Lyxor Index Fund

Société d'Investissement à Capital Variable

R.C.S. Luxembourg B 117.500

Unaudited semi-annual report

as at April 30, 2022

No subscription can be received on the basis of this annual report, including audited financial statements. Subscriptions may only be accepted on the basis of the current prospectus and of the key investor information document accompanied by an application form, the latest available annual report, including audited financial statements of the Company and the latest semi-annual report if published thereafter.

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Organisation and Administration

Registered Office

Lyxor Index Fund
Investment Company with Variable Capital
28-32, place de la Gare,
L-1616 Luxembourg
Luxembourg

Board of Directors of the Company

Chairman:

Lucien CAYTAN
Independent Director
1, rue des Foyers,
L- 1537 Luxembourg
Luxembourg

Directors:

Arnaud LLINAS *(until December 31, 2021)*
Lyxor International Asset Management
Tour Société Générale,
17, cours Valmy,
92800 Puteaux
France

François MILLET *(until December 31, 2021)*
Lyxor International Asset Management
Tour Société Générale
17, cours Valmy,
92800 Puteaux
France

Martin RAUSCH *(until December 31, 2021)*
Commerz Funds Solutions S.A.
22, boulevard Royal,
L-2449 Luxembourg
Luxembourg

Gregory BERTHIER *(since December 31, 2021)*
91-93, boulevard Pasteur
75015 Paris
France

Charles GIRALDEZ *(since December 31, 2021)*
91-93, boulevard Pasteur
75015 Paris
France

Matthieu GUIGNARD *(since December 31, 2021)*
91-93, boulevard Pasteur
75015 Paris
France

Management Company

Lyxor International Asset Management S.A.S.
("Lyxor International AM")
91-93, boulevard Pasteur
75015 Paris
France

Investment Manager

Lyxor Asset Management
Tour Société Générale,
17, cours Valmy,
92800 Puteaux
France

Depositary and Paying Agent

Société Générale Luxembourg
11, avenue Emile Reuter,
L-2420 Luxembourg
Luxembourg

Administrative, Corporate and Domiciliary Agent

Société Générale Luxembourg
(operational center)
28-32, place de la Gare,
L-1616 Luxembourg
Luxembourg

Sponsor

Société Générale
29, boulevard Haussmann,
75009 Paris
France

Registrar Agent

Société Générale Luxembourg
(operational center)
28-32, place de la Gare,
L-1616 Luxembourg
Luxembourg

Cabinet de révision agréé

Deloitte Audit
20, boulevard de Kockelscheuer,
L-1821 Luxembourg
Luxembourg

Organisation and Administration (continued)

Legal Advisor

Arendt & Medernach
41A, avenue JF Kennedy,
L-2082 Luxembourg
Luxembourg

Information to the Shareholders

The annual general meeting of the Shareholders of the Company is held at the registered office of the Company or at such other place in Luxembourg as indicated in the convening notice on the last Monday of February of each year at 2 p.m. Luxembourg time. If this day is not a business day, the annual general meeting shall be held on the next following full business day.

To the extent required by Luxembourg law, notices of all general meetings will be published in the Recueil Electronique des *Sociétés et Associations* on the *Registre du Commerce des Sociétés* ("RCS") website of Luxembourg (the "RESA"), in a Luxembourgish newspaper and in any other newspapers that the Board of Directors of the Company may determine and will be sent by mail to the registered shareholders, at least 8 days before the date of the general meeting.

The financial year ("Financial Year") of the Company starts on the first day of November in each year and ends on the last day of October of the next year.

The annual reports including audited financial statements are published within 4 months after the end of the Financial Year and the unaudited semi-annual reports are published within 2 months at the end of the relevant period. The reports include separate information on each of the Sub-Funds as well as combined information on all Sub-Funds. The reports are available at the registered office of the Company during normal business hours.

A detailed schedule of portfolio changes during the period is available free of charge upon request at the registered office of the Company.

The Company has been established for an undetermined period.

Statement of Net Assets

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR) EUR	Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR) EUR	Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF USD
ASSETS				
Securities portfolio at cost		4 857 554 092	346 303 517	177 965 584
Net unrealised profit/ (loss)		361 890 808	24 576 751	(22 077 873)
Securities portfolio at market value	2	5 219 444 900	370 880 268	155 887 711
Cash at bank	2	13 328 233	4 028 444	368 205
Receivable for Fund shares issued		-	-	17 707 609
Receivable for securities sold		693 707	-	10 332 075
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	11 549 600
Dividends receivable, net		-	550 570	-
Bank interest receivable		11 534 121	-	-
Interest receivable on bonds		-	-	1 456 684
Swaps at market value	2.8, 9	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	15 854	-	150 773
Unrealised appreciation on financial futures contracts	2.7, 7	-	10 460	-
Other assets		754 367	118 385	7 982 317
		5 245 771 182	**375 588 127**	**205 434 974**
LIABILITIES				
Bank Overdraft		586 587	-	185 498
Payable for Fund shares redeemed		-	-	10 329 089
Payable for securities purchased		-	-	25 685 425
Payable on swaps		-	-	-
Payable on spot exchange		-	-	11 585 511
Management fees payable	3	284 764	17 752	18 484
Taxe d'abonnement payable	6	-	74	-
Administration fees payable	5	-	-	-
Swaps at market value	2.8, 9	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	137 471	-	2 346 619
Unrealised depreciation on financial futures contracts	2.7, 7	118 325	-	-
Other liabilities		133 390	20 535	4 894
		1 260 537	**38 361**	**50 155 520**
TOTAL NET ASSETS		**5 244 510 645**	**375 549 766**	**155 279 454**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF USD	Lyxor Index Fund - Lyxor $ Floating Rate Note UCITS ETF USD	Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		175 552 291	139 493 580	49 973 854
Net unrealised profit/ (loss)		(14 488 095)	(11 666 005)	6 099 974
Securities portfolio at market value	2	161 064 196	127 827 575	56 073 828
Cash at bank	2	2 334 632	-	207 964
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	-
Receivable on swaps		-	628 402	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	71 969
Bank interest receivable		-	-	-
Interest receivable on bonds		2 451 115	723 176	-
Swaps at market value	2.8, 9	-	129 674 814	-
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	91 651	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	3 580
Other assets		276	-	-
		165 941 870	**258 853 967**	**56 357 341**
LIABILITIES				
Bank Overdraft		269 482	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	628 402	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	35 841	12 077	18 134
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Swaps at market value	2.8, 9	-	128 550 751	-
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	3 859 071	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		9 458	-	179
		4 173 852	**129 191 230**	**18 313**
TOTAL NET ASSETS		**161 768 018**	**129 662 737**	**56 339 028**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF	Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF	Lyxor Index Fund - Lyxor BofAML ¿ Short Term High Yield Bond UCITS ETF
		EUR	EUR	EUR
ASSETS				
Securities portfolio at cost		173 860 396	350 982 259	127 118 321
Net unrealised profit/ (loss)		13 214 749	4 857 430	(1 463 058)
Securities portfolio at market value	2	187 075 145	355 839 689	125 655 263
Cash at bank	2	118 280	3 192 295	7
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	13 210 451
Receivable on swaps		-	-	139 121
Receivable on spot exchange		-	30 333	-
Dividends receivable, net		304 672	622 874	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	705 144
Swaps at market value	2.8, 9	-	-	125 930 626
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	4 270	6 200	-
Other assets		134 141	222 953	-
		187 636 508	**359 914 344**	**265 640 612**
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	1 927 845	13 349 573
Payable on swaps		-	-	-
Payable on spot exchange		-	30 429	-
Management fees payable	3	59 909	113 541	30 800
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Swaps at market value	2.8, 9	-	-	126 360 407
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		5 352	886	-
		65 261	**2 072 701**	**139 740 780**
TOTAL NET ASSETS		**187 571 247**	**357 841 643**	**125 899 832**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF	Lyxor Index Fund - Lyxor ESG Euro High Yield (DR) UCITS ETF	Lyxor Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF
		USD	EUR	USD
ASSETS				
Securities portfolio at cost		59 978 903	163 934 907	28 642 275
Net unrealised profit/ (loss)		(3 389 918)	(12 759 337)	(2 092 190)
Securities portfolio at market value	2	56 588 985	151 175 570	26 550 085
Cash at bank	2	1 008 267	1 096 772	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	456 551
Receivable on swaps		-	-	61 656
Receivable on spot exchange		-	-	-
Dividends receivable, net		155 662	-	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	2 084 647	188 644
Swaps at market value	2.8, 9	-	-	26 890 199
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	1 940	-	-
Other assets		-	-	-
		57 754 854	**154 356 989**	**54 147 135**
LIABILITIES				
Bank Overdraft		9 071	12	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	518 207
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	9 521	32 438	6 440
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Swaps at market value	2.8, 9	-	-	26 738 729
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		28	2 685	-
		18 620	**35 135**	**27 263 376**
TOTAL NET ASSETS		**57 736 234**	**154 321 854**	**26 883 759**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF EUR	Lyxor Index Fund - Lyxor Smart Overnight Return EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Real Estate UCITS ETF EUR
ASSETS				
Securities portfolio at cost		181 426 790	1 374 315 687	32 658 499
Net unrealised profit/ (loss)		(18 781 469)	99 635 875	(1 020 295)
Securities portfolio at market value	2	162 645 321	1 473 951 562	31 638 204
Cash at bank	2	126 593	95	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		4 690 553	-	380 262
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	165 155 712	1 452 444 254	31 569 787
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Other assets		-	-	-
		332 618 179	**2 926 395 911**	**63 588 253**
LIABILITIES				
Bank Overdraft		-	35	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		2 603 269	-	343 706
Payable on swaps		2 087 192	-	36 556
Payable on spot exchange		-	-	-
Management fees payable	3	39 290	-	7 839
Taxe d'abonnement payable	6	-	9 362	-
Administration fees payable	5	-	297 986	-
Swaps at market value	2.8, 9	162 645 321	1 473 951 562	31 638 203
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		1 976	-	-
		167 377 048	**1 474 258 945**	**32 026 304**
TOTAL NET ASSETS		**165 241 131**	**1 452 136 966**	**31 561 949**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF EUR
ASSETS				
Securities portfolio at cost		189 125 880	44 282 512	38 282 564
Net unrealised profit/ (loss)		(8 661 503)	(1 693 337)	(2 782 501)
Securities portfolio at market value	2	180 464 377	42 589 175	35 500 063
Cash at bank	2	-	9 973	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		2 565 045	12 702 438	1 871 972
Receivable on swaps		460 170	-	-
Receivable on spot exchange		-	2 297 947	-
Dividends receivable, net		-	-	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	180 377 502	42 994 774	36 182 925
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Other assets		-	-	-
		363 867 094	**100 594 307**	**73 554 960**
LIABILITIES				
Bank Overdraft		-	162	8 792
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		3 025 215	12 379 315	1 385 616
Payable on swaps		-	329 998	486 316
Payable on spot exchange		-	2 290 758	-
Management fees payable	3	65 973	10 126	9 016
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Swaps at market value	2.8, 9	180 464 377	42 589 175	35 500 063
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		-	1 058	645
		183 555 565	**57 600 592**	**37 390 448**
TOTAL NET ASSETS		**180 311 529**	**42 993 715**	**36 164 512**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF
		EUR	EUR	EUR
ASSETS				
Securities portfolio at cost		213 409 481	660 202 892	58 393 021
Net unrealised profit/ (loss)		6 882 535	(26 304 029)	2 358 756
Securities portfolio at market value	2	220 292 016	633 898 863	60 751 777
Cash at bank	2	-	65 289	-
Receivable for Fund shares issued		-	16 798 363	-
Receivable for securities sold		5 227 956	51 158 143	-
Receivable on swaps		-	1 718 403	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		2 949	17 565	438
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	223 976 907	638 865 062	61 407 516
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Other assets		-	37 831	-
		449 499 828	**1 342 559 519**	**122 159 731**
LIABILITIES				
Bank Overdraft		5 416	489	756
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		4 190 233	52 875 246	-
Payable on swaps		1 037 724	16 768 242	-
Payable on spot exchange		-	-	-
Management fees payable	3	51 271	146 130	15 476
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Swaps at market value	2.8, 9	220 292 016	633 898 863	60 751 777
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		-	11 455	-
		225 576 660	**703 700 425**	**60 768 009**
TOTAL NET ASSETS		**223 923 168**	**638 859 094**	**61 391 722**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF EUR
ASSETS				
Securities portfolio at cost		99 107 017	8 317 400	434 705 539
Net unrealised profit/ (loss)		2 401 040	(225 564)	9 491 427
Securities portfolio at market value	2	101 508 057	8 091 836	444 196 966
Cash at bank	2	-	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		802 400	-	25 569 267
Receivable on swaps		-	-	5 770 308
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	2 317
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	102 557 933	8 147 806	450 984 031
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Other assets		-	-	-
		204 868 390	**16 239 642**	**926 522 889**
LIABILITIES				
Bank Overdraft		506	300	2 287
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		366 840	-	31 339 575
Payable on swaps		435 560	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	25 289	2 014	120 116
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Swaps at market value	2.8, 9	101 508 057	8 091 836	444 196 966
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		-	94	-
		102 336 252	**8 094 244**	**475 658 944**
TOTAL NET ASSETS		**102 532 138**	**8 145 398**	**450 863 945**

The accompanying notes form an integral part of these financial statements.

