468,394.84	0.00	-92,468,394.84	-95.98	
<i>Swaps</i>														
							SUM	(USD)		0.00	3,894,747.46	0.00	3,894,747.46	4.04
<i>Interest Rate Swaps</i>														
							SUM	(USD)		0.00	3,894,747.46	0.00	3,894,747.46	4.04
<i>Forward Instruments</i>														
							SUM	(USD)		0.00	3,894,747.46	0.00	3,894,747.46	4.04
<i>Cash</i>														
<i>Cash at Banks</i>														
<i>A/P + associated accounts</i>														
<i>Deferred settlement Purchases</i>														
BDS065USD	DsPur-Sec		-28,342,023.38	USD	1.		1.		-28,342,023.38	0.00	0.00	-28,342,023.38	-29.42	
<i>A/P + associated accounts</i>														
							SUM	(USD)		-28,342,023.38	0.00	0.00	-28,342,023.38	-29.42

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935663 LYXOR MSCI WORLD EX EMU UCITS ETF

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

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/R + associated accounts													
<i>Deferred settlement Sales</i>													
SDS065USD	DsSaI-Sec		28,619,011.07	USD	1.		1.		28,619,011.07	0.00	0.00	28,619,011.07	29.71
A/R + associated accounts													
						SUM	(USD)		28,619,011.07	0.00	0.00	28,619,011.07	29.71
Adjustment accounts													
<i>Accrued charges</i>													
F120USDC	PnAdmFee		-25,574.41	USD	1.		1.		-25,574.41	0.00	0.00	-25,574.41	-0.03
<i>Amount payable</i>													
DVS065USD	SwapsSettltToPay		-276,987.69	USD	1.		1.		-276,987.69	0.00	0.00	-276,987.69	-0.29
Adjustment accounts													
						SUM	(USD)		-302,562.10	0.00	0.00	-302,562.10	-0.31
Cash at Banks													
						SUM	(USD)		-25,574.41	0.00	0.00	-25,574.41	-0.03
Other availabilities													
<i>Financial accounts</i>													
<i>Spot transactions</i>													
BK065USD	BkDep USD SGP		-0.16	USD	1.		1.		-0.16	0.00	0.00	-0.16	0.00
Financial accounts													
						SUM	(USD)		-0.16	0.00	0.00	-0.16	
Other availabilities													
						SUM	(USD)		-0.16	0.00	0.00	-0.16	
Cash													
						SUM	(USD)		-25,574.57	0.00	0.00	-25,574.57	-0.03
US DOLLAR													
						SUM	(USD)		-25,574.57	3,894,747.46	0.00	3,869,172.89	4.02
FUND : LYXOR MSCI WORLD EX EMU UCITS ETF (935663)													
							(USD)		90,057,337.83	6,280,229.91	0.00	96,337,567.74	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935663 LYXOR MSCI WORLD EX EMU UCITS ETF

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

	Fund portfolio	:	96,363,142.31						
	<u>Day's management fees</u>								
	PnAdmFee	:	923.79	USD					
Unit		Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price
C	FR0013209921 PART C - USD	USD	96,337,567.74	868,026.	110.9846	100.		110.9846	110.9846
	Net Asset Value	USD :	96,337,567.74						
	C	EUR	88,468,311.44		101.91		0.9183158088	101.91	101.91

Inventory of the history of the valuation (HISINV)

Stock: Main admitted stock on 28/04/17

PORTFOLIO: 935663 LYXOR MSCI WORLD EX EMU UCITS ETF

PARTIAL VALIDATION

Fixing currency: WMC WM Closing (EUR)

Portfolio currency: USD

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

FOREX RATE USED IN FUND NAV

for VNI calculation		for the report		for previous VNI calculation		variation
Rate	CZK in USD : 0.040575687	quoted : 28/04/17	0.	0.0402150179	quotation: 27/04/17	0.89685
Rate	EUR in USD : 1.08895	quoted : 28/04/17	0.	1.08665	quotation: 27/04/17	0.21166
Rate	GBP in USD : 1.2937507425	quoted : 28/04/17	0.	1.2895626891	quotation: 27/04/17	0.32477
Rate	JPY in USD : 0.0089710204	quoted : 28/04/17	0.	0.0089940175	quotation: 27/04/17	-0.25569
Rate	SEK in USD : 0.112933502	quoted : 28/04/17	0.	0.1129074993	quotation: 27/04/17	0.02303

FX RATES IN REVERSE NOTATION

for VNI calculation		for the report		for previous VNI calculation	
Rate	USD in CZK : 24.6453005219	quoted : 28/04/17	0.	24.866332336	quotation: 27/04/17
Rate	USD in EUR : 0.9183158088	quoted : 28/04/17	0.	0.9202595131	quotation: 27/04/17
Rate	USD in GBP : 0.7729464162	quoted : 28/04/17	0.	0.7754566788	quotation: 27/04/17
Rate	USD in JPY : 111.4700396846	quoted : 28/04/17	0.	111.1850182635	quotation: 27/04/17
Rate	USD in SEK : 8.8547683574	quoted : 28/04/17	0.	8.8568076186	quotation: 27/04/17