

LYXOR COMMODITIES THOMSON REUTERS/CORECOMMO DITY CRB TR 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		939,884,819.56
b) Bank assets		1.19
c) Other assets held by the CIU		1,121,011,378.81
d) Total assets held by the CIU (<i>lines a+b+c</i>)		2,060,896,199.56
e) Liabilities		-1,101,790,274.22
f) Net inventory value (<i>lines d+e = CIU net assets</i>)		959,105,925.34

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

Units or equities	Number of outstanding units or equities	Currency of units or equities	Net inventory value per unit or equity (Net Asset Value)
UNIT ACC / FR0010270033	62,091,502	EUR	15.4466

Tracking error

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

Units or equities	Tracking error
UNIT ACC / FR0010270033	0.01869%
UNIT USD / FR0010414813	-%*

* 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.	22.38	10.42
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.	75.62	35.19
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
JPY	375,421,314.76	39.15	18.22
USD	329,626,460.11	34.37	15.99
EUR	213,616,901.39	22.27	10.37
CHF	19,896,502.22	2.07	0.97
NOK	845,435.99	0.09	0.04
AUD	265,057.12	0.03	0.01
DKK	213,147.97	0.02	0.01
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	939,884,819.56	98.00	45.61

Assets allocation by country of residence of the issuer

Countries (10 main countries)	Percentage	
	Net assets	Total assets
Japan	39.15	18.23
United States of America	34.37	15.99
Netherlands	12.66	5.89
Belgium	4.62	2.15
Germany	3.52	1.64
Switzerland	2.07	0.97
Spain	1.47	0.68
Norway	0.09	0.04
Australia	0.03	0.01
Denmark	0.02	0.01
Other countries	-	-
Total	98.00	45.61

Assets allocation by economic sector

Economic sector (10 main sectors)	Percentage	
	Net assets	Total assets
Aerospace and defence	9.32	4.33
Diversified distributors	9.22	4.29
Industrial tooling	7.39	3.44
Internet	6.76	3.15
Diversified industries	6.00	2.79
Semi-conductors	5.94	2.76
Biotechnology	4.19	1.95
Wired telecommunications	3.97	1.85
Brewers	3.81	1.78
Banks	3.61	1.68
Other sectors	37.79	17.59
Total	98.00	45.61

Breakdown of the other assets by type

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

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

Elements of the securities portfolio	Movements (in amount)	
	Acquisitions	Sales / Redemptions
<i>Accounting currency of the CIU: EUR</i>		
a) Eligible financial securities and money market instruments accepted for trading on a regulated market within the meaning of article L. 422-1° of the [French] Monetary and Financial Code. and b) Eligible financial securities and money market instruments accepted for trading on another regulated market operating on a regular basis, that is recognised and open to the public and that has its head office in a Member State of the European Union or in another State that is a party to the agreement on the European Economic Area.	1,226,852,854.24	1,501,021,045.79
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.	2,332,555,858.29	1,968,198,327.62
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	197,968.51	190,148.58
Total over the period	3,559,606,681.04	3,469,409,521.99

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	-	-	-	-	1,552,287,550.00
% of assets under management	-	-	-	-	161.85

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	ARKEMA
	Amount	15,358,736.25
2	Name	ATOS
	Amount	10,709,532.80
3	Name	BIOMERIEUX
	Amount	10,215,206.40
4	Name	LEGRAND
	Amount	8,309,710.24
5	Name	GETLINK
	Amount	8,266,582.80
6	Name	TATE AND LYLE
	Amount	1,809,502.06
7	Name	SEB
	Amount	1,594,780.80
8	Name	SILTRONIC
	Amount	1,591,281.35
9	Name	SPIE BONDS
	Amount	1,584,226.53

10	Name	NETFIX
	Amount	1,123,343.23

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	-	-	-	-	1,552,287,550.00

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	-	-	-	-	62,924,110.04
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	-	-	-	-	62,924,110.04

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	EUR
	Amount	-	-	-	-	58,555,591.57
2	Currency	-	-	-	-	GBP
	Amount	-	-	-	-	1,864,899.40
3	Currency	-	-	-	-	USD
	Amount	-	-	-	-	1,641,651.10
4	Currency	-	-	-	-	JPY
	Amount	-	-	-	-	861,967.97

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	-	-	-	-	1,552,287,550.00
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	-	-	-	-	1,552,287,550.00

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	1,552,287,550.00

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	62,924,110.04

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

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

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

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

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

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

APPENDIX TO THE REPORT
intended for Swiss subscribers

This appendix makes the annual report compliant with the FINMA requirements for marketing in Switzerland. **It has not been certified by the statutory auditors.**

Country of origin of the Fund
France.

Representative of the Swiss Fund

Société Générale, Paris, Zurich Branch, has been authorised by the FINMA as the Fund's representative in Switzerland while also assuming the payment service. The prospectus, articles of association, annual and semi-annual reports of the Fund, the KIIDs as well as the list of purchases and sales made by the Fund during the fiscal year can be obtained on request and at no cost from the representative's head office in Switzerland, Société Générale, Paris, Zürich Branch, Talacker 50, P.O. Box 5070, 8021 Zürich.

Calculation of the Total Expense Ratio (in compliance with the recommendations of the Swiss Funds & Asset Management Association SFAMA)

Annual closing of the collective investment: 31-Jan.

UCITS management commission: 0.35 % tax included

Average assets of the fund for the period
from 01/08/17 to 31/07/18: 901,939,815.10

Excerpt from the income statement

Expenses in euros	Half-yearly report 31/07/2017	Annual report 31/01/2018	Half-yearly report 31/07/2018
Fund management commission	1,312,050.69	2,839,109.74	1,636,810.51
Performance fee to be paid to the manager of collective investments of capital	0.00	0.00	0.00
Depository bank commission	0.00	0.00	0.00
Other expenses	0.00	0.00	0.00
Taxes	0.00	0.00	0.00
Total operating expenses	1,312,050.69	2,839,109.74	1,636,810.51

Calculation of the TER for 12 months, from 01/08/17 to 31/07/18:

TER, including performance fee

$$(2,839,109.74 - 1,312,050.69 + 1,923,147.06) / 901,939,815.1 * 100$$

0.35 %

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

0.00

BALANCE SHEET assets

	31.07.2018	29.07.2017
Currency	EUR	EUR
Net fixed assets	-	-
Deposits	-	-
Financial instruments	1,899,284,896.37	1,471,646,814.19
• EQUITIES AND SIMILAR SECURITIES		
Traded on a regulated or similar market	939,443,636.97	723,767,008.01
Not traded on a regulated or similar market	441,182.59	-
• BONDS AND SIMILAR SECURITIES		
Traded on a regulated or similar market	-	-
Not traded on a regulated or similar market	-	-
• DEBT SECURITIES		
Traded on a regulated or similar market		
<i>Negotiated debt securities</i>	-	-
<i>Other debt securities</i>	-	-
Not traded on a regulated or similar market	-	-
• COLLECTIVE INVESTMENT UNDERTAKINGS		
General UCITs and Investment Fund intended for non-professionals and equivalent, of other countries	-	-
Other Funds intended for non-professionals and equivalent, of other EU member states	-	-
General professional Funds and equivalent, of other EU member states and listed securitisation entities	-	-
Other professional investment Funds and equivalent of other EU member states and non-listed securitisation entities	-	-
Other non-European entities	-	-
• TEMPORARY SECURITIES TRANSACTIONS		
Receivables representing securities under reverse repurchase agreements	-	-
Receivables representing loaned securities	-	-
Securities borrowed	-	-
Securities under repurchase agreements	-	-
Other temporary transactions	-	-
• FINANCIAL CONTRACTS		
Operations on a regulated or similar market	-	-
Other operations	959,400,076.81	747,879,806.18
• OTHER FINANCIAL INSTRUMENTS	-	-
Receivables	98,687,191.96	6,711,857.77
Future foreign exchange operations	-	-
Other	98,687,191.96	6,711,857.77
Financial accounts	1.19	1.82
Liquidity	1.19	1.82
Other assets	-	-
Total assets	1,997,972,089.52	1,478,358,673.78

