

LYXOR NASDAQ-100 UCITS ETF

information
periodique

FONDS COMMUN DE PLACEMENT - FCP DE DROIT FRANÇAIS

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

Statement of net assets

Elements of statement of net assets	Accounting currency of the CIU: EUR	Amount at the periodic closing
a) Eligible financial securities mentioned in 1° of I of article L.214-20 / 1° of I of article L.214-24-55 of the [French] Monetary and Financial Code		605,675,630.83
b) Bank assets		0.02
c) Other assets held by the CIU		694,769,614.01
d) Total assets held by the CIU (<i>lines a+b+c</i>)		1,300,445,244.86
e) Liabilities		-671,610,504.72
f) Net inventory value (<i>lines d+e = CIU net assets</i>)		628,834,740.14

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 D-EUR / FR0007063177	26,029,350	EUR	24.1586

Tracking error

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

Units or equities	Tracking error
UNIT D-EUR / FR0007063177	0.0032%
UNIT D-USD / FR0010446930	*_%

* Dissolution on 11/06/2018.

Securities portfolio

Elements of the securities portfolio	Percentage	
	Net assets	Total assets
a) Eligible financial securities and money market instruments accepted for trading on a regulated market within the meaning of article L. 422-1° of the [French] Monetary and Financial Code. and b) Eligible financial securities and money market instruments accepted for trading on another regulated market operating on a regular basis, that is recognised and open to the public and that has its head office in a Member State of the European Union or in another State that is a party to the agreement on the European Economic Area.	17.68	8.55
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.	78.64	38.02
d) Newly issued financial securities as mentioned in 4° of I of article R. 214-11 / 4° of I of article R. 214-32-18 of the [French] Monetary and Financial Code.	-	-
e) Other assets	-	-

Assets allocation by currency

Currencies (10 main currencies)	Amount <i>In the accounting currency of the CIU</i>	Percentage	
	EUR	Net assets	Total assets
USD	249,911,700.93	39.75	19.21
JPY	235,132,589.80	37.39	18.08
EUR	109,137,574.12	17.36	8.39
CHF	7,506,528.34	1.19	0.58
AUD	3,902,394.47	0.62	0.30
CZK	84,843.17	0.01	0.01
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	605,675,630.83	96.32	46.57

Assets allocation by country of residence of the issuer

Countries (10 main countries)	Percentage	
	Net assets	Total assets
United States of America	39.14	18.92
Japan	37.39	18.08
France	8.29	4.01
Spain	6.97	3.37
Netherlands	2.10	1.01
Switzerland	1.19	0.58
Australia	0.62	0.30
Russia	0.61	0.29
Austria	0.01	0.01
-	-	-
Other countries	-	-
Total	96.32	46.57

Assets allocation by economic sector

Economic sector (10 main sectors)	Percentage	
	Net assets	Total assets
Semi-conductors	11.33	5.47
Internet	11.12	5.38
Clothing distributors	9.01	4.36
Banks	7.21	3.48
Audiovisual and entertainment	5.60	2.71
Pharmacy	4.80	2.32
Conventional electricity	4.80	2.32
Food retailers and wholesalers	3.79	1.83
Brewers Brasseurs	3.58	1.73
Media agencies	3.27	1.58
Other sectors	31.81	15.39
Total	96.32	46.57

Breakdown of the other assets by type

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

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

Elements of the securities portfolio	Movements (in amount)	
	Acquisitions	Sales / Redemptions
<i>Accounting currency of the CIU: EUR</i>		
a) Eligible financial securities and money market instruments accepted for trading on a regulated market within the meaning of article L. 422-1° of the [French] Monetary and Financial Code. and b) Eligible financial securities and money market instruments accepted for trading on another regulated market operating on a regular basis, that is recognised and open to the public and that has its head office in a Member State of the European Union or in another State that is a party to the agreement on the European Economic Area.	346,495,603.51	286,574,301.27
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.	1,691,686,884.18	1,673,814,267.63
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	2,038,182,487.69	1,960,388,568.90

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
11/07/2018	UNIT D-EUR / FR0007063177	EUR	Interim dividend paid	0.09048	-	0.09048
-	UNIT D-EUR / FR0007063177	EUR	Paid dividend	0.05952	-	0.05952

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

(Accounting currency of the CIU)

1. General information.

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

	Securities lending
% of loaned assets	-

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

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Absolute value	-	-	-	-	205,111,278.00
% of assets under management	-	-	-	-	32.62

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	GLAXOSMITHKLINE
	Amount	20,253,062.35
2	Name	ASTRAZENCA
	Amount	11,094,891.80
3	Name	RECRUIT HOLDINGS
	Amount	4,781,640.93
4	Name	GN STORE NORD
	Amount	4,212,061.00
5	Name	ASSOCIATED BRITISH FOODS
	Amount	3,777,319.85
6	Name	VICTREX
	Amount	1,810,029.25
7	Name	FONCIERE DES REGIONS
	Amount	1,378,888.84
8	Name	GENERAL ELECTRIC
	Amount	617,454.48
9	Name	ORPEA
	Amount	308,698.60

