

LYXOR FTSE ATHEX LARGE CAP UCITS ETF

information
periodique

FONDS COMMUN DE PLACEMENT - FCP DE DROIT FRANÇAIS

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

Periodic information as at 28.02.2018

Statement of net assets

Elements of statement of net assets	Accounting currency of the CIU: EUR	Amount at the periodic closing
a) Eligible financial securities mentioned in 1° of I of article L.214-20 / 1° of I of article L.214-24-55 of the [French] Monetary and Financial Code		223,453,151.70
b) Bank assets		-
c) Other assets held by the CIU		245,739,444.42
d) Total assets held by the CIU (<i>lines a+b+c</i>)		469,192,596.12
e) Liabilities		-242,597,445.09
f) Net inventory value (<i>lines d+e = CIU net assets</i>)		226,595,151.03

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

Units or equities	Number of outstanding units or equities	Currency of units or equities	Net inventory value per unit or equity (Net Asset Value)
UNIT DIST / FR0010405431	227,979,742	EUR	0.9939

Tracking error

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

Units or equities	Tracking error
UNIT DIST / FR0010405431	0.05423%

Securities portfolio

Elements of the securities portfolio	Percentage	
	Net assets	Total assets
<p>a) Eligible financial securities and money market instruments accepted for trading on a regulated market within the meaning of article L. 422-1° of the [French] Monetary and Financial Code.</p> <p>and b) Eligible financial securities and money market instruments accepted for trading on another regulated market operating on a regular basis, that is recognised and open to the public and that has its head office in a Member State of the European Union or in another State that is a party to the agreement on the European Economic Area.</p>	92.27	44.57
c) Eligible financial securities and money market instruments officially listed on a stock exchange of a third party country or that are traded on another market of a third party country that is regulated, operating on a regular basis, recognised and open to the public, provided that this stock exchange or market is not included in a list issued by the [French] Financial Markets Authority or that the selection of this stock exchange or market is stipulated by the law or by the regulations or the articles of association of the CIU / of the general purpose investment fund.	6.34	3.06
d) Newly issued financial securities as mentioned in 4° of I of article R. 214-11 / 4° of I of article R. 214-32-18 of the [French] Monetary and Financial Code.	-	-
e) Other assets	-	-

Assets allocation by currency

Currencies (10 main currencies)	Amount	Percentage	
	In the accounting currency of the CIU EUR	Net assets	Total assets
EUR	203,377,238.63	89.75	43.35
USD	10,770,594.60	4.75	2.30
SEK	3,220,039.31	1.42	0.69
CHF	2,881,508.10	1.27	0.61
DKK	2,482,827.30	1.10	0.53
JPY	720,943.76	0.32	0.15
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	223,453,151.70	98.61	47.63

Assets allocation by country of residence of the issuer

Countries (10 main countries)	Percentage	
	Net assets	Total assets
Spain	34.00	16.41
Finland	14.95	7.22
Netherlands	13.24	6.40
Belgium	13.02	6.29
Switzerland	8.53	4.12
Greece	6.40	3.09
United States of America	4.75	2.30
Sweden	1.42	0.69
Denmark	1.10	0.53
Portugal	0.80	0.39
Other countries	0.40	0.19
Total	98.61	47.63

Assets allocation by economic sector

Economic sector (10 main sectors)	Percentage	
	Net assets	Total assets
Banks	16.85	8.16
Papers	10.14	4.90
Transport services	8.78	4.24
Soft drinks	7.25	3.50
Brewers	6.34	3.06
Wired telecommunications	5.68	2.74
Clothing distributors	5.61	2.71
Pharmacy	4.10	1.98
Internet	3.50	1.69
Semiconductors	3.26	1.57
Other sectors	27.10	13.08
Total	98.61	47.63

Breakdown of the other assets by type

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

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

Elements of the securities portfolio	Movements (in amount)	
	Acquisitions	Sales / Redemptions
<i>Accounting currency of the CIU: EUR</i>		
a) Eligible financial securities and money market instruments accepted for trading on a regulated market within the meaning of article L. 422-1° of the [French] Monetary and Financial Code. and b) Eligible financial securities and money market instruments accepted for trading on another regulated market operating on a regular basis, that is recognised and open to the public and that has its head office in a Member State of the European Union or in another State that is a party to the agreement on the European Economic Area.	507,718,784.26	499,608,133.10
c) Eligible financial securities and money market instruments officially listed on a stock exchange of a third party country or that are traded on another market of a third party country that is regulated, operating on a regular basis, recognised and open to the public, provided that this stock exchange or market is not included in a list issued by the [French] Financial Markets Authority or that the selection of this stock exchange or market is stipulated by the law or by the regulations or the articles of association of the CIU / of the general purpose investment fund.	39,082,476.35	28,197,625.69
d) Newly issued financial securities as mentioned in 4° of I of article R. 214-11 / 4° of I of article R. 214-32-18 of the [French] Monetary and Financial Code.	-	-
e) Other assets	-	-
Total over the period	546,801,260.61	527,805,758.79

