

LYXOR UCITS ETF NASDAQ-100

AUDITOR'S CERTIFICATION

Composition of assets as of 31 October 2017



AUDITOR'S DECLARATION

Composition of assets as of 31 October 2017

LYXOR NASDAQ-100 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 NASDAQ-100 UCITS ETF, and in accordance with the provisions set out by Article L.214-17 of the [French] monetary and financial code and by Article 411-125 of the General Rules of the AMF (Financial Markets Authority) relative to the auditing of the composition of the assets, we have verified the consistency of the information on the composition of the assets as of 31 October 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 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

2017.12.22 10:23:17 +0100

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 31/10/17
FUND: 935807 LYXOR UCITS ETF NASDAQ-100

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 ASST/LINE | FILE | QUANTITY + QUANTITY TYPE | CUR QTD | CURRENCY U.C.P AND PRICE TYPE | DATE Quotati | PRICE ASSET | I F | <----- BOOK COST | Fund currency NET P&L | -----> ACCRUED INTEREST | EVALUATION | PRCT PRCT NA |
|-------------------|----------------------|------|-----------------------------|------------|----------------------------------|-----------------|----------------|--------|---------------------|--------------------------|----------------------------|---------------|-----------------|
| AUSTRALIAN DOLLAR | | | | | | | | | | | | | |
| Equities | | | | | | | | | | | | | |
| Equities DRM | | | | | | | | | | | | | |
| Equities DRM | | | | | | | | | | | | | |
| AU000000TCL6 | TRANSURBAN GROUP | | 127,907. | P AUD | 11.3636 | M 31/10/17 | 12.13 | | 994,513.84 | 26,687.97 | 0.00 | 1,021,201.81 | 0.19 |
| Equities DRM | | | | | | | | | | | | | |
| SUM (EUR) | | | | | | | | | 994,513.84 | 26,687.97 | 0.00 | 1,021,201.81 | 0.19 |
| Equities DRM | | | | | | | | | | | | | |
| SUM (EUR) | | | | | | | | | 994,513.84 | 26,687.97 | 0.00 | 1,021,201.81 | 0.19 |
| Equities | | | | | | | | | | | | | |
| SUM (EUR) | | | | | | | | | 994,513.84 | 26,687.97 | 0.00 | 1,021,201.81 | 0.19 |
| AUSTRALIAN DOLLAR | | | | | | | | | | | | | |
| SUM (EUR) | | | | | | | | | 994,513.84 | 26,687.97 | 0.00 | 1,021,201.81 | 0.19 |
| SWISS FRANC | | | | | | | | | | | | | |
| Equities | | | | | | | | | | | | | |
| Equities DRM | | | | | | | | | | | | | |
| Equities DRM | | | | | | | | | | | | | |
| CH0009002962 | BARRY CALLEBAUT N | | 287. | P CHF | 1363.923 | M 31/10/17 | 1557. | | 361,279.09 | 23,546.09 | 0.00 | 384,825.18 | 0.07 |
| CH0011075394 | ZURICH INSURANCE | | 1,040. | P CHF | 291.2125 | M 31/10/17 | 304.5 | | 264,935.48 | 7,782.40 | 0.00 | 272,717.88 | 0.05 |
| CH0012005267 | NOVARTIS AG-NOM | | 368,815. | P CHF | 83.8019 | M 31/10/17 | 82.2 | | 26,870,143.28 | -762,157.58 | 0.00 | 26,107,985.70 | 4.95 |
| CH0012138530 | CS GROUP AG-NOM | | 76,590. | P CHF | 15.4118 | M 31/10/17 | 15.73 | | 1,026,025.75 | 11,487.77 | 0.00 | 1,037,513.52 | 0.20 |
| CH0012549785 | SONOVA HOLDING AG | | 14,907. | P CHF | 158.179 | M 31/10/17 | 180.1 | | 2,130,443.21 | 181,605.27 | 0.00 | 2,312,048.48 | 0.44 |
| CH0018294154 | PSP SWISS PROP N | | 4,216. | P CHF | 91.2835 | M 31/10/17 | 87.8 | | 351,478.33 | -32,700.51 | 0.00 | 318,777.82 | 0.06 |
| CH0024608827 | PARTNERS GROUP HOL | | 1,689. | P CHF | 668.8431 | M 31/10/17 | 671. | | 981,942.69 | -5,953.20 | 0.00 | 975,989.49 | 0.19 |
| CH0024638212 | SCHINDLER HLDG N | | 6,857. | P CHF | 200.8868 | M 31/10/17 | 220.3 | | 1,253,109.45 | 47,783.68 | 0.00 | 1,300,893.13 | 0.25 |
| CH0030170408 | GEBERIT AG-NOM | | 3,122. | P CHF | 463.2321 | M 31/10/17 | 451.6 | | 1,331,869.63 | -117,698.77 | 0.00 | 1,214,170.86 | 0.23 |
| CH0126881561 | SWISS RE AG | | 13,815. | P CHF | 92.1652 | M 31/10/17 | 93.85 | | 1,135,459.16 | -18,909.25 | 0.00 | 1,116,549.91 | 0.21 |
| CH0244767585 | UBS GROUP N | | 55,154. | P CHF | 16.6532 | M 31/10/17 | 16.98 | | 810,232.16 | -3,726.03 | 0.00 | 806,506.13 | 0.15 |
| CH0267291224 | SUNRISE COMM GRP LTD | | 62,024. | P CHF | 80.7477 | M 31/10/17 | 83. | | 4,415,882.37 | 17,455.56 | 0.00 | 4,433,337.93 | 0.84 |
| Equities DRM | | | | | | | | | | | | | |
| SUM (EUR) | | | | | | | | | 40,932,800.60 | -651,484.57 | 0.00 | 40,281,316.03 | 7.64 |
| Equities DRM | | | | | | | | | | | | | |
| SUM (EUR) | | | | | | | | | 40,932,800.60 | -651,484.57 | 0.00 | 40,281,316.03 | 7.64 |
| Equities | | | | | | | | | | | | | |
| SUM (EUR) | | | | | | | | | 40,932,800.60 | -651,484.57 | 0.00 | 40,281,316.03 | 7.64 |

Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 31/10/17

FUND: 935807 LYXOR UCITS ETF NASDAQ-100

VALIDATED

Fixing currency: WMC WM Closing (EUR)

Fund currency: EUR

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

| A S S E T | STATUS | FILE | QUANTITY + | CUR | CURRENCY U.C.P | DATE | PRICE | I | <----- | Fund currency | <-----> | PRCT |
|-----------------------------------|--------------------|------|---------------|-------|----------------|------------|--------|---|---------------|---------------|------------------|--------------------|
| ASST/LINE | | | QUANTITY TYPE | QTD | AND PRICE TYPE | Quotati | ASSET | F | BOOK COST | NET P&L | ACCRUED INTEREST | PRCT NA |
| SWISS FRANC | | | | | | | | | | | | |
| | | | | | | SUM (EUR) | | | 40,932,800.60 | -651,484.57 | 0.00 | 40,281,316.03 7.64 |
| EURO | | | | | | | | | | | | |
| Equities | | | | | | | | | | | | |
| Equities DRM | | | | | | | | | | | | |
| Equities DRM | | | | | | | | | | | | |
| AT0000641352 CA IMMO ANLAGEN REIT | | | 12,739. | P EUR | 21.725 | M 31/10/17 | 24.5 | | 276,754.78 | 35,350.72 | 0.00 | 312,105.50 0.06 |
| BE0003565737 KBC GROUPE | | | 30,163. | P EUR | 66.1 | M 31/10/17 | 71.31 | | 1,993,774.30 | 157,149.23 | 0.00 | 2,150,923.53 0.41 |
| BE0003810273 PROXIMUS | | | 98,628. | P EUR | 32.67 | M 31/10/17 | 28.51 | | 3,222,176.76 | -410,292.48 | 0.00 | 2,811,884.28 0.53 |
| BE0974293251 ANHEUSER-BUSCH INBEX | | | 83,926. | P EUR | 101.65 | M 31/10/17 | 105.05 | | 8,531,077.90 | 285,348.40 | 0.00 | 8,816,426.30 1.67 |
| DE0005140008 DEUTSCHE BANK AG-NOM | | | 71,074. | P EUR | 15.41 | M 30/10/17 | 13.95 | | 1,095,250.34 | -103,768.04 | 0.00 | 991,482.30 0.19 |
| DE0005552004 DEUTSCHE POST AG-NOM | | | 195,076. | P EUR | 37.665 | M 30/10/17 | 39.32 | | 7,347,537.54 | 322,850.78 | 0.00 | 7,670,388.32 1.45 |
| DE0005785604 FRESenius SE CO KGAA | | | 94,902. | P EUR | 75.04 | M 30/10/17 | 71.71 | | 7,121,446.08 | -316,023.66 | 0.00 | 6,805,422.42 1.29 |
| DE0005785802 FRESenius MED.CARE | | | 130,415. | P EUR | 81.41 | M 30/10/17 | 83.02 | | 10,617,085.15 | 209,968.15 | 0.00 | 10,827,053.30 2.05 |
| DE0005937007 MAN AG | | | 81,864. | P EUR | 94.56 | M 30/10/17 | 94.88 | | 7,741,059.84 | 26,196.48 | 0.00 | 7,767,256.32 1.47 |
| DE0007100000 DAIMLER | | | 83,656. | P EUR | 66.82 | M 30/10/17 | 71.29 | | 5,589,893.92 | 373,942.32 | 0.00 | 5,963,836.24 1.13 |
| DE0007164600 SAP | | | 195,648. | P EUR | 93.8131 | M 30/10/17 | 97.66 | | 18,354,337.07 | 752,646.61 | 0.00 | 19,106,983.68 3.62 |
| DE0007480204 DEUTSCHE EUROSHP AG | | | 17,620. | P EUR | 34.64 | M 30/10/17 | 31.275 | | 610,356.80 | -59,291.30 | 0.00 | 551,065.50 0.10 |
| DE0007500001 THYSSENKRUPP AG | | | 528,640. | P EUR | 26.38 | M 30/10/17 | 22.905 | | 13,945,523.20 | -1,837,024.00 | 0.00 | 12,108,499.20 2.30 |
| DE0007664039 VOLKSWAGEN AG-PFD | | | 229,208. | P EUR | 134.9611 | M 30/10/17 | 155.9 | | 30,934,162.30 | 4,799,364.90 | 0.00 | 35,733,527.20 6.78 |
| DE0008430026 MUENCHENER RU AG-NOM | | | 41,183. | P EUR | 174.7 | M 30/10/17 | 192.05 | | 7,194,670.10 | 714,525.05 | 0.00 | 7,909,195.15 1.50 |
| DE000A1ML7J1 VONOVIA SE | | | 165,082. | P EUR | 35.6673 | M 30/10/17 | 37.76 | | 5,888,032.25 | 345,464.07 | 0.00 | 6,233,496.32 1.18 |