10	Name	BONDUELLE
	Amount	181,579.20

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	-	-	-	-	205,111,278.00

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	-	-	-	-	48,495,919.56
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	-	-	-	-	48,495,919.56

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	GBP
	Amount	-	-	-	-	25,840,411.45
2	Currency	-	-	-	-	SEK
	Amount	-	-	-	-	11,094,891.80
3	Currency	-	-	-	-	JPY
	Amount	-	-	-	-	4,781,640.93
4	Currency	-	-	-	-	DKK
	Amount	-	-	-	-	4,212,061.00
5	Currency	-	-	-	-	EUR
	Amount	-	-	-	-	1,949,459.90

6	Currency	-	-	-	-	USD
	Amount	-	-	-	-	617,454.48

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	-	-	-	-	205,111,278.00
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	-	-	-	205,111,278.00

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	205,111,278.00

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	48,495,919.56

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



AUDITOR'S DECLARATION

Composition of assets as of 31 October 2018

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 2018, as attached hereto.

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

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

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

Neuilly sur Seine, date of the electronic signature

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Document authenticated via electronic signature

The auditor
PricewaterhouseCoopers Audit
Benjamin Moïse

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Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 31/10/18
 FUND: 935807 LYXOR UCITS ETF NASDAQ-100
 Fixing currency: WMC WM Closing (EUR)
 Fund currency: EUR
 (Simple report code: QuotationCry/ActSorting (4) -> GLOBAL, sort: BVAL)

VALIDATED

A S E T	STATUS	FILE	ASST/LINE	QUANTITY + QUANTITY TYPE	QUR QTD	CURRENCY U.C.P. AND PRICE TYPE	PRICE ASSET	I F	BOOK COST	EVALUATION	ACCURED INTEREST	NET P&L	PRCT PRCT NA PRCT P&
Equities													
Equities DRM													
DEVISE COTATION : AUD AUSTRALIAN DOLLAR													
AU000000DXS1				56,828.	P AUD		10.2		603,230.63	579,645.60	0.00	-23,585.03	0.09 -3.91
AU000000SYD9				207,353.	P AUD		6.44		1,458,226.54	1,335,353.32	0.00	-122,873.22	0.21 -8.43
AU000000TW19				285,950.	P AUD		15.12		5,085,993.34	4,323,564.00	0.00	-762,429.34	0.69 -14.99
Sous TOTAL DEVISE COTATION : AUD AUSTRALIAN DOLLAR										6,238,562.92	0.00	-908,887.59	-12.72
DEVISE COTATION : CHF SWISS FRANC													
CH0012138605				3,862.	P CHF		49.34		203,101.86	190,551.08	0.00	-12,550.78	0.03 -6.18
CH0009002962				31.	P CHF		1969.		57,868.87	61,039.00	0.00	3,170.13	0.01 5.48
CH003070408				8,253.	P CHF		394.3		3,727,303.01	3,254,157.90	0.00	-473,145.11	0.52 -12.69
CH000816824				34,474.	P CHF		11.99		497,215.30	413,343.26	0.00	-83,872.04	0.07 -16.87
CH0024608827				1,091.	P CHF		717.5		833,023.02	782,792.50	0.00	-50,230.52	0.12 -6.03
CH0024638212				847.	P CHF		209.2		181,758.35	177,192.40	0.00	-4,565.95	0.03 -2.51
CH0267291224				6,987.	P CHF		88.7		605,686.83	619,746.90	0.00	14,060.07	0.10 2.32
CH0126881561				24,379.	P CHF		90.96		2,201,568.58	2,217,513.84	0.00	15,945.26	0.35 0.72
CH0244767585				7,320.	P CHF		14.09		111,534.43	103,138.80	0.00	-8,395.63	0.02 -7.53
CH0311864901				588.	P CHF		101.2		57,713.48	60,517.60	0.00	2,804.12	0.01 4.86
CH0011075394				2,157.	P CHF		313.2		665,247.18	675,572.40	0.00	10,325.22	0.11 1.55
Sous TOTAL DEVISE COTATION : CHF SWISS FRANC										8,555,565.68	0.00	-586,455.23	-6.41
DEVISE COTATION : CZK CZECH KORUNA													
AT000065201C				2,322.	P CZK		948.		2,091,882.33	2,201,256.00	0.00	109,373.67	0.35 5.23
Sous TOTAL DEVISE COTATION : CZK CZECH KORUNA										2,201,256.00	0.00	109,373.67	5.23
DEVISE COTATION : DKK DANISH KRONE													
DK0010272632				112,353.	P DKK		279.7	A	31,425,134.10	31,425,134.10	0.00	0.00	5.00 0.00
Sous TOTAL DEVISE COTATION : DKK DANISH KRONE										31,425,134.10	0.00	0.00	0.00
DEVISE COTATION : EUR EURO													
NL0000334118				24,513.	P EUR		37.99		1,098,672.66	931,248.87	0.00	-167,423.79	0.15 -15.24
NL0010273215				36,607.	P EUR		150.92		6,624,036.65	5,524,728.44	0.00	-1,099,308.21	0.88 -16.60
NL0011872643				34,980.	P EUR		40.16		1,436,278.80	1,404,796.80	0.00	-31,482.00	0.22 -2.19
FR0000120628				453,596.	P EUR		22.14		10,337,452.84	10,042,615.44	0.00	-294,837.40	1.60 -2.85
FR0000131104				1,342.	P EUR		46.13	A	61,906.46	61,906.46	0.00	0.00	0.01 0.00
FR000063935				5,792.	P EUR		30.9	A	181,579.20	181,579.20	0.00	0.00	0.03 0.00
FR000125007				326,406.	P EUR		33.24		13,276,564.05	10,849,735.44	0.00	-2,426,828.61	1.73 -18.28
FR0000120644				230,337.	P EUR		62.58		14,772,050.76	14,414,489.46	0.00	-357,561.30	2.29 -2.42
ES0130670112				209,192.	P EUR		18.48		3,931,763.64	3,865,868.16	0.00	-65,895.48	0.61 -1.68
LU0075917882				860.	P EUR		21.38	A	18,386.80	18,386.80	0.00	0.00	0.00 0.00
ES0144580714				4,826,999.	P EUR		6.256		30,428,609.33	30,197,705.74	0.00	-230,903.59	4.80 -0.76