BALANCE SHEET liabilities

Currency	31.07.2018 EUR	29.07.2017 EUR
Shareholders' equities		
• Capital	899,282,423.01	811,430,142.04
• Non-distributed prior net capital gains and losses	-	-
• Carried forward	-	-
• Profit and loss during the fiscal year	61,468,570.65	-64,625,663.87
• Result of the fiscal year	-1,645,068.32	860,906.93
Total shareholders' equity <i>(amount representing the net assets)</i>	959,105,925.34	747,665,385.10
Financial instruments	939,884,819.58	723,767,008.00
• SALE OPERATIONS ON FINANCIAL INSTRUMENTS	-	-
• TEMPORARY SECURITIES TRANSACTIONS		
Debts representing securities under repurchase agreements	-	-
Debts representing borrowed securities	-	-
Other temporary transactions	-	-
• FINANCIAL CONTRACTS		
Operations on a regulated or similar market	-	-
Other operations	939,884,819.58	723,767,008.00
Debts	98,981,334.60	6,926,280.68
Future foreign exchange operations	-	-
Other	98,981,334.60	6,926,280.68
Financial accounts	-	-
Bank loans and overdrafts	-	-
Loans	-	-
Total liabilities	1,997,972,089.52	1,478,358,673.78

Profit and loss account

	31.07.2018	29.07.2017
Currency	EUR	EUR
Earnings on financial transactions		
• Earnings on deposits and financial accounts	-	-
• Earnings on equities and similar securities	-	2,233,609.36
• Earnings on bonds and similar securities	-	-
• Earnings on debt securities	-	-
• Earnings on temporary securities acquisitions and sales	-	-
• Earnings on financial contracts	-	-
• Other financial products	-	-
Total (I)	-	2,233,609.36
Charges on financial operations		
• Charges on temporary securities acquisitions and sales	-	-
• Charges on financial contracts	-	-
• Charges on financial debts	-	-
• Other financial charges	-	-
Total (II)	-	-
Profit and loss on financial operations (I - II)	-	2,233,609.36
Other earnings (III)	-	-
Management fees and depreciation charges (IV)	-1,641,815.16	-1,312,050.69
Net profit and loss of the fiscal year (L.214-17-1) (I - II + III - IV)	-1,641,815.16	921,558.67
Adjustment of the fiscal year's incomes (V)	-3,253.16	-60,651.74
Advances on profit and loss paid for the fiscal year (VI)	-	-
Profit and loss (I - II + III - IV +/- V - VI):	-1,645,068.32	860,906.93

Shareholders' equity

UNIT ACC / FR0010270033		Subscriptions		Redemptions
	Number of units	Amount	Number of units	Amount
Number of units issued/redeemed during the fiscal year	14,520,000	210,720,993.00	4,500,000	67,622,540.00

UNIT USD / FR0010414813		Subscriptions		Redemptions
	Number of units	Amount	Number of units	Amount
Number of units issued/redeemed during the fiscal year	-	-	3,275,630	5,252,350.87

Auditor's declaration



AUDITOR'S DECLARATION

Composition of assets as of 31 July 2018

LYXOR COMMODITIES THOMSON REUTERS/CORECOMMODITY CRB TR 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 COMMODITIES THOMSON REUTERS/CORECOMMODITY CRB TR 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 July 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.

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Neuilly sur Seine, date of the electronic signature

Document authenticated via electronic signature

The auditor
PricewaterhouseCoopers Audit
Benjamin Moise

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T: +33 (0) 1 56 57 58 59, F: +33 (0) 1 56 57 58 60, www.pwc.fr*

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.

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

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

A	S	E	T		STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quota ti	PRICE ASSET	I F	<----->	Fund currency	ACCRUED INTEREST	EVALUATION	PRCT PRCT WA
AUSTRALIAN DOLLAR																	
<i>Equities</i>																	
<i>Equities DRM</i>																	
<i>Equities DRM</i>																	
AU000000ANZ3 ANZ BANKING GROUP																	
<i>Equities DRM</i>																	
<i>Equities DRM</i>																	
<i>Equities</i>																	
AUSTRALIAN DOLLAR																	
SWISS FRANC																	
<i>Equities</i>																	
<i>Equities DRM</i>																	
<i>Equities DRM</i>																	
CH0011075394 ZURICH INSURANCE																	
CH0012255144 THE SWATCH GROUP N																	
CH0012410517 BALOISE-HOLD. NOM.																	
CH0244767585 UBS GROUP N																	
<i>Equities DRM</i>																	
<i>Equities DRM</i>																	
<i>Equities OTC</i>																	
<i>Equities OTC</i>																	
CH0363463438 IDORSTA REC SHS																	
<i>Equities OTC</i>																	
<i>Equities OTC</i>																	
<i>Equities</i>																	

BGLFA - GA5B3

Raghavendra RV-RAO, on 07/08/18 18:18:34

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Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 31/07/18

Fixing currency: WMC WM Closing (EUR)