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF EUR
ASSETS				
Securities portfolio at cost		28 126 926	17 462 829	108 006 471
Net unrealised profit/ (loss)		2 235 921	445 335	8 074 080
Securities portfolio at market value	2	30 362 847	17 908 164	116 080 551
Cash at bank	2	-	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	1 477 038
Receivable on swaps		-	2 623 652	980 543
Receivable on spot exchange		-	-	-
Dividends receivable, net		1 253	-	238
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	31 069 803	18 106 738	118 288 736
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Other assets		-	-	-
		61 433 903	**38 638 554**	**236 827 106**
LIABILITIES				
Bank Overdraft		1 855	-	230
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	2 623 652	2 457 581
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	7 244	3 671	28 662
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Swaps at market value	2.8, 9	30 362 847	17 908 164	116 080 551
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		-	-	-
		30 371 946	**20 535 487**	**118 567 024**
TOTAL NET ASSETS		**31 061 957**	**18 103 067**	**118 260 082**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF EUR
ASSETS				
Securities portfolio at cost		50 032 689	151 614 669	57 240 095
Net unrealised profit/ (loss)		3 362 718	(3 399 457)	2 014 828
Securities portfolio at market value	2	53 395 407	148 215 212	59 254 923
Cash at bank	2	-	29 781	267
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		1 185 312	15 784 035	-
Receivable on swaps		-	2 212 724	1 005 505
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	3 495	786
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	53 879 489	149 610 583	59 361 107
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Other assets		-	-	-
		108 460 208	**315 855 830**	**119 622 588**
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	17 996 336	1 005 505
Payable on swaps		1 185 312	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	14 349	33 775	13 607
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Swaps at market value	2.8, 9	53 395 407	148 215 212	59 254 923
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		-	2 823	-
		54 595 068	**166 248 146**	**60 274 035**
TOTAL NET ASSETS		**53 865 140**	**149 607 684**	**59 348 553**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF EUR
ASSETS				
Securities portfolio at cost		105 582 608	866 417 147	839 670 490
Net unrealised profit/ (loss)		1 341 374	43 235 308	(16 059 157)
Securities portfolio at market value	2	106 923 982	909 652 455	823 611 333
Cash at bank	2	44	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		740 746	88 693 157	16 172 195
Receivable on swaps		852 927	3 945 212	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	2 212	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	108 836 272	929 851 705	853 766 256
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Other assets		-	-	-
		217 353 971	**1 932 144 741**	**1 693 549 784**
LIABILITIES				
Bank Overdraft		-	2 198	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		1 593 673	92 638 369	519 139
Payable on swaps		-	-	15 653 056
Payable on spot exchange		-	-	-
Management fees payable	3	25 537	238 061	206 621
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Swaps at market value	2.8, 9	106 923 982	909 652 455	823 611 333
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		-	-	-
		108 543 192	**1 002 531 083**	**839 990 149**
TOTAL NET ASSETS		**108 810 779**	**929 613 658**	**853 559 635**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF	Lyxor Index Fund - Lyxor MSCI Robotics & AI ESG Filtered UCITS ETF	Lyxor Index Fund - Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF
		EUR	USD	USD
ASSETS				
Securities portfolio at cost		31 642 189	292 720 175	78 721 838
Net unrealised profit/ (loss)		(65 051)	(12 856 912)	(9 967 554)
Securities portfolio at market value	2	31 577 138	279 863 263	68 754 284
Cash at bank	2	-	5	33 582
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		83 304	2 318 865	395 775
Receivable on swaps		-	3 575 415	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	80 774
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	32 132 204	278 843 362	-
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Other assets		-	-	-
		63 792 646	**564 600 910**	**69 264 415**
LIABILITIES				
Bank Overdraft		-	-	213 723
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	5 894 281	226 868
Payable on swaps		83 304	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	7 606	97 871	26 406
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Swaps at market value	2.8, 9	31 577 138	279 863 263	-
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	713
Other liabilities		-	-	498
		31 668 048	**285 855 415**	**468 208**
TOTAL NET ASSETS		**32 124 598**	**278 745 495**	**68 796 207**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF	Lyxor Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF	Lyxor Index Fund - Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF
		USD	USD	USD
ASSETS				
Securities portfolio at cost		184 026 713	254 516 036	433 030 798
Net unrealised profit/ (loss)		(46 713 574)	(63 201 634)	(95 687 940)
Securities portfolio at market value	2	137 313 139	191 314 402	337 342 858
Cash at bank	2	67 346	763 627	228 332
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	196 920
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	266 592
Dividends receivable, net		15 594	39 491	556 852
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Other assets		-	-	-
		137 396 079	**192 117 520**	**338 591 554**
LIABILITIES				
Bank Overdraft		45 742	-	308 282
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	268 573
Management fees payable	3	52 980	75 328	128 389
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Swaps at market value	2.8, 9	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	12 058	9 776
Other liabilities		12	259	184
		98 734	**87 645**	**715 204**
TOTAL NET ASSETS		**137 297 345**	**192 029 875**	**337 876 350**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF USD	Lyxor Index Fund - Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF USD	Lyxor Index Fund - Lyxor iBoxx $ Liquid Emerging Markets Sovereigns UCITS ETF USD
ASSETS				
Securities portfolio at cost		86 649 056	153 389 035	304 920 177
Net unrealised profit/ (loss)		(20 407 811)	(7 025 953)	(16 264 260)
Securities portfolio at market value	2	66 241 245	146 363 082	288 655 917
Cash at bank	2	155 584	709 127	15
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		6 040	61 257	2 747 074
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		91 315	292 418	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	2 775 670
Swaps at market value	2.8, 9	-	-	293 253 719
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Other assets		-	-	-
		66 494 184	**147 425 884**	**587 432 395**
LIABILITIES				
Bank Overdraft		126 973	13 694	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	1 582 881
Payable on swaps		-	-	1 164 193
Payable on spot exchange		-	-	-
Management fees payable	3	25 046	37 630	83 620
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Swaps at market value	2.8, 9	-	-	291 431 587
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	5 850	32 970	-
Other liabilities		22	1 420	-
		157 891	**85 714**	**294 262 281**
TOTAL NET ASSETS		**66 336 293**	**147 340 170**	**293 170 114**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Combined USD
ASSETS		
Securities portfolio at cost		14 670 060 505
Net unrealised profit/ (loss)		200 479 215
Securities portfolio at market value	2	14 870 539 720
Cash at bank	2	29 092 871
Receivable for Fund shares issued		35 429 042
Receivable for securities sold		272 875 827
Receivable on swaps		25 057 024
Receivable on spot exchange		14 272 411
Dividends receivable, net		2 900 339
Bank interest receivable		12 167 921
Interest receivable on bonds		10 538 379
Swaps at market value	2.8, 9	6 927 018 422
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	259 149
Unrealised appreciation on financial futures contracts	2.7, 7	27 797
Other assets		9 319 929
		22 209 498 831
LIABILITIES		
Bank Overdraft		1 815 589
Payable for Fund shares redeemed		10 329 089
Payable for securities purchased		290 488 759
Payable on swaps		41 361 227
Payable on spot exchange		14 302 820
Management fees payable	3	2 328 158
Taxe d'abonnement payable	6	9 955
Administration fees payable	5	314 360
Swaps at market value	2.8, 9	6 865 201 906
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	6 350 715
Unrealised depreciation on financial futures contracts	2.7, 7	186 194
Other liabilities		207 803
		7 232 896 575
TOTAL NET ASSETS		**14 976 602 256**

Statement of Operations and Changes in Net Assets

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR) EUR	Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR) EUR	Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF USD
Net assets at the beginning of the year		**3 254 488 663**	**314 751 723**	**132 881 877**
INCOME				
Dividends, net	2	57 645 495	3 421 360	8 440
Interest on Bonds, net	2	-	-	2 283 615
Bank interest		3 289	27	15 080
Other income	2	8 424 127	28 934	6 559
		66 072 911	**3 450 321**	**2 313 694**
EXPENSES				
Management fees	3	1 379 642	107 968	108 681
Taxe d'abonnement	6	-	454	-
Interest and bank charges	5	141 752	1 387	6 864
Transaction costs		8 684 218	185 978	4 644
Other expenses	2	327 890	3 805	17 358
	2	**10 533 502**	**299 592**	**137 547**
Net investment income/ (loss)		**55 539 409**	**3 150 729**	**2 176 147**
Net realised gains/ (losses) on				
- securities sold		2 167 075	2 520 847	(1 493 552)
- currencies	2	98 144	9 076	298 341
- forward foreign exchange contracts	2	(1 318 500)	-	(2 308 075)
- financial futures contracts	2, 8	(224 040)	(1 010)	-
- swaps	2, 7	-	-	-
	2, 9	**722 679**	**2 528 913**	**(3 503 286)**
Net realised result for the year		**56 262 088**	**5 679 642**	**(1 327 139)**
Change in net unrealised profit/ (loss) on				
- securities		(181 083 515)	(38 089 957)	(19 528 549)
- forward foreign exchange contracts		381 115	-	(2 136 986)
- financial futures contracts	2, 8	(118 055)	(7 275)	-
- swaps	2, 7	-	-	150 773
	2, 9	**(180 820 455)**	**(38 097 232)**	**(21 514 762)**
Result of operations		**(124 558 367)**	**(32 417 590)**	**(22 841 901)**
Movements in capital				
Subscriptions		2 118 830 568	98 265 122	98 678 142
Redemptions		(3 678 599)	(3 908 534)	(51 865 926)
		2 115 151 969	**94 356 588**	**46 812 216**
Dividend paid		(571 620)	(1 140 955)	(1 572 738)
Exchange differences on the net assets at April 30, 2021	11	-	-	-
Net assets at the end of the year		**5 244 510 645**	**375 549 766**	**155 279 454**

The accompanying notes form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF USD	Lyxor Index Fund - Lyxor $ Floating Rate Note UCITS ETF USD	Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF EUR
Net assets at the beginning of the year		**208 227 881**	**122 127 026**	**66 586 509**
INCOME				
Dividends, net	2	35 590	-	365 359
Interest on Bonds, net	2	4 789 355	842 826	-
Bank interest		4 078	-	15
Other income	2	17 576	-	5 004
		4 846 599	**842 826**	**370 378**
EXPENSES				
Management fees	3	259 601	71 597	122 183
Taxe d'abonnement	6	-	-	-
Interest and bank charges	5	7 644	-	755
Transaction costs		7 873	816	17 030
Other expenses	2	42 906	-	2 137
	2	**318 024**	**72 413**	**142 105**
Net investment income/ (loss)		**4 528 575**	**770 413**	**228 273**
Net realised gains/ (losses) on				
- securities sold		(6 646 269)	(5 181 282)	582 816
- currencies	2	(5 760)	-	907
- forward foreign exchange contracts	2	(3 875 427)	-	-
- financial futures contracts	2, 8	-	-	(25 930)
- swaps	2, 7	-	7 750 846	-
	2, 9	**(10 527 456)**	**2 569 564**	**557 793**
Net realised result for the year		**(5 998 881)**	**3 339 977**	**786 066**
Change in net unrealised profit/ (loss) on				
- securities		(12 838 694)	(9 697 448)	(10 833 465)
- forward foreign exchange contracts		(3 545 558)	-	-
- financial futures contracts	2, 8	-	-	2 080
- swaps	2, 7	-	1 203 379	-
	2, 9	**(16 384 252)**	**(8 494 069)**	**(10 831 385)**
Result of operations		**(22 383 133)**	**(5 154 092)**	**(10 045 319)**
Movements in capital				
Subscriptions		174 532 058	35 771 882	2 246 725
Redemptions		(194 430 466)	(22 725 920)	(2 448 887)
		(19 898 408)	**13 045 962**	**(202 162)**
Dividend paid		(4 178 322)	(356 159)	-
Exchange differences on the net assets at April 30, 2021	11	-	-	-
Net assets at the end of the year		**161 768 018**	**129 662 737**	**56 339 028**

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF	Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF	Lyxor Index Fund - Lyxor BofAML ¿ Short Term High Yield Bond UCITS ETF
		EUR	EUR	EUR
Net assets at the beginning of the year		**259 889 247**	**380 549 339**	**154 595 080**
INCOME				
Dividends, net	2	1 697 538	4 544 147	-
Interest on Bonds, net	2	-	-	1 444 807
Bank interest		2 784	64	-
Other income	2	21 679	265 549	-
		1 722 001	**4 809 760**	**1 444 807**
EXPENSES				
Management fees	3	450 679	765 392	221 132
Taxe d'abonnement	6	-	-	-
Interest and bank charges	5	3 633	1 790	-
Transaction costs		46 554	232 939	850
Other expenses	2	14 342	43 498	-
	2	**515 208**	**1 043 619**	**221 982**
Net investment income/ (loss)		**1 206 793**	**3 766 141**	**1 222 825**
Net realised gains/ (losses) on				
- securities sold		12 318 620	7 985 887	(7 010 846)
- currencies	2	612	5 895	-
- forward foreign exchange contracts	2	-	-	-
- financial futures contracts	2, 8	(10 995)	(39 855)	-
- swaps	2, 7	-	-	2 492 580
	2, 9	**12 308 237**	**7 951 927**	**(4 518 266)**
Net realised result for the year		**13 515 030**	**11 718 068**	**(3 295 441)**
Change in net unrealised profit/ (loss) on				
- securities		(31 177 056)	(35 037 471)	(1 158 032)
- forward foreign exchange contracts		-	-	-
- financial futures contracts	2, 8	1 375	(7 075)	-
- swaps	2, 7	-	-	(302 715)
	2, 9	**(31 175 681)**	**(35 044 546)**	**(1 460 747)**
Result of operations		**(17 660 651)**	**(23 326 478)**	**(4 756 188)**
Movements in capital				
Subscriptions		-	120 348 087	56 320 508
Redemptions		(54 657 349)	(117 330 232)	(80 259 568)
		(54 657 349)	**3 017 855**	**(23 939 060)**
Dividend paid		-	(2 399 073)	-
Exchange differences on the net assets at April 30, 2021	11	-	-	-
Net assets at the end of the year		**187 571 247**	**357 841 643**	**125 899 832**

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF	Lyxor Index Fund - Lyxor ESG Euro High Yield (DR) UCITS ETF	Lyxor Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF
		USD	EUR	USD
Net assets at the beginning of the year		**64 380 940**	**176 209 670**	**40 994 821**
INCOME				
Dividends, net	2	768 311	3 857	-
Interest on Bonds, net	2	-	3 002 158	360 267
Bank interest		41	214	-
Other income	2	6 787	1 400	455
		775 139	**3 007 629**	**360 722**
EXPENSES				
Management fees	3	60 070	235 460	56 360
Taxe d'abonnement	6	-	-	-
Interest and bank charges	5	1 635	4 633	-
Transaction costs		15 962	1 191	-
Other expenses	2	4 568	4 855	-
	2	**82 235**	**246 139**	**56 360**
Net investment income/ (loss)		**692 904**	**2 761 490**	**304 362**
Net realised gains/ (losses) on				
- securities sold		1 623 188	(5 083 903)	(2 196 724)
- currencies	2	(21 326)	-	-
- forward foreign exchange contracts	2	(308)	-	-
- financial futures contracts	2, 8	(96 015)	-	-
- swaps	2, 7	-	-	(2 577 552)
	2, 9	**1 505 539**	**(5 083 903)**	**(4 774 276)**
Net realised result for the year		**2 198 443**	**(2 322 413)**	**(4 469 914)**
Change in net unrealised profit/ (loss) on				
- securities		(9 079 496)	(11 458 222)	(1 655 317)
- forward foreign exchange contracts		-	-	-
- financial futures contracts	2, 8	2 130	-	-
- swaps	2, 7	-	-	237 486
	2, 9	**(9 077 366)**	**(11 458 222)**	**(1 417 831)**
Result of operations		**(6 878 923)**	**(13 780 635)**	**(5 887 745)**
Movements in capital				
Subscriptions		3 529 091	102 657 314	20 411 835
Redemptions		(3 294 874)	(110 764 495)	(28 635 152)
		234 217	**(8 107 181)**	**(8 223 317)**
Dividend paid		-	-	-
Exchange differences on the net assets at April 30, 2021	11	-	-	-
Net assets at the end of the year		**57 736 234**	**154 321 854**	**26 883 759**

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF	Lyxor Index Fund - Lyxor Smart Overnight Return	Lyxor Index Fund - Lyxor Stoxx Europe 600 Real Estate UCITS ETF
		EUR	EUR	EUR
Net assets at the beginning of the year		**160 059 509**	**1 263 715 241**	**35 243 065**
INCOME				
Dividends, net	2	-	8 493 811	-
Interest on Bonds, net	2	-	-	-
Bank interest		413	91	-
Other income	2	6 491	-	-
		6 904	**8 493 902**	**-**
EXPENSES				
Management fees	3	247 277	-	51 185
Taxe d'abonnement	6	-	10 403	-
Interest and bank charges	5	5 261	-	-
Transaction costs		-	-	-
Other expenses	2	13 989	446 532	-
	2	**266 527**	**456 935**	**51 185**
Net investment income/ (loss)		**(259 623)**	**8 036 967**	**(51 185)**
Net realised gains/ (losses) on				
- securities sold		(4 069 247)	44 364 443	(2 641 943)
- currencies	2	-	3	-
- forward foreign exchange contracts	2	-	-	-
- financial futures contracts	2, 8	-	-	-
- swaps	2, 7	17 129 951	10 669 342	1 527 385
	2, 9	**13 060 704**	**55 033 788**	**(1 114 558)**
Net realised result for the year		**12 801 081**	**63 070 755**	**(1 165 743)**
Change in net unrealised profit/ (loss) on				
- securities		(18 482 282)	(31 229 138)	(2 160 203)
- forward foreign exchange contracts		-	-	-
- financial futures contracts	2, 8	-	-	-
- swaps	2, 7	2 879 013	(1 272 600)	83 619
	2, 9	**(15 603 269)**	**(32 501 738)**	**(2 076 584)**
Result of operations		**(2 802 188)**	**30 569 017**	**(3 242 327)**
Movements in capital				
Subscriptions		13 233 107	2 750 782 760	2 625 919
Redemptions		(3 280 750)	(2 592 930 052)	(2 942 197)
		9 952 357	**157 852 708**	**(316 278)**
Dividend paid		(1 968 547)	-	(122 511)
Exchange differences on the net assets at April 30, 2021	11	-	-	-
Net assets at the end of the year		**165 241 131**	**1 452 136 966**	**31 561 949**

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF
		EUR	EUR	EUR
Net assets at the beginning of the year		**166 721 910**	**57 640 977**	**38 571 451**
INCOME				
Dividends, net	2	-	-	-
Interest on Bonds, net	2	-	-	-
Bank interest		-	381	95
Other income	2	-	8 273	5 900
		-	**8 654**	**5 995**
EXPENSES				
Management fees	3	383 926	73 422	57 974
Taxe d'abonnement	6	-	-	-
Interest and bank charges	5	-	2 042	1 336
Transaction costs		-	-	-
Other expenses	2	-	4 452	2 689
	2	**383 926**	**79 916**	**61 999**
Net investment income/ (loss)		**(383 926)**	**(71 262)**	**(56 004)**
Net realised gains/ (losses) on				
- securities sold		10 397 264	(2 868 880)	(998 555)
- currencies	2	-	(5 213)	(365)
- forward foreign exchange contracts	2	-	-	-
- financial futures contracts	2, 8	-	-	-
- swaps	2, 7	19 657 366	3 018 604	(2 228 636)
	2, 9	**30 054 630**	**144 511**	**(3 227 556)**
Net realised result for the year		**29 670 704**	**73 249**	**(3 283 560)**
Change in net unrealised profit/ (loss) on				
- securities		(27 443 761)	(2 668 686)	(3 069 895)
- forward foreign exchange contracts		-	-	-
- financial futures contracts	2, 8	-	-	-
- swaps	2, 7	3 391 075	422 670	571 541
	2, 9	**(24 052 686)**	**(2 246 016)**	**(2 498 354)**
Result of operations		**5 618 018**	**(2 172 767)**	**(5 781 914)**
Movements in capital				
Subscriptions		15 646 633	8 196 829	12 061 070
Redemptions		(6 327 095)	(20 662 228)	(8 658 661)
		9 319 538	**(12 465 399)**	**3 402 409**
Dividend paid		(1 347 937)	(9 096)	(27 434)
Exchange differences on the net assets at April 30, 2021	11	-	-	-
Net assets at the end of the year		**180 311 529**	**42 993 715**	**36 164 512**