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

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

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

(Accounting currency of the CIU)

1. General information.

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

	Securities lending
% of assets that can be loaned	-

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

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Absolute value	-	-	-	-	3,016,171,986.66
% of assets under management	-	-	-	-	1,331.08

2. Concentration data

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

1	Name	DASSAULT AVIATION
	Amount	2,577,162.00
2	Name	AEROPORTS DE PARIS
	Amount	1,279,860.00
3	Name	CNP ASSURANCES
	Amount	1,086,900.00
4	Name	VICAT
	Amount	176,001.75
5	Name	RUBIS
	Amount	54,612.80
6	Name	WENDEL
	Amount	51,478.60
7	Name	LVMH MOET HENNESSY LOUIS VUITTON
	Amount	51,025.50
8	Name	SHIMANO
	Amount	50,433.22
9	Name	KERING
	Amount	50,052.00

10	Name	DANONE SA
	Amount	47,866.00

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

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Name	-	-	-	-	SOCIETE GENERALE
	Amount	-	-	-	-	3,016,171,986.66

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

3.1. Type and quality of the guarantees.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Cash	-	-	-	-	-
Security	-	-	-	-	5,425,391.87
Rating or literary	Not applicable				

3.2. Guarantee maturity.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Under 1 day	-	-	-	-	-
1 day to 1 week	-	-	-	-	-
1 week to 1 month	-	-	-	-	-
1 to 3 months	-	-	-	-	-
3 months to 1 year	-	-	-	-	-
More than 1 year	-	-	-	-	-
Open	-	-	-	-	5,425,391.87

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	EUR
	Amount	-	-	-	-	5,374,958.65
2	Currency	-	-	-	-	JPY
	Amount	-	-	-	-	50,433.22

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

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Under 1 day	-	-	-	-	-
1 day to 1 week	-	-	-	-	-
1 week to 1 month	-	-	-	-	-
1 to 3 months	-	-	-	-	-
3 months to 1 year	-	-	-	-	3,016,171,986.66
More than 1 year	-	-	-	-	-
Open	-	-	-	-	-

3.5. Countries where the counterparties are established.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1 Country	-	-	-	-	FRANCE
Amount	-	-	-	-	3,016,171,986.66

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	3,016,171,986.66

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

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

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

Number of custodians		1
1	Name	SOCIETE GENERALE
	Amount	5,425,391.87

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

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

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

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

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

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



AUDITOR'S DECLARATION
Composition of assets as of 28 February 2018

LYXOR FTSE ATHEX LARGE CAP UCITS ETF
UCITS INCORPORATED IN THE FORM OF A MUTUAL FUND
Regulated by the [French] monetary and financial code

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

In our capacity as auditor of the UCITS incorporated in the form of the mutual fund LYXOR FTSE ATHEX LARGE CAP UCITS ETF, and in accordance with the provisions set out by Article L.214-17 of the [French] monetary and financial code and by Article 411-125 of the General Rules of the AMF (Financial Markets Authority) relative to the auditing of the composition of the assets, we have verified the consistency of the information on the composition of the assets as of 28 February 2018, as attached hereto.

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

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

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

Neuilly sur Seine, date of the electronic signature

Document authenticated via electronic signature

The auditor
PricewaterhouseCoopers Audit
Benjamin Moïse

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

Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 28/02/18

FUND: 935851 LYXOR FTSE ATHEX LARGE CAP UCITS ETF

VALIDATED

Fixing currency: WMC WM Closing (EUR)