Raghavandra RV-RAO, on 06/11/18 18:36:05

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Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 31/10/18
 FUND: 935807 LYXOR UCITS ETF NASDAQ-100

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

(Simple report code: QuotationCray/ActSorting (4) -> GLOBAL, sort: BVAL)

A S E T	STATUS	FILE	QUANTITY +	QUR	CURRENCY	U.C.P	PRICE	I	F	BOOK COST	Asset currency	ACCURED INTEREST	NET P&L	PRCT	PRCT NA	PRCT P&
	ASST/LINE		QUANTITY TYPE	QTD	AND	PRICE TYPE	ASSET				EVALUATION					
FR00010773842	NN GROUP NV		124,952.	P EUR	37.1	M	38.			4,635,719.20	4,748,176.00	0.00	112,456.80	0.76	2.43	
FR0001084798	ORPEA	PGARANPDC-02800684	2,836.	P EUR	108.85	M	108.85	A		308,698.60	308,698.60	0.00	0.00	0.05	0.00	
ES0173516115	REPSOL		617,001.	P EUR	16.885	M	15.825			10,418,061.89	9,764,040.83	0.00	-654,021.06	1.55	-6.28	
NL0000360618	SBM OFFSHORE NV		38,384.	P EUR	13.75	M	15.28			527,780.00	586,507.52	0.00	58,727.52	0.09	11.13	
FR0013326246	UNIBAIL RODAM REITS		8,603.	P EUR	160.28	M	160.28	A		1,378,888.84	1,378,888.84	0.00	0.00	0.22	0.00	
FR0000121711	VIVENDI		787,613.	P EUR	17.8493	M	21.34			14,058,352.47	16,807,661.42	0.00	2,749,308.95	2.67	19.56	
S&P TOTAL DEVISE COTATION : EUR EURO																
TOTAL (EUR)										113,494,802.19	111,087,034.02	0.00	-2,407,768.17		-2.12	
DEVISE COTATION : GBP POUND STERLING																
GB0006731235	A B FOODS	PGARANPDC-02800644	140,383.	P GBP	23.86	M	23.86	A		3,349,538.38	3,349,538.38	0.00	0.00	0.53	0.00	
GB0009252882	GLAXOSMITHKLINE PLC	PGARANPDC-02800668	1,188,420.	P GBP	15.112	M	15.112	A		17,959,403.04	17,959,403.04	0.00	0.00	2.86	0.00	
GB0009292243	VICTRIX	PGARANPDC-02800680	60,522.	P GBP	26.52	M	25.54	A		1,605,043.44	1,605,043.44	0.00	0.00	0.26	0.00	
S&P TOTAL DEVISE COTATION : GBP POUND STERLING																
TOTAL (GBP)										22,913,984.86	22,913,984.86	0.00	0.00		0.00	
DEVISE COTATION : JPY JAPAN YEN																
JP3388200002	ALON CO LTD		465,374.	P JPY	2674.4432	M	2580.			1,244,616.321.	1,205,318,660.	0.	-39,297,661.	191.67	-3.16	
JP3126400005	ASAHI ELECTRIC CO		11,502.	P JPY	2869.1522	M	2680.			33,000,989.	30,825,360.	0.	-2,175,629.	4.90	-6.59	
JP312000009	ASAHI GLASS CO LTD		16,336.	P JPY	4336.7438	M	3710.			70,845,046.	60,606,560.	0.	-10,238,486.	9.64	-14.45	
JP3116000005	ASAHI GROUP HOLDING		289,390.	P JPY	4957.0299	M	4968.			1,434,514,874.	1,437,689,520.	0.	3,174,646.	228.63	0.22	
JP3830800003	BRIDGESTONE CORP		90,090.	P JPY	4131.7903	M	4363.			372,232,982.	393,062,670.	0.	20,829,678.	62.51	5.60	
JP3242800005	CANON INC		83,800.	P JPY	3530.3047	M	3222.			295,839,533.	270,003,600.	0.	-25,835,933.	42.94	-8.73	
JP3519400000	CHUGAI PHARM		61,200.	P JPY	6762.6159	M	6630.			413,872,093.	405,756,000.	0.	-8,116,093.	64.53	-1.96	