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF
		EUR	EUR	EUR
Net assets at the beginning of the year		**199 982 046**	**485 877 827**	**66 351 841**
INCOME				
Dividends, net	2	1 199 220	-	273 310
Interest on Bonds, net	2	-	-	-
Bank interest		-	1 785	-
Other income	2	-	119 530	-
		1 199 220	**121 315**	**273 310**
EXPENSES				
Management fees	3	326 968	729 144	99 815
Taxe d'abonnement	6	-	-	-
Interest and bank charges	5	68 593	11 462	32 403
Transaction costs		-	-	-
Other expenses	2	-	37 520	-
	2	**395 561**	**778 126**	**132 218**
Net investment income/ (loss)		**803 659**	**(656 811)**	**141 092**
Net realised gains/ (losses) on				
- securities sold		(9 858 040)	(61 970)	(247 899)
- currencies	2	-	(22 808)	-
- forward foreign exchange contracts	2	-	-	-
- financial futures contracts	2, 8	-	-	-
- swaps	2, 7	20 497 796	57 400 704	(8 016 785)
	2, 9	**10 639 756**	**57 315 926**	**(8 264 684)**
Net realised result for the year		**11 443 415**	**56 659 115**	**(8 123 592)**
Change in net unrealised profit/ (loss) on				
- securities		(8 778 997)	(37 913 333)	(1 328 557)
- forward foreign exchange contracts		-	-	-
- financial futures contracts	2, 8	-	-	-
- swaps	2, 7	2 476 810	1 849 826	579 234
	2, 9	**(6 302 187)**	**(36 063 507)**	**(749 323)**
Result of operations		**5 141 228**	**20 595 608**	**(8 872 915)**
Movements in capital				
Subscriptions		67 568 734	260 223 670	39 046 935
Redemptions		(48 597 678)	(127 687 600)	(35 134 139)
		18 971 056	**132 536 070**	**3 912 796**
Dividend paid		(171 162)	(150 411)	-
Exchange differences on the net assets at April 30, 2021	11	-	-	-
Net assets at the end of the year		**223 923 168**	**638 859 094**	**61 391 722**

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF EUR
Net assets at the beginning of the year		**52 421 811**	**6 562 715**	**393 892 434**
INCOME				
Dividends, net	2	94 814	-	2 210 181
Interest on Bonds, net	2	-	-	-
Bank interest		-	-	-
Other income	2	-	2 055	-
		94 814	**2 055**	**2 210 181**
EXPENSES				
Management fees	3	119 830	12 547	620 904
Taxe d'abonnement	6	-	-	-
Interest and bank charges	5	-	372	86 030
Transaction costs		-	-	-
Other expenses	2	-	655	-
	2	**119 830**	**13 574**	**706 934**
Net investment income/ (loss)		**(25 016)**	**(11 519)**	**1 503 247**
Net realised gains/ (losses) on				
- securities sold		(1 123 923)	(573 198)	(8 330 572)
- currencies	2	-	-	-
- forward foreign exchange contracts	2	-	-	-
- financial futures contracts	2, 8	-	-	-
- swaps	2, 7	328 746	790 897	68 895 056
	2, 9	**(795 177)**	**217 699**	**60 564 484**
Net realised result for the year		**(820 193)**	**206 180**	**62 067 731**
Change in net unrealised profit/ (loss) on				
- securities		(2 378 667)	(346 523)	(18 659 238)
- forward foreign exchange contracts		-	-	-
- financial futures contracts	2, 8	-	-	-
- swaps	2, 7	1 013 607	(51 207)	12 819 235
	2, 9	**(1 365 060)**	**(397 730)**	**(5 840 003)**
Result of operations		**(2 185 253)**	**(191 550)**	**56 227 728**
Movements in capital				
Subscriptions		68 337 189	4 269 448	257 007 271
Redemptions		(15 996 354)	(2 488 629)	(255 884 881)
		52 340 835	**1 780 819**	**1 122 390**
Dividend paid		(45 255)	(6 586)	(378 607)
Exchange differences on the net assets at April 30, 2021	11	-	-	-
Net assets at the end of the year		**102 532 138**	**8 145 398**	**450 863 945**

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF
		EUR	EUR	EUR
Net assets at the beginning of the year		**39 425 536**	**12 883 200**	**149 748 471**
INCOME				
Dividends, net	2	83 566	-	580 464
Interest on Bonds, net	2	-	-	-
Bank interest		-	-	-
Other income	2	-	-	-
		83 566	**-**	**580 464**
EXPENSES				
Management fees	3	53 241	18 633	204 848
Taxe d'abonnement	6	-	-	-
Interest and bank charges	5	-	-	70 540
Transaction costs		-	-	-
Other expenses	2	-	-	-
	2	**53 241**	**18 633**	**275 388**
Net investment income/ (loss)		**30 325**	**(18 633)**	**305 076**
Net realised gains/ (losses) on				
- securities sold		227 324	686 672	(1 098 553)
- currencies	2	-	-	-
- forward foreign exchange contracts	2	-	-	-
- financial futures contracts	2, 8	-	-	-
- swaps	2, 7	(931 777)	(4 607 611)	(33 375 684)
	2, 9	**(704 453)**	**(3 920 939)**	**(34 474 237)**
Net realised result for the year		**(674 128)**	**(3 939 572)**	**(34 169 161)**
Change in net unrealised profit/ (loss) on				
- securities		(2 126 903)	(149 118)	(1 192 449)
- forward foreign exchange contracts		-	-	-
- financial futures contracts	2, 8	-	-	-
- swaps	2, 7	636 691	160 797	1 403 476
	2, 9	**(1 490 212)**	**11 679**	**211 027**
Result of operations		**(2 164 340)**	**(3 927 893)**	**(33 958 134)**
Movements in capital				
Subscriptions		7 442 459	29 735 262	39 956 341
Redemptions		(13 529 270)	(20 580 178)	(37 486 596)
		(6 086 811)	**9 155 084**	**2 469 745**
Dividend paid		(112 428)	(7 324)	-
Exchange differences on the net assets at April 30, 2021	11	-	-	-
Net assets at the end of the year		**31 061 957**	**18 103 067**	**118 260 082**

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF EUR
Net assets at the beginning of the year		**80 365 734**	**111 880 642**	**62 987 138**
INCOME				
Dividends, net	2	429 161	-	352 646
Interest on Bonds, net	2	-	-	-
Bank interest		-	226	-
Other income	2	-	42 323	7
		429 161	**42 549**	**352 653**
EXPENSES				
Management fees	3	95 705	175 992	86 879
Taxe d'abonnement	6	-	-	-
Interest and bank charges	5	-	3 432	14 226
Transaction costs		-	-	-
Other expenses	2	-	10 554	-
	2	**95 705**	**189 978**	**101 105**
Net investment income/ (loss)		**333 456**	**(147 429)**	**251 548**
Net realised gains/ (losses) on				
- securities sold		4 021 909	(2 472 207)	(219 869)
- currencies	2	-	(14 955)	-
- forward foreign exchange contracts	2	-	-	-
- financial futures contracts	2, 8	-	-	-
- swaps	2, 7	5 859 850	(17 511 403)	4 027 629
	2, 9	**9 881 759**	**(19 998 565)**	**3 807 760**
Net realised result for the year		**10 215 215**	**(20 145 994)**	**4 059 308**
Change in net unrealised profit/ (loss) on				
- securities		(4 696 353)	(5 910 850)	(1 640 953)
- forward foreign exchange contracts		-	-	-
- financial futures contracts	2, 8	-	-	-
- swaps	2, 7	611 135	1 357 313	177 481
	2, 9	**(4 085 218)**	**(4 553 537)**	**(1 463 472)**
Result of operations		**6 129 997**	**(24 699 531)**	**2 595 836**
Movements in capital				
Subscriptions		43 258 173	106 103 741	12 853 735
Redemptions		(75 821 969)	(43 677 168)	(18 973 119)
		(32 563 796)	**62 426 573**	**(6 119 384)**
Dividend paid		(66 795)	-	(115 037)
Exchange differences on the net assets at April 30, 2021	11	-	-	-
Net assets at the end of the year		**53 865 140**	**149 607 684**	**59 348 553**

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF
		EUR	EUR	EUR
Net assets at the beginning of the year		**118 940 841**	**1 329 562 519**	**624 361 934**
INCOME				
Dividends, net	2	-	4 364 608	2 184 156
Interest on Bonds, net	2	-	-	-
Bank interest		-	-	-
Other income	2	43	-	-
		43	**4 364 608**	**2 184 156**
EXPENSES				
Management fees	3	168 184	1 956 070	1 037 752
Taxe d'abonnement	6	-	-	-
Interest and bank charges	5	-	314 917	194 717
Transaction costs		-	-	-
Other expenses	2	-	-	-
	2	**168 184**	**2 270 987**	**1 232 469**
Net investment income/ (loss)		**(168 141)**	**2 093 621**	**951 687**
Net realised gains/ (losses) on				
- securities sold		(4 704 957)	(203 553 181)	(29 073 593)
- currencies	2	-	-	-
- forward foreign exchange contracts	2	-	-	-
- financial futures contracts	2, 8	-	-	-
- swaps	2, 7	(14 688 596)	(2 162 454)	195 686 884
	2, 9	**(19 393 553)**	**(205 715 635)**	**166 613 291**
Net realised result for the year		**(19 561 694)**	**(203 622 014)**	**167 564 978**
Change in net unrealised profit/ (loss) on				
- securities		(2 013 286)	(39 330 915)	(45 902 913)
- forward foreign exchange contracts		-	-	-
- financial futures contracts	2, 8	-	-	-
- swaps	2, 7	1 361 755	23 245 916	27 404 985
	2, 9	**(651 531)**	**(16 084 999)**	**(18 497 928)**
Result of operations		**(20 213 225)**	**(219 707 013)**	**149 067 050**
Movements in capital				
Subscriptions		46 410 221	930 216 885	366 310 177
Redemptions		(36 276 878)	(1 110 036 136)	(285 362 095)
		10 133 343	**(179 819 251)**	**80 948 082**
Dividend paid		(50 180)	(422 597)	(817 431)
Exchange differences on the net assets at April 30, 2021	11	-	-	-
Net assets at the end of the year		**108 810 779**	**929 613 658**	**853 559 635**

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF	Lyxor Index Fund - Lyxor MSCI Robotics & AI ESG Filtered UCITS ETF	Lyxor Index Fund - Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF
		EUR	USD	USD
Net assets at the beginning of the year		**34 238 496**	**380 186 383**	**71 671 846**
INCOME				
Dividends, net	2	44 322	-	312 578
Interest on Bonds, net	2	-	-	-
Bank interest		-	-	21
Other income	2	-	-	21 982
		44 322	**-**	**334 581**
EXPENSES				
Management fees	3	51 744	682 648	168 183
Taxe d'abonnement	6	-	-	-
Interest and bank charges	5	2 054	-	2 061
Transaction costs		-	-	49 192
Other expenses	2	-	-	8 570
	2	**53 798**	**682 648**	**228 006**
Net investment income/ (loss)		**(9 476)**	**(682 648)**	**106 575**
Net realised gains/ (losses) on				
- securities sold		(2 205 160)	(10 136 856)	3 174 304
- currencies	2	-	-	422
- forward foreign exchange contracts	2	-	-	-
- financial futures contracts	2, 8	-	-	(23 520)
- swaps	2, 7	2 262 146	(77 866 068)	-
	2, 9	**56 986**	**(88 002 924)**	**3 151 206**
Net realised result for the year		**47 510**	**(88 685 572)**	**3 257 781**
Change in net unrealised profit/ (loss) on				
- securities		(1 254 964)	(27 825 902)	(15 939 088)
- forward foreign exchange contracts		-	-	-
- financial futures contracts	2, 8	-	-	(1 071)
- swaps	2, 7	184 542	(9 825)	-
	2, 9	**(1 070 422)**	**(27 835 727)**	**(15 940 159)**
Result of operations		**(1 022 912)**	**(116 521 299)**	**(12 682 378)**
Movements in capital				
Subscriptions		9 894 649	45 675 381	13 302 014
Redemptions		(10 965 375)	(30 594 970)	(3 495 275)
		(1 070 726)	**15 080 411**	**9 806 739**
Dividend paid		(20 260)	-	-
Exchange differences on the net assets at April 30, 2021	11	-	-	-
Net assets at the end of the year		**32 124 598**	**278 745 495**	**68 796 207**

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF	Lyxor Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF	Lyxor Index Fund - Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF
		USD	USD	USD
Net assets at the beginning of the year		**182 971 611**	**352 385 565**	**312 091 801**
INCOME				
Dividends, net	2	180 074	683 605	1 233 580
Interest on Bonds, net	2	-	-	-
Bank interest		85	43	107
Other income	2	21 873	88 176	164 450
		202 032	**771 824**	**1 398 137**
EXPENSES				
Management fees	3	355 524	567 168	861 211
Taxe d'abonnement	6	-	-	-
Interest and bank charges	5	2 937	7 482	15 774
Transaction costs		78 068	200 060	253 289
Other expenses	2	14 316	34 589	43 486
	2	**450 845**	**809 299**	**1 173 760**
Net investment income/ (loss)		**(248 813)**	**(37 475)**	**224 377**
Net realised gains/ (losses) on				
- securities sold		10 235 431	7 766 687	36 089 099
- currencies	2	(13 558)	22 899	(46 732)
- forward foreign exchange contracts	2	-	-	-
- financial futures contracts	2, 8	71 143	73 951	(13 928)
- swaps	2, 7	-	-	-
	2, 9	**10 293 016**	**7 863 537**	**36 028 439**
Net realised result for the year		**10 044 203**	**7 826 062**	**36 252 816**
Change in net unrealised profit/ (loss) on				
- securities		(72 218 619)	(93 912 088)	(139 478 265)
- forward foreign exchange contracts		-	-	-
- financial futures contracts	2, 8	(70 894)	(12 058)	(5 340)
- swaps	2, 7	-	-	-
	2, 9	**(72 289 513)**	**(93 924 146)**	**(139 483 605)**
Result of operations		**(62 245 310)**	**(86 098 084)**	**(103 230 789)**
Movements in capital				
Subscriptions		16 571 044	18 415 298	138 395 228
Redemptions		-	(92 672 904)	(9 379 890)
		16 571 044	**(74 257 606)**	**129 015 338**
Dividend paid		-	-	-
Exchange differences on the net assets at April 30, 2021	11	-	-	-
Net assets at the end of the year		**137 297 345**	**192 029 875**	**337 876 350**

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF	Lyxor Index Fund - Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF	Lyxor Index Fund - Lyxor iBoxx $ Liquid Emerging Markets Sovereigns UCITS ETF
		USD	USD	USD
Net assets at the beginning of the year		**93 127 858**	**165 904 412**	**392 910 201**
INCOME				
Dividends, net	2	409 906	1 227 479	-
Interest on Bonds, net	2	-	-	7 291 885
Bank interest		115	1 015	-
Other income	2	46 429	40 655	-
		456 450	**1 269 149**	**7 291 885**
EXPENSES				
Management fees	3	202 623	243 194	604 770
Taxe d'abonnement	6	-	-	-
Interest and bank charges	5	10 804	4 218	-
Transaction costs		57 452	60 859	270 434
Other expenses	2	11 814	15 513	-
	2	**282 693**	**323 784**	**875 204**
Net investment income/ (loss)		**173 757**	**945 365**	**6 416 681**
Net realised gains/ (losses) on				
- securities sold		(1 581 300)	4 519 467	(37 282 812)
- currencies	2	(2 628)	(37 140)	-
- forward foreign exchange contracts	2	(1 107)	-	-
- financial futures contracts	2, 8	2 076	(29 500)	-
- swaps	2, 7	-	-	(19 636 129)
	2, 9	**(1 582 959)**	**4 452 827**	**(56 918 941)**
Net realised result for the year		**(1 409 202)**	**5 398 192**	**(50 502 260)**
Change in net unrealised profit/ (loss) on				
- securities		(25 395 502)	(32 259 059)	(10 591 636)
- forward foreign exchange contracts		-	-	-
- financial futures contracts	2, 8	(5 850)	(32 970)	-
- swaps	2, 7	-	-	1 786 441
	2, 9	**(25 401 352)**	**(32 292 029)**	**(8 805 195)**
Result of operations		**(26 810 554)**	**(26 893 837)**	**(59 307 455)**
Movements in capital				
Subscriptions		21 090 399	33 536 648	56 044 659
Redemptions		(21 071 410)	(25 207 053)	(96 477 291)
		18 989	**8 329 595**	**(40 432 632)**
Dividend paid		-	-	-
Exchange differences on the net assets at April 30, 2021	11	-	-	-
Net assets at the end of the year		**66 336 293**	**147 340 170**	**293 170 114**

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Combined USD
Net assets at the beginning of the year		**14 206 357 792**
INCOME		
Dividends, net	2	97 682 519
Interest on Bonds, net	2	20 259 274
Bank interest		30 485
Other income	2	9 837 033
		127 809 311
EXPENSES		
Management fees	3	14 637 631
Taxe d'abonnement	6	11 454
Interest and bank charges	5	1 073 579
Transaction costs		10 671 232
Other expenses	2	1 156 203
	2	**27 550 099**
Net investment income/ (loss)		**100 259 212**
Net realised gains/ (losses) on		
- securities sold		(213 075 012)
- currencies	2	269 732
- forward foreign exchange contracts	2	(7 575 869)
- financial futures contracts	2, 8	(334 209)
- swaps	2, 7	252 346 460
	2, 9	**31 631 102**
Net realised result for the year		**131 890 314**
Change in net unrealised profit/ (loss) on		
- securities		(1 069 120 353)
- forward foreign exchange contracts		(5 280 487)
- financial futures contracts	2, 8	(262 089)
- swaps	2, 7	88 823 634
	2, 9	**(985 839 295)**
Result of operations		**(853 948 981)**
Movements in capital		
Subscriptions		8 682 865 443
Redemptions		(6 008 989 595)
		2 673 875 848
Dividend paid		(16 605 286)
Exchange differences on the net assets at April 30, 2022*	11	(1 033 077 117)
Net assets at the end of the year		**14 976 602 256**

* This amount is explained by the difference between the exchange rate applied as at October 31, 2021 and the one applied as at April 30, 2022 for the calculation of the Net Assets at the beginning of the year of the Sub-Funds expressed in currency other than USD.