Fund currency: EUR

VALIDATED

CORECOMM CRB TR

STATUS FILE
ASST/LINEQUANTITY +
QUANTITY TYPECUR
QTDCURRENCY U.C.P
AND PRICE TYPEDATE
QuotatiPRICE
ASSETI
F

BOOK COST

NET P&L

Fund currency

ACCRUED INTEREST

EVALUATION

PRCT
PRCT NA

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

A S S E T	STATUS	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	BOOK COST	NET P&L	Fund currency	ACCRUED INTEREST	EVALUATION	PRCT PRCT NA
SWISS FRANC														
						SUM	(EUR)		20,551,347.17	-654,844.95		0.00	19,896,502.22	2.07
DANISH KRONE														
Equities														
Equities DRM														
DK0010274414			8,572.	P	DKK	31/07/18	185.25		245,242.94	-32,084.97		0.00	213,147.97	0.02
Equities DRM														
						SUM	(EUR)		245,242.94	-32,084.97		0.00	213,147.97	0.02
Equities DRM														
						SUM	(EUR)		245,242.94	-32,084.97		0.00	213,147.97	0.02
Equities														
						SUM	(EUR)		245,242.94	-32,084.97		0.00	213,147.97	0.02
DANISH KRONE														
						SUM	(EUR)		245,242.94	-32,084.97		0.00	213,147.97	0.02
EURO														
Equities														
Equities DRM														
BE0003470755			11,095.	P	EUR	31/07/18	117.25		1,225,249.40	75,639.35		0.00	1,300,888.75	0.14
BE0003739530			25,998.	P	EUR	31/07/18	73.46		1,744,985.76	164,827.32		0.00	1,909,813.08	0.20
BE0974264930			98,209.	P	EUR	31/07/18	45.85		4,084,061.55	418,821.10		0.00	4,502,882.65	0.47
BE0974293251			422,505.	P	EUR	31/07/18	86.59		35,244,322.00	1,340,385.95		0.00	36,584,707.95	3.81
DE0005008007			4,657.	P	EUR	31/07/18	14.28		67,992.20	-1,490.24		0.00	66,501.96	0.01
DE0005117702			2,639.	P	EUR	31/07/18	148.2		456,547.00	-65,447.20		0.00	391,099.80	0.04
DE0005557508			294,744.	P	EUR	31/07/18	14.15		3,930,411.24	240,216.36		0.00	4,170,627.60	0.43
DE0005664809			27,709.	P	EUR	31/07/18	17.76		375,866.28	105,589.56		0.00	481,455.84	0.05
DE0005785604			26,918.	P	EUR	31/07/18	66.02		1,834,192.52	-57,066.16		0.00	1,777,126.36	0.19
DE0006602006			5,219.	P	EUR	31/07/18	33.4		167,895.23	6,419.37		0.00	174,314.60	0.02
DE0006632003			3,759.	P	EUR	31/07/18	112.4		322,146.30	100,365.30		0.00	422,511.60	0.04
DE0007164600			19,876.	P	EUR	31/07/18	99.85		2,062,731.28	-78,112.68		0.00	1,984,618.60	0.21
DE0007236101			43,554.	P	EUR	31/07/18	120.76		4,962,542.76	297,038.28		0.00	5,259,581.04	0.55
DE0007257503			66,993.	P	EUR	31/07/18	7.024		619,837.08	-149,278.25		0.00	470,558.83	0.05
DE000A2E1475			25,786.	P	EUR	31/07/18	211.1		5,213,929.20	229,495.40		0.00	5,443,424.60	0.57
DE000BAY0017			103,113.	P	EUR	31/07/18	95.26		9,621,474.03	201,070.35		0.00	9,822,544.38	1.02
DE000LEG1110			34,721.	P	EUR	31/07/18	96.24		3,305,439.20	36,109.84		0.00	3,341,549.04	0.35
DE000WAF3001			10,669.	P	EUR	31/07/18	149.15		1,591,281.35	0.00		0.00	1,591,281.35	0.17
ES0105046009			90,740.	P	EUR	31/07/18	155.4		16,092,739.00	-1,991,743.00		0.00	14,100,996.00	1.47
FR0000051732			93,248.	P	EUR	31/07/18	114.85		10,709,532.80	0.00		0.00	10,709,532.80	1.12
FR0000063935			11,614.	P	EUR	31.1	32.1		361,195.40	0.00		0.00	361,195.40	0.04
FR0000121709			9,808.	P	EUR	162.6	162.6		1,594,780.80	0.00		0.00	1,594,780.80	0.17
FR0005691656			4,035.	P	EUR	123.	123.		496,305.00	0.00		0.00	496,305.00	0.05
FR0010307819			132,236.	P	EUR	62.84	62.84		8,309,710.24	0.00		0.00	8,309,710.24	0.87

Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 31/07/18

Stock: Main adm stock on 31/07/18
FUND: 935826 LYXOR COMMODITIES THOMSON REUTERS CORECOMM CRB TR 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	NET P&L	Fund currency	ACCRUED INTEREST	EVALUATION	PRCT PRCT MA
Equities DRM														
FR0010313833 ARKEMA	PGARANPDC-02611380		143,205.	P EUR	107.25	M	107.25	A	15,358,736.25		0.00	0.00	15,358,736.25	1.60
FR0010533075 GETLINK SE	PGARANPDC-02611409		731,556.	P EUR	11.3	M	11.295	A	8,266,582.80		0.00	0.00	8,266,582.80	0.86
FR0011981968 WORLDLINE	PGARANPDC-02611486		1,334.	P EUR	51.	M	51.5	A	68,034.00		0.00	0.00	68,034.00	0.01
FR0012757854 SPIE SA	PGARANPDC-02611472		97,611.	P EUR	16.23	M	16.74	A	1,584,226.53		0.00	0.00	1,584,226.53	0.17
FR0013280286 BIOMERIEUX	PGARANPDC-02611393		143,472.	P EUR	71.2	M	71.2	A	10,215,206.40		0.00	0.00	10,215,206.40	1.07
NL00000235190 AIRBUS SHS			845,234.	P EUR	96.4437	M	106.		81,517,462.71		8,077,341.29	0.00	89,594,804.00	9.34
NL0010273215 ASHL HOLDING N.V.			170,995.	P EUR	177.8683	M	183.5		30,414,592.10		962,990.40	0.00	31,377,582.50	3.27
Equities DRM														
SUM (EUR)														
261,820,008.41														
0.00														
271,733,180.75														
28.33														
Equities DRM														
SUM (EUR)														
261,820,008.41														
0.00														
271,733,180.75														
28.33														
Equities OTC														
Equities OTC														
NL0010877643 FIAT CHRYSLER AUTO			30,094.	P EUR	19.68	M	31/07/18		592,249.92		-152,937.71	0.00	439,312.21	0.05
Equities OTC														
SUM (EUR)														
592,249.92														
0.00														
439,312.21														
0.05														
Equities OTC														
SUM (EUR)														
-152,937.71														
0.00														
439,312.21														
0.05														
Equities														
SUM (EUR)														
262,412,258.33														
0.00														
272,172,492.96														
28.38														
Lending / Borrowing														
AP on Collateral sec (rcvd)														
PDC-02611380 PDC LYXOFR0010313833	PGAR1 FIX	0.000	-15,358,736.25	EUR	100.	%	31/07/18		-15,358,736.25		0.00	0.00	-15,358,736.25	-1.60
PDC-02611387 PDC LYXOFR0000051732	PGAR1 FIX	0.000	-10,709,532.8	EUR	100.	%	31/07/18		-10,709,532.80		0.00	0.00	-10,709,532.80	-1.12
PDC-02611393 PDC LYXOFR0013280286	PGAR1 FIX	0.000	-10,215,206.4	EUR	100.	%	31/07/18		-10,215,206.40		0.00	0.00	-10,215,206.40	-1.07
PDC-02611409 PDC LYXOFR0010533075	PGAR1 FIX	0.000	-8,266,582.8	EUR	100.	%	31/07/18		-8,266,582.80		0.00	0.00	-8,266,582.80	-0.86
PDC-02611416 PDC LYXOFR0010307819	PGAR1 FIX	0.000	-8,309,710.24	EUR	100.	%	31/07/18		-8,309,710.24		0.00	0.00	-8,309,710.24	-0.87
PDC-02611431 PDC LYXOFR0000121709	PGAR1 FIX	0.000	-1,594,780.8	EUR	100.	%	31/07/18		-1,594,780.80		0.00	0.00	-1,594,780.80	-0.17
PDC-02611452 PDC LYXOFR0005691656	PGAR1 FIX	0.000	-496,305.	EUR	100.	%	31/07/18		-496,305.00		0.00	0.00	-496,305.00	-0.05
PDC-02611458 PDC LYXOFR0000063935	PGAR1 FIX	0.000	-361,195.4	EUR	100.	%	31/07/18		-361,195.40		0.00	0.00	-361,195.40	-0.04
PDC-02611472 PDC LYXOFR0012757854	PGAR1 FIX	0.000	-1,584,226.53	EUR	100.	%	31/07/18		-1,584,226.53		0.00	0.00	-1,584,226.53	-0.17
PDC-02611480 PDC LYXODE000WAF3001	PGAR1 FIX	0.000	-1,591,281.35	EUR	100.	%	31/07/18		-1,591,281.35		0.00	0.00	-1,591,281.35	-0.17
PDC-02611486 PDC LYXOFR0011981968	PGAR1 FIX	0.000	-69,034.	EUR	100.	%	31/07/18		-69,034.00		0.00	0.00	-69,034.00	-0.01
AP on Collateral sec (rcvd)														
SUM (EUR)														
-58,555,591.57														
0.00														
-58,555,591.57														
-6.11														