JP3551500006	DENSO CORP		43,186.	P JPY	5259.6456	M	5050.			227,143,056.	218,089,300.	0.	-9,053,756.	34.68	-3.99	
JP3551520004	DENTSU INC		502,360.	P JPY	5188.1003	M	5240.			2,606,294,057.	2,632,366,400.	0.	26,072,343.	418.61	1.00	
JP3493400000	DIC CORP		5,150.	P JPY	3486.4019	M	3335.			17,954,970.	17,175,250.	0.	-779,720.	2.73	-4.34	
JP3802600001	FAMILYMT UNY HDGS		232,278.	P JPY	10381.7598	M	13120.			2,411,454,407.	3,047,487,360.	0.	636,032,953.	484.62	26.38	
JP3802300008	FAST RETAILING		126,919.	P JPY	54211.1798	M	57070.			6,880,428,723.	7,243,267,330.	0.	362,838,607.	999.99	5.27	
JP3789000001	HITACHI ZOSEN		144,689.	P JPY	552.9219	M	429.			80,007,239.	62,075,871.	0.	-17,931,368.	9.87	-22.41	
JP3496400007	KDDI CORP		155,713.	P JPY	2931.4584	M	2814.5			456,466,182.	438,254,239.	0.	-18,211,943.	69.69	-3.99	
JP3258000003	KIRIN HDGS CO LTD		534,921.	P JPY	2811.772	M	2698.5			1,504,075,895.	1,443,484,319.	0.	-60,591,576.	229.55	-4.03	
JP3266400005	KUBOTA CORPORATION		108,500.	P JPY	1797.3796	M	1782.			195,015,690.	193,347,000.	0.	-1,668,690.	30.75	-0.86	
JP3289600007	KURARAY		253,066.	P JPY	1616.0008	M	1555.			408,954,867.	393,517,630.	0.	-15,437,237.	62.58	-3.77	
JP3256000005	KYOWA HAKKO KIRIN		211,000.	P JPY	2073.6694	M	2195.			437,544,241.	463,145,000.	0.	25,600,759.	73.65	5.85	
JP3876600002	MARUHA NICHIRO		20,800.	P JPY	4091.822	M	4090.			85,109,898.	85,072,000.	0.	-37,898.	13.53	-0.04	
JP3885780001	MIZUHO FIN GROUP INC		5,606,774.	P JPY	190.0815	M	194.			1,065,744,268.	1,087,714,156.	0.	21,969,888.	172.97	2.06	
JP3743000006	NH Foods Shs		99,000.	P JPY	4024.6542	M	3900.			388,440,762.	386,100,000.	0.	-12,340,762.	61.40	-3.10	
JP3027670003	NIPPON BUILDING FD		50.	P JPY	626251.8	M	645000.			31,312,590.	32,250,000.	0.	937,410.	5.13	2.99	
JP3749400002	NIPPON PAINT CO LT		37,500.	P JPY	3956.1769	M	3535.			148,356,632.	132,562,500.	0.	-15,794,132.	21.08	-10.65	
JP3047550003	NIPPON PROLOGIS		77.	P JPY	231385.7662	M	227600.			17,816,704.	17,525,200.	0.	-291,504.	2.79	-1.64	
JP3188220002	OTSUKA HOLDINGS CO		254,951.	P JPY	5245.5158	M	5408.			1,337,349,495.	1,378,775,008.	0.	41,425,513.	219.26	3.10	
JP3855900001	POLA ORBIS HOLDING		36,640.	P JPY	3505.4732	M	3020.			128,440,537.	110,652,800.	0.	-17,787,737.	17.60	-13.85	
JP3967200001	RAKUTEN		71,000.	P JPY	808.4623	M	764.			57,400,821.	54,244,000.	0.	-3,156,821.	8.63	-5.50	
JP3970300004	RECRUIT HOLDING CO L	PGARANPDC-02800695	201,327.	P JPY	3037.	M	3037.	A		611,430,099.	611,430,099.	0.	0.	97.23	0.00	
JP3421800008	SECOM CO LTD		377,063.	P JPY	3186.0866	M	3037.			1,201,359,154.	1,145,140,331.	0.	-56,218,823.	182.11	-4.68	
JP3414750004	SEIKO EPSON CORP		205,066.	P JPY	9525.6633	M	9251.			1,953,389,669.	1,887,065,566.	0.	-66,324,103.	301.68	-2.88	
			226,953.	P JPY	1943.265	M	1824.			441,029,827.	413,962,272.	0.	-27,067,555.	65.83	-6.14	