The accompanying notes form an integral part of these financial statements.

Statistical information

Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR)

	Currency	30/04/22	31/10/21	31/10/20
Class UCITS ETF Acc				
Number of shares		26 449 656.000	15 653 051.000	12 206 461.000
Net asset value per share	EUR	195.2155	203.4147	142.9058
Class UCITS ETF Monthly Hedged to EUR - Dist				
Number of shares		696 662.000	573 699.000	112 699.000
Net asset value per share	EUR	116.4535	122.7599	90.2381
Total Net Assets	EUR	5 244 510 645	3 254 488 663	1 754 543 676

Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR)

	Currency	30/04/22	31/10/21	31/10/20
Class SE				
Number of shares		5 373.967	5 373.967	-
Net asset value per share	EUR	1 584.7377	1 754.1915	-
Class UCITS ETF Acc				
Number of shares		962 856.000	516 953.000	385 264.000
Net asset value per share	EUR	194.8053	215.6248	146.4516
Class UCITS ETF Dist				
Number of shares		2 306 023.000	2 237 167.000	3 312 426.000
Net asset value per share	EUR	77.8240	86.6528	60.1993
Total Net Assets	EUR	375 549 766	314 751 723	263 238 064

Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Acc				
Number of shares		690 000	100 000.000	-
Net asset value per share	USD	8.8144	10.0387	-
Class Dist				
Number of shares		1 032 370	874 285.000	1 439 200.000
Net asset value per share	USD	94.8133	109.3571	111.9130
Class Monthly Hedged to EUR - Dist				
Number of shares		598 373	331 160.000	578 000.000
Net asset value per share	EUR	81.2906	94.6383	97.8477
Total Net Assets	USD	155 279 454	132 881 877	226 944 560

Statistical information (continued)

Lyxor Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Acc				
Number of shares		129 000	131 000.000	-
Net asset value per share	USD	9.2861	10.1097	-
Class Dist				
Number of shares		968 566	1 036 449.000	335 000.000
Net asset value per share	USD	93.7567	104.1278	100.3105
Class Monthly Hedged to EUR - Dist				
Number of shares		841 537	971 898.000	681 000.000
Net asset value per share	EUR	78.5786	88.0037	85.5947
Total Net Assets	USD	161 768 018	208 227 881	101 503 184

Lyxor Index Fund - Lyxor $ Floating Rate Note UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Dist				
Number of shares		839 200	738 200.000	599 200.000
Net asset value per share	USD	99.5507	100.3215	100.7241
Class Monthly Hedged to CHF - Dist				
Number of shares		-	-	28 500.000
Net asset value per share	CHF	-	-	92.1316
Class Monthly Hedged to EUR - Dist				
Number of shares		480 100	450 100.000	394 100.000
Net asset value per share	EUR	91.0590	92.2857	93.4493
Class Monthly Hedged to GBP - Dist				
Number of shares		-	-	27 000.000
Net asset value per share	GBP	-	-	96.3825
Total Net Assets	USD	129 662 737	122 127 026	109 483 186

Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Dist				
Number of shares		366 141	366 327.000	337 909.000
Net asset value per share	EUR	153.8724	181.7679	129.5614
Total Net Assets	EUR	56 339 028	66 586 509	43 779 989

Statistical information (continued)

Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Dist				
Number of shares		534 241	687 409.000	696 046.000
Net asset value per share	EUR	351.0985	378.0707	252.3968
Total Net Assets	EUR	187 571 247	259 889 247	175 679 827

Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Dist				
Number of shares		3 201 527	3 239 129.000	1 737 668.000
Net asset value per share	EUR	111.7721	117.4850	82.7012
Total Net Assets	EUR	357 841 643	380 549 339	143 707 258

Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Dist				
Number of shares		1 353 181	1 609 000.000	1 252 000.000
Net asset value per share	EUR	93.0399	96.0814	93.0761
Total Net Assets	EUR	125 899 832	154 595 080	116 531 353

Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Acc				
Number of shares		4 346 798	4 320 798.000	2 154 183.000
Net asset value per share	USD	13.2824	14.9002	10.5907
Total Net Assets	USD	57 736 234	64 380 940	22 814 475

Lyxor Index Fund - Lyxor ESG Euro High Yield (DR) UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Acc				
Number of shares		638 263	1 110 000.000	-
Net asset value per share	EUR	9.2677	9.9710	-

Statistical information (continued)

Lyxor Index Fund - Lyxor ESG Euro High Yield (DR) UCITS ETF (continued)

	Currency	30/04/22	31/10/21	31/10/20
Class Dist				
Number of shares		1 444 085	1 493 556.000	826 500.000
Net asset value per share	EUR	102.7686	110.5695	106.6422
Total Net Assets	EUR	154 321 854	176 209 670	88 139 808

Lyxor Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Acc				
Number of shares		201 719	484 600.000	477 000.000
Net asset value per share	USD	19.4121	21.7091	20.2951
Class Monthly Hedged to EUR - Acc				
Number of shares		1 130 356	1 249 902.000	71 000.000
Net asset value per share	EUR	19.2608	21.0685	19.8336
Total Net Assets	USD	26 883 759	40 994 821	11 321 105

Lyxor Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Dist				
Number of shares		9 860 867	9 299 035.000	9 211 800.000
Net asset value per share	EUR	16.7572	17.2124	11.9825
Total Net Assets	EUR	165 241 131	160 059 509	110 380 651

Lyxor Index Fund - Lyxor Smart Overnight Return

	Currency	30/04/22	31/10/21	31/10/20
Class IE				
Number of shares		141 126.590	183 084.273	131 385.823
Net asset value per share	EUR	977.8740	979.9795	984.5716
Class IG				
Number of shares		200.000	200.000	200.000
Net asset value per share	GBP	1 036.8385	1 034.4000	1 033.2403
Class IU				
Number of shares		140 832.493	122 355.732	119 999.452
Net asset value per share	USD	1 082.5046	1 080.6674	1 077.6154

Statistical information (continued)

Lyxor Index Fund - Lyxor Smart Overnight Return (continued)

	Currency	30/04/22	31/10/21	31/10/20
Class UCITS ETF C-EUR				
Number of shares		8 623 375.000	6 883 540.000	952 208.000
Net asset value per share	EUR	97.7874	97.9979	984.5716
Class UCITS ETF C-GBP				
Number of shares		22 539.000	17 775.000	30 515.000
Net asset value per share	GBP	1 036.8385	1 034.4000	1 033.2403
Class UCITS ETF C-USD				
Number of shares		167 843.000	247 069.000	295 549.000
Net asset value per share	USD	1 082.5046	1 080.6674	1 077.6154
Class UCITS ETF D-EUR				
Number of shares		1 260 018.000	460 200.000	460 200.000
Net asset value per share	EUR	99.4076	99.6217	100.0885
Total Net Assets	EUR	1 452 136 966	1 263 715 241	1 532 160 623

Lyxor Index Fund - Lyxor Stoxx Europe 600 Real Estate UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Dist				
Number of shares		751 657	756 994.000	858 392.000
Net asset value per share	EUR	41.9898	46.5565	35.7706
Total Net Assets	EUR	31 561 949	35 243 065	30 705 258

Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Dist EUR				
Number of shares		2 555 308	2 495 970.000	2 511 070.000
Net asset value per share	EUR	49.3149	48.1372	34.7035
Class Dist USD				
Number of shares		2 750 711	2 416 810.000	2 246 099.000
Net asset value per share	USD	20.8237	22.3006	16.1912
Total Net Assets	EUR	180 311 529	166 721 910	118 363 584

Statistical information (continued)

Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Acc				
Number of shares		493 444	657 502.000	397 202.000
Net asset value per share	EUR	73.8385	77.4756	54.0182
Class Dist				
Number of shares		58 463	56 850.000	56 850.000
Net asset value per share	EUR	112.1826	117.8643	84.3483
Total Net Assets	EUR	42 993 715	57 640 977	26 251 363

Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Acc				
Number of shares		331 118	310 386.000	252 619.000
Net asset value per share	EUR	85.9544	99.0721	65.9518
Class Dist				
Number of shares		55 817	48 990.000	59 400.000
Net asset value per share	EUR	138.0124	159.6416	110.3601
Total Net Assets	EUR	36 164 512	38 571 451	23 216 071

Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Acc				
Number of shares		1 433 624	1 319 887.000	1 162 283.000
Net asset value per share	EUR	102.3892	99.2527	75.4066
Class Dist				
Number of shares		502 715	462 599.000	486 050.000
Net asset value per share	EUR	153.4378	149.1132	115.3705
Total Net Assets	EUR	223 923 168	199 982 046	143 719 719

Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Acc				
Number of shares		4 098 405	3 153 519.000	4 401 734.000
Net asset value per share	EUR	135.4204	129.6346	100.9523

Statistical information (continued)

Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF (continued)

	Currency	30/04/22	31/10/21	31/10/20
Class Dist				
Number of shares		455 360	436 384.000	470 700.000
Net asset value per share	EUR	184.1423	176.6159	140.4508
Total Net Assets	EUR	638 859 094	485 877 827	510 475 581

Lyxor Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Acc				
Number of shares		676 389	654 613.000	418 109.000
Net asset value per share	EUR	82.1954	93.0520	64.5952
Class Dist				
Number of shares		48 332	40 062.000	78 616.000
Net asset value per share	EUR	119.9129	135.7582	95.7699
Total Net Assets	EUR	61 391 722	66 351 841	34 536 902

Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Acc				
Number of shares		1 968 083	946 382.000	1 131 313.000
Net asset value per share	EUR	47.2443	47.0742	30.9554
Class Dist				
Number of shares		145 938	120 100.000	192 600.000
Net asset value per share	EUR	65.4473	65.5423	45.2294
Total Net Assets	EUR	102 532 138	52 421 811	43 731 470

Statistical information (continued)

Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Acc				
Number of shares		114 145	100 280.000	136 138.000
Net asset value per share	EUR	47.3413	47.8180	30.5286
Class Dist				
Number of shares		39 830	25 330.000	29 830.000
Net asset value per share	EUR	68.8331	69.7797	45.4198
Total Net Assets	EUR	8 145 398	6 562 715	5 510 987

Lyxor Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Acc				
Number of shares		8 385 275	8 299 678.000	7 393 836.000
Net asset value per share	EUR	50.3120	44.2733	25.8116
Class Dist				
Number of shares		374 431	382 431.000	465 700.000
Net asset value per share	EUR	77.4065	69.1305	41.9974
Total Net Assets	EUR	450 863 945	393 892 434	210 405 624

Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Acc				
Number of shares		170 314	216 332.000	425 520.000
Net asset value per share	EUR	123.3962	132.3515	102.1787
Class Dist				
Number of shares		54 363	53 963.000	58 050.000
Net asset value per share	EUR	184.7919	200.0197	158.1691
Total Net Assets	EUR	31 061 957	39 425 536	52 660 802

Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Acc				
Number of shares		418 996	212 159.000	239 317.000
Net asset value per share	EUR	38.6731	54.9525	41.8136

Statistical information (continued)

Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF (continued)

	Currency	30/04/22	31/10/21	31/10/20
Class Dist				
Number of shares		31 416	14 216.000	8 535.000
Net asset value per share	EUR	60.4526	86.1374	66.0774
Total Net Assets	EUR	18 103 067	12 883 200	10 570 683

Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Acc				
Number of shares		1 364 384	1 237 658.000	1 369 507.000
Net asset value per share	EUR	70.1765	90.5808	56.7515
Class Dist				
Number of shares		245 810	318 410.000	396 550.000
Net asset value per share	EUR	91.5843	118.2136	74.4890
Total Net Assets	EUR	118 260 082	149 748 471	107 260 340

Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Acc				
Number of shares		1 293 979	2 113 889.000	3 062 711.000
Net asset value per share	EUR	36.7964	33.9314	28.0710
Class Dist				
Number of shares		107 016	158 829.000	82 250.000
Net asset value per share	EUR	58.4150	54.3878	46.6105
Total Net Assets	EUR	53 865 140	80 365 734	89 807 296

Statistical information (continued)

Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Acc				
Number of shares		5 708 281	3 265 584.000	641 579.000
Net asset value per share	EUR	24.8306	31.3271	21.3488
Class Dist				
Number of shares		211 989	204 590.000	164 070.000
Net asset value per share	EUR	37.1108	46.8213	31.9232
Total Net Assets	EUR	149 607 684	111 880 642	18 934 640

Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Acc				
Number of shares		799 401	870 790.000	1 754 208.000
Net asset value per share	EUR	62.8099	60.3181	50.8323
Class Dist				
Number of shares		81 970	96 670.000	72 370.000
Net asset value per share	EUR	111.4828	108.2309	94.3184
Total Net Assets	EUR	59 348 553	62 987 138	95 996 290

Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Acc				
Number of shares		1 346 764	1 213 082.000	1 925 872.000
Net asset value per share	EUR	72.6302	85.4348	52.1341
Class Dist				
Number of shares		116 250	137 050.000	153 000.000
Net asset value per share	EUR	94.5802	111.6478	69.3731
Total Net Assets	EUR	108 810 779	118 940 841	111 017 825

Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Acc				
Number of shares		49 058 628	64 776 007.000	23 924 497.000
Net asset value per share	EUR	18.5757	20.3309	11.0492

Statistical information (continued)

Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF (continued)

	Currency	30/04/22	31/10/21	31/10/20
Class Dist				
Number of shares		587 001	360 700.000	305 000.000
Net asset value per share	EUR	31.1947	34.9474	19.2994
Total Net Assets	EUR	929 613 658	1 329 562 519	270 234 134

Lyxor Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Acc				
Number of shares		8 253 918	7 532 980.000	6 880 153.000
Net asset value per share	EUR	100.1646	79.6678	51.5862
Class Dist				
Number of shares		186 450	204 870.000	160 600.000
Net asset value per share	EUR	143.7838	118.2476	79.3390
Total Net Assets	EUR	853 559 635	624 361 934	367 662 892

Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Acc				
Number of shares		124 281	133 899.000	112 699.000
Net asset value per share	EUR	155.7335	159.7835	117.7528
Class Dist				
Number of shares		51 750	50 650.000	63 220.000
Net asset value per share	EUR	246.7609	253.5763	190.6860
Total Net Assets	EUR	32 124 598	34 238 496	25 325 806

Lyxor Index Fund - Lyxor MSCI Robotics & AI ESG Filtered UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Acc				
Number of shares		9 498 207	9 132 339.000	6 459 504.000
Net asset value per share	USD	29.3471	41.6307	28.2884
Total Net Assets	USD	278 745 495	380 186 383	182 729 582

Statistical information (continued)

Lyxor Index Fund - Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Acc				
Number of shares		5 291 168	4 641 216.000	926 618.000
Net asset value per share	USD	13.0020	15.4424	10.6694
Total Net Assets	USD	68 796 207	71 671 846	9 886 480

Lyxor Index Fund - Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Acc				
Number of shares		11 520 817	10 329 595.000	5 970 298.000
Net asset value per share	USD	11.9173	17.7133	12.4679
Total Net Assets	USD	137 297 345	182 971 611	74 437 396

Lyxor Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Acc				
Number of shares		15 740 361	20 169 710.000	8 422 582.000
Net asset value per share	USD	12.1998	17.4710	12.6374
Total Net Assets	USD	192 029 875	352 385 565	106 439 584

Lyxor Index Fund - Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Acc				
Number of shares		18 234 361	13 087 410.000	1 437 000.000
Net asset value per share	USD	18.5296	23.8467	13.3022
Total Net Assets	USD	337 876 350	312 091 801	19 115 306