Lending / Borrowing

BGLFA - GA5B3

Raghavendra RV-RAO, on 07/08/18 18:18:34

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Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 31/07/18

Fixing currency: WMC WM Closing (EUR)

Fund currency: EUR

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

VALIDATED

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PRCT NA

Lending / Borrowing**Forward Instruments**
Interest Rate Swaps**Swaps****Performance Swaps**

SWAP03589577 VRAC LEG LYX COMMO T PRC

SWAP03589590 INDEX LEG C EUR LYX PRC

SWAP03589632 FEES LEG C EUR LYX C PRC

Swaps**Interest Rate Swaps****Forward Instruments****Cash****Cash at Banks****A/P + associated accounts****Deferred settlement Purchases**

BDS065EUR

DsPur-Sec

A/P + associated accounts**A/R + associated accounts****Deferred settlement Sales**

SDS065EUR

DsSa l-Sec

A/R + associated accounts**Adjustment accounts****Accrued charges**

F120EUR

PnAdmFee

Amount payable

DWS065EUR

SwapsSett lToPay

Amount receivable

DRS065EUR

SwapsSett lToReceive

SUM (EUR)

-58,555,591.57

0.00

-58,555,591.57

-6.11

SUM (EUR)

-58,555,591.57

0.00

-58,555,591.57

-6.11

SUM (EUR)

0.00

-939,884,819.58

0.00

-939,884,819.58

-98.00

SUM (EUR)

0.00

959,105,924.17

0.00

959,105,924.17

100.00

SUM (EUR)

0.00

294,152.64

0.00

294,152.64

0.03

SUM (EUR)

0.00

19,515,257.23

0.00

19,515,257.23

2.03

SUM (EUR)

0.00

19,515,257.23

0.00

19,515,257.23

2.03

SUM (EUR)

0.00

19,515,257.23

0.00

19,515,257.23

2.03

SUM (EUR)

-95,076,417.30

0.00

-95,076,417.30

-9.91

SUM (EUR)

-95,076,417.30

0.00

-95,076,417.30

-9.91

SUM (EUR)

70,199,981.61

0.00

70,199,981.61

7.32

SUM (EUR)

70,199,981.61

0.00

70,199,981.61

7.32

SUM (EUR)

-294,152.64

0.00

-294,152.64

-0.03

SUM (EUR)

-3,610,774.66

0.00

-3,610,774.66

-0.38

SUM (EUR)

28,487,210.35

0.00

28,487,210.35

2.97

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Raghavendra RV-RAO, on 07/08/18 18:18:34

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Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 31/07/18

Fixing currency: WMC WM Closing (EUR)

Fund currency: EUR

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

VALIDATED

QUANTITY +
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Fund currency

ACCRUED INTEREST

EVALUATION

PRCT NA

A S E T	STATUS ASST/LINE	FILE	QUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE Quotati	PRICE ASSET	I F	BOOK COST	NET P&L	Fund currency	ACCRUED INTEREST	EVALUATION	PRCT NA
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Adjustment accounts

Cash at Banks

SUM	(EUR)							24,582,283.05	0.00	0.00	24,582,283.05	2.56
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Other availabilities

Financial accounts

Spot transactions

BK065EUR	BkDep	EUR	1.			1.		1.19	0.00	0.00	1.19	0.00
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Financial accounts

SUM	(EUR)							1.19	0.00	0.00	1.19	0.00
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Other availabilities

SUM	(EUR)							1.19	0.00	0.00	1.19	0.00
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Cash

SUM	(EUR)							-294,151.45	0.00	0.00	-294,151.45	-0.03
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EURO

SUM	(EUR)							203,562,515.31	29,275,491.86	0.00	232,838,007.17	24.28
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POUND STERLING

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A/P on Collateral sec (revd)

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BGLFA - GA5B3
Raghavendra RV-RAO, on 07/08/18 18:18:34

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Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 31/07/18

Fixing currency: WMC WM Closing (EUR)