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Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 31/10/18
 FUND: 935807 LYXOR UCITS ETF NASDAQ-100
 Fixing currency: WMC WM Closing (EUR)
 Fund currency: EUR
 (Simple report code: QuotationCray/ActSort (4) --> GLOBAL, sort: BVAL)

VALIDATED

A S E T	STATUS	FILE	ASST/LINE	QUANTITY + QUANTITY TYPE	QUR	CURRENCY U.C.P AND PRICE TYPE	PRICE ASSET	I F	BOOK COST	Asset currency EVALUATION	ACCURED INTEREST	NET P&L	PRCT NA PRCT P&
JP3351600006 SHISEIDO CO LTD	P JPY			125,466.		8267.8855 M	7137.		1,037,338,527.	895,450,842.	0.	-141,887,685.	142.40 -13.68
JP3366000005 SHIONA SHELL SEKIYU	P JPY			186,000.		2338.9874 M	2176.		435,051,649.	404,736,000.	0.	-30,315,649.	64.36 -6.97
JP3322930003 SUMCO CORP	P JPY			152,600.		1742.721 M	1526.		265,939,271.	232,867,600.	0.	-33,071,671.	37.03 -12.44
JP3546800008 TERUMO CORP	P JPY			58,000.		6701.9032 M	6090.		388,710,385.	353,220,000.	0.	-35,490,385.	56.17 -9.13
JP3637300009 TREND MICRO INC	P JPY			73,560.		6488.9498 M	6520.		477,327,150.	479,611,200.	0.	2,284,050.	76.27 0.48
JP3951200009 UNITIKA LTD	P JPY			42,475.		671.1189 M	576.		28,505,775.	24,465,600.	0.	-4,040,175.	3.88 -14.17
JP3939000000 YAMADA DENKI	P JPY			127,419.		559.8038 M	532.		71,329,641.	67,786,908.	0.	-3,542,733.	10.78 -4.97
JP3942600002 YAMAHA CORP	P JPY			75,500.		5243.6649 M	4975.		395,896,703.	375,612,500.	0.	-20,284,203.	59.73 -5.12
JP3942800008 YAMAHA MOTOR CO LTD	P JPY			200,000.		2830.7233 M	2681.		566,144,659.	536,200,000.	0.	-29,944,659.	85.27 -5.29
SOUS TOTAL DEVISE COTATION : JPY JAPAN YEN													
TOTAL (JPY)									30,233,685,337.	30,677,916,651.	0.	444,231,314.	1.47
DEVISE COTATION : SEK SWEDISH KRONA													
GB0009895292 ASTRAZENECA PLC	P SEK			164,247.		59.9 M	710.9	A	9,838,395.30	9,838,395.30	0.00	0.00	1.56 0.00
SOUS TOTAL DEVISE COTATION : SEK SWEDISH KRONA													
TOTAL (GBP)									9,838,395.30	9,838,395.30	0.00	0.00	0.00
DEVISE COTATION : USD US DOLLAR													
US02079K1079 ALPHABET INC SHS C	P USD			13,683.		1146.2028 M	1076.77		15,683,492.51	14,733,443.91	0.00	-950,048.60	2.34 -6.06
US02079K3059 ALPHABET INC	P USD			45,906.		1055.5894 M	1090.58		48,457,887.95	50,064,165.48	0.00	1,606,277.53	7.96 3.31
US0382221051 APPLIED MATERIALS	P USD			103,454.		38.5535 M	32.88		3,988,510.39	3,401,567.52	0.00	-586,942.87	0.54 -14.72
US0605051046 BANK OF AMERICA CORP	P USD			259,272.		30.8082 M	27.5		7,985,864.51	7,128,330.00	0.00	-857,534.51	1.13 -10.74
US0846707026 BERKSHIRE HATW B	P USD			37,758.		213.5478 M	205.28		8,063,136.53	7,750,962.24	0.00	-312,174.29	1.23 -3.87
US0985711089 BOOKING HOLDINGS	P USD			1,512.		1911.1799 M	1874.58		2,889,703.96	2,834,364.96	0.00	-55,339.00	0.45 -1.92
US1727SR1023 CISCO SYSTEMS INC	P USD			128,680.		44.4505 M	45.75		5,719,895.25	5,887,110.00	0.00	167,214.75	0.94 2.92
US30303M1027 FACEBOOK A	P USD			85,550.		180.536 M	151.79		15,444,850.94	12,985,634.50	0.00	-2,459,216.44	2.07 -15.92
US3456051099 FOREST CITY TRUST	P USD			121,225.		20.1528 M	25.16		2,443,017.45	3,050,021.00	0.00	607,003.55	0.49 24.85
US3682872078 GAZPROM PJSC ADR	P USD			471,164.		4.927 M	4.738		2,321,447.14	2,232,375.03	0.00	-89,072.11	0.36 -3.84
US3696041033 GENERAL ELECTRIC CO	P USD			69,268.		10.1 M	10.1	A	699,606.80	699,606.80	0.00	0.00	0.11 0.00
US3755581036 GILLEAD SCIENCES INC	P USD			121,171.		77.0073 M	68.18		9,331,045.87	8,261,438.78	0.00	-1,069,607.09	1.31 -11.46
US4370761029 HOME DEPOT INC	P USD			56,075.		206.8087 M	175.88		11,596,795.71	9,862,471.00	0.00	-1,734,324.71	1.57 -14.96
US44919P5089 IAC/INTERACTIVECOR	P USD			7,290.		162.701 M	196.59		1,186,090.04	1,433,141.10	0.00	247,051.06	0.23 20.83
US46625H1005 J.P. MORGAN CHASE	P USD			315,276.		104.656 M	109.02		32,995,529.80	34,371,389.52	0.00	1,375,859.72	5.47 4.17
US58933Y1055 MERCK AND CO INC	P USD			194,467.		70.3445 M	73.61		13,679,685.11	14,314,715.87	0.00	635,030.76	2.28 4.64
US5951121038 MICRON TECHNOLOGY	P USD			1,801,236.		35.3787 M	37.72		63,725,391.20	67,942,621.92	0.00	4,217,230.72	10.80 6.62
US69343P1057 OIL COM LUKOIL PJSC	P USD			28,201.		74.2063 M	74.7		2,092,691.56	2,106,614.70	0.00	13,923.14	0.34 0.67
US90130A2006 TWENTY-FIRST CENTURY	P USD			371,392.		45.1068 M	45.18		16,752,302.60	16,779,490.56	0.00	27,187.96	2.67 0.16
US91324P1021 UNITEDHEALTH GROUP	P USD			53,256.		267.3276 M	261.35		14,236,797.42	13,918,455.60	0.00	-318,341.82	2.21 -2.24
US2546871060 WALT DISNEY COMPANY	P USD			35,741.		111.4484 M	114.83		3,983,277.36	4,104,139.03	0.00	120,861.67	0.65 3.03
SOUS TOTAL DEVISE COTATION : USD US DOLLAR													
TOTAL (USD)									283,277,020.10	283,862,059.52	0.00	585,039.42	0.21