| DE000BASF111 BASF SE | | | 50,857. | P EUR | 82.9308 | M 30/10/17 | 93.62 | | 4,217,610.83 | 543,621.51 | 0.00 | 4,761,232.34 0.90 |
| DE000BAY0017 BAYER AG | | | 50,395. | P EUR | 118.0955 | M 30/10/17 | 111.7 | | 5,951,422.88 | -322,301.38 | 0.00 | 5,629,121.50 1.07 |
| DE000PAH0038 PORSCHE AUTOMOBIL | | | 9,506. | P EUR | 51.91 | M 30/10/17 | 62.31 | | 493,456.46 | 98,862.40 | 0.00 | 592,318.86 0.11 |
| DE000SHA0159 SCHAEFFLER AG | | | 92,319. | P EUR | 15.02 | M 30/10/17 | 13.585 | | 1,386,631.38 | -132,477.76 | 0.00 | 1,254,153.62 0.24 |
| ES0105026001 AXIA PATRIMONIO | | | 443,444. | P EUR | 14.8 | M 31/10/17 | 16.1 | | 6,562,971.20 | 576,477.20 | 0.00 | 7,139,448.40 1.35 |
| ES0105046009 AENA | | | 11,398. | P EUR | 159.2 | M 31/10/17 | 157.5 | | 1,814,561.60 | -19,376.60 | 0.00 | 1,795,185.00 0.34 |
| ES0109067019 AMADEUS IT GROUP | | | 135,410. | P EUR | 51.93 | M 31/10/17 | 58.25 | | 7,031,841.30 | 855,791.20 | 0.00 | 7,887,632.50 1.50 |
| ES0118594417 INDRA SISTEMAS SA | | | 50,724. | P EUR | 12.025 | M 31/10/17 | 12.34 | | 609,956.10 | 15,978.06 | 0.00 | 625,934.16 0.12 |
| ES0167050915 ACS | | | 235,608. | P EUR | 31.92 | M 31/10/17 | 33.855 | | 7,520,607.36 | 455,901.48 | 0.00 | 7,976,508.84 1.51 |
| FI0009005318 NOKIAN RENKAAT OYJ | | | 8,957. | P EUR | 38.12 | M 31/10/17 | 39.37 | | 341,440.84 | 11,196.25 | 0.00 | 352,637.09 0.07 |
| FR0000045072 CREDIT AGRICOLE SA | PGARANPDC-02060695 | | 241,548. | P EUR | 14.98 | M | 14.98 | A | 3,618,389.04 | 0.00 | 0.00 | 3,618,389.04 0.69 |
| FR0000120271 TOTAL SA | PGARANPDC-02060760 | | 22,575. | P EUR | 47.87 | M | 47.87 | A | 1,080,665.25 | 0.00 | 0.00 | 1,080,665.25 0.20 |
| FR0000120628 AXA | | | 453,596. | P EUR | 22.79 | M 31/10/17 | 25.93 | | 10,337,452.84 | 1,424,291.44 | 0.00 | 11,761,744.28 2.23 |
| FR0000120644 DANONE | PGARANPDC-02060700 | | 19,885. | P EUR | 70.14 | M | 70.14 | A | 1,394,733.90 | 0.00 | 0.00 | 1,394,733.90 0.26 |
| | | | 222,929. | P EUR | 64.3635 | M 31/10/17 | 70.14 | | 14,348,485.66 | 1,287,754.40 | 0.00 | 15,636,240.06 2.96 |
| FR0000121501 PEUGEOT SA | PGARANPDC-02060731 | | 31,562. | P EUR | 20.365 | M | 20.365 | A | 642,760.13 | 0.00 | 0.00 | 642,760.13 0.12 |
| FR0000121972 SCHNEIDER ELECTR SA | PGARANPDC-02060741 | | 19,073. | P EUR | 75.45 | M | 75.45 | A | 1,439,057.85 | 0.00 | 0.00 | 1,439,057.85 0.27 |
| FR0000125007 COMP DE SAINT GOBAIN | | | 326,406. | P EUR | 40.675 | M 31/10/17 | 50.36 | | 13,276,564.05 | 3,161,242.11 | 0.00 | 16,437,806.16 3.12 |
| FR0000127771 VIVENDI | | | 787,613. | P EUR | 17.8493 | M 31/10/17 | 21.325 | | 14,058,352.47 | 2,737,494.76 | 0.00 | 16,795,847.23 3.18 |
| FR0010221234 EUTELSAT COMMUNICA | PGARANPDC-02060705 | | 121,272. | P EUR | 21.51 | M | 21.51 | A | 2,608,560.72 | 0.00 | 0.00 | 2,608,560.72 0.49 |
| NL0000009538 KONINKLIJKE PHILIPS | | | 159,435. | P EUR | 34.525 | M 31/10/17 | 34.955 | | 5,504,493.38 | 68,557.05 | 0.00 | 5,573,050.43 1.06 |
| NL0010273215 ASML HOLDING N.V. | | | 13,013. | P EUR | 135. | M 31/10/17 | 154.8 | | 1,756,755.00 | 257,657.40 | 0.00 | 2,014,412.40 0.38 |
| NL0011540547 ABN AMRO GRP DR | | | 501,999. | P EUR | 23.3 | M 31/10/17 | 26.515 | | 11,696,576.70 | 1,613,926.79 | 0.00 | 13,310,503.49 2.52 |
| NL0011821202 ING GROUP | | | 722,500. | P EUR | 15.28 | M 31/10/17 | 15.86 | | 11,039,800.00 | 419,050.00 | 0.00 | 11,458,850.00 2.17 |

Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 31/10/17
FUND: 935807 LYXOR UCITS ETF NASDAQ-100

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) | | 259,196,285.27 | 18,350,053.54 | 0.00 | 277,546,338.81 | 52.62 | | |
| Equities DRM | | | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 259,196,285.27 | 18,350,053.54 | 0.00 | 277,546,338.81 | 52.62 | | |
| Equities | | | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 259,196,285.27 | 18,350,053.54 | 0.00 | 277,546,338.81 | 52.62 | | |
| Lending / Borrowing | | | | | | | | | | | | | | | |
| A/P on Collateral sec (rcvd) | | | | | | | | | | | | | | | |
| PDC-02060695 | PDC | LYX0FR0000045072 | PGAR1 | FIX | 0.000 | -3,618,389.04 | EUR | 100. | % 31/10/17 | -3,618,389.04 | 0.00 | 0.00 | -3,618,389.04 | -0.69 | |
| PDC-02060700 | PDC | LYX0FR0000120644 | PGAR1 | FIX | 0.000 | -1,394,733.9 | EUR | 100. | % 31/10/17 | -1,394,733.90 | 0.00 | 0.00 | -1,394,733.90 | -0.26 | |
| PDC-02060705 | PDC | LYX0FR0010221234 | PGAR1 | FIX | 0.000 | -2,608,560.72 | EUR | 100. | % 31/10/17 | -2,608,560.72 | 0.00 | 0.00 | -2,608,560.72 | -0.49 | |
| PDC-02060731 | PDC | LYX0FR0000121501 | PGAR1 | FIX | 0.000 | -642,760.13 | EUR | 100. | % 31/10/17 | -642,760.13 | 0.00 | 0.00 | -642,760.13 | -0.12 | |
| PDC-02060741 | PDC | LYX0FR0000121972 | PGAR1 | FIX | 0.000 | -1,439,057.85 | EUR | 100. | % 31/10/17 | -1,439,057.85 | 0.00 | 0.00 | -1,439,057.85 | -0.27 | |
| PDC-02060760 | PDC | LYX0FR0000120271 | PGAR1 | FIX | 0.000 | -1,080,665.25 | EUR | 100. | % 31/10/17 | -1,080,665.25 | 0.00 | 0.00 | -1,080,665.25 | -0.20 | |
| A/P on Collateral sec (rcvd) | | | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | -10,784,166.89 | 0.00 | 0.00 | -10,784,166.89 | -2.04 | | |
| | | | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | -10,784,166.89 | 0.00 | 0.00 | -10,784,166.89 | -2.04 | | |
| Lending / Borrowing | | | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | -10,784,166.89 | 0.00 | 0.00 | -10,784,166.89 | -2.04 | | |
| Forward Instruments | | | | | | | | | | | | | | | |
| Interest Rate Swaps | | | | | | | | | | | | | | | |
| Swaps | | | | | | | | | | | | | | | |
| Performance Swaps | | | | | | | | | | | | | | | |
| SWAP03547663 | FEES | LEG D USD LYX E | PRC | | 1. | EUR | 0. | 31/10/17 | 317829.4672 | V | 0.00 | 3,177.29 | 0.00 | 3,177.29 | 0.00 |
| SWAP03547715 | INDEX | LEG D USD LYX | PRC | | 3,047,606.68 | EUR | 0. | 31/10/17 | 500.15394 | V | 0.00 | 12,195,118.19 | 0.00 | 12,195,118.19 | 2.31 |
| SWAP03547719 | FEES | LEG D EUR LYX E | PRC | | 1. | EUR | 0. | 31/10/17 | 13010274.11241 | V | 0.00 | 130,101.74 | 0.00 | 130,101.74 | 0.02 |
| SWAP03547744 | VRAC | LEG LYX ETF NAS | PRC | | 195,732,762.9 | EUR | 0. | 31/10/17 | 157.45254 | V | 0.00 | -503,918,961.54 | 0.00 | -503,918,961.54 | -95.54 |
| SWAP03547804 | INDEX | LEG D EUR LYX | PRC | | 192,685,156.28 | EUR | 0. | 31/10/17 | 367.39344 | V | 0.00 | 515,227,468.64 | 0.00 | 515,227,468.64 | 97.69 |
| Swaps | | | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 0.00 | 23,636,904.32 | 0.00 | 23,636,904.32 | 4.48 | | |
| Interest Rate Swaps | | | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 0.00 | 23,636,904.32 | 0.00 | 23,636,904.32 | 4.48 | | |

Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 31/10/17
FUND: 935807 LYXOR UCITS ETF NASDAQ-100