Fund currency: EUR

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	<-----	Fund currency	----->	PRCT	
	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION	PRCT NA
SWISS FRANC													
<i>Equities</i>													
<i>Equities DRM</i>													
<i>Equities DRM</i>													
CH0011075394	ZURICH INSURANCE		1,931.	P	CHF 305.7415	M 28/02/18	312.		510,075.47	12,608.78	0.00	522,684.25	0.23
CH0012138605	ADECCO GROUP INC		14,482.	P	CHF 76.5603	M 28/02/18	76.26		957,921.68	215.93	0.00	958,137.61	0.42
CH0014852781	SWISS LIFE HLDG NOM		4,707.	P	CHF 349.3189	M 28/02/18	343.		1,420,574.67	-19,888.43	0.00	1,400,686.24	0.62
<i>Equities DRM</i>													
							SUM	(EUR)	2,888,571.82	-7,063.72	0.00	2,881,508.10	1.27
<i>Equities DRM</i>													
							SUM	(EUR)	2,888,571.82	-7,063.72	0.00	2,881,508.10	1.27
<i>Equities</i>													
							SUM	(EUR)	2,888,571.82	-7,063.72	0.00	2,881,508.10	1.27
SWISS FRANC													
							SUM	(EUR)	2,888,571.82	-7,063.72	0.00	2,881,508.10	1.27
DANISH KRONE													
<i>Equities</i>													
<i>Equities DRM</i>													
<i>Equities DRM</i>													
DK0010268606	VESTAS WIND SYSTEM		38,726.	P	DKK 419.4338	M 28/02/18	443.6		2,181,698.63	125,519.44	0.00	2,307,218.07	1.02
DK0010287234	H. LUNDBECK		1,671.	P	DKK 318.2107	M 28/02/18	320.7		71,401.91	571.13	0.00	71,973.04	0.03
DK0060227585	CHR. HANSEN HOLD.		1,516.	P	DKK 544.5232	M 28/02/18	509.		110,885.36	-7,249.17	0.00	103,636.19	0.05
<i>Equities DRM</i>													
							SUM	(EUR)	2,363,985.90	118,841.40	0.00	2,482,827.30	1.10
<i>Equities DRM</i>													
							SUM	(EUR)	2,363,985.90	118,841.40	0.00	2,482,827.30	1.10
<i>Equities</i>													
							SUM	(EUR)	2,363,985.90	118,841.40	0.00	2,482,827.30	1.10
DANISH KRONE													
							SUM	(EUR)	2,363,985.90	118,841.40	0.00	2,482,827.30	1.10
EURO													
<i>Equities</i>													
<i>Equities DRM</i>													
<i>Equities DRM</i>													
AT0000652011	ERSTE GROUP BANK		4,296.	P	EUR 38.06	M 28/02/18	41.91		163,505.76	16,539.60	0.00	180,045.36	0.08
BE0003565737	KBC GROUPE		5,175.	P	EUR 74.7822	M 28/02/18	77.3		386,997.78	13,029.72	0.00	400,027.50	0.18
BE0003739530	UCB SA		104,730.	P	EUR 67.6404	M 28/02/18	68.08		7,083,978.60	46,039.80	0.00	7,130,018.40	3.15
BE0003797140	GRP BRUX LAMBERT		15,010.	P	EUR 88.02	M 28/02/18	94.04		1,321,180.20	90,360.20	0.00	1,411,540.40	0.62
BE0003818359	GALAPAGOS GENOMICS		10,304.	P	EUR 90.98	M 28/02/18	86.58		937,457.92	-45,337.60	0.00	892,120.32	0.39
BE0974268972	BPOST SA		207,419.	P	EUR 27.84	M 28/02/18	27.88		5,774,544.96	8,296.76	0.00	5,782,841.72	2.55

Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 28/02/18

FUND: 935851 LYXOR FTSE ATHEX LARGE CAP UCITS ETF

VALIDATED

Fixing currency: WMC WM Closing (EUR)