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Inventory of the history of the valuation (HISINV)

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Stock: Main adm stock on 31/10/18
 FUND: 935807 LYXOR UCITS ETF NASDAQ-100
 Fixing currency: WMC WM Closing (EUR)
 Fund currency: EUR
 (Simple report code: QuotationCray/ActSorting (4) --> GLOBAL, sort: BVAL)

VALIDATED

A S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	PRICE ASSET	I F	<-----> BOOK COST	Asset currency EVALUATION	ACCRUED INTEREST	NET P&L	PRCT PRCT NA PRCT P&
Equities DRM												
TOTAL (AUD)								7,147,450.51	6,238,562.92	0.00	-908,887.59	-12.72
TOTAL (CHF)								9,142,020.91	8,555,565.68	0.00	-586,455.23	-6.41
TOTAL (CZK)								2,091,882.33	2,201,256.00	0.00	109,373.67	5.23
TOTAL (DKK)								31,425,134.10	31,425,134.10	0.00	0.00	0.00
TOTAL (EUR)								113,494,802.19	111,087,034.02	0.00	-2,407,768.17	-2.12
TOTAL (GBP)								32,752,380.16	32,752,380.16	0.00	0.00	0.00
TOTAL (JPY)								30,233,685.337	30,677,916.651	0.00	444,231.314	1.47
TOTAL (USD)								283,277,020.10	283,862,059.52	0.00	585,039.42	0.21
Equities DRM												
TOTAL (AUD)								7,147,450.51	6,238,562.92	0.00	-908,887.59	-12.72
TOTAL (CHF)								9,142,020.91	8,555,565.68	0.00	-586,455.23	-6.41
TOTAL (CZK)								2,091,882.33	2,201,256.00	0.00	109,373.67	5.23
TOTAL (DKK)								31,425,134.10	31,425,134.10	0.00	0.00	0.00
TOTAL (EUR)								113,494,802.19	111,087,034.02	0.00	-2,407,768.17	-2.12
TOTAL (GBP)								32,752,380.16	32,752,380.16	0.00	0.00	0.00
TOTAL (JPY)								30,233,685.337	30,677,916.651	0.00	444,231.314	1.47
TOTAL (USD)								283,277,020.10	283,862,059.52	0.00	585,039.42	0.21
Equities												
TOTAL (AUD)								7,147,450.51	6,238,562.92	0.00	-908,887.59	-12.72
TOTAL (CHF)								9,142,020.91	8,555,565.68	0.00	-586,455.23	-6.41
TOTAL (CZK)								2,091,882.33	2,201,256.00	0.00	109,373.67	5.23
TOTAL (DKK)								31,425,134.10	31,425,134.10	0.00	0.00	0.00
TOTAL (EUR)								113,494,802.19	111,087,034.02	0.00	-2,407,768.17	-2.12
TOTAL (GBP)								32,752,380.16	32,752,380.16	0.00	0.00	0.00
TOTAL (JPY)								30,233,685.337	30,677,916.651	0.00	444,231.314	1.47
TOTAL (USD)								283,277,020.10	283,862,059.52	0.00	585,039.42	0.21