Statistical information (continued)

Lyxor Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Acc				
Number of shares		4 886 136	5 078 127.000	2 252 778.000
Net asset value per share	USD	13.5764	18.3390	12.9600
Total Net Assets	USD	66 336 293	93 127 858	29 196 124

Lyxor Index Fund - Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Acc				
Number of shares		6 176 738	5 862 269.000	1 801 430.000
Net asset value per share	USD	23.8540	28.3003	20.0672
Total Net Assets	USD	147 340 170	165 904 412	36 149 776

Lyxor Index Fund - Lyxor iBoxx $ Liquid Emerging Markets Sovereigns UCITS ETF

	Currency	30/04/22	31/10/21	31/10/20
Class Dist				
Number of shares		2 825 932	3 401 541.000	2 771 000.000
Net asset value per share	USD	81.2850	93.8879	94.8692
Class Monthly Hedged to EUR Dist				
Number of shares		828 984	750 000.000	727 000.000
Net asset value per share	EUR	72.5686	84.7369	86.5935
Total Net Assets	USD	293 170 114	392 910 201	336 214 092

Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR)

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
89 713	AAK AB	SEK	1 495 957	1 487 908	0.03
47 870	AALBERTS NV	EUR	2 024 500	2 232 178	0.04
824 945	ABB LTD	CHF	21 971 191	23 846 066	0.45
284 484	ABN AMRO BANK NV	EUR	3 238 903	3 412 386	0.07
1 088 463	ABRDN PLC	GBP	3 647 467	2 452 199	0.05
12 288	ACCIONA SA	EUR	1 631 696	2 304 000	0.04
90 784	ACCOR SA	EUR	3 021 049	2 862 420	0.05
11 202	ACKERMANS & VAN HAAREN NV	EUR	1 661 379	1 908 821	0.04
118 293	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	3 166 912	2 908 825	0.06
58 815	ADDLIFE AB	SEK	1 669 865	1 258 105	0.02
163 528	ADDTECH AB	SEK	2 209 215	2 777 831	0.05
101 000	ADECCO GROUP AG - REG	CHF	4 633 966	3 762 842	0.07
111 129	ADEVINTA ASA	NOK	1 146 382	833 312	0.02
95 649	ADIDAS AG - REG	EUR	22 265 989	18 529 124	0.35
159 268	ADMIRAL GROUP PLC	GBP	4 728 638	4 784 200	0.09
14 921	ADYEN NV	EUR	20 540 605	24 216 783	0.46
18 122	AEDIFICA SA	EUR	1 928 727	2 049 598	0.04
1 047 814	AEGON NV	EUR	4 706 703	5 202 397	0.10
36 686	AENA SME SA	EUR	5 485 380	5 000 302	0.10
13 954	AEROPORTS DE PARIS	EUR	1 914 114	1 891 465	0.04
102 686	AGEAS SA/NV	EUR	4 574 710	4 711 234	0.09
78 110	AIR LIQUIDE SA - PF	EUR	8 198 297	12 914 707	0.25
173 002	AIR LIQUIDE SA	EUR	24 568 892	28 604 151	0.55
302 642	AIRBUS SE	EUR	31 858 501	31 940 837	0.61
62 928	AKER BP ASA	NOK	1 731 549	2 180 087	0.04
90 647	AKZO NOBEL NV	EUR	7 579 512	7 532 766	0.14
260 666	ALCON INC	CHF	15 073 862	17 895 332	0.34
148 438	ALFA LAVAL AB	SEK	3 767 738	3 978 365	0.08
66 417	ALK-ABELLO A/S	DKK	1 431 605	1 386 143	0.03
192 599	ALLEGRO.EU SA	PLN	2 549 882	947 680	0.02
260 732	ALLFUNDS GROUP PLC	EUR	3 267 670	2 135 395	0.04
211 185	ALLIANZ SE - REG	EUR	42 430 713	45 658 197	0.87
7 746	ALLREAL HOLDING AG	CHF	1 375 767	1 394 885	0.03
153 979	ALSTOM SA	EUR	4 993 090	3 252 036	0.06
14 635	ALTEN SA	EUR	1 668 076	1 892 306	0.04
234 740	AMADEUS IT GROUP SA - A	EUR	14 122 829	14 178 296	0.27
86 516	AMBU A/S	DKK	1 704 969	1 098 140	0.02
65 278	AMPLIFON SPA	EUR	2 060 972	2 494 925	0.05
136 906	AMS-OSRAM AG	CHF	2 301 945	1 623 085	0.03
30 955	AMUNDI SA	EUR	2 011 340	1 786 104	0.03
50 772	ANDRITZ AG	EUR	2 033 246	2 069 467	0.04
646 900	ANGLO AMERICAN PLC	GBP	20 916 783	27 608 252	0.53
465 593	ANHEUSER-BUSCH INBEV SA/NV	EUR	25 124 270	25 793 852	0.49

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
193 580	ANTOFAGASTA PLC	GBP	2 773 651	3 573 253	0.07
2 752	AP MOLLER - MAERSK A/S - B	DKK	5 366 639	7 650 610	0.15
37 017	ARCADIS NV	EUR	1 564 179	1 477 719	0.03
302 432	ARCELORMITTAL SA	EUR	6 899 841	8 502 876	0.16
27 787	ARGENX SE	EUR	5 808 668	7 610 859	0.15
31 680	ARKEMA SA	EUR	3 232 175	3 457 872	0.07
468 666	AROUNDTOWN SA	EUR	3 025 170	2 248 659	0.04
245 008	ASHTEAD GROUP PLC	GBP	10 713 186	12 185 521	0.23
23 260	ASM INTERNATIONAL NV	EUR	4 402 932	6 743 074	0.13
212 977	ASML HOLDING NV	EUR	86 274 904	116 711 396	2.22
68 908	ASR NEDERLAND NV	EUR	2 519 861	2 986 473	0.06
529 892	ASSA ABLOY AB	SEK	11 630 215	12 873 532	0.25
572 612	ASSICURAZIONI GENERALI SPA	EUR	9 836 803	10 364 277	0.20
179 753	ASSOCIATED BRITISH FOODS PLC	GBP	4 554 067	3 436 753	0.07
812 394	ASTRAZENECA PLC	GBP	75 965 960	103 336 711	1.96
253 321	ATLANTIA SPA	EUR	4 792 258	5 783 318	0.11
347 793	ATLAS COPCO AB	SEK	13 841 007	15 212 472	0.29
55 269	ATOS SE	EUR	3 029 564	1 293 295	0.02
21 250	AURUBIS AG	EUR	2 300 654	2 319 438	0.04
473 737	AUTO TRADER GROUP PLC	GBP	3 115 160	3 579 033	0.07
452 121	AUTOSTORE HOLDINGS LTD	NOK	1 469 187	984 422	0.02
61 973	AVANZA BANK HOLDING AB	SEK	1 576 221	1 509 210	0.03
340 617	AVAST PLC	GBP	2 094 196	2 286 319	0.04
62 412	AVEVA GROUP	GBP	2 190 519	1 615 544	0.03
1 861 019	AVIVA PLC	GBP	9 117 330	9 596 900	0.18
1 072 897	AXA SA	EUR	25 691 113	27 315 958	0.52
781 862	A2A SPA	EUR	1 232 634	1 275 999	0.02
3 515	BACHEM HOLDING AG	CHF	1 966 596	1 472 593	0.03
1 665 327	BAE SYSTEMS PLC	GBP	11 899 985	14 666 373	0.28
33 339	BAKKAFROST P/F	NOK	2 179 444	2 198 064	0.04
26 527	BALOISE HOLDING AG - REG	CHF	3 966 396	4 411 668	0.08
3 478 271	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	18 438 889	17 596 573	0.34
756 271	BANCO BPM SPA	EUR	1 905 431	2 289 232	0.04
2 808 580	BANCO DE SABADELL SA	EUR	2 607 379	2 089 584	0.04
9 045 662	BANCO SANTANDER SA	EUR	32 007 934	25 477 107	0.49
479 078	BANK OF IRELAND GROUP PLC	EUR	2 559 606	2 778 652	0.05
88 036	BANK POLSKA KASA OPIEKI SA	PLN	2 018 707	1 842 918	0.04
320 785	BANKINTER SA	EUR	1 577 509	1 806 661	0.03
8 459 052	BARCLAYS PLC	GBP	16 685 013	14 919 744	0.28
510 385	BARRATT DEVELOPMENTS PLC	GBP	3 630 894	3 003 694	0.06
1 779	BARRY CALLEBAUT AG - REG	CHF	3 431 590	3 915 885	0.07
479 669	BASF SE - REG	EUR	27 788 072	24 180 114	0.46
44 493	BAWAG GROUP AG	EUR	1 554 411	2 034 220	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
509 919	BAYER AG	EUR	33 323 648	32 073 905	0.61
173 851	BAYERISCHE MOTOREN WERKE AG	EUR	13 573 530	13 649 042	0.26
35 765	BE SEMICONDUCTOR INDUSTRIES NV	EUR	1 706 057	2 100 836	0.04
304 090	BEAZLEY PLC	GBP	1 706 647	1 561 979	0.03
40 866	BECHTLE AG	EUR	1 749 195	1 811 181	0.03
48 841	BEIERSDORF AG	EUR	4 680 530	4 679 945	0.09
123 327	BEIJER REF AB	SEK	1 607 014	1 921 855	0.04
4 942	BELIMO HOLDING AG	CHF	1 826 777	2 343 106	0.04
61 593	BELLWAY PLC	GBP	2 168 200	1 787 132	0.03
55 943	BERKELEY GROUP HOLDINGS PLC	GBP	2 633 822	2 716 423	0.05
91 823	BIG YELLOW GROUP PLC	GBP	1 578 697	1 562 712	0.03
91 447	BILLERUDKORSNAS AB	SEK	1 250 784	1 353 803	0.03
24 281	BIOMERIEUX	EUR	2 206 554	2 204 229	0.04
464 859	B&M EUROPEAN VALUE RETAIL SA	GBP	2 639 991	2 711 977	0.05
592 283	BNP PARIBAS SA	EUR	30 743 575	29 439 427	0.56
136 517	BOLIDEN AB	SEK	4 368 363	5 697 733	0.11
448 408	BOLLORE SE	EUR	1 886 130	2 004 384	0.04
145 481	BOUYGUES SA	EUR	4 969 105	4 779 051	0.09
10 078 370	BP PLC	GBP	48 707 126	46 964 425	0.90
86 315	BRENNTAG SE	EUR	5 363 461	6 382 131	0.12
316 406	BRIDGEPOINT GROUP PLC	GBP	1 748 693	1 153 032	0.02
1 092 172	BRITISH AMERICAN TOBACCO PLC	GBP	41 692 534	43 569 896	0.83
430 823	BRITISH LAND CO PLC	GBP	2 732 910	2 654 926	0.05
133 619	BRITVIC PLC	GBP	1 312 512	1 362 826	0.03
3 487 243	BT GROUP PLC	GBP	7 832 165	7 360 459	0.14
3 315	BUCHER INDUSTRIES AG - REG	CHF	1 365 876	1 149 243	0.02
190 219	BUNZL PLC	GBP	5 644 226	7 024 690	0.13
202 192	BURBERRY GROUP PLC	GBP	4 319 533	3 828 473	0.07
145 933	BUREAU VERITAS SA	EUR	3 464 831	4 002 942	0.08
2 167 352	CAIXABANK SA	EUR	6 346 141	6 692 783	0.13
89 924	CAPGEMINI SE	EUR	13 310 133	17 634 096	0.34
22 670	CARL ZEISS MEDITEC AG	EUR	2 774 703	2 729 468	0.05
50 425	CARLSBERG AS - B	DKK	6 095 664	6 157 723	0.12
305 132	CARREFOUR SA	EUR	5 181 756	6 151 461	0.12
143 298	CASTELLUM AB	SEK	2 876 597	2 717 135	0.05
35 222	CD PROJEKT SA	PLN	1 613 701	910 222	0.02
281 475	CELLNEX TELECOM SAU	EUR	11 824 522	12 542 526	0.24
2 935 623	CENTRICA PLC	GBP	3 098 632	2 776 133	0.05
59	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - REG	CHF	5 185 242	6 649 023	0.13
51 346	CHR HANSEN HOLDING A/S	DKK	3 740 793	3 817 059	0.07
2 252	CHRISTIAN DIOR SE	EUR	1 482 608	1 328 680	0.03
282 784	CIE DE SAINT-GOBAIN	EUR	13 433 718	15 929 223	0.30
276 826	CIE FINANCIERE RICHEMONT SA - REG	CHF	25 340 796	31 224 026	0.60
84 619	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	9 928 738	10 073 892	0.19

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
148 730	CLARIANT AG - REG	CHF	2 370 890	2 437 197	0.05
116 815	CLOSE BROTHERS GROUP PLC	GBP	1 775 480	1 543 168	0.03
547 360	CNH INDUSTRIAL NV	EUR	6 021 213	7 515 253	0.14
72 141	CNP ASSURANCES	EUR	1 565 604	1 506 304	0.03
100 657	COCA-COLA HBC AG	GBP	2 500 558	1 961 629	0.04
14 836	COFINIMMO SA	EUR	1 846 355	1 903 459	0.04
59 465	COLOPLAST A/S	DKK	6 905 035	7 666 147	0.15
632 475	COMMERZBANK AG	EUR	4 485 678	3 973 208	0.08
931 316	COMPASS GROUP PLC	GBP	17 741 302	18 864 622	0.36
63 309	CONTINENTAL AG	EUR	6 402 893	4 179 660	0.08
808 246	CONVATEC GROUP PLC	GBP	1 880 871	2 039 252	0.04
96 432	COVESTRO AG	EUR	5 032 631	3 981 677	0.08
23 456	COVIVIO	EUR	1 865 567	1 593 835	0.03
692 185	CREDIT AGRICOLE SA	EUR	8 039 655	7 182 112	0.14
1 256 514	CREDIT SUISSE GROUP AG - REG	CHF	10 659 954	8 243 419	0.16
417 430	CRH PLC	EUR	14 716 998	15 937 477	0.30
71 144	CRODA INTERNATIONAL PLC	GBP	5 283 782	6 607 650	0.13
37 304	CTS EVENTIM AG & CO KGAA	EUR	2 142 442	2 462 064	0.05
234 995	DAIMLER TRUCK HOLDING AG	EUR	4 962 968	6 062 871	0.12
348 581	DANONE SA	EUR	21 258 600	20 092 209	0.38
338 678	DANSKE BANK A/S	DKK	6 001 211	4 967 168	0.09
11 605	DASSAULT AVIATION SA	EUR	1 519 267	1 859 121	0.04
387 011	DASSAULT SYSTEMES SE	EUR	13 450 798	16 461 513	0.31
267 340	DAVIDE CAMPARI-MILANO NV	EUR	2 542 265	2 883 262	0.05
50 579	DCC PLC	GBP	3 658 710	3 658 663	0.07
66 941	DECHRA PHARMACEUTICALS PLC	GBP	2 834 745	2 898 320	0.06
91 098	DELIVERY HERO SE	EUR	6 300 597	3 082 756	0.06
50 339	DEMANT A/S	DKK	1 718 932	2 117 421	0.04
50 977	DERWENT LONDON PLC	GBP	1 912 542	1 829 772	0.03
1 100 220	DEUTSCHE BANK AG - REG	EUR	11 415 957	10 590 718	0.20
100 244	DEUTSCHE BOERSE AG	EUR	13 668 629	16 660 553	0.32
344 587	DEUTSCHE LUFTHANSA AG - REG	EUR	2 812 047	2 464 831	0.05
516 598	DEUTSCHE POST AG - REG	EUR	20 735 279	21 139 190	0.40
1 803 062	DEUTSCHE TELEKOM AG - REG	EUR	28 401 906	31 679 799	0.60
1 219 258	DIAGEO PLC	GBP	47 126 878	58 311 077	1.11
13 030	DIASORIN SPA	EUR	1 642 421	1 629 402	0.03
15 007	D'IETEREN GROUP	EUR	2 287 408	2 326 085	0.04
23 900	DINO POLSKA SA	PLN	1 444 107	1 470 824	0.03
62 200	DIPLOMA PLC	GBP	1 731 943	2 041 626	0.04
630 722	DIRECT LINE INSURANCE GROUP PLC	GBP	2 218 561	1 904 364	0.04
17 856	DKSH HOLDING AG	CHF	1 401 493	1 465 622	0.03
445 805	DNB BANK ASA	NOK	7 856 360	8 334 605	0.16
159 472	DOMETIC GROUP AB	SEK	1 476 998	1 317 884	0.03
317 431	DR. MARTENS PLC	GBP	1 309 379	804 675	0.02