Fund currency: EUR

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	<-----	Fund currency	----->	PRCT		
	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION	PRCT NA	
BE0974293251	ANHEUSER-BUSCH INBEX		158,672.	P	EUR	90.9871	M 28/02/18		87.48	14,437,102.47	-556,475.91	0.00	13,880,626.56	6.13
ES0105046009	AENA		13,984.	P	EUR	171.5507	M 28/02/18		167.65	2,398,964.62	-54,547.02	0.00	2,344,417.60	1.03
ES0105630315	CIE AUTOMATIVE		34,465.	P	EUR	27.02	M 28/02/18		27.7	931,244.30	23,436.20	0.00	954,680.50	0.42
ES0109067019	AMADEUS IT GROUP		28,267.	P	EUR	57.9998	M 28/02/18		60.56	1,639,479.66	72,369.86	0.00	1,711,849.52	0.76
ES0111845014	ABERTIS INFRAES A		600,065.	P	EUR	19.1808	M 28/02/18		19.6	11,509,754.02	251,519.98	0.00	11,761,274.00	5.19
ES0113211835	BCO BILBAO VIZCAYA		1,647,480.	P	EUR	7.3765	M 28/02/18		6.89	12,152,579.61	-801,442.41	0.00	11,351,137.20	5.01
ES0113679137	BANKINTER		74,758.	P	EUR	8.676	M 28/02/18		9.068	648,600.41	29,305.13	0.00	677,905.54	0.30
ES0113860A34	BCO SABADELL		4,600,555.	P	EUR	1.8562	M 28/02/18		1.7255	8,539,360.02	-601,102.37	0.00	7,938,257.65	3.50
ES0113900J37	BANCO SANTANDER SA		1,015,992.	P	EUR	5.6267	M 28/02/18		5.667	5,716,710.26	40,916.40	0.00	5,757,626.66	2.54
ES0118900010	FERROVIAL		213,499.	P	EUR	18.8278	M 28/02/18		17.765	4,019,714.92	-226,905.18	0.00	3,792,809.74	1.67
ES0124244E34	MAPFRE SA		167,034.	P	EUR	2.844	M 28/02/18		2.77	475,044.70	-12,360.52	0.00	462,684.18	0.20
ES0130960018	ENAGAS		186,108.	P	EUR	22.6746	M 28/02/18		21.42	4,219,915.44	-233,482.08	0.00	3,986,433.36	1.76
ES0140609019	CAIXABANK		1,292,287.	P	EUR	3.947	M 28/02/18		4.012	5,100,656.79	83,998.65	0.00	5,184,655.44	2.29
ES0144580Y14	IBERDROLA SA		381,394.	P	EUR	6.5154	M 28/02/18		6.076	2,484,934.57	-167,584.63	0.00	2,317,349.94	1.02
ES0148396007	INDITEX		494,190.	P	EUR	28.4082	M 28/02/18		24.96	14,039,032.64	-1,704,050.24	0.00	12,334,982.40	5.44
ES0167050915	ACS		29,119.	P	EUR	29.69	M 28/02/18		28.33	864,543.11	-39,601.84	0.00	824,941.27	0.36
ES0177542018	INT C AIRLINES GROUP		277,025.	P	EUR	7.464	M 28/02/18		6.952	2,067,714.60	-141,836.80	0.00	1,925,877.80	0.85
ES0178430E18	TELEFONICA SA		468,966.	P	EUR	8.4261	M 28/02/18		7.993	3,951,576.58	-203,131.34	0.00	3,748,445.24	1.65
FI0009000681	NOKIA OYJ		425,956.	P	EUR	4.331	M 28/02/18		4.803	1,844,815.44	201,051.23	0.00	2,045,866.67	0.90
FI0009003305	SAMPO A		55,637.	P	EUR	46.61	M 28/02/18		46.64	2,593,240.57	1,669.11	0.00	2,594,909.68	1.15
FI0009005961	STORA ENSO OYJ-R		117,833.	P	EUR	13.476	M 28/02/18		14.575	1,587,917.57	129,498.41	0.00	1,717,415.98	0.76
FI0009005987	UPM KYMMENE OYJ		753,444.	P	EUR	26.4855	M 28/02/18		28.23	19,955,336.15	1,314,387.97	0.00	21,269,724.12	9.39
FI0009007132	FORTUM OYJ		158,403.	P	EUR	15.3967	M 28/02/18		18.05	2,438,891.23	420,282.92	0.00	2,859,174.15	1.26
FI0009013296	NESTE		11,221.	P	EUR	58.02	M 28/02/18		60.24	651,042.42	24,910.62	0.00	675,953.04	0.30
FI0009013429	CARGOTEC B		1,451.	P	EUR	45.58	M 28/02/18		46.52	66,136.58	1,363.94	0.00	67,500.52	0.03
FI0009014377	ORION NEW B		64,381.	P	EUR	38.3885	M 28/02/18		26.8	2,471,490.66	-746,079.86	0.00	1,725,410.80	0.76
FI0009014575	OUTOTEC SHS		93,481.	P	EUR	8.048	M 28/02/18		8.2	752,335.09	14,209.11	0.00	766,544.20	0.34
FI0009800643	YIT OYJ		21,106.	P	EUR	7.18	M 28/02/18		7.055	151,541.08	-2,638.25	0.00	148,902.83	0.07
FR0000031775	CIMENTS VICAT SA	PGARANPDC-02286464	2,685.	P	EUR	65.55	M		65.65	176,001.75	0.00	0.00	176,001.75	0.08
FR0000120222	CNP ASSURANCES	PGARANPDC-02286423	54,345.	P	EUR	20.	M		20.	1,086,900.00	0.00	0.00	1,086,900.00	0.48
FR0000120644	DANONE	PGARANPDC-02286429	728.	P	EUR	65.75	M		65.75	47,866.00	0.00	0.00	47,866.00	0.02
FR0000121014	LVMH	PGARANPDC-02286446	207.	P	EUR	246.5	M		246.5	51,025.50	0.00	0.00	51,025.50	0.02
FR0000121204	WENDEL ACT	PGARANPDC-02286470	361.	P	EUR	142.6	M		142.6	51,478.60	0.00	0.00	51,478.60	0.02
FR0000121485	KERING	PGARANPDC-02286441	129.	P	EUR	388.	M		388.	50,052.00	0.00	0.00	50,052.00	0.02
FR0000121725	DASSAULT AVIATION	PGARANPDC-02286435	1,806.	P	EUR	1427.	M		1427.	2,577,162.00	0.00	0.00	2,577,162.00	1.14
FR0010340141	ADP	PGARANPDC-02286417	7,710.	P	EUR	166.	M		166.	1,279,860.00	0.00	0.00	1,279,860.00	0.56
FR0013269123	RUBIS SCA	PGARANPDC-02286452	928.	P	EUR	58.85	M		58.85	54,612.80	0.00	0.00	54,612.80	0.02
GRS074083007	TITAN CEMENT		70,000.	P	EUR	18.9361	M 28/02/18		22.4	1,325,524.90	242,475.10	0.00	1,568,000.00	0.69
GRS260333000	HELLENIC TEL ORG OTE		780,000.	P	EUR	9.9	M 28/02/18		11.69	7,722,000.00	1,396,200.00	0.00	9,118,200.00	4.02
GRS294003009	FOLLI FOLLIE GROUP		120,000.	P	EUR	31.7018	M 28/02/18		17.5	3,804,214.17	-1,704,214.17	0.00	2,100,000.00	0.93
GRS434003000	PUBLIC POWER CORP		360,000.	P	EUR	2.9638	M 28/02/18		2.818	1,066,977.19	-52,497.19	0.00	1,014,480.00	0.45
GRS518003009	HOLDING COMP ADMIE		360,000.	P	EUR	3.9962	M 28/02/18		1.93	1,438,622.81	-743,822.81	0.00	694,800.00	0.31
NL0000009165	HEINEKEN NV		5,615.	P	EUR	85.84	M 28/02/18		85.54	481,991.60	-1,684.50	0.00	480,307.10	0.21
NL0000009538	KONINKLIJKE PHILIPS		31,939.	P	EUR	35.405	M 28/02/18		31.53	1,130,800.30	-123,763.63	0.00	1,007,036.67	0.44
NL0000009827	KONINKLIJKE DSM NV		68,358.	P	EUR	81.5	M 28/02/18		85.14	5,571,177.00	248,823.12	0.00	5,820,000.12	2.57
NL0000226223	STMICROELECTRONICS		38,045.	P	EUR	18.885	M 28/02/18		18.82	718,479.83	-2,472.93	0.00	716,006.90	0.32
NL0000235190	AIRBUS SHS		49,971.	P	EUR	81.8023	M 28/02/18		98.34	4,087,744.45	826,403.69	0.00	4,914,148.14	2.17
NL0010273215	ASML HOLDING N.V.		41,295.	P	EUR	156.4987	M 28/02/18		161.3	6,462,614.85	198,268.65	0.00	6,660,883.50	2.94

Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 28/02/18
 FUND: 935851 LYXOR FTSE ATHEX LARGE CAP UCITS ETF

VALIDATED

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

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	<----->	Fund currency	<----->	PRCT				
	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION	PRCT NA			
NL0010773842	MN GROUP NV		99,887.	P	EUR	36.78	M 28/02/18		3,673,843.86	-1,997.74	0.00	3,671,846.12	1.62			
NL0011821202	ING GROUP		465,596.	P	EUR	15.3205	M 28/02/18		7,133,173.87	-392,274.98	0.00	6,740,898.89	2.97			
PTGALOAM0009	GALP ENERGIA SGPS		90,667.	P	EUR	15.1337	M 28/02/18		1,372,129.82	-23,911.53	0.00	1,348,218.29	0.59			
PTJMT0AE0001	JERONIMO MARTINS		27,119.	P	EUR	17.38	M 28/02/18		471,328.22	-8,678.08	0.00	462,650.14	0.20			
Equities DRM																
									SUM	(EUR)		195,212,922.25	-2,896,537.44	0.00	192,316,384.81	84.87
Equities DRM																
									SUM	(EUR)		195,212,922.25	-2,896,537.44	0.00	192,316,384.81	84.87
Equities																
									SUM	(EUR)		195,212,922.25	-2,896,537.44	0.00	192,316,384.81	84.87
Lending / Borrowing																
A/P on Collateral sec (rcvd)																
PDC-02286417	PDC LYXOFRO010340141	PGAR1 FIX	0.000	-1,279,860.	EUR	100.	% 28/02/18		-1,279,860.00	0.00	0.00	-1,279,860.00	-0.56			
PDC-02286423	PDC LYXOFRO000120222	PGAR1 FIX	0.000	-1,086,900.	EUR	100.	% 28/02/18		-1,086,900.00	0.00	0.00	-1,086,900.00	-0.48			
PDC-02286429	PDC LYXOFRO000120644	PGAR1 FIX	0.000	-47,866.	EUR	100.	% 28/02/18		-47,866.00	0.00	0.00	-47,866.00	-0.02			
PDC-02286435	PDC LYXOFRO000121725	PGAR1 FIX	0.000	-2,577,162.	EUR	100.	% 28/02/18		-2,577,162.00	0.00	0.00	-2,577,162.00	-1.14			
PDC-02286441	PDC LYXOFRO000121485	PGAR1 FIX	0.000	-50,052.	EUR	100.	% 28/02/18		-50,052.00	0.00	0.00	-50,052.00	-0.02			
PDC-02286446	PDC LYXOFRO000121014	PGAR1 FIX	0.000	-51,025.5	EUR	100.	% 28/02/18		-51,025.50	0.00	0.00	-51,025.50	-0.02			
PDC-02286452	PDC LYXOFRO013269123	PGAR1 FIX	0.000	-54,612.8	EUR	100.	% 28/02/18		-54,612.80	0.00	0.00	-54,612.80	-0.02			
PDC-02286464	PDC LYXOFRO000031775	PGAR1 FIX	0.000	-176,001.75	EUR	100.	% 28/02/18		-176,001.75	0.00	0.00	-176,001.75	-0.08			
PDC-02286470	PDC LYXOFRO000121204	PGAR1 FIX	0.000	-51,478.6	EUR	100.	% 28/02/18		-51,478.60	0.00	0.00	-51,478.60	-0.02			
A/P on Collateral sec (rcvd)																
									SUM	(EUR)		-5,374,958.65	0.00	0.00	-5,374,958.65	-2.37
Lending / Borrowing																
									SUM	(EUR)		-5,374,958.65	0.00	0.00	-5,374,958.65	-2.37
Lending / Borrowing																
									SUM	(EUR)		-5,374,958.65	0.00	0.00	-5,374,958.65	-2.37
Forward Instruments																
Interest Rate Swaps																
Swaps																
Performance Swaps																
SWAP03547734	FEES LEG EUR LYX ETF PRC			1.	EUR	0.	28/02/18	7751721.087372	V	0.00	77,516.27	0.00	77,516.27	0.03		
SWAP03547776	VRAC LEG LYX ETF FTS PRC		2,998,576,086.66		EUR	0.	28/02/18	92.54802462	V	0.00	-223,453,151.70	0.00	-223,453,151.70	-98.61		
SWAP03547809	INDEX LEG EUR LYX ET PRC		3,016,171,986.66		EUR	0.	28/02/18	107.51267343	V	0.00	226,595,151.51	0.00	226,595,151.51	100.00		
Swaps																
									SUM	(EUR)		0.00	3,219,516.08	0.00	3,219,516.08	1.42

Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 28/02/18
 FUND: 935851 LYXOR FTSE ATHEX LARGE CAP UCITS ETF

VALIDATED

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

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	<-----	Fund currency	----->	PRCT	
	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION	PRCT NA
Interest Rate Swaps													
						SUM	(EUR)			0.00	3,219,516.08	0.00	3,219,516.08 1.42
Forward Instruments													
						SUM	(EUR)			0.00	3,219,516.08	0.00	3,219,516.08 1.42
Cash													
Cash at Banks													
A/P + associated accounts													
<i>Deferred settlement Purchases</i>													
BDS065EUR	DsPur-Sec		-13,641,384.77	EUR	1.		1.		-13,641,384.77	0.00	0.00	-13,641,384.77	-6.02
A/P + associated accounts													
						SUM	(EUR)		-13,641,384.77	0.00	0.00	-13,641,384.77	-6.02
A/R + associated accounts													
<i>Deferred settlement Sales</i>													
SDS065EUR	DsSaI-Sec		13,194,095.48	EUR	1.		1.		13,194,095.48	0.00	0.00	13,194,095.48	5.82
A/R + associated accounts													
						SUM	(EUR)		13,194,095.48	0.00	0.00	13,194,095.48	5.82
Adjustment accounts													
<i>Accrued charges</i>													
F120EUR	PnAdmFee		-77,516.27	EUR	1.		1.		-77,516.27	0.00	0.00	-77,516.27	-0.03
<i>Amount receivable</i>													
DRS065EUR	SwapsSettIToReceive		447,289.29	EUR	1.		1.		447,289.29	0.00	0.00	447,289.29	0.20
Adjustment accounts													
						SUM	(EUR)		369,773.02	0.00	0.00	369,773.02	0.16
Cash at Banks													
						SUM	(EUR)		-77,516.27	0.00	0.00	-77,516.27	-0.03
Other availabilities													
Financial accounts													
<i>Spot transactions</i>													
BK065EUR	BkDep EUR SGP		-0.48	EUR	1.		1.		-0.48	0.00	0.00	-0.48	0.00
Financial accounts													
						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)		-77,516.75	0.00	0.00	-77,516.75	-0.03

Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 28/02/18
 FUND: 935851 LYXOR FTSE ATHEX LARGE CAP UCITS ETF