Lending / Borrowing

A/P on Collateral sec (rcvdl)

PDC-02800640	PDC	LYXOR0000131104	PGAR1	FIX	0.000	-61,906.46	EUR	100.	%	-61,906.46	0.00	-0.01	0.00
PDC-02800644	PDC	LYXOR00006731235	PGAR1	FIX	0.000	-3,349,538.38	GBP	100.	%	-3,349,538.38	0.00	-0.53	0.00
PDC-02800650	PDC	LYXOR00009895292	PGAR1	FIX	0.000	-9,838,395.30	GBP	100.	%	-9,838,395.30	0.00	-1.56	0.00
PDC-02800656	PDC	LYXOR00003696041033	PGAR1	FIX	0.000	-699,606.80	USD	100.	%	-699,606.80	0.00	-0.11	0.00
PDC-02800665	PDC	LYXOR000010272632	PGAR1	FIX	0.000	-31,425,134.10	DKK	100.	%	-31,425,134.10	0.00	-5.00	0.00
PDC-02800668	PDC	LYXOR00009252882	PGAR1	FIX	0.000	-17,959,403.04	GBP	100.	%	-17,959,403.04	0.00	-2.86	0.00
PDC-02800674	PDC	LYXOR000013326246	PGAR1	FIX	0.000	-1,378,888.84	EUR	100.	%	-1,378,888.84	0.00	-0.22	0.00
PDC-02800680	PDC	LYXOR00009292243	PGAR1	FIX	0.000	-1,605,043.44	GBP	100.	%	-1,605,043.44	0.00	-0.26	0.00
PDC-02800684	PDC	LYXOR0000184798	PGAR1	FIX	0.000	-308,698.60	EUR	100.	%	-308,698.60	0.00	-0.05	0.00
PDC-02800689	PDC	LYXOR00000065935	PGAR1	FIX	0.000	-181,579.20	EUR	100.	%	-181,579.20	0.00	-0.03	0.00
PDC-02800695	PDC	LYXOR0000300004	PGAR1	FIX	0.000	-611,430.099	JPY	100.	%	-611,430.099	0.00	-0.23	0.00
PDC-02800702	PDC	LYXOR000075917882	PGAR1	FIX	0.000	-18,386.80	EUR	100.	%	-18,386.80	0.00	0.00	0.00

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Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 31/10/18
 FUND: 935807 LYXOR UCITS ETF NASDAQ-100
 Fixing currency: WMC WM Closing (EUR)
 Fund currency: EUR
 (Simple report code: QuotationCray/ActSortng (4) --> GLOBAL, sort: BVAL)

VALIDATED

A S E T	STATUS	FILE	QUANTITY +	QUANTITY TYPE	QUR	CUR	CURRENCY U.C.P	PRICE	I	F	BOOK COST	EVALUATION	ACCURED	INTEREST	NET P&L	PRCT	PRCT MA	PRCT P&
A/P on Collateral sec (rcvd)																		
TOTAL (DKK)												-31,425,134.10			0.00			0.00
TOTAL (EUR)												-1,949,459.90			0.00			0.00
TOTAL (GBP)												-32,752,380.16			0.00			0.00
TOTAL (JPY)												-611,430,099.			0.			0.00
TOTAL (USD)												-699,606.80			0.00			0.00
TOTAL (DKK)												-31,425,134.10			0.00			0.00
TOTAL (EUR)												-1,949,459.90			0.00			0.00
TOTAL (GBP)												-32,752,380.16			0.00			0.00
TOTAL (JPY)												-611,430,099.			0.			0.00
TOTAL (USD)												-699,606.80			0.00			0.00
TOTAL (DKK)												-31,425,134.10			0.00			0.00
TOTAL (EUR)												-1,949,459.90			0.00			0.00
TOTAL (GBP)												-32,752,380.16			0.00			0.00
TOTAL (JPY)												-611,430,099.			0.			0.00
TOTAL (USD)												-699,606.80			0.00			0.00

Lending / Borrowing

Forward Instruments

Interest Rate Swaps

Swaps

Performance Swaps

SWAP03547719	FEES	LEG D	EUR	LYX	E	PRC												
SWAP03547744	VRAC	LEG	LYX	ETF	NAS	PRC												
SWAP03547804	INDEX	LEG D	EUR	LYX	PRC													

Performance Swaps

1.																		
205,111,278.																		
205,111,278.																		