Fund currency: EUR

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

VALIDATED

A S S E T	STATUS	FILE	QUANTITY + QUANTITY TYPE	CUR	CURRENCY U.C.P	DATE	PRICE	I	F	BOOK COST	NET P&L	Fund currency	ACCRUED	INTEREST	EVALUATION	PRCT	PRCT NA
	ASST/LINE			QTD	AND PRICE TYPE	Quotati	ASSET										
A/P on Collateral sec (trvd)																	
						SUM	(EUR)			-1,864,899.40	0.00	0.00	0.00	0.00	-1,864,899.40	-0.19	
Lending / Borrowing																	
						SUM	(EUR)			-1,864,899.40	0.00	0.00	0.00	0.00	-1,864,899.40	-0.19	
POUND STERLING																	
						SUM	(EUR)			-1,864,899.40	0.00	0.00	0.00	0.00	-1,864,899.40	-0.19	
JAPAN YEN																	
Equities																	
Equities DRM																	
JP3039710003	JP RETAIL FD INVT		93.	P JPY	204187.0538	31/07/18	203900.			146,450.91	-1,670.29	0.00	0.00	0.00	144,780.62	0.02	
JP3048110005	NOMURA RES MF REIT		333.	P JPY	143746.0961	31/07/18	158400.			369,165.59	33,560.42	0.00	0.00	0.00	402,726.01	0.04	
JP3105040004	AIFUL CORP		239,918.	P JPY	361.485	31/07/18	357.			661,465.11	-7,519.97	0.00	0.00	0.00	653,945.14	0.07	
JP3111200006	ASHI KASEI		938,800.	P JPY	1518.5317	31/07/18	1490.5			10,968,160.28	-284,616.65	0.00	0.00	0.00	10,683,543.63	1.11	
JP3120010008	ICHIIGO INC	PGARANPDC-02611465	226,700.	P JPY	498.	31/07/18	498.		A	861,967.97	0.00	0.00	0.00	0.00	861,967.97	0.09	
JP3158000007	UBE INDUSTRIES LTD		34,454.	P JPY	3165.2112	31/07/18	2995.			825,160.40	-37,304.59	0.00	0.00	0.00	787,855.81	0.08	
JP3164720009	RENESAS ELECTRONICS		66,800.	P JPY	1150.3467	31/07/18	996.			579,614.59	-71,635.23	0.00	0.00	0.00	5,707,919.36	0.05	
JP3165700000	NTT DATA		594,333.	P JPY	1264.6561	31/07/18	1273.			5,763,891.13	12,658.58	0.00	0.00	0.00	5,776,549.71	0.60	
JP3196000008	DAIKU ELECTRIC		344,693.	P JPY	2241.7636	31/07/18	2364.			5,821,973.22	399,456.54	0.00	0.00	0.00	6,221,429.76	0.65	
JP3240400006	KIKKOMAN CORP		150,000.	P JPY	4370.1346	31/07/18	5290.			4,938,942.72	1,119,446.87	0.00	0.00	0.00	6,058,389.59	0.63	
JP3249600002	KYOCERA CORP		196,861.	P JPY	6523.9666	31/07/18	6488.			9,882,764.80	-131,054.42	0.00	0.00	0.00	9,751,710.38	1.02	
JP3268950007	MEDICEO PALTAC		82,029.	P JPY	2182.6977	31/07/18	2267.			1,354,743.40	65,063.24	0.00	0.00	0.00	1,419,806.64	0.15	
JP3271400008	CREDIT SAISON CO LTD		82,889.	P JPY	1817.5363	31/07/18	1739.			1,175,668.16	-75,125.84	0.00	0.00	0.00	1,100,542.32	0.11	
JP3278600006	KEISEI EL RAILWAY		162,276.	P JPY	3376.6941	31/07/18	3715.			4,126,515.64	474,297.87	0.00	0.00	0.00	4,602,813.51	0.48	
JP3304200003	KOMATSU LTD		714,069.	P JPY	3416.6262	31/07/18	3277.			18,919,992.24	-1,054,010.44	0.00	0.00	0.00	17,865,981.80	1.86	
JP3347200002	SHIONOGI & CO LTD		73,150.	P JPY	5705.0881	31/07/18	6076.			3,183,148.73	210,308.36	0.00	0.00	0.00	3,393,457.09	0.35	
JP3357200009	SHIMADZU CORP		49,989.	P JPY	3080.3397	31/07/18	3180.			1,165,115.78	48,585.57	0.00	0.00	0.00	1,213,701.35	0.13	
JP3358000005	SHIMIZU CORP		96,489.	P JPY	1097.1354	31/07/18	1168.			833,354.60	27,105.85	0.00	0.00	0.00	860,460.45	0.09	
JP3371200001	SHIN-ETSU CHEMICAL		315,326.	P JPY	10734.0766	31/07/18	11270.			25,383,146.25	1,749,613.18	0.00	0.00	0.00	27,132,759.43	2.83	
JP3385900003	GMO PAYMENT GATEWAY		9,909.	P JPY	9016.615	31/07/18	12580.			675,759.36	275,985.93	0.00	0.00	0.00	951,745.29	0.10	
JP3386030005	JFE HOLDINGS		2,908.	P JPY	2204.1726	31/07/18	2285.5			50,458.21	-158.12	0.00	0.00	0.00	50,300.09	0.01	
JP3386380004	J FRONT RETAILING		28,405.	P JPY	1820.9499	31/07/18	1635.			396,553.21	-41,966.20	0.00	0.00	0.00	354,587.01	0.04	
JP3386450005	JXTG HOLDINGS INC		2,168,469.	P JPY	724.5429	31/07/18	819.5			12,137,113.97	1,430,760.05	0.00	0.00	0.00	13,567,894.02	1.41	
JP3388200002	AEON CO LTD		288,297.	P JPY	1894.6185	31/07/18	2286.5			4,177,339.50	811,575.60	0.00	0.00	0.00	4,988,915.10	0.52	
JP3401400001	SUMITOMO CHEMICAL		651,951.	P JPY	623.1581	31/07/18	641.			3,060,680.48	129,695.53	0.00	0.00	0.00	3,190,376.01	0.33	
JP3402600005	SUMITOMO METAL MIN		300,706.	P JPY	4737.8992	31/07/18	4015.			10,961,367.55	-1,743,341.95	0.00	0.00	0.00	9,218,025.60	0.96	
JP3404600003	SUMITOMO CORP		117,429.	P JPY	1824.9556	31/07/18	1835.			1,639,128.71	6,062.64	0.00	0.00	0.00	1,645,191.35	0.17	
JP3421800008	SECOM CO LTD		75,890.	P JPY	8628.4715	31/07/18	8530.			5,038,260.86	-95,793.04	0.00	0.00	0.00	4,942,467.82	0.52	
JP3422950000	SEVEN & I HOLDINGS		181,000.	P JPY	4755.6187	31/07/18	4555.			6,507,969.03	-213,237.35	0.00	0.00	0.00	6,294,731.68	0.66	
JP3435000009	SONY CORP		109,454.	P JPY	5996.2098	31/07/18	5828.			5,049,759.38	-179,395.08	0.00	0.00	0.00	4,870,364.30	0.51	
JP3436700006	SOFTBANK GROUP CORP		16,414.	P JPY	8125.7096	31/07/18	9260.			1,028,828.30	131,646.42	0.00	0.00	0.00	1,160,474.72	0.12	
JP3456000003	TAKASHIMAYA CO LTD		60,494.	P JPY	1042.4083	31/07/18	934.			480,149.66	-48,760.28	0.00	0.00	0.00	431,389.38	0.04	

BGLFA - GA5B3
Raghavendra RV-RAO, on 07/08/18 18:18:34

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Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 31/07/18

Fixing currency: WMC WM Closing (EUR)