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 |
| Forward Instruments | | | | | | | | | | | | | | | |
| | | | | | | | SUM | (EUR) | | | | 0.00 | 23,636,904.32 | 0.00 | 23,636,904.32 4.48 |
| Cash | | | | | | | | | | | | | | | |
| Cash at Banks | | | | | | | | | | | | | | | |
| A/R + associated accounts | | | | | | | | | | | | | | | |
| Deferred settlement Sales | | | | | | | | | | | | | | | |
| SDS065EUR | DsSaI -Sec | | | 987,458.12 | EUR | 1. | | 1. | | 987,458.12 | | 0.00 | 0.00 | 987,458.12 | 0.19 |
| A/R + associated accounts | | | | | | | | | | | | | | | |
| | | | | | | | SUM | (EUR) | | | | 987,458.12 | 0.00 | 987,458.12 | 0.19 |
| Adjustment accounts | | | | | | | | | | | | | | | |
| Accrued charges | | | | | | | | | | | | | | | |
| F120EUR | PnAdmFee | | | -133,279.41 | EUR | 1. | | 1. | | -133,279.41 | | 0.00 | 0.00 | -133,279.41 | -0.03 |
| Amount payable | | | | | | | | | | | | | | | |
| DVS065EUR | SwapsSettItToPay | | | -987,458.12 | EUR | 1. | | 1. | | -987,458.12 | | 0.00 | 0.00 | -987,458.12 | -0.19 |
| Adjustment accounts | | | | | | | | | | | | | | | |
| | | | | | | | SUM | (EUR) | | | | -1,120,737.53 | 0.00 | 0.00 | -1,120,737.53 -0.21 |
| Cash at Banks | | | | | | | | | | | | | | | |
| | | | | | | | SUM | (EUR) | | | | -133,279.41 | 0.00 | 0.00 | -133,279.41 -0.03 |
| Other availabilities | | | | | | | | | | | | | | | |
| Financial accounts | | | | | | | | | | | | | | | |
| Spot transactions | | | | | | | | | | | | | | | |
| BK065EUR | BkDep EUR SGP | | | -1.21 | EUR | 1. | | 1. | | -1.21 | | 0.00 | 0.00 | -1.21 | 0.00 |
| Financial accounts | | | | | | | | | | | | | | | |
| | | | | | | | SUM | (EUR) | | | | -1.21 | 0.00 | 0.00 | -1.21 |
| Other availabilities | | | | | | | | | | | | | | | |
| | | | | | | | SUM | (EUR) | | | | -1.21 | 0.00 | 0.00 | -1.21 |
| Cash | | | | | | | | | | | | | | | |
| | | | | | | | SUM | (EUR) | | | | -133,280.62 | 0.00 | 0.00 | -133,280.62 -0.03 |
| EURO | | | | | | | | | | | | | | | |
| | | | | | | | SUM | (EUR) | | | | 248,278,837.76 | 41,986,957.86 | 0.00 | 290,265,795.62 55.03 |
| POUND STERLING | | | | | | | | | | | | | | | |
| Equities | | | | | | | | | | | | | | | |
| Equities DRM | | | | | | | | | | | | | | | |
| Equities DRM | | | | | | | | | | | | | | | |
| GB0008706128 | LLOYDS BANKING GP | PGARANPDC-02060725 | 1,025,289. | P | GBP | 0.6829 | M | 0.6807 | A | 798,141.76 | | 0.00 | 0.00 | 798,141.76 | 0.15 |
| GB00B01C3S32 | RANDGOLD RESOURCES | PGARANPDC-02060736 | 17,168. | P | GBP | 73.95 | M | 75.3 | A | 1,447,219.83 | | 0.00 | 0.00 | 1,447,219.83 | 0.27 |
| GB00B19NLV48 | EXPERIAN PLC | PGARANPDC-02060711 | 194,718. | P | GBP | 15.86 | M | 15.86 | A | 3,520,350.50 | | 0.00 | 0.00 | 3,520,350.50 | 0.67 |
| GB00B39J2M42 | UNITED UTILITIES GRP | PGARANPDC-02060765 | 1,331,891. | P | GBP | 8.33 | M | 8.305 | A | 12,647,081.25 | | 0.00 | 0.00 | 12,647,081.25 | 2.40 |
| GB00BH4HKS39 | VODAFONE GROUP | PGARANPDC-02060770 | 22,124. | P | GBP | 2.156 | M | 2.1615 | A | 54,373.71 | | 0.00 | 0.00 | 54,373.71 | 0.01 |

Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 31/10/17

FUND: 935807 LYXOR UCITS ETF NASDAQ-100

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) | | 18,467,167.05 | 0.00 | 0.00 | 18,467,167.05 | 3.50 | | |
| Equities DRM | | | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 18,467,167.05 | 0.00 | 0.00 | 18,467,167.05 | 3.50 | | |
| Equities | | | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 18,467,167.05 | 0.00 | 0.00 | 18,467,167.05 | 3.50 | | |
| Lending / Borrowing | | | | | | | | | | | | | | | |
| A/P on Collateral sec (rcvd) | | | | | | | | | | | | | | | |
| PDC-02060711 | PDC | LYX0GB00B19NLV48 | PGAR1 | FIX | 0.000 | -3,088,227.48 | GBP | 100. | % | 31/10/17 | -3,520,350.50 | 0.00 | 0.00 | -3,520,350.50 | -0.67 |
| PDC-02060725 | PDC | LYX0GB0008706128 | PGAR1 | FIX | 0.000 | -700,169.86 | GBP | 100. | % | 31/10/17 | -798,141.76 | 0.00 | 0.00 | -798,141.76 | -0.15 |
| PDC-02060736 | PDC | LYX0GB00B01C3S32 | PGAR1 | FIX | 0.000 | -1,269,573.6 | GBP | 100. | % | 31/10/17 | -1,447,219.83 | 0.00 | 0.00 | -1,447,219.83 | -0.27 |
| PDC-02060765 | PDC | LYX0GB00B39J2M42 | PGAR1 | FIX | 0.000 | -11,094,652.03 | GBP | 100. | % | 31/10/17 | -12,647,081.25 | 0.00 | 0.00 | -12,647,081.25 | -2.40 |
| PDC-02060770 | PDC | LYX0GB00BH4HKS39 | PGAR1 | FIX | 0.000 | -47,699.34 | GBP | 100. | % | 31/10/17 | -54,373.71 | 0.00 | 0.00 | -54,373.71 | -0.01 |
| A/P on Collateral sec (rcvd) | | | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | -18,467,167.05 | 0.00 | 0.00 | -18,467,167.05 | -3.50 | | |
| | | | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | -18,467,167.05 | 0.00 | 0.00 | -18,467,167.05 | -3.50 | | |
| Lending / Borrowing | | | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | -18,467,167.05 | 0.00 | 0.00 | -18,467,167.05 | -3.50 | | |
| POUND STERLING | | | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 0.00 | 0.00 | 0.00 | 0.00 | | | |
| JAPAN YEN | | | | | | | | | | | | | | | |
| Equities | | | | | | | | | | | | | | | |
| Equities DRM | | | | | | | | | | | | | | | |
| Equities DRM | | | | | | | | | | | | | | | |
| JP3045540006 | UNITED URBAN INVEST | | | 338. | P | JPY | 160142.571 | M | 31/10/17 | 163300. | 416,864.51 | 103.42 | 0.00 | 416,967.93 | 0.08 |
| JP3116000005 | ASAHI GROUP HOLDING | | | 108,483. | P | JPY | 4595.283 | M | 31/10/17 | 5161. | 3,730,023.82 | 499,537.39 | 0.00 | 4,229,561.21 | 0.80 |
| JP3142500002 | IDEMITSU KOSAN | | | 61,973. | P | JPY | 3126.5092 | M | 31/10/17 | 3295. | 1,445,594.33 | 97,021.23 | 0.00 | 1,542,615.56 | 0.29 |
| JP3158800007 | UBE INDUSTRIES LTD | | | 7,200. | P | JPY | 3392.4882 | M | 31/10/17 | 3465. | 182,236.37 | 6,230.71 | 0.00 | 188,467.08 | 0.04 |
| JP3165600002 | NTN CORP | | | 82,000. | P | JPY | 506.8659 | M | 31/10/17 | 546. | 310,092.38 | 28,133.05 | 0.00 | 338,225.43 | 0.06 |
| JP3194000000 | OKI ELECTRIC INDUS | | | 58,700. | P | JPY | 1574.7971 | M | 31/10/17 | 1578. | 689,678.85 | 10,074.31 | 0.00 | 699,753.16 | 0.13 |
| JP3200450009 | ORIX CORP | | | 815,595. | P | JPY | 1920.3747 | M | 31/10/17 | 1938.5 | 11,743,357.33 | 200,376.83 | 0.00 | 11,943,734.16 | 2.26 |
| JP3201200007 | OLYMPUS CORP | | | 34,630. | P | JPY | 4100.093 | M | 31/10/17 | 4190. | 1,059,327.91 | 36,812.74 | 0.00 | 1,096,140.65 | 0.21 |
| JP3236200006 | KEYENCE CORP | | | 7,366. | P | JPY | 61163.1525 | M | 31/10/17 | 62830. | 3,416,989.03 | 79,229.28 | 0.00 | 3,496,218.31 | 0.66 |
| JP3258000003 | KIRIN HLDGS CO LTD | | | 96,694. | P | JPY | 2660.2561 | M | 31/10/17 | 2704.5 | 1,950,944.79 | 24,597.27 | 0.00 | 1,975,542.06 | 0.37 |
| JP3368000000 | SHOWA DENKO KK | | | 14,100. | P | JPY | 3618.3196 | M | 31/10/17 | 3775. | 380,636.34 | 21,465.29 | 0.00 | 402,101.63 | 0.08 |
| JP3386450005 | JXTG HOLDINGS INC | PGARANPDC-02060718 | | 275,403. | P | JPY | 583.2 | M | | 583.2 | A | 1,213,349.60 | 0.00 | 1,213,349.60 | 0.23 |
| JP3388200002 | AEON CO LTD | | | 188,800. | P | JPY | 1639.7214 | M | 31/10/17 | 1750.5 | 2,316,492.43 | 180,193.27 | 0.00 | 2,496,685.70 | 0.47 |
| JP3405400007 | SUMITOMO HEAVY IND | PGARANPDC-02060746 | | 82,246. | P | JPY | 4740. | M | | 4740. | A | 2,945,051.51 | 0.00 | 2,945,051.51 | 0.56 |
| JP3422950000 | SEVEN & I HOLDINGS | | | 8,735. | P | JPY | 4663.1659 | M | 31/10/17 | 4572. | 303,898.10 | -2,202.55 | 0.00 | 301,695.55 | 0.06 |

Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 31/10/17
FUND: 935807 LYXOR UCITS ETF NASDAQ-100
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 |
| JP3435750009 M3 INC | | | 1,808. | P JPY | 2868.8562 | M 31/10/17 | 3375. | | 42,432.55 | 3,664.38 | 0.00 | 46,096.93 | 0.01 |
| JP3436100006 SOFTBANK GROUP CORP | | | 17,690. | P JPY | 10132.2985 | M 31/10/17 | 9947. | | 1,337,272.83 | -7,982.89 | 0.00 | 1,329,289.94 | 0.25 |
| JP3443600006 TAISEI CORP | | | 47,955. | P JPY | 6167.4893 | M 31/10/17 | 6270. | | 2,224,325.94 | 47,113.72 | 0.00 | 2,271,439.66 | 0.43 |
| JP3476480003 DAI-ICHI LIFE HLDGS | | | 107,778. | P JPY | 1960.3294 | M 31/10/17 | 2142.5 | | 1,697,190.43 | 47,228.21 | 0.00 | 1,744,418.64 | 0.33 |
| JP3493800001 DAI NIPPON PRINTING | | | 148,552. | P JPY | 2651.8195 | M 31/10/17 | 2705. | | 2,962,638.00 | 72,968.97 | 0.00 | 3,035,606.97 | 0.58 |
| JP3545240008 TECHNOPRO HLDG | | | 5,554. | P JPY | 4486.406 | M 31/10/17 | 5200. | | 191,900.40 | 26,276.61 | 0.00 | 218,177.01 | 0.04 |
| JP3549600009 DENKA CO LTD | | | 4,200. | P JPY | 3753.8183 | M 31/10/17 | 3765. | | 117,626.93 | 1,830.74 | 0.00 | 119,457.67 | 0.02 |
| JP3571400005 TOKYO ELECTRON LTD | | | 156,959. | P JPY | 17268.4005 | M 31/10/17 | 19755. | | 20,540,102.68 | 2,884,003.36 | 0.00 | 23,424,106.04 | 4.44 |
| JP3596200000 TOTO LTD | | | 73,090. | P JPY | 4963.2706 | M 31/10/17 | 5530. | | 2,706,513.03 | 346,881.07 | 0.00 | 3,053,394.10 | 0.58 |
| JP3633400001 TOYOTA MOTOR CORP | | | 40,008. | P JPY | 7006.7931 | M 31/10/17 | 6990. | | 2,091,463.76 | 21,167.91 | 0.00 | 2,112,631.67 | 0.40 |
| JP3637300009 TREND MICRO INC | | | 90,341. | P JPY | 5638.5036 | M 31/10/17 | 6050. | | 3,813,656.78 | 315,297.14 | 0.00 | 4,128,953.92 | 0.78 |
| JP3663900003 SOJITZ CORP | | | 105,000. | P JPY | 327.2045 | M 31/10/17 | 341. | | 256,326.06 | 14,159.10 | 0.00 | 270,485.16 | 0.05 |
| JP3700200003 NIPPON LIGHT METAL | | | 182,000. | P JPY | 344.2673 | M 31/10/17 | 332. | | 467,467.45 | -11,000.60 | 0.00 | 456,466.85 | 0.09 |
| JP3721600009 NIPPON PAPER | | | 68,000. | P JPY | 2188.0546 | M 31/10/17 | 2256. | | 1,110,072.31 | 48,832.53 | 0.00 | 1,158,904.84 | 0.22 |
| JP3735400008 NIPPON TELEGRAPH TEL | | | 75,071. | P JPY | 5167.0301 | M 31/10/17 | 5473. | | 2,917,220.93 | 186,605.43 | 0.00 | 3,103,826.36 | 0.59 |
| JP3756600007 NINTENDO CO LTD | | | 151,390. | P JPY | 43543.192 | M 31/10/17 | 43800. | | 49,372,444.59 | 719,866.36 | 0.00 | 50,092,310.95 | 9.50 |
| JP3768600003 HASEKO CORP | | | 207,863. | P JPY | 1583.8303 | M 31/10/17 | 1640. | | 2,456,235.78 | 119,022.59 | 0.00 | 2,575,258.37 | 0.49 |
| JP3802300008 FAST RETAILING | | | 21,292. | P JPY | 36904.8766 | M 31/10/17 | 37610. | | 5,911,172.96 | 138,328.13 | 0.00 | 6,049,501.09 | 1.15 |
| JP3802600001 FAMILYMT UNY HLDGS | | | 1,878. | P JPY | 6413.6097 | M 31/10/17 | 6440. | | 89,863.29 | 1,502.00 | 0.00 | 91,365.29 | 0.02 |
| JP3830800003 BRIDGESTONE CORP | | | 1,004,452. | P JPY | 4754.9471 | M 31/10/17 | 5390. | | 36,800,953.50 | 4,098,520.37 | 0.00 | 40,899,473.87 | 7.75 |
| JP3885780001 MIZUHO FIN GROUP INC | | | 5,211,923. | P JPY | 198.8119 | M 31/10/17 | 204.9 | | 7,854,908.61 | 212,605.20 | 0.00 | 8,067,513.81 | 1.53 |
| JP3890350006 S'TOMO MITSUI FINL | PGARANPDC-02060753 | | 45,850. | P JPY | 4517. | M | 4517. | A | 1,564,549.11 | 0.00 | 0.00 | 1,564,549.11 | 0.30 |
| JP3893600001 MITSUI & CO | | | 224,846. | P JPY | 1634.7864 | M 31/10/17 | 1689. | | 2,764,409.15 | 104,485.39 | 0.00 | 2,868,894.54 | 0.54 |
| JP3967200001 RAKUTEN | | | 99,803. | P JPY | 1250.9318 | M 31/10/17 | 1209. | | 934,191.82 | -22,664.55 | 0.00 | 911,527.27 | 0.17 |
| Equities DRM | | | | | | | | | | | | | |
| SUM (EUR) | | | | | | | | | 182,329,476.19 | 10,550,283.41 | 0.00 | 192,879,759.60 | 36.57 |
| Equities DRM | | | | | | | | | | | | | |
| SUM (EUR) | | | | | | | | | 182,329,476.19 | 10,550,283.41 | 0.00 | 192,879,759.60 | 36.57 |
| Equities | | | | | | | | | | | | | |
| SUM (EUR) | | | | | | | | | 182,329,476.19 | 10,550,283.41 | 0.00 | 192,879,759.60 | 36.57 |
| Lending / Borrowing | | | | | | | | | | | | | |
| A/P on Collateral sec (rcvd) | | | | | | | | | | | | | |
| PDC-02060718 PDC LYX0JP3386450005 | PGAR1 | FIX | 0.000 | -160,615,029.6 | JPY | 100. | % 31/10/17 | | -1,213,349.60 | 0.00 | 0.00 | -1,213,349.60 | -0.23 |
| PDC-02060746 PDC LYX0JP3405400007 | PGAR1 | FIX | 0.000 | -389,846,040. | JPY | 100. | % 31/10/17 | | -2,945,051.51 | 0.00 | 0.00 | -2,945,051.51 | -0.56 |
| PDC-02060753 PDC LYX0JP3890350006 | PGAR1 | FIX | 0.000 | -207,104,450. | JPY | 100. | % 31/10/17 | | -1,564,549.11 | 0.00 | 0.00 | -1,564,549.11 | -0.30 |
| A/P on Collateral sec (rcvd) | | | | | | | | | | | | | |
| SUM (EUR) | | | | | | | | | -5,722,950.22 | 0.00 | 0.00 | -5,722,950.22 | -1.09 |

Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 31/10/17
FUND: 935807 LYXOR UCITS ETF NASDAQ-100