Swaps

Interest Rate Swaps

Forward Instruments

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Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 31/10/18
 FUND: 935807 LYXOR UCITS ETF NASDAQ-100
 Fixing currency: WMC WM Closing (EUR)
 Fund currency: EUR
 (Simple report code: QuotationCry/ActtSorting (4) --> GLOBAL, sort: BVAL)

VALIDATED

A S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	QUR QTD	CUR AND PRICE TYPE	PRICE ASSET	I F	BOOK COST	Asset currency EVALUATION	ACCURED INTEREST	NET P&L	PRCT NA PRCT P&
Cash												
Cash at Banks												
A/P + associated accounts												
Deferred settlement Purchases												
BDS065EUR	DS/Pur-Sec		-13,382,797.52	EUR	1.	1.		-13,382,797.52	-13,382,797.52	0.00	0.00	-2.13 0.00
Deferred settlement Purchases												
TOTAL (EUR)												
-13,382,797.52												
0.00												
0.00												
A/P + associated accounts												
TOTAL (EUR)												
-13,382,797.52												
0.00												
0.00												
A/R + associated accounts												
Deferred settlement Sales												
SOS065EUR	DS/Sal-Sec		9,848,533.94	EUR	1.	1.		9,848,533.94	9,848,533.94	0.00	0.00	1.57 0.00
Deferred settlement Sales												
TOTAL (EUR)												
9,848,533.94												
0.00												
0.00												
A/R + associated accounts												
TOTAL (EUR)												
9,848,533.94												
0.00												
0.00												
Adjustment accounts												
Accrued charges												
F120EUR	Prd/IntFee		-173,888.46	EUR	1.	1.		-173,888.46	-173,888.46	0.00	0.00	-0.03 0.00
Accrued charges												
TOTAL (EUR)												
-173,888.46												
0.00												
0.00												
Amount payable												
DWS065EUR	SwapsSettToPay		-3,882,266.06	EUR	1.	1.		-3,882,266.06	-3,882,266.06	0.00	0.00	-0.62 0.00
Amount payable												
TOTAL (EUR)												
-3,882,266.06												
0.00												
0.00												
Amount receivable												
DRS065EUR	SwapsSettToReceive		7,416,529.64	EUR	1.	1.		7,416,529.64	7,416,529.64	0.00	0.00	1.18 0.00
Amount receivable												
TOTAL (EUR)												
7,416,529.64												
0.00												
0.00												
Adjustment accounts												
TOTAL (EUR)												
3,360,375.12												
0.00												
0.00												
Cash at Banks												
TOTAL (EUR)												
-173,888.46												
0.00												
0.00												

Stock: Main adm stock on 31/10/18
FUND: 935807 LYXOR UCITS ETF NASDAQ-100
VALIDATED
Fixing currency: WMC WM Closing (EUR)
Fund currency: EUR
(Simple report code: QuotationCrcy/AccSorting (4) --> GLOBAL, sort: BVAL)

A S S E T	STATUS	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	PRICE ASSET	I F	<----- BOOK COST	Asset currency EVALUATION	ACCRUED INTEREST	NET P&L	-----> PRCT NA PRCT P&
Other availabilities												
Financial accounts												
Spot transactions												
BK065EUR			-2.33	EUR	1.	1.		-2.33	-2.33	0.00	0.00	0.00
BK065USD			0.02	USD	1.	0.88257358		0.02	0.02	0.00	0.00	0.00
						TOTAL (EUR)		-2.33	-2.33	0.00	0.00	0.00
						TOTAL (USD)		0.02	0.02	0.00	0.00	0.00
Financial accounts												
						TOTAL (EUR)		-2.33	-2.33	0.00	0.00	0.00
						TOTAL (USD)		0.02	0.02	0.00	0.00	0.00
Other availabilities												
						TOTAL (EUR)		-2.33	-2.33	0.00	0.00	0.00
						TOTAL (USD)		0.02	0.02	0.00	0.00	0.00
Cash												
						TOTAL (EUR)		-173,890.79	-173,890.79	0.00	0.00	0.00
						TOTAL (USD)		0.02	0.02	0.00	0.00	0.00
FUND : LYXOR NASDAQ 100 UCITS ETF (935807)												
						TOTAL (AUD)		7,147,450.51	6,238,562.92	0.00	-908,887.59	-12.72
						TOTAL (CHF)		9,142,020.91	8,555,565.68	0.00	-586,455.23	-6.41
						TOTAL (CZK)		2,091,882.33	2,201,256.00	0.00	109,373.67	5.23
						TOTAL (DKK)		0.00	0.00	0.00	0.00	0.00
						TOTAL (EUR)		111,371,451.50	132,296,683.41	0.00	20,925,231.91	18.79
						TOTAL (GBP)		0.00	0.00	0.00	0.00	0.00
						TOTAL (JPY)		29,622,255,238.	30,066,486,552.	0.	444,231,314.	1.50
						TOTAL (USD)		282,577,413.32	283,162,452.74	0.00	585,039.42	0.21

Raghavandra RV-RAO, on 06/11/18 18:36:06

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Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 31/10/18
FUND: 935807 LYXOR UCITS ETF NASDAQ-100

VALIDATED

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

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

Fund portfolio		:	30,499,114,963.52				
<u>Day's management fees</u>							
PnAmlFee		:	5,168.55		EUR		
Unit D FR0007063177 PARTS D	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	Coefficient P&L	Change
	EUR	628,834,740.14	26,029,350.	24.1586	100.		
	Net Asset Value	EUR :	628,834,740.14				
						Std subscr. price	Std redemp. price
						24.1586	24.1586