Fund currency: EUR

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

VALIDATED

CORECOMM CRB TR

THOMSON REUTERS

A S S E T	STATUS	FILE	QUANTITY + QUANTITY TYPE	QUR	QTD	CURRENCY	U.C.P.	DATE	PRICE	ASSET	I	BOOK COST	NET P&L	Fund currency	ACCRUED INTEREST	EVALUATION	PRCT	PRCT NA
	ASST/LINE					AND PRICE	TYPE	Quotati			F							
JP3481800005 DAIKIN INDUSTRIES			249,168.	P JPY		13274,2586	M	31/01/18	13320.			25,512,935.31	-172,926.73		0.00	25,340,008.58	2.64	
JP3496400007 KDDI CORP			632,240.	P JPY		2908,4498	M	31/01/18	3113.			14,049,162.05	977,805.76		0.00	15,026,967.81	1.57	
JP3546800008 TERUMO CORP			66,503.	P JPY		6416,9844	M	31/01/18	6130.			3,292,733.03	-180,214.27		0.00	3,112,518.76	0.32	
JP3571400005 TOKYO ELECTRON LTD			154,531.	P JPY		18855,8713	M	31/01/18	19155.			22,288,960.75	311,018.37		0.00	22,599,979.12	2.36	
JP3585800000 TOKYO EL HLDG			576,243.	P JPY		395,6497	M	31/01/18	534.			1,758,318.00	591,083.20		0.00	2,349,401.20	0.24	
JP3673400005 TOYO SEIKAN KAISHA			180,613.	P JPY		2061,8525	M	31/01/18	2052.			2,843,261.89	-13,586.42		0.00	2,829,675.47	0.30	
JP3633400001 TOYOTA MOTOR CORP			497,879.	P JPY		7011,8569	M	31/01/18	7305.			26,180,494.04	1,588,125.83		0.00	27,768,619.87	2.90	
JP3637300009 TREND MICRO INC			13,200.	P JPY		6406,5575	M	31/01/18	6590.			665,718.28	-1,563.03		0.00	664,155.25	0.07	
JP3672400003 NISSAN MOTOR CO LTD			621,814.	P JPY		1132,4218	M	31/01/18	1055.5			5,305,381.64	-294,328.59		0.00	5,011,053.05	0.52	
JP3684000007 NITTO DENKO			49,514.	P JPY		8882,8462	M	31/01/18	8082.			3,432,297.54	-376,974.57		0.00	3,055,322.97	0.32	
JP3733000008 NEC CORP			41,194.	P JPY		2975,422	M	31/01/18	3100.			921,218.37	53,784.57		0.00	975,002.94	0.10	
JP3735400008 NIPPON TELEGRAPH TEL			555,001.	P JPY		5210,4521	M	31/01/18	5168.			21,876,053.04	23,060.60		0.00	21,899,113.64	2.28	
JP3752900005 JAPAN POST HOLDINGS			379,923.	P JPY		1286,2689	M	31/01/18	1232.			3,720,952.66	-147,265.27		0.00	3,573,687.39	0.37	
JP3788600009 HITACHI LTD			787,179.	P JPY		814,3026	M	31/01/18	778.6			4,931,982.61	-252,496.47		0.00	4,679,486.14	0.49	
JP3792600003 HINO MOTORS LTD			336,459.	P JPY		1237,0038	M	31/01/18	1257.			3,247,939.64	-18,867.90		0.00	3,229,071.74	0.34	
JP3802300008 FAST RETAILING			810.	P JPY		41543,2185	M	31/01/18	48750.			259,517.16	41,970.75		0.00	301,487.91	0.03	
JP3802400006 FANUC LTD			220,825.	P JPY		25558,1293	M	31/01/18	21920.			42,614,258.32	-5,657,058.72		0.00	36,957,199.60	3.85	
JP3814000000 FUJIFILM HOLDINGS			9,810.	P JPY		4240,0122	M	31/01/18	4601.			327,437.14	17,175.74		0.00	344,612.88	0.04	
JP3814800003 SUBARU CORP			16,459.	P JPY		3305,2688	M	31/01/18	3254.			428,254.61	-19,341.29		0.00	408,913.32	0.04	
JP3818000006 FUJITSU LTD			61,200.	P JPY		695,5125	M	31/01/18	760.4			335,079.76	20,221.27		0.00	355,307.03	0.04	
JP3845770001 HOSHIZAKI			15,000.	P JPY		9433,9589	M	31/01/18	11260.			1,091,355.29	198,199.85		0.00	1,289,555.14	0.13	
JP3866800000 PANASONIC CORP			16,369.	P JPY		1509,5513	M	31/01/18	1438.			194,518.92	-14,801.03		0.00	179,717.89	0.02	
JP3885780001 MIZUHO FIN GROUP INC			2,769,145.	P JPY		192,8535	M	31/01/18	194.6			4,175,624.89	-61,297.95		0.00	4,114,326.94	0.43	
JP3888300005 MITSUI CHEMICALS			20,308.	P JPY		3295,0149	M	31/01/18	3000.			506,314.73	-41,158.68		0.00	465,156.05	0.05	
JP3890310000 MS AD ASSURANCE			433,900.	P JPY		3558,9336	M	31/01/18	3412.			11,880,818.56	-577,422.66		0.00	11,303,395.90	1.18	
JP3890350006 S'TOMO MITSUI FINL			614,139.	P JPY		4580,8072	M	31/01/18	4445.			21,312,157.99	-469,710.82		0.00	20,842,447.17	2.17	
JP3898960005 MITSUBISHI ESTAT REI			12,023.	P JPY		1985,8348	M	31/01/18	1940.			187,952.36	-9,868.38		0.00	178,083.98	0.02	
JP3902400005 MITSUBISHI ELECTRIC			207,537.	P JPY		1686,8418	M	31/01/18	1511.5			2,637,653.96	-242,607.44		0.00	2,395,046.52	0.25	
JP3932000007 YASKAWA ELECTRIC			32,910.	P JPY		4762,2967	M	31/01/18	3670.			1,193,358.14	-271,202.53		0.00	922,155.61	0.10	
JP3935600001 YAMAZAKI BAKING			18,853.	P JPY		2147,2446	M	31/01/18	2775.			312,207.19	87,234.80		0.00	399,441.99	0.04	
JP3942600002 YAMAHA CORP			18,300.	P JPY		4881,9069	M	31/01/18	5220.			673,113.82	56,229.25		0.00	729,343.07	0.08	
JP3955800002 YOKOHAMA RUBBER			73,791.	P JPY		2370,2234	M	31/01/18	2384.			1,335,374.08	1,761.68		0.00	1,343,135.76	0.14	
JP3973400009 RICOH COMPANY LTD			64,128.	P JPY		985,2434	M	31/01/18	1088.			497,373.97	35,331.13		0.00	532,705.10	0.06	

Equities DRM

								SUM	(EUR)			378,156,693.48	-1,873,410.75		0.00	376,283,282.73	39.23	
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Equities DRM

								SUM	(EUR)			378,156,693.48	-1,873,410.75		0.00	376,283,282.73	39.23	
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Equities

								SUM	(EUR)			378,156,693.48	-1,873,410.75		0.00	376,283,282.73	39.23	
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Raghavendra RV-RAO, on 07/08/18 18:18:34

Inventory of the history of the valuation (HISINV)

Page 8/12

Stock: Main adm stock on 31/07/18

Fixing currency: WMC WM Closing (EUR)

Fund currency: EUR

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

VALIDATED

CORECOMM CRB TR

Fund currency: EUR

A S E T	STATUS	FILE	QUANTITY +	QUR	CURRENCY U.C.P.	DATE	PRICE	I	F	BOOK COST	NET P&L	Fund currency	ACCURED	INTEREST	EVALUATION	PRCT	PRCT NA
	ASST/LINE		QUANTITY TYPE	QID	AND PRICE TYPE	Quotati	ASSET										

Lending / Borrowing

A/P on Collateral sec (rcvd)

PDC-02611465	PDC	LYXOJP3120010008	PGART FIX	0.000	-112,896,600.	JPY	100.	%	31/07/18	-861,967.97	0.00	0.00	-861,967.97	0.00	-861,967.97	-0.09	
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A/P on Collateral sec (rcvd)

										-861,967.97	0.00	0.00	-861,967.97	0.00	-861,967.97	-0.09	
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										-861,967.97	0.00	0.00	-861,967.97	0.00	-861,967.97	-0.09	
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										-861,967.97	0.00	0.00	-861,967.97	0.00	-861,967.97	-0.09	
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BGLFA - GA5B3
Raghavendra RV-RAO, on 07/08/18 18:18:34

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Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 31/07/18

Fixing currency: WMC MM Closing (EUR)