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
206 174	DRAX GROUP PLC	GBP	1 604 382	1 982 607	0.04
685 757	DS SMITH PLC	GBP	2 985 280	2 700 589	0.05
106 444	DSV A/S	DKK	13 958 571	16 741 878	0.32
49 637	DUFRY AG - REG	CHF	2 161 556	1 910 346	0.04
189 172	EASYJET PLC	GBP	1 210 023	1 263 023	0.02
140 927	EDENRED	EUR	5 790 664	6 770 133	0.13
1 482 193	EDP - ENERGIAS DE PORTUGAL SA	EUR	6 019 067	6 583 901	0.13
119 956	EDP RENOVAVEIS SA	EUR	2 369 957	2 715 804	0.05
48 915	EIFFAGE SA	EUR	4 373 831	4 619 533	0.09
303 983	ELECTRICITE DE FRANCE SA	EUR	1 853 141	2 639 788	0.05
151 465	ELECTROLUX AB	SEK	2 502 613	2 217 255	0.04
183 973	ELEKTA AB - B	SEK	1 760 285	1 188 439	0.02
20 223	ELIA GROUP SA/NV	EUR	2 233 849	3 067 829	0.06
91 219	ELIS SA	EUR	1 457 872	1 254 261	0.02
86 329	ELISA OYJ	EUR	4 140 054	4 813 705	0.09
3 395	EMS-CHEMIE HOLDING AG	CHF	2 406 873	2 905 974	0.06
117 690	ENAGAS SA	EUR	2 463 300	2 420 883	0.05
158 008	ENDESA SA	EUR	3 244 920	3 164 900	0.06
4 054 120	ENEL SPA	EUR	27 788 988	25 208 518	0.48
928 172	ENGIE SA (ISIN FR0010208488)	EUR	12 087 798	10 508 763	0.20
1 310 382	ENI SPA	EUR	15 661 398	17 546 015	0.33
292 766	ENTAIN PLC	GBP	4 227 946	5 290 868	0.10
1 054 423	E.ON SE	EUR	10 641 803	10 470 420	0.20
313 884	EPIROC AB - A	SEK	4 429 771	6 124 862	0.12
336 917	EQT AB	SEK	7 962 611	9 274 471	0.18
566 110	EQUINOR ASA	NOK	12 914 376	18 492 101	0.35
187 356	ERSTE GROUP BANK AG	EUR	6 070 376	5 556 979	0.11
154 192	ESSILORLUXOTTICA SA	EUR	21 565 730	25 256 650	0.48
301 186	ESSITY AB	SEK	7 505 366	7 608 725	0.15
25 659	ETABLISSEMENTS FRANZ COLRUYT NV	EUR	1 138 603	896 269	0.02
25 889	EURAZEO SE	EUR	1 756 992	1 905 430	0.04
64 436	EUROFINS SCIENTIFIC SE	EUR	4 614 432	5 716 762	0.11
39 860	EURONEXT NV	EUR	2 991 914	3 054 073	0.06
95 869	EVOLUTION AB	SEK	7 776 677	9 524 265	0.18
100 248	EVONIK INDUSTRIES AG	EUR	2 610 082	2 507 202	0.05
74 906	EVOTEC SE	EUR	2 055 243	1 743 812	0.03
57 727	EXOR NV	EUR	3 687 455	3 856 164	0.07
511 714	EXPERIAN PLC	GBP	15 505 682	17 003 338	0.32
182 494	FABEGE AB	SEK	2 323 053	2 122 311	0.04
52 166	FASTIGHETS AB BALDER - B	SEK	2 288 189	2 482 196	0.05
65 085	FAURECIA SE	EUR	2 490 754	1 371 341	0.03
118 356	FERGUSON PLC	GBP	11 865 783	14 283 009	0.27
62 668	FERRARI NV	EUR	10 218 128	12 721 604	0.24
262 209	FERROVIAL SA	EUR	6 091 930	6 447 719	0.12

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
304 419	FINECOBANK BANCA FINECO SPA	EUR	3 695 867	4 056 383	0.08
9 455	FLUGHAFEN ZURICH AG	CHF	1 505 267	1 532 744	0.03
48 539	FLUIDRA SA	EUR	1 513 349	1 267 839	0.02
92 717	FLUTTER ENTERTAINMENT PLC	EUR	10 832 841	8 954 608	0.17
251 739	FORTUM OYJ	EUR	4 816 024	4 002 650	0.08
81 547	FREENET AG	EUR	1 903 919	2 145 502	0.04
99 141	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	6 577 671	5 892 941	0.11
225 599	FRESENIUS SE & CO KGAA	EUR	9 741 689	7 625 246	0.15
34 689	FUCHS PETROLUB SE	EUR	1 347 432	1 043 445	0.02
56 762	FUTURE PLC	GBP	1 885 452	1 498 341	0.03
24 956	GALENICA AG	CHF	1 416 055	1 754 719	0.03
294 908	GALP ENERGIA SGPS SA	EUR	3 588 697	3 429 780	0.07
16 391	GAMES WORKSHOP GROUP PLC	GBP	1 224 957	1 445 490	0.03
92 916	GEA GROUP AG	EUR	3 246 513	3 453 688	0.07
17 906	GEBERIT AG - REG	CHF	9 063 909	9 792 344	0.19
23 608	GECINA SA	EUR	3 030 411	2 540 221	0.05
32 810	GENMAB A/S	DKK	8 431 502	11 048 697	0.21
32 828	GENUS PLC	GBP	1 250 291	982 984	0.02
40 940	GEORG FISCHER AG	CHF	2 123 287	2 138 955	0.04
127 364	GETINGE AB - B	SEK	3 237 514	3 533 129	0.07
248 840	GETLINK SE - REG	EUR	3 506 875	4 349 723	0.08
4 149	GIVAUDAN SA - REG	CHF	12 982 442	15 781 597	0.30
94 236	GJENSIDIGE FORSIKRING ASA	NOK	1 784 414	1 932 948	0.04
96 935	GLANBIA PLC	EUR	1 212 308	1 103 120	0.02
2 676 273	GLAXOSMITHKLINE PLC	GBP	48 994 380	57 236 091	1.09
5 580 686	GLENCORE PLC	GBP	22 157 926	33 029 160	0.63
78 753	GN STORE NORD AS	DKK	3 372 544	2 845 729	0.05
110 132	GRAFTON GROUP PLC	GBP	1 470 561	1 284 229	0.02
50 861	GREGGS PLC	GBP	1 530 162	1 422 474	0.03
146 525	GRIFOLS SA	EUR	3 217 855	2 344 400	0.04
47 207	GROUPE BRUXELLES LAMBERT SA	EUR	4 207 381	4 276 010	0.08
364 750	H & M HENNES & MAURITZ AB - B	SEK	5 956 516	4 419 436	0.08
189 492	HALMA PLC	GBP	4 754 086	5 581 585	0.11
29 964	HANNOVER RUECK SE - REG	EUR	4 293 598	4 461 640	0.09
176 400	HARGREAVES LANSDOWN PLC	GBP	2 983 952	1 925 547	0.04
839 593	HAYS PLC	GBP	1 438 621	1 231 037	0.02
85 103	HEIDELBERGCEMENT AG	EUR	5 359 074	4 702 792	0.09
50 476	HEINEKEN HOLDING NV	EUR	3 946 646	3 770 557	0.07
118 910	HEINEKEN NV	EUR	10 676 110	11 106 194	0.21
86 820	HELLOFRESH SE	EUR	3 614 480	3 523 156	0.07
17 444	HELVETIA HOLDING AG	CHF	1 835 263	2 146 430	0.04
88 926	HENKEL AG & CO KGAA - PFD	EUR	7 504 461	5 456 499	0.10
402 218	HERA SPA	EUR	1 358 391	1 430 287	0.03
18 452	HERMES INTERNATIONAL	EUR	17 338 221	21 893 298	0.42

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
1 110 512	HEXAGON AB	SEK	11 030 660	13 812 205	0.26
129 220	HEXPOL AB	SEK	1 129 507	1 066 254	0.02
85 599	HIKMA PHARMACEUTICALS PLC	GBP	2 075 211	1 918 783	0.04
176 685	HISCOX LTD	GBP	2 278 749	1 990 479	0.04
300 590	HOLCIM AG - REG	CHF	12 918 189	14 134 188	0.27
47 550	HOLMEN AB	SEK	1 746 231	2 639 033	0.05
147 482	HOMESERVE PLC	GBP	1 567 666	1 725 377	0.03
298 266	HOWDEN JOINERY GROUP PLC	GBP	2 333 400	2 702 764	0.05
10 736 980	HSBC HOLDINGS PLC	GBP	69 069 544	64 057 698	1.22
29 710	HUGO BOSS AG	EUR	1 617 088	1 600 181	0.03
48 139	HUHTAMAKI OYJ	EUR	1 698 302	1 739 262	0.03
272 218	HUSQVARNA AB - B	SEK	2 488 887	2 489 919	0.05
3 066 303	IBERDROLA SA	EUR	26 864 455	33 759 996	0.64
215 411	IG GROUP HOLDINGS PLC	GBP	1 901 792	2 090 660	0.04
28 444	IMCD NV	EUR	3 153 124	4 343 399	0.08
130 116	IMI PLC	GBP	1 963 925	2 098 271	0.04
474 358	IMPERIAL BRANDS PLC	GBP	10 521 803	9 405 301	0.18
190 499	INCHCAPE PLC	GBP	1 584 997	1 619 893	0.03
554 731	INDUSTRIA DE DISENO TEXTIL SA	EUR	14 603 955	11 150 093	0.21
82 437	INDUSTRIVARDEN AB - A	SEK	1 987 789	2 033 098	0.04
133 442	INDUTRADE AB	SEK	2 133 401	3 032 685	0.06
681 227	INFINEON TECHNOLOGIES AG - REG	EUR	17 692 522	18 699 681	0.36
746 279	INFORMA PLC	GBP	5 333 712	5 103 385	0.10
175 554	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	1 687 281	1 787 140	0.03
2 050 866	ING GROEP NV	EUR	22 306 750	18 662 881	0.36
149 267	INMOBILIARIA COLONIAL SOCIMI SA	EUR	1 314 763	1 189 658	0.02
93 695	INTERCONTINENTAL HOTELS GROUP PLC	GBP	5 207 571	5 767 219	0.11
146 887	INTERMEDIATE CAPITAL GROUP PLC	GBP	2 635 260	2 705 238	0.05
1 240 703	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	GBP	2 898 285	2 125 696	0.04
41 166	INTERPUMP GROUP SPA	EUR	1 543 421	1 596 417	0.03
357	INTERROLL HOLDING AG	CHF	1 332 115	1 035 439	0.02
80 556	INTERTEK GROUP PLC	GBP	4 926 790	4 801 243	0.09
9 781 585	INTESA SANPAOLO SPA	EUR	19 034 690	19 121 042	0.36
408 563	INVESTEC PLC	GBP	2 261 083	2 300 401	0.04
72 715	INVESTMENT AB LATOUR - B	SEK	1 622 676	1 851 746	0.04
976 600	INVESTOR AB - B	SEK	15 003 908	18 067 785	0.34
18 148	IPSEN SA	EUR	1 786 654	1 791 208	0.03
107 930	ISS A/S	DKK	2 054 980	1 711 344	0.03
244 488	ITALGAS SPA	EUR	1 341 469	1 510 936	0.03
1 810 287	ITV PLC	GBP	2 474 427	1 600 766	0.03
384 485	IWG PLC	GBP	1 389 162	1 116 505	0.02
885 660	J SAINSBURY PLC	GBP	2 574 084	2 459 083	0.05
1 238 628	JD SPORTS FASHION PLC	GBP	2 172 721	1 966 474	0.04
54 718	JDE PEET'S NV	EUR	1 697 376	1 532 104	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
166 940	JERONIMO MARTINS SGPS SA	EUR	3 038 982	3 305 412	0.06
93 553	JOHNSON MATTHEY PLC	GBP	2 797 085	2 477 303	0.05
120 574	JULIUS BAER GROUP LTD	CHF	5 563 281	5 565 950	0.11
93 040	JUST EAT TAKEAWAY.COM NV	EUR	5 572 904	2 446 952	0.05
124 681	KBC GROUP NV	EUR	8 096 487	8 106 759	0.15
38 276	KERING SA	EUR	20 550 828	19 639 416	0.37
77 951	KERRY GROUP PLC	EUR	8 042 368	8 184 855	0.16
136 328	KESKO OYJ - B	EUR	2 739 292	3 275 962	0.06
68 091	KGHM POLSKA MIEDZ SA	PLN	1 968 365	2 108 276	0.04
177 063	KINDRED GROUP PLC	SEK	1 965 002	1 492 392	0.03
1 022 585	KINGFISHER PLC	GBP	3 302 854	3 082 663	0.06
78 147	KINGSPAN GROUP PLC	EUR	5 122 239	6 959 772	0.13
120 866	KINNEVIK AB - B	SEK	2 019 386	2 282 433	0.04
46 914	KION GROUP AG	EUR	3 063 970	2 498 640	0.05
102 460	KLEPIERRE SA	EUR	2 583 420	2 342 236	0.04
42 229	KNORR-BREMSE AG	EUR	3 479 132	2 885 930	0.06
141 842	KOJAMO OYJ	EUR	2 731 966	2 685 069	0.05
217 284	KONE OYJ - B	EUR	11 372 604	10 014 620	0.19
44 630	KONGSBERG GRUPPEN ASA	NOK	1 551 146	1 843 596	0.04
563 563	KONINKLIJKE AHOLD DELHAIZE NV	EUR	14 338 033	15 830 485	0.30
94 510	KONINKLIJKE DSM NV	EUR	12 735 204	15 178 306	0.29
1 835 447	KONINKLIJKE KPN NV	EUR	5 256 592	6 029 443	0.11
470 334	KONINKLIJKE PHILIPS NV	EUR	15 991 217	11 758 350	0.22
95 533	K+S AG	EUR	1 945 890	3 075 207	0.06
28 298	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	5 672 293	7 602 324	0.14
56 905	LA FRANCAISE DES JEUX SAEM	EUR	1 672 242	2 026 387	0.04
340 956	LAND SECURITIES GROUP PLC	GBP	3 243 357	3 053 895	0.06
40 805	LANXESS	EUR	2 150 873	1 513 457	0.03
36 356	LEG IMMOBILIEN SE	EUR	3 909 614	3 548 346	0.07
2 980 021	LEGAL & GENERAL GROUP PLC	GBP	9 231 408	8 940 950	0.17
133 491	LEGRAND SA	EUR	10 128 041	11 314 697	0.22
201 423	LEONARDO SPA	EUR	1 818 883	1 978 780	0.04
112 904	LIFCO AB	SEK	1 866 536	2 287 258	0.04
266 606	LINDE PLC	EUR	58 419 558	80 368 379	1.53
37 280 735	LLOYDS BANKING GROUP PLC	GBP	22 499 747	20 356 324	0.39
86 402	LOGITECH INTERNATIONAL SA - REG	CHF	4 775 671	5 437 251	0.10
176 344	LONDON STOCK EXCHANGE GROUP PLC	GBP	13 920 640	16 613 378	0.32
462 612	LONDONMETRIC PROPERTY PLC	GBP	1 299 834	1 484 322	0.03
38 856	LONZA GROUP AG - REG	CHF	18 420 069	21 947 569	0.42
83 930	L'OREAL SA	EUR	28 391 962	29 283 177	0.56
41 244	L'OREAL SA - PF	EUR	9 003 004	14 390 032	0.27
522	LPP SA	PLN	1 492 789	1 048 694	0.02
36 758	LUNDBERGFORETAGEN AB - B	SEK	1 473 494	1 650 846	0.03
95 061	LUNDIN ENERGY AB	SEK	2 816 850	3 772 444	0.07