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 ASST/LINE | FILE | QUANTITY + QUANTITY TYPE | CUR QTD | CURRENCY U.C.P AND PRICE TYPE | DATE Quotati | PRICE ASSET | I F | <----- BOOK COST | Fund currency NET P&L | ACCRUED INTEREST | -----> EVALUATION | PRCT PRCT NA |
|----------------------|----------------------|------|-----------------------------|------------|----------------------------------|-----------------|----------------|--------|---------------------|--------------------------|------------------|----------------------|-----------------|
| | | | | | | SUM | (EUR) | | -5,722,950.22 | 0.00 | 0.00 | -5,722,950.22 | -1.09 |
| Lending / Borrowing | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | -5,722,950.22 | 0.00 | 0.00 | -5,722,950.22 | -1.09 |
| JAPAN YEN | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 176,606,525.97 | 10,550,283.41 | 0.00 | 187,156,809.38 | 35.49 |
| SWEDISH KRONA | | | | | | | | | | | | | |
| Equities | | | | | | | | | | | | | |
| Equities DRM | | | | | | | | | | | | | |
| Equities DRM | | | | | | | | | | | | | |
| SE0000112724 | SVENSKA CELLULOS SCA | | 1,079,188. | P SEK | 67.6007 | M 31/10/17 | 78.6 | | 7,654,782.90 | 1,042,679.54 | 0.00 | 8,697,462.44 | 1.65 |
| Equities DRM | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 7,654,782.90 | 1,042,679.54 | 0.00 | 8,697,462.44 | 1.65 |
| Equities DRM | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 7,654,782.90 | 1,042,679.54 | 0.00 | 8,697,462.44 | 1.65 |
| Equities | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 7,654,782.90 | 1,042,679.54 | 0.00 | 8,697,462.44 | 1.65 |
| SWEDISH KRONA | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 7,654,782.90 | 1,042,679.54 | 0.00 | 8,697,462.44 | 1.65 |
| US DOLLAR | | | | | | | | | | | | | |
| Cash | | | | | | | | | | | | | |
| Other availabilities | | | | | | | | | | | | | |
| Financial accounts | | | | | | | | | | | | | |
| Spot transactions | | | | | | | | | | | | | |
| BK065USD | BkDep USD SGP | | 0.02 | USD | 1. | | 0.8584059 | | 0.02 | 0.00 | 0.00 | 0.02 | 0.00 |
| Financial accounts | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 0.02 | 0.00 | 0.00 | 0.02 | |
| Other availabilities | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 0.02 | 0.00 | 0.00 | 0.02 | |
| Cash | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 0.02 | 0.00 | 0.00 | 0.02 | |
| US DOLLAR | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 0.02 | 0.00 | 0.00 | 0.02 | |

Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 31/10/17
FUND: 935807 LYXOR UCITS ETF NASDAQ-100

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 |
| FUND | : LYXOR UCITS ETF NASDAQ-100 | | (935807) | | | (EUR) | | | 474,467,461.09 | 52,955,124.21 | 0.00 | 527,422,585.30 | 100.00 |

Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 31/10/17
FUND: 935807 LYXOR UCITS ETF NASDAQ-100

VALIDATED

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

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

| | | | | | | | | | |
|------------------------------|----------|-----------------|------------------|--|--------------|-----------------|---------|-------------------|-------------------|
| Fund portfolio | | : | 527,555,865.9 | | | | | | |
| <u>Day's management fees</u> | | | | | | | | | |
| PnAdmFee | | : | 100.23 | | EUR | | | | |
| PnAdmFee | | : | 4,234.78 | | EUR | | | | |
| Unit | Currency | Net Asset Value | Number of shares | | NAV per unit | Coefficient | FX Rate | Std subscr. price | Std redemp. price |
| BD FR0010446930 PART BD | EUR | 12,195,117.76 | 578,434. | | 21.0829 | 2.312210000063 | | 21.0829 | 21.0829 |
| D FR0007063177 PARTS D | EUR | 515,227,467.54 | 24,452,431. | | 21.0706 | 97.687789999937 | | 21.0706 | 21.0706 |
| Net Asset Value | | EUR : | 527,422,585.30 | | | | | | |
| BD | USD | | 14,206,702.4345 | | 24.5606 | | 1.16495 | 24.5606 | 24.5606 |

Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 31/10/17
FUND: 935807 LYXOR UCITS ETF NASDAQ-100

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 AUD : | 1.5193 | quoted | : 31/10/17 | 0. | 1.5145 | quotation: 30/10/17 | 0.31694 |
| Rate | EUR in CHF : | 1.1612 | quoted | : 31/10/17 | 0. | 1.15925 | quotation: 30/10/17 | 0.16821 |
| Rate | EUR in GBP : | 0.87725 | quoted | : 31/10/17 | 0. | 0.88125 | quotation: 30/10/17 | -0.4539 |
| Rate | EUR in JPY : | 132.37325 | quoted | : 31/10/17 | 0. | 131.664 | quotation: 30/10/17 | 0.53868 |
| Rate | EUR in SEK : | 9.75275 | quoted | : 31/10/17 | 0. | 9.721 | quotation: 30/10/17 | 0.32661 |
| Rate | EUR in USD : | 1.16495 | quoted | : 31/10/17 | 0. | 1.16275 | quotation: 30/10/17 | 0.18921 |

| FX RATES IN REVERSE NOTATION | | | | | | | |
|------------------------------|--------------|--------------|--------|----------------|----|------------------------------|---------------------|
| for VNI calculation | | | | for the report | | for previous VNI calculation | |
| Rate | AUD in EUR : | 0.6581978542 | quoted | : 31/10/17 | 0. | 0.660283922 | quotation: 30/10/17 |
| Rate | CHF in EUR : | 0.8611780916 | quoted | : 31/10/17 | 0. | 0.8626266982 | quotation: 30/10/17 |
| Rate | GBP in EUR : | 1.1399259048 | quoted | : 31/10/17 | 0. | 1.134751773 | quotation: 30/10/17 |
| Rate | JPY in EUR : | 0.0075543963 | quoted | : 31/10/17 | 0. | 0.0075950905 | quotation: 30/10/17 |
| Rate | SEK in EUR : | 0.1025351823 | quoted | : 31/10/17 | 0. | 0.102870075 | quotation: 30/10/17 |
| Rate | USD in EUR : | 0.8584058401 | quoted | : 31/10/17 | 0. | 0.860030101 | quotation: 30/10/17 |