Fund currency: EUR

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

VALIDATED

A S S E T	STATUS	FILE	QUANTITY + QUANTITY TYPE	CUR	QTD	CURRENCY U.C.P AND PRICE TYPE	DATE	PRICE ASSET	I	BOOK COST	NET P&L	Fund currency	ACCRUED INTEREST	EVALUATION	PRCT	PRCT NA
US0865161014 BEST BUY			44,488.	P USD		75.6215	31/07/18	75.03		2,881,460.63	-28,646.96	0.00	0.00	2,852,813.67	0.30	
US09061G1013 BIOMARIN PHARMACEU			12,977.	P USD		89.9007	31/07/18	100.56		990,946.89	124,361.96	0.00	0.00	1,115,308.85	0.12	
US09062X1037 BIOGEN INC			38,316.	P USD		273.0276	31/07/18	334.37		8,463,856.07	2,485,856.07	0.00	0.00	10,949,712.14	1.14	
US0997241064 BORG WARNER INC			108,297.	P USD		47.8844	31/07/18	46.02		4,451,279.90	-191,779.93	0.00	0.00	4,259,499.97	0.44	
US1255091092 CIGNA CORP			20,720.	P USD		166.0318	31/07/18	179.42		2,783,316.25	393,968.82	0.00	0.00	3,177,285.07	0.33	
US1264081035 CSX CORP			16,360.	P USD		66.6764	31/07/18	70.68		926,548.44	61,721.12	0.00	0.00	988,269.56	0.10	
US1510201049 CELGENE CORP			115,867.	P USD		87.2736	31/07/18	90.09		8,181,338.89	740,038.85	0.00	0.00	8,921,377.74	0.93	
US16411R2085 CHENIERE ENERGY			9,755.	P USD		49.2897	31/07/18	63.5		408,098.32	121,317.09	0.00	0.00	529,415.41	0.06	
US1729081059 CINTAS			4,890.	P USD		192.0879	31/07/18	204.48		797,850.84	56,734.18	0.00	0.00	854,585.02	0.09	
US2172041061 COPART			21,078.	P USD		57.5465	31/07/18	57.39		1,030,293.21	3,565.53	0.00	0.00	1,033,858.74	0.11	
US22160K1051 COSTCO WHOLESALE			9,422.	P USD		197.3871	31/07/18	218.71		1,608,250.51	152,943.99	0.00	0.00	1,761,194.50	0.18	
US2692464017 E TRADE FINANCIAL			333,809.	P USD		57.734	31/07/18	59.81		15,937,433.59	1,126,039.16	0.00	0.00	17,063,472.75	1.78	
US2786421030 EBAY			222,157.	P USD		37.0449	31/07/18	33.45		7,054,805.98	-703,665.73	0.00	0.00	6,351,140.25	0.66	
US28176E1082 EDWARDS LIFESCIENC			946.	P USD		134.3454	31/07/18	142.45		102,093.26	13,079.34	0.00	0.00	115,172.60	0.01	
US2987361092 EUROMET WORLDWIDE			5,292.	P USD		89.0418	31/07/18	91.94		399,939.89	15,894.03	0.00	0.00	415,833.92	0.04	
US30219G1085 EXPRESS SCRIPTS HLD			3,751.	P USD		76.3954	31/07/18	79.46		230,724.05	24,012.47	0.00	0.00	254,736.52	0.03	
US30225T1025 EXTRA SPACE STORAGE			14,364.	P USD		100.943	31/07/18	93.97		1,241,869.41	-88,256.25	0.00	0.00	1,153,613.16	0.12	
US30303M1021 FACEBOOK A			223,889.	P USD		172.58	31/07/18	172.58	A	518,307.87	0.00	0.00	0.00	518,307.87	0.05	
US31620M1062 FIDELITY NAT INF SV			20,484.	P USD		175.9368	31/07/18	172.58		32,033,829.59	989,343.45	0.00	0.00	33,023,173.04	3.44	
US3364331070 FIRST SOLAR INC			20,569.	P USD		106.6002	31/07/18	103.13		1,870,239.80	-64,748.65	0.00	0.00	1,805,491.15	0.19	
US3377381088 FISERV INC			25,688.	P USD		39.4484	31/07/18	52.35		755,693.57	164,598.00	0.00	0.00	920,291.57	0.10	
US3456051099 FOREST CITY TRUST			415,742.	P USD		71.0347	31/07/18	75.48		1,480,279.47	176,855.05	0.00	0.00	1,657,134.52	0.17	
US34959E1091 FORTINET			1,083.	P USD		19.791	31/07/18	24.97		7,062,634.84	1,809,702.02	0.00	0.00	8,872,336.86	0.93	
US3696041033 GENERAL ELECTRIC CO			4,182,662.	P USD		64.0393	31/07/18	62.91		58,909.83	-680.24	0.00	0.00	58,229.59	0.01	
US37558T1036 GILEAD SCIENCES INC			271,793.	P USD		13.9696	31/07/18	13.63		50,079,542.45	-1,355,399.84	0.00	0.00	48,724,142.61	5.08	
US37940X1028 GLOBAL PAYMENTS			36,537.	P USD		78.8254	31/07/18	77.83		18,374,869.20	-295,599.78	0.00	0.00	18,079,269.42	1.89	
US4523271090 ILLUMINA			2,659.	P USD		108.6158	31/07/18	112.57		3,427,618.35	87,590.48	0.00	0.00	3,515,208.83	0.37	
US46120E1023 INTUITIVE SURGICAL			5,885.	P USD		291.7478	31/07/18	324.36		661,407.46	78,489.84	0.00	0.00	739,897.30	0.08	
US46625H1005 J.P. MORGAN CHASE			36,714.	P USD		412.3018	31/07/18	508.19		1,944,305.53	611,737.50	0.00	0.00	2,556,043.03	0.27	
US4891701009 KENAMETAL INC			66,211.	P USD		116.6175	31/07/18	114.95		3,755,379.03	-50,217.46	0.00	0.00	3,705,161.57	0.39	
US49338L1035 KEYSIGHT TECH INC			7,086.	P USD		38.4306	31/07/18	38.96		2,200,386.21	4,289.28	0.00	0.00	2,204,675.49	0.23	
US55616P1049 MACY S STORE			124,688.	P USD		61.5321	31/07/18	58.		370,352.62	-19,095.84	0.00	0.00	351,256.78	0.04	
US5732941060 MARTIN MARIETTA			4,550.	P USD		37.8228	31/07/18	39.73		4,073,288.29	160,594.23	0.00	0.00	4,233,882.52	0.44	
US5951121038 MITRON TECHNOLOGY			2,370.	P USD		227.5575	31/07/18	199.42		888,743.74	-113,254.66	0.00	0.00	775,489.08	0.08	
US64110L1061 NETFLIX			3,895.	P USD		43.5431	31/07/18	52.79	A	85,669.32	21,259.70	0.00	0.00	106,929.02	0.12	
US6821891057 ON SEMI CONDUCTOR			19,430.	P USD		337.45	31/07/18	337.45		1,123,343.23	0.00	0.00	0.00	1,123,343.23	0.12	
US70450Y1038 PAYCOM HOLDINGS INC			126,469.	P USD		371.1006	31/07/18	337.45		6,207,272.79	-603,534.92	0.00	0.00	5,603,737.87	0.58	
US7195461040 PHILLIPS 66			7,339.	P USD		9.9909	31/07/18	22.05		1,162,354.46	1,220,997.93	0.00	0.00	2,383,352.38	0.25	
US7237871071 PIONEER NATURAL RE			10,000.	P USD		78.2686	31/07/18	82.14		882,497.38	48,944.46	0.00	0.00	931,441.84	0.10	
US7433151039 PROGRESSIVE			3,697.	P USD		115.4225	31/07/18	123.34		719,515.91	54,119.63	0.00	0.00	773,635.54	0.08	
US79466L3024 SALESFORCE.COM			854.	P USD		182.7508	31/07/18	189.27		1,482,524.86	135,098.32	0.00	0.00	1,617,623.18	0.17	
US81762P1021 SERVICEONE INC			9,807.	P USD		56.6313	31/07/18	60.01		167,767.78	21,845.46	0.00	0.00	189,613.24	0.02	
US8522341036 SQUARE-A-			87,732.	P USD		109.3857	31/07/18	137.15		77,548.89	22,554.61	0.00	0.00	100,103.50	0.01	
US86614U1007 SUMMIT MTRLS A			78,425.	P USD		122.1466	31/07/18	175.96		1,013,124.88	460,815.52	0.00	0.00	1,473,940.40	0.15	
US8679141031 SUNTRUST BANKS INC			11,735.	P USD		41.126	31/07/18	64.65		2,970,108.08	1,877,440.14	0.00	0.00	4,847,548.22	0.51	
US8716071076 SYNOPSYS INC			8,388.	P USD		31.3067	31/07/18	25.1		2,056,649.22	-374,270.26	0.00	0.00	1,682,378.96	0.18	
				P USD		70.0526	31/07/18	72.07		698,265.35	24,559.70	0.00	0.00	722,825.05	0.08	
				P USD		86.7361	31/07/18	89.43		616,517.26	24,599.65	0.00	0.00	641,116.91	0.07	