VALIDATED

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

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

ASSET	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	<----->	Fund currency	----->	PRCT		
ASST/LINE	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION	PRCT NA	
EURO														
						SUM	(EUR)		189,760,446.85	322,978.64	0.00	190,083,425.49	83.89	
POUND STERLING														
<i>Equities</i>														
<i>Equities DRM</i>														
<i>Equities DRM</i>														
CH0198251305	COCA COLA HBC		591,422.	P	GBP	16.6	M 28/02/18	24.6	V	9,817,605.20	6,618,207.27	0.00	16,435,812.47	7.25
<i>Equities DRM</i>														
						SUM	(EUR)		9,817,605.20	6,618,207.27	0.00	16,435,812.47	7.25	
<i>Equities DRM</i>														
						SUM	(EUR)		9,817,605.20	6,618,207.27	0.00	16,435,812.47	7.25	
<i>Equities</i>														
						SUM	(EUR)		9,817,605.20	6,618,207.27	0.00	16,435,812.47	7.25	
POUND STERLING														
						SUM	(EUR)		9,817,605.20	6,618,207.27	0.00	16,435,812.47	7.25	
JAPAN YEN														
<i>Equities</i>														
<i>Equities DRM</i>														
<i>Equities DRM</i>														
JP3358000002	SHIMANO	PGARANPDC-02286457	424.	P	JPY	15480.	M	15480.	A	50,433.22	0.00	0.00	50,433.22	0.02
JP3899600005	mitsubishi ESTAT REI		50,027.	P	JPY	2095.0851	M 28/02/18	1875.5		768,359.35	-47,415.59	0.00	720,943.76	0.32
<i>Equities DRM</i>														
						SUM	(EUR)		818,792.57	-47,415.59	0.00	771,376.98	0.34	
<i>Equities DRM</i>														
						SUM	(EUR)		818,792.57	-47,415.59	0.00	771,376.98	0.34	
<i>Equities</i>														
						SUM	(EUR)		818,792.57	-47,415.59	0.00	771,376.98	0.34	
<i>Lending / Borrowing</i>														
<i>A/P on Collateral sec (rcvd)</i>														
PDC-02286457	PDC LYX0JP3358000002	PGAR1 FIX	0.000	-6,563,520.	JPY	100.	% 28/02/18			-50,433.22	0.00	0.00	-50,433.22	-0.02
<i>A/P on Collateral sec (rcvd)</i>														
						SUM	(EUR)		-50,433.22	0.00	0.00	-50,433.22	-0.02	

Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 28/02/18
 FUND: 935851 LYXOR FTSE ATHEX LARGE CAP UCITS ETF

VALIDATED

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

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	<-----	Fund currency	----->	PRCT	
	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION	PRCT NA
						SUM	(EUR)			-50,433.22	0.00	0.00	-50,433.22 -0.02
Lending / Borrowing													
						SUM	(EUR)			-50,433.22	0.00	0.00	-50,433.22 -0.02
JAPAN YEN													
						SUM	(EUR)			768,359.35	-47,415.59	0.00	720,943.76 0.32
SWEDISH KRONA													
Equities													
Equities DRM													
Equities DRM													
SE0000106270		HENNES & MAURITZ	27,263.	P	SEK	171.7615	M 28/02/18		137.42	470,773.32	-100,032.78	0.00	370,740.54 0.16
SE0000112724		SVENSKA CELLULOS SCA	61,150.	P	SEK	85.1822	M 28/02/18		82.5	523,669.54	-24,443.88	0.00	499,225.66 0.22
SE0000869646		BOLIDEN AB	10,279.	P	SEK	286.4353	M 28/02/18		294.9	300,236.41	-270.34	0.00	299,966.07 0.13
SE0001662230		HUSQVARNA AB	233,459.	P	SEK	80.1312	M 28/02/18		88.74	1,909,784.16	140,322.88	0.00	2,050,107.04 0.90
Equities DRM													
						SUM	(EUR)			3,204,463.43	15,575.88	0.00	3,220,039.31 1.42
Equities DRM													
						SUM	(EUR)			3,204,463.43	15,575.88	0.00	3,220,039.31 1.42
Equities													
						SUM	(EUR)			3,204,463.43	15,575.88	0.00	3,220,039.31 1.42
SWEDISH KRONA													
						SUM	(EUR)			3,204,463.43	15,575.88	0.00	3,220,039.31 1.42
US DOLLAR													
Equities													
Equities DRM													
Equities DRM													
US0162551016		ALIGN TECHNOLOGY	1,533.	P	USD	259.2058	M 28/02/18		262.52	323,124.55	6,841.56	0.00	329,966.11 0.15
US02079K1079		ALPHABET INC SHS C	5,226.	P	USD	1110.9417	M 28/02/18		1104.73	4,713,045.70	20,540.97	0.00	4,733,586.67 2.09
US02079K3059		ALPHABET INC-A	3,531.	P	USD	1113.7952	M 28/02/18		1103.92	3,192,216.61	3,734.29	0.00	3,195,950.90 1.41
US0357104092		ANNALY CPTL MNGMT	38,116.	P	USD	10.1614	M 28/02/18		10.03	314,952.01	-1,498.58	0.00	313,453.43 0.14
US25278X1090		DIAMONDBACK ENG	3,250.	P	USD	123.0848	M 28/02/18		124.64	325,290.18	6,837.89	0.00	332,128.07 0.15
US3021301094		EXPEDIT INTL WASH	6,214.	P	USD	64.2225	M 28/02/18		64.96	324,520.10	6,444.88	0.00	330,964.98 0.15
US6081901042		MOHAWK INDUSTRIES	904.	P	USD	248.5453	M 28/02/18		239.88	182,707.79	-4,909.63	0.00	177,798.16 0.08
US6247581084		MUELLR WT PDT SR A	37,406.	P	USD	11.1296	M 28/02/18		11.	338,536.44	-1,172.44	0.00	337,364.00 0.15
US7018771029		Parsley Energy	14,993.	P	USD	24.9943	M 28/02/18		25.28	304,727.86	6,035.92	0.00	310,763.78 0.14
US7170811035		PFIZER INC	11,977.	P	USD	35.6747	M 28/02/18		36.31	347,449.66	9,115.64	0.00	356,565.30 0.16
US7593516047		REINSURANCE GRP AM	2,792.	P	USD	152.8004	M 28/02/18		153.79	346,915.06	5,138.14	0.00	352,053.20 0.16

Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 28/02/18
 FUND: 935851 LYXOR FTSE ATHEX LARGE CAP UCITS ETF

VALIDATED

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

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

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	I	<----->	Fund currency	----->	PRCT	
	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	Quotati	ASSET	F	BOOK COST	NET P&L	ACCRUED INTEREST	EVALUATION	PRCT NA
Equities DRM													
						SUM	(EUR)		10,713,485.96	57,108.64	0.00	10,770,594.60	4.75
Equities DRM													
						SUM	(EUR)		10,713,485.96	57,108.64	0.00	10,770,594.60	4.75
Equities													
						SUM	(EUR)		10,713,485.96	57,108.64	0.00	10,770,594.60	4.75
US DOLLAR													
						SUM	(EUR)		10,713,485.96	57,108.64	0.00	10,770,594.60	4.75
FUND : LYXOR FTSE ATHEX MARGE CAP UCITS ETF (935851)													
							(EUR)		219,516,918.51	7,078,232.52	0.00	226,595,151.03	100.00

Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 28/02/18
 FUND: 935851 LYXOR FTSE ATHEX LARGE CAP UCITS ETF

VALIDATED

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

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

	Fund portfolio	:	226,672,667.78						
	<u>Day's management fees</u>								
	PnAdmFee	:	2,793.67	EUR					
Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	FX Rate	Std subscr. price	Std redemp. price	
AD FR0010405431 PART AD	EUR	226,595,151.03	227,979,742.	0.9939	100.		0.9939	0.9939	
	Net Asset Value	EUR :	226,595,151.03						

Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 28/02/18

FUND: 935851 LYXOR FTSE ATHEX LARGE CAP UCITS ETF

VALIDATED

Fixing currency: WMC WM Closing (EUR)

Fund currency: EUR

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

FOREX RATE USED IN FUND NAV

for VNI calculation		for the report		for previous VNI calculation		variation
Rate	EUR in CHF : 1.15265	quoted	: 28/02/18 0.	1.15085	quotation: 27/02/18	0.15641
Rate	EUR in DKK : 7.4457	quoted	: 28/02/18 0.	7.44555	quotation: 27/02/18	0.00201
Rate	EUR in GBP : 0.8852	quoted	: 28/02/18 0.	0.8817	quotation: 27/02/18	0.39696
Rate	EUR in JPY : 130.1428	quoted	: 28/02/18 0.	131.63045	quotation: 27/02/18	-1.13017
Rate	EUR in SEK : 10.1054	quoted	: 28/02/18 0.	10.06675	quotation: 27/02/18	0.38394
Rate	EUR in USD : 1.21965	quoted	: 28/02/18 0.	1.2239	quotation: 27/02/18	-0.34725

FX RATES IN REVERSE NOTATION

for VNI calculation		for the report		for previous VNI calculation	
Rate	CHF in EUR : 0.8675660434	quoted	: 28/02/18 0.	0.8689229699	quotation: 27/02/18
Rate	DKK in EUR : 0.1343057066	quoted	: 28/02/18 0.	0.1343084124	quotation: 27/02/18
Rate	GBP in EUR : 1.129688206	quoted	: 28/02/18 0.	1.134172621	quotation: 27/02/18
Rate	JPY in EUR : 0.0076838672	quoted	: 28/02/18 0.	0.0075970263	quotation: 27/02/18
Rate	SEK in EUR : 0.0989569932	quoted	: 28/02/18 0.	0.099336926	quotation: 27/02/18
Rate	USD in EUR : 0.8199073504	quoted	: 28/02/18 0.	0.8170602173	quotation: 27/02/18

Equity fund - Calc. weight of 98.15 %(threshold of 51. %)