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Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 31/07/18

Fixing currency: WMC WM Closing (EUR)

Fund currency: EUR

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

FUND: 935826 LYXOR COMMODITIES THOMSON REUTERS CORECOMM CRB TR VALIDATED

A S E T	STATUS	FILE	ASST/LINE	QUANTITY +	QUANTITY TYPE	CUR	QTD	CURRENCY U.C.P	AND PRICE TYPE	DATE	PRICE	I	F	BOOK COST	NET P&L	Fund currency	ACCRUED INTEREST	EVALUATION	PRCT	PRCT NA
US883561023 THERMO FISCHER SCIEN				24,050.	P USD	USD		203.0731		31/07/18	234.53			4,218,264.84		602,423.59	0.00	4,820,688.43	0.50	
US90130A2006 TWENTY-FIRST CENTURY				24,078.	P USD	USD		40.3454		31/07/18	44.42			825,140.35		88,961.41	0.00	914,101.76	0.10	
US9285634021 VINNARE CLASS A				2,286.	P USD	USD		122.6777		31/07/18	144.59			231,778.97		50,715.57	0.00	282,494.54	0.03	
US9604131022 WESTLAKE CHEMICAL				7,716.	P USD	USD		114.3837		31/07/18	107.22			749,668.39		-42,596.45	0.00	707,071.94	0.07	
Equities DRM																				
SUM (EUR)														318,744,766.29		12,523,344.92	0.00	331,268,111.21	34.54	
Equities DRM																				
SUM (EUR)														318,744,766.29		12,523,344.92	0.00	331,268,111.21	34.54	
Equities																				
Lending / Borrowing																				
A/P on Collateral sec (rcvd)																				
P0C-02611399 P0C LYX0US30303H027				0.000	PGAR1 FIX	USD		100.		31/07/18	-518,307.87			-518,307.87		0.00	0.00	-518,307.87	-0.05	
P0C-02611423 P0C LYX0US641101061				0.000	PGAR1 FIX	USD		100.		31/07/18	-1,123,343.23			-1,123,343.23		0.00	0.00	-1,123,343.23	-0.12	
A/P on Collateral sec (rcvd)																				
SUM (EUR)														-1,641,651.10		0.00	0.00	-1,641,651.10	-0.17	
Lending / Borrowing																				
SUM (EUR)														-1,641,651.10		0.00	0.00	-1,641,651.10	-0.17	
Lending / Borrowing																				
SUM (EUR)														-1,641,651.10		0.00	0.00	-1,641,651.10	-0.17	
US DOLLAR																				
SUM (EUR)														317,103,115.19		12,523,344.92	0.00	329,626,460.11	34.37	
FUND : LYXOR COMMODITIES THOMSON REUTERS CORECOMM CRB TR (935826)																				
(EUR)														919,823,785.08		39,282,140.26	0.00	959,105,925.34	100.00	

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Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 31/07/18
FUND: 935826 LYXOR COMMODITIES THOMSON REUTERS CORECOMM CRB TR

VALIDATED

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

(Simple report code: QuotationCry/ActtSorting (4) --> GLOBAL, sort: BVAL)

Fund portfolio		:	959,400,076.79												
Day's management fees															
PrAdmFee		:	9,196.99		EUR										
Unit AD FR0010270033 PART ACC	Currency	EUR	Net Asset Value	959,105,925.34	Number of shares	62,091,502.	NAV per unit	15.4466	Coefficient	100.	FX Rate	Std subscr. price	15.4466	Std redemp. price	15.4466
	EUR		EUR		EUR		EUR		EUR		EUR		EUR		EUR
Net Asset Value		EUR	:	959,105,925.34											

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Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 31/07/18

FUND: 935826 LYXOR COMMODITIES THOMSON REUTERS CORECOMM CRB TR VALIDATED

Fixing currency: WMC WM Closing (EUR)

Fund currency: EUR

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

FOREX RATE USED IN FUND NAV				
for VNI calculation		for the report		variation
Rate	EUR in AUD :	quoted	31/07/18	
Rate	EUR in CHF :	quoted	31/07/18	0.
Rate	EUR in DKK :	quoted	31/07/18	0.
Rate	EUR in GBP :	quoted	31/07/18	0.
Rate	EUR in JPY :	quoted	31/07/18	0.
Rate	EUR in NOK :	quoted	31/07/18	0.
Rate	EUR in USD :	quoted	31/07/18	0.
for VNI calculation		for previous VNI calculation		
	1.5739	1.5808	quotation: 30/07/18	-0.43649
	1.15835	1.15805	quotation: 30/07/18	0.02591
	7.45005	7.4489	quotation: 30/07/18	0.01544
	0.892	0.89085	quotation: 30/07/18	0.12909
	130.9754	129.9684	quotation: 30/07/18	0.7748
	9.53275	9.53125	quotation: 30/07/18	0.01574
	1.17005	1.17115	quotation: 30/07/18	-0.09392

FX RATES IN REVERSE NOTATION				
for VNI calculation		for the report		for previous VNI calculation
Rate	AUD in EUR :	quoted	31/07/18	quotation: 30/07/18
Rate	CHF in EUR :	quoted	31/07/18	quotation: 30/07/18
Rate	DKK in EUR :	quoted	31/07/18	quotation: 30/07/18
Rate	GBP in EUR :	quoted	31/07/18	quotation: 30/07/18
Rate	JPY in EUR :	quoted	31/07/18	quotation: 30/07/18
Rate	NOK in EUR :	quoted	31/07/18	quotation: 30/07/18
Rate	USD in EUR :	quoted	31/07/18	quotation: 30/07/18
for VNI calculation		for previous VNI calculation		
	0.6353643814	0.6325910931	quotation: 30/07/18	
	0.8632969309	0.8635205733	quotation: 30/07/18	
	0.134227287	0.1342480097	quotation: 30/07/18	
	1.1210762331	1.1225234326	quotation: 30/07/18	
	0.0076350215	0.0076941779	quotation: 30/07/18	
	0.1049015236	0.1049180327	quotation: 30/07/18	
	0.8546643305	0.853861589	quotation: 30/07/18	

Equity fund - Calc. weight of 96.56 % (threshold of 51. %)