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
138 200	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	67 967 792	85 614 900	1.62
682 625	MAN GROUP PLC	GBP	1 465 607	1 909 157	0.04
977 669	MARKS & SPENCER GROUP PLC	GBP	2 293 683	1 602 784	0.03
303 671	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	2 777 632	2 918 886	0.06
390 329	MEGGITT PLC	GBP	2 863 316	3 600 178	0.07
2 067 393	MELROSE INDUSTRIES PLC	GBP	4 069 410	2 905 791	0.06
437 511	MERCEDES-BENZ GROUP AG	EUR	23 501 969	29 356 988	0.56
64 509	MERCK KGAA	EUR	9 068 595	11 414 868	0.22
167 557	MERLIN PROPERTIES SOCIMI SA	EUR	1 781 952	1 744 268	0.03
431 348	METSO OUTOTEC OYJ	EUR	3 038 518	3 540 504	0.07
1 297 688	M&G PLC	GBP	3 296 811	3 308 120	0.06
73 157	MILLICOM INTERNATIONAL CELLULAR SA - SDR	SEK	2 043 015	1 577 639	0.03
13 069	MIPS AB	SEK	1 219 466	893 572	0.02
109 446	MONCLER SPA	EUR	4 886 807	5 502 945	0.10
229 897	MONDI PLC	GBP	4 510 665	4 131 443	0.08
226 823	MOWI ASA	NOK	4 772 785	6 154 926	0.12
30 564	MTU AERO ENGINES AG	EUR	5 898 958	5 918 719	0.11
73 759	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	17 373 276	16 765 421	0.32
1 898 975	NATIONAL GRID PLC	GBP	21 981 492	26 984 542	0.51
96 260	NATURGY ENERGY GROUP SA	EUR	2 235 042	2 765 550	0.05
2 795 555	NATWEST GROUP PLC	GBP	7 206 573	7 252 972	0.14
27 920	NEMETSCHEK SE	EUR	1 920 123	2 129 738	0.04
214 159	NESTE OYJ	EUR	7 398 067	8 823 351	0.17
1 472 604	NESTLE SA	CHF	152 666 409	181 199 321	3.45
31 817	NETCOMPANY GROUP A/S	DKK	2 006 556	1 699 747	0.03
333 255	NEXI SPA	EUR	4 252 061	3 139 929	0.06
66 019	NEXT PLC	GBP	4 801 546	4 734 668	0.09
724 836	NIBE INDUSTRIER AB - B	SEK	4 687 068	6 836 183	0.13
173 489	NN GROUP NV	EUR	6 894 487	8 143 574	0.16
2 813 942	NOKIA OYJ	EUR	12 755 681	13 705 305	0.26
106 780	NOKIAN RENKAAT OYJ	EUR	2 167 008	1 374 793	0.03
1 054 334	NORDEA BANK ABP	SEK	8 532 599	10 105 033	0.19
864 455	NORDEA BANK ABP	EUR	8 459 025	8 281 479	0.16
49 564	NORDIC ENTERTAINMENT GROUP AB - B	SEK	1 996 852	1 567 300	0.03
118 543	NORDIC SEMICONDUCTOR ASA	NOK	2 209 798	2 309 107	0.04
765 074	NORSK HYDRO ASA	NOK	4 797 572	6 222 721	0.12
1 275 919	NOVARTIS AG - REG	CHF	99 230 500	107 792 728	2.05
871 943	NOVO NORDISK A/S	DKK	62 089 721	95 214 188	1.81
104 929	NOVOZYMES A/S - B	DKK	5 451 635	6 971 005	0.13
318 160	OCADO GROUP PLC	GBP	4 805 231	3 498 719	0.07
84 864	OMV AG	EUR	3 849 941	4 166 822	0.08
1 069 114	ORANGE SA	EUR	12 692 467	12 100 232	0.23

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
53 087	ORION OYJ - B	EUR	1 948 981	1 987 577	0.04
374 932	ORKLA ASA	NOK	3 096 523	2 912 938	0.06
25 956	ORPEA SA	EUR	2 120 671	884 580	0.02
101 628	ORSTED AS	DKK	9 834 836	10 832 505	0.21
223 923	OSB GROUP PLC	GBP	1 520 975	1 496 373	0.03
315 842	OXFORD NANOPORE TECHNOLOGIES PLC	GBP	2 160 032	1 152 104	0.02
47 322	PANDORA A/S	DKK	3 555 163	4 001 390	0.08
11 835	PARTNERS GROUP HOLDING AG	CHF	11 444 178	12 106 604	0.23
377 959	PEARSON PLC	GBP	3 138 421	3 534 664	0.07
132 906	PENNON GROUP PLC	GBP	1 862 122	1 758 899	0.03
107 928	PERNOD RICARD SA	EUR	18 237 969	21 331 969	0.41
159 331	PERSIMMON PLC	GBP	4 513 742	3 982 090	0.08
426 610	PHOENIX GROUP HOLDINGS PLC	GBP	3 313 444	3 092 002	0.06
144 271	POLSKI KONCERN NAFTOWY ORLEN SA	PLN	2 689 586	2 321 181	0.04
76 429	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	5 463 474	6 079 163	0.12
232 995	POSTE ITALIANE SPA	EUR	2 210 842	2 185 027	0.04
428 065	POWSZECHNA KASA OSZCZEDNOSCI BANK POLSKI SA	PLN	3 751 643	3 000 099	0.06
283 647	POWSZECHNY ZAKLAD UBEZPIECZEN SA	PLN	2 315 340	1 860 100	0.04
665 283	PRIMARY HEALTH PROPERTIES PLC	GBP	1 144 373	1 145 688	0.02
91 165	PROSIEBENSAT.1 MEDIA SE	EUR	1 454 587	1 004 182	0.02
458 157	PROSUS NV	EUR	28 974 047	21 345 535	0.41
78 437	PROXIMUS SADP	EUR	1 669 704	1 302 054	0.02
1 474 230	PRUDENTIAL PLC	GBP	22 024 861	17 720 587	0.34
133 839	PRYSMIAN SPA	EUR	3 475 263	4 178 454	0.08
22 894	PSP SWISS PROPERTY AG - REG	CHF	2 446 976	2 754 434	0.05
118 173	PUBLICIS GROUPE SA	EUR	6 082 335	6 804 401	0.13
50 860	PUMA SE	EUR	3 759 260	3 594 785	0.07
129 667	QIAGEN NV	EUR	4 939 127	5 710 535	0.11
14 597	QT GROUP OYJ	EUR	1 962 107	1 227 900	0.02
709 380	QUILTER PLC	GBP	1 148 231	1 112 720	0.02
67 627	RAIFFEISEN BANK INTERNATIONAL AG	EUR	1 384 613	742 544	0.01
74 092	RANDSTAD NV	EUR	3 925 401	3 768 319	0.07
3 540	RATIONAL AG	EUR	2 093 379	2 065 590	0.04
383 914	RECKITT BENCKISER GROUP PLC	GBP	27 478 752	28 510 840	0.54
50 290	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	2 124 705	2 312 837	0.04
202 551	RED ELECTRICA CORP SA	EUR	3 594 167	3 875 813	0.07
1 032 780	RELX PLC	GBP	24 212 498	29 413 181	0.56
11 043	REMY COINTREAU SA	EUR	1 675 078	2 092 649	0.04
103 308	RENAULT SA	EUR	4 455 425	2 435 486	0.05
1 052 173	RENTOKIL INITIAL PLC	GBP	5 680 867	6 887 178	0.13
11 251	REPLY SPA	EUR	1 618 276	1 589 766	0.03
762 367	REPSOL SA	EUR	9 156 364	10 890 413	0.21
121 936	REXEL SA	EUR	1 839 788	2 394 823	0.05
429 090	RIGHTMOVE PLC	GBP	2 948 903	3 157 980	0.06

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
19 336	RINGKJOEBING LANDBOBANK A/S	DKK	2 170 818	2 266 628	0.04
555 812	RIO TINTO PLC	GBP	32 143 749	37 744 282	0.72
367 924	ROCHE HOLDING AG	CHF	115 975 973	130 210 604	2.47
6 428	ROCKWOOL INTERNATIONAL A/S	DKK	1 808 646	1 723 051	0.03
4 176 509	ROLLS-ROYCE HOLDINGS PLC	GBP	8 641 654	4 139 975	0.08
429 432	ROTORK PLC	GBP	1 553 805	1 496 432	0.03
383 861	ROYAL MAIL PLC	GBP	1 618 808	1 574 276	0.03
27 381	ROYAL UNIBREW A/S	DKK	2 246 243	2 260 769	0.04
235 086	RS GROUP PLC	GBP	2 325 591	2 951 690	0.06
48 485	RUBIS SCA	EUR	1 882 095	1 233 458	0.02
365 619	RWE AG	EUR	11 506 087	14 474 856	0.28
282 851	RYANAIR HOLDINGS PLC	EUR	4 050 611	4 132 453	0.08
105 228	SAFESTORE HOLDINGS PLC	GBP	1 676 830	1 577 950	0.03
199 612	SAFRAN SA	EUR	22 034 268	20 595 966	0.39
95 805	SAGAX AB	SEK	2 088 691	2 349 803	0.04
508 063	SAGE GROUP PLC	GBP	4 168 276	4 458 740	0.09
28 881	SALMAR ASA	NOK	1 586 378	2 271 457	0.04
587 154	SAMHALLSBYGGNADSBOLAGET I NORDEN AB	SEK	1 847 950	1 764 616	0.03
282 628	SAMPO OYJ - A	EUR	11 773 665	13 116 765	0.25
541 890	SANDVIK AB	SEK	9 680 247	9 873 764	0.19
602 484	SANOFI	EUR	51 819 796	60 959 331	1.16
575 158	SAP SE	EUR	60 824 435	56 112 414	1.07
12 279	SARTORIUS AG	EUR	3 642 145	4 409 389	0.08
12 055	SARTORIUS STEDIM BIOTECH	EUR	3 197 162	3 772 010	0.07
62 805	SCHIBSTED ASA	NOK	1 548 090	1 263 321	0.02
20 323	SCHINDLER HOLDING AG	CHF	4 228 759	3 758 961	0.07
294 541	SCHNEIDER ELECTRIC SE	EUR	33 331 767	40 558 296	0.77
64 135	SCHRODERS PLC	GBP	2 367 001	2 167 729	0.04
108 414	SCOR SE	EUR	3 281 987	2 927 178	0.06
39 407	SCOUT24 SE	EUR	2 060 037	2 388 064	0.05
16 244	SEB SA	EUR	2 134 207	1 863 187	0.04
72 260	SECTRA AB	SEK	1 189 991	872 869	0.02
211 660	SECURITAS AB - B	SEK	2 637 096	2 395 938	0.05
570 111	SEGRO PLC	GBP	6 753 601	9 108 884	0.17
191 395	SES SA	EUR	2 052 226	1 633 748	0.03
146 017	SEVERN TRENT PLC	GBP	4 445 317	5 467 057	0.10
3 026	SGS SA - REG	CHF	7 164 800	7 452 707	0.14
3 988 914	SHELL PLC	EUR	94 104 341	103 193 206	1.96
2 194	SIEGFRIED HOLDING AG	CHF	1 504 619	1 521 230	0.03
395 896	SIEMENS AG - REG	EUR	44 998 847	46 628 631	0.89
235 386	SIEMENS ENERGY AG	EUR	5 068 600	4 338 164	0.08
111 955	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	1 892 957	1 715 710	0.03
138 784	SIEMENS HEALTHINEERS AG	EUR	6 753 651	7 114 068	0.14
142 927	SIG GROUP AG	CHF	2 682 593	2 869 706	0.05

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
64 060	SIGNIFY NV	EUR	2 257 408	2 600 836	0.05
80 011	SIKA AG	CHF	18 643 069	23 518 858	0.45
28 327	SIMCORP A/S	DKK	2 140 328	1 904 003	0.04
402 849	SINCH AB	SEK	3 378 351	1 729 504	0.03
857 397	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	8 448 079	9 257 381	0.18
199 772	SKANSKA AB - B	SEK	3 898 915	3 665 178	0.07
189 089	SKF AB - B	SEK	3 269 667	2 971 359	0.06
490 444	SMITH & NEPHEW PLC	GBP	7 965 810	7 605 457	0.15
193 090	SMITHS GROUP PLC	GBP	3 388 384	3 395 305	0.06
129 291	SMURFIT KAPPA GROUP PLC	EUR	4 725 846	5 259 558	0.10
1 026 463	SNAM SPA	EUR	4 877 432	5 362 243	0.10
417 833	SOCIETE GENERALE SA	EUR	11 877 120	9 681 191	0.18
22 693	SODEXO SA (ISIN FR0000121220)	EUR	1 754 130	1 636 619	0.03
19 442	SODEXO SA - PF 2026	EUR	1 797 212	1 402 157	0.03
9 601	SOFINA SA	EUR	2 666 813	2 822 694	0.05
67 052	SOFTCAT PLC	GBP	1 406 824	1 129 969	0.02
12 538	SOITEC	EUR	1 918 961	2 168 447	0.04
36 564	SOLVAY SA	EUR	3 651 280	3 311 236	0.06
26 341	SONOVA HOLDING AG	CHF	6 700 087	9 137 034	0.17
7 970	SOPRA GROUPE	EUR	1 160 921	1 352 509	0.03
57 691	SPECTRIS PLC	GBP	1 864 611	2 025 450	0.04
71 233	SPIE SA	EUR	1 384 753	1 607 016	0.03
36 742	SPIRAX-SARCO ENGINEERING PLC	GBP	4 445 802	5 312 887	0.10
316 521	SSAB AB - B	SEK	1 722 341	1 796 524	0.03
558 848	SSE PLC	GBP	9 751 713	12 427 343	0.24
269 871	ST JAMES'S PLACE PLC	GBP	3 947 359	4 168 909	0.08
1 277 189	STANDARD CHARTERED PLC	GBP	8 764 968	8 387 419	0.16
1 180 334	STELLANTIS NV	EUR	16 215 116	15 323 096	0.29
344 627	STMICROELECTRONICS NV	EUR	9 751 416	12 315 246	0.23
305 655	STORA ENSO OYJ - R	EUR	4 423 168	5 775 351	0.11
298 536	STOREBRAND ASA	NOK	2 332 860	2 498 001	0.05
1 007 769	STORSKOGEN GROUP AB	SEK	3 661 368	2 044 508	0.04
58 310	STRAUMANN HOLDING AG	CHF	6 261 082	6 636 749	0.13
277 993	SVENSKA CELLULOSA AB SCA - B	SEK	3 392 302	5 170 242	0.10
764 325	SVENSKA HANDELSBANKEN AB	SEK	6 956 226	7 396 527	0.14
16 930	SWATCH GROUP AG	CHF	4 502 819	4 207 700	0.08
144 672	SWECO AB	SEK	1 900 841	1 956 219	0.04
461 619	SWEDBANK AB - A	SEK	7 217 606	7 012 641	0.13
788 623	SWEDISH MATCH AB	SEK	4 392 311	6 002 740	0.11
99 592	SWEDISH ORPHAN BIOVITRUM AB	SEK	1 735 041	2 000 226	0.04
15 737	SWISS LIFE HOLDING AG - REG	CHF	6 953 108	8 805 958	0.17
44 724	SWISS PRIME SITE AG - REG	CHF	3 813 520	4 171 037	0.08
144 225	SWISS RE AG	CHF	12 302 118	11 312 648	0.22
12 682	SWISSCOM AG - REG	CHF	6 248 352	7 143 533	0.14

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Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
72 869	SYMRISE AG	EUR	7 235 117	8 266 988	0.16
232 806	S4 CAPITAL PLC	GBP	1 477 676	845 056	0.02
73 122	TAG IMMOBILIEN AG	EUR	1 591 291	1 393 705	0.03
233 839	TATE & LYLE PLC	GBP	1 927 834	2 162 367	0.04
1 821 218	TAYLOR WIMPEY PLC	GBP	3 341 258	2 750 521	0.05
6 328	TECAN GROUP AG - REG	CHF	2 178 052	1 826 716	0.03
5 083 576	TELECOM ITALIA SPA/MILANO	EUR	2 378 080	1 413 742	0.03
1 668 025	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	13 560 470	12 811 091	0.24
3 014 613	TELEFONICA SA	EUR	15 198 642	13 966 702	0.27
321 524	TELENOR ASA	NOK	4 904 904	4 347 616	0.08
29 318	TELEPERFORMANCE	EUR	7 478 327	10 047 279	0.19
250 018	TELE2 AB	SEK	3 026 478	3 153 206	0.06
1 234 958	TELIA CO AB	SEK	4 563 561	4 886 520	0.09
33 467	TEMENOS AG - REG	CHF	3 736 851	3 245 384	0.06
233 044	TENARIS SA	EUR	2 624 225	3 451 382	0.07
703 776	TERNA - RETE ELETTRICA NAZIONALE	EUR	4 525 559	5 465 524	0.10
4 140 993	TESCO PLC	GBP	13 500 294	13 404 940	0.26
52 951	THALES SA	EUR	5 088 007	6 460 022	0.12
68 309	THULE GROUP AB	SEK	2 144 571	2 293 606	0.04
305 402	THYSSENKRUPP AG	EUR	3 141 016	2 253 867	0.04
58 307	TOMRA SYSTEMS ASA	NOK	2 082 045	2 211 614	0.04
1 372 539	TOTALENERGIES SE	EUR	58 661 246	64 818 154	1.24
112 317	TRAVIS PERKINS PLC	GBP	1 795 260	1 642 147	0.03
121 075	TRELLEBORG AB - B	SEK	2 179 951	2 554 745	0.05
932 263	TRITAX BIG BOX REIT PLC	GBP	2 100 598	2 704 977	0.05
180 043	TRYG A/S	DKK	3 592 826	4 090 346	0.08
534 629	TUI AG - DI	GBP	1 492 601	1 465 338	0.03
52 686	UBISOFT ENTERTAINMENT SA	EUR	3 007 677	2 273 401	0.04
1 758 313	UBS GROUP AG	CHF	23 566 183	28 701 369	0.55
62 978	UCB SA	EUR	5 300 976	6 826 815	0.13
35 649	ULTRA ELECTRONICS HOLDINGS PLC	GBP	1 333 828	1 384 806	0.03
121 742	UMICORE SA	EUR	4 736 110	4 495 932	0.09
53 100	UNIBAIL RODAMCO REITS	EUR	5 446 048	3 610 800	0.07
1 111 125	UNICREDIT SPA	EUR	12 070 483	9 894 568	0.19
1 383 325	UNILEVER PLC	GBP	65 197 526	61 226 845	1.17
43 729	UNIPER SE	EUR	1 211 938	1 072 235	0.02
152 958	UNITE GROUP PLC	GBP	1 903 709	2 066 139	0.04
48 164	UNITED INTERNET AG - REG	EUR	1 697 495	1 480 080	0.03
340 350	UNITED UTILITIES GROUP PLC	GBP	3 790 990	4 662 218	0.09
379 783	UNIVERSAL MUSIC GROUP NV	EUR	7 781 135	8 463 464	0.16
266 403	UPM-KYMMENE OYJ	EUR	7 656 965	8 801 955	0.17
108 642	VALEO	EUR	3 244 860	1 901 778	0.04
104 127	VALMET OYJ	EUR	2 693 477	2 671 899	0.05
47 839	VANTAGE TOWERS AG	EUR	1 593 905	1 546 156	0.03

Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR)

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
15 466	VAT GROUP AG	CHF	3 645 634	4 636 779	0.09
326 866	VEOLIA ENVIRONNEMENT SA	EUR	8 234 111	9 119 561	0.17
32 951	VERBUND AG	EUR	2 185 615	3 367 592	0.06
546 140	VESTAS WIND SYSTEMS A/S	DKK	12 419 695	13 422 234	0.26
43 411	VICTREX PLC	GBP	1 112 092	944 425	0.02
8 439	VIFOR PHARMA AG	CHF	1 167 966	1 429 850	0.03
308 853	VINCI SA	EUR	27 490 916	28 673 913	0.55
901 491	VIRGIN MONEY UK PLC	GBP	1 945 911	1 875 938	0.04
110 959	VISTRY GROUP PLC	GBP	1 482 142	1 104 638	0.02
38 799	VITROLIFE AB	SEK	1 636 172	959 131	0.02
358 769	VIVENDI SE	EUR	3 168 728	3 932 108	0.07
14 151 749	VODAFONE GROUP PLC	GBP	23 517 203	20 470 141	0.39
78 994	VOESTALPINE AG	EUR	2 290 467	1 979 590	0.04
98 953	VOLKSWAGEN AG - PFD	EUR	16 054 789	14 738 060	0.28
862 692	VOLVO AB - B	SEK	13 933 285	13 229 920	0.25
267 690	VOLVO CAR AB	SEK	1 926 152	1 891 436	0.04
377 197	VONOVIA SE	EUR	16 829 350	14 333 486	0.27
155 505	WALLENSTAM AB	SEK	1 912 438	1 645 133	0.03
86 522	WAREHOUSES DE PAUW CVA	EUR	2 747 269	3 182 279	0.06
243 070	WARTSILA OYJ ABP	EUR	2 846 040	1 871 153	0.04
119 576	WATCHES OF SWITZERLAND GROUP PLC	GBP	1 793 684	1 452 985	0.03
129 581	WEIR GROUP PLC	GBP	2 518 725	2 404 246	0.05
13 636	WENDEL SE	EUR	1 488 820	1 302 238	0.02
100 821	WHITBREAD PLC	GBP	3 589 667	3 380 098	0.06
57 494	WIENERBERGER AG	EUR	1 439 758	1 552 338	0.03
68 268	WIHLBORGS FASTIGHETER AB	SEK	1 038 690	1 133 890	0.02
244 911	WISE PLC	GBP	2 437 922	1 151 322	0.02
25 723	WIZZ AIR HOLDINGS PLC	GBP	1 293 272	971 979	0.02
136 305	WOLTERS KLUWER NV	EUR	10 235 183	13 164 337	0.25
136 837	WORLDLINE SA	EUR	7 447 700	5 179 280	0.10
570 131	WPP PLC	GBP	6 917 710	6 819 181	0.13
81 103	YARA INTERNATIONAL ASA	NOK	3 321 958	3 966 649	0.08
132 562	ZALANDO SE	EUR	8 356 546	5 014 820	0.10
78 076	ZURICH INSURANCE GROUP AG	CHF	29 238 908	33 998 133	0.65
531 846	3I GROUP PLC	GBP	7 390 983	8 386 741	0.16
	Total Shares		**4 856 877 798**	**5 219 435 618**	**99.52**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**4 856 877 798**	**5 219 435 618**	**99.52**

Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR)

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Other transferable securities					
	Shares				
8 888	AEDIFICA SA - RIGHTS - 17/05/2022	EUR	9 281	9 282	0.00
40 319	BANCO ESPIRITO SANTO SA	EUR	46 344	-	0.00
20 292	NMC HEALTH PLC	GBP	620 669	-	0.00
	Total Shares		**676 294**	**9 282**	**0.00**
Total Other transferable securities			**676 294**	**9 282**	**0.00**
Total Investments			**4 857 554 092**	**5 219 444 900**	**99.52**

Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR)

Economic and Geographical Classification of Investments

Economic classification	%
Pharmaceuticals and Biotechnology	13.43
Banks	7.11
Oil, Gas and Coal	5.57
Food Producers	5.00
Personal Goods	4.70
Chemicals	4.43
Technology Hardware and Equipment	3.75
Non-life Insurance	3.61
Investment Banking and Brokerage Services	3.43
Construction and Materials	3.30
Software and Computer Services	3.29
Personal Care, Drug and Grocery Stores	3.10
Industrial Support Services	2.81
Telecommunications Service Providers	2.70
Beverages	2.56
General Industrials	2.37
Automobiles and Parts	2.19
Industrial Engineering	2.16
Industrial Metals and Mining	2.15
Electricity	2.09
Medical Equipment and Services	2.06
Industrial Transportation	2.05
Gas, Water and Multi-utilities	2.03
Aerospace and Defense	1.84
Media	1.70
Life Insurance	1.52
Travel and Leisure	1.32
Tobacco	1.18
Electronic and Electrical Equipment	1.06
Real Estate Investment and Services	0.94
Real Estate Investment Trusts	0.92
Retailers	0.82
Telecommunications Equipment	0.57
Household Goods and Home Construction	0.47
Industrial Materials	0.43
Alternative Energy	0.29
Health Care Providers	0.29
Consumer Services	0.17
Leisure Goods	0.11
	99.52

Geographical classification	%
United Kingdom	22.67
France	15.49
Switzerland	15.34
Germany	11.64
Netherlands	8.08
Sweden	5.30
Denmark	4.03
Spain	3.66
Italy	2.71
Ireland	2.64
Finland	2.06
Belgium	1.47
Jersey	1.43
Norway	1.29
Luxembourg	0.51
Austria	0.44
Poland	0.28
Portugal	0.25
Isle of Man	0.10
Bermuda	0.06
Faroe Islands	0.04
Malta	0.03
	99.52

Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR)

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
23 153	ADIDAS AG - REG	EUR	5 762 181	4 485 199	1.19
3 707	ADYEN NV	EUR	6 180 501	6 016 461	1.60
15 325	AIR LIQUIDE SA - PF	EUR	1 543 663	2 533 836	0.67
46 369	AIR LIQUIDE SA	EUR	6 804 969	7 666 650	2.04
75 572	AIRBUS SE	EUR	6 741 858	7 975 869	2.12
53 015	ALLIANZ SE - REG	EUR	10 387 693	11 461 843	3.05
115 759	ANHEUSER-BUSCH INBEV SA/NV	EUR	6 389 095	6 413 049	1.71
52 758	ASML HOLDING NV	EUR	21 001 870	28 911 384	7.70
267 411	AXA SA	EUR	5 664 695	6 808 284	1.81
865 447	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	4 785 465	4 378 296	1.17
2 250 700	BANCO SANTANDER SA	EUR	5 903 105	6 339 097	1.69
119 212	BASF SE - REG	EUR	6 770 380	6 009 477	1.60
127 512	BAYER AG	EUR	7 478 501	8 020 505	2.14
41 591	BAYERISCHE MOTOREN WERKE AG	EUR	2 911 052	3 265 309	0.87
147 664	BNP PARIBAS SA	EUR	6 434 264	7 339 639	1.95
100 478	CRH PLC	EUR	3 397 369	3 836 250	1.02
84 481	DANONE SA	EUR	4 919 674	4 869 485	1.30
24 661	DEUTSCHE BOERSE AG	EUR	3 729 079	4 098 658	1.09
127 869	DEUTSCHE POST AG - REG	EUR	5 056 232	5 232 399	1.39
450 069	DEUTSCHE TELEKOM AG - REG	EUR	7 145 038	7 907 712	2.11
1 008 281	ENEL SPA	EUR	7 102 219	6 269 491	1.67
326 043	ENI SPA	EUR	3 462 940	4 365 716	1.16
39 148	ESSILORLUXOTTICA SA	EUR	5 155 950	6 412 442	1.71
22 798	FLUTTER ENTERTAINMENT PLC	EUR	3 312 602	2 201 831	0.59
4 579	HERMES INTERNATIONAL	EUR	6 680 620	5 432 984	1.45
762 943	IBERDROLA SA	EUR	7 564 924	8 400 002	2.24
144 252	INDUSTRIA DE DISENO TEXTIL SA	EUR	3 502 026	2 899 465	0.77
169 500	INFINEON TECHNOLOGIES AG - REG	EUR	5 529 808	4 652 775	1.24
506 722	ING GROEP NV	EUR	4 391 918	4 611 170	1.23
2 367 602	INTESA SANPAOLO SPA	EUR	4 603 524	4 628 188	1.23
9 435	KERING SA	EUR	5 242 956	4 841 099	1.29
52 339	KONE OYJ - B	EUR	3 450 199	2 412 305	0.64
135 728	KONINKLIJKE AHOLD DELHAIZE NV	EUR	3 431 579	3 812 600	1.02
114 724	KONINKLIJKE PHILIPS NV	EUR	4 203 652	2 868 100	0.76
65 894	LINDE PLC	EUR	15 076 536	19 863 746	5.29
23 563	L'OREAL SA	EUR	7 470 723	8 221 131	2.19
7 855	L'OREAL SA - PF	EUR	1 747 249	2 740 610	0.73
34 179	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	16 439 115	21 173 890	5.64
108 962	MERCEDES-BENZ GROUP AG	EUR	5 259 359	7 311 350	1.95
18 184	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	4 356 489	4 133 223	1.10
26 631	PERNOD RICARD SA	EUR	4 207 000	5 263 617	1.40
113 095	PROSUS NV	EUR	7 799 093	5 269 096	1.40
49 226	SAFRAN SA	EUR	5 170 290	5 079 139	1.35

Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR)

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
148 657	SANOFI	EUR	13 010 289	15 041 115	4.01
141 768	SAP SE	EUR	16 839 208	13 830 886	3.68
73 857	SCHNEIDER ELECTRIC SE	EUR	8 457 408	10 170 109	2.71
97 383	SIEMENS AG - REG	EUR	10 897 183	11 469 770	3.05
293 685	STELLANTIS NV	EUR	4 708 685	3 812 619	1.02
338 730	TOTALENERGIES SE	EUR	13 373 660	15 996 524	4.26
76 952	VINCI SA	EUR	6 573 903	7 144 224	1.90
23 761	VOLKSWAGEN AG - PFD	EUR	3 675 789	3 538 963	0.94
90 597	VONOVIA SE	EUR	4 599 937	3 442 686	0.92
	Total Shares		**346 303 517**	**370 880 268**	**98.76**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**346 303 517**	**370 880 268**	**98.76**
Total Investments			**346 303 517**	**370 880 268**	**98.76**

Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR)

Economic and Geographical Classification of Investments

Economic classification	%
Personal Goods	12.48
Chemicals	9.60
Technology Hardware and Equipment	8.94
Banks	7.27
Pharmaceuticals and Biotechnology	6.14
Non-life Insurance	5.97
Oil, Gas and Coal	5.42
Software and Computer Services	5.09
Automobiles and Parts	4.77
Electricity	3.91
Aerospace and Defense	3.48
Beverages	3.11
General Industrials	3.05
Construction and Materials	2.92
Electronic and Electrical Equipment	2.71
Medical Equipment and Services	2.47
Telecommunications Service Providers	2.11
Industrial Support Services	1.60
Industrial Transportation	1.39
Food Producers	1.30
Investment Banking and Brokerage Services	1.09
Personal Care, Drug and Grocery Stores	1.02
Real Estate Investment and Services	0.92
Retailers	0.77
Industrial Engineering	0.64
Travel and Leisure	0.59
	98.76

Geographical classification	%
France	36.42
Germany	26.32
Netherlands	16.85
Ireland	6.90
Spain	5.86
Italy	4.06
Belgium	1.71
Finland	0.64
	98.76

Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Bonds				
50 000	ABBVIE INC 2.6% 21/11/2024	USD	53 426	48 838	0.03
300 000	ABBVIE INC 2.85% 14/05/2023	USD	310 801	300 507	0.19
212 000	ABBVIE INC 2.95% 21/11/2026	USD	232 896	203 141	0.13
77 000	ABBVIE INC 3.2% 14/05/2026	USD	82 594	74 986	0.05
315 000	ABBVIE INC 3.2% 21/11/2029	USD	352 272	293 649	0.19
217 000	ABBVIE INC 3.6% 14/05/2025	USD	233 491	216 089	0.14
250 000	ABBVIE INC 3.8% 15/03/2025	USD	273 286	250 363	0.16
112 000	ABBVIE INC 4.05% 21/11/2039	USD	61 620	102 784	0.07
380 000	ABBVIE INC 4.25% 14/11/2028	USD	430 669	380 413	0.24
310 000	ABBVIE INC 4.25% 21/11/2049	USD	251 209	284 193	0.18
240 000	ABBVIE INC 4.3% 14/05/2036	USD	288 733	231 295	0.15
130 000	ABBVIE INC 4.4% 06/11/2042	USD	155 436	123 232	0.08
290 000	ABBVIE INC 4.45% 14/05/2046	USD	300 103	272 986	0.18
59 000	ABBVIE INC 4.5% 14/05/2035	USD	73 083	58 343	0.04
277 000	ABBVIE INC 4.7% 14/05/2045	USD	344 639	270 028	0.17
74 000	ABBVIE INC 4.875% 14/11/2048	USD	94 516	74 303	0.05
50 000	ACTIVISION BLIZZARD INC 2.5% 15/09/2050	USD	44 121	35 783	0.02
380 000	ADOBE INC 2.3% 01/02/2030	USD	390 006	340 374	0.22
400 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 1.15% 29/10/2023	USD	393 101	382 008	0.25
363 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.3% 30/01/2032	USD	368 083	301 780	0.19
150 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.65% 21/07/2027	USD	145 175	140 469	0.09
150 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.85% 29/10/2041	USD	154 360	116 145	0.07
350 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 6.5% 15/07/2025	USD	403 725	363 150	0.23
270 000	AETNA INC 2.8% 15/06/2023	USD	278 699	269 447	0.17
50 000	AETNA INC 3.875% 15/08/2047	USD	56 558	43 139	0.03
100 000	AFLAC INC 3.6% 01/04/2030	USD	110 223	97 172	0.06
160 000	ALEXANDRIA REAL ESTATE EQUITIES INC 1.875% 01/02/2033	USD	133 366	126 032	0.08
200 000	ALLY FINANCIAL INC 1.45% 02/10/2023	USD	195 524	194 396	0.13
162 000	ALLY FINANCIAL INC 8% 01/11/2031	USD	218 196	192 856	0.12
50 000	ALPHABET INC 0.8% 15/08/2027	USD	49 473	43 909	0.03
182 000	ALPHABET INC 1.1% 15/08/2030	USD	177 893	149 830	0.10
54 000	ALPHABET INC 1.9% 15/08/2040	USD	49 000	39 598	0.03
50 000	ALPHABET INC 1.998% 15/08/2026	USD	53 413	47 525	0.03
134 000	ALPHABET INC 2.05% 15/08/2050	USD	125 856	92 334	0.06
17 000	ALPHABET INC 2.25% 15/08/2060	USD	15 161	11 309	0.01
53 000	AMAZON.COM INC 0.45% 12/05/2024	USD	52 448	50 555	0.03
118 000	AMAZON.COM INC 1.2% 03/06/2027	USD	119 333	105 372	0.07
86 000	AMAZON.COM INC 1.5% 03/06/2030	USD	86 861	72 563	0.05
250 000	AMAZON.COM INC 1.65% 12/05/2028	USD	243 485	222 975	0.14
596 000	AMAZON.COM INC 2.1% 12/05/2031	USD	576 316	519 240	0.33

Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
50 000	AMAZON.COM INC 2.5% 03/06/2050	USD	47 000	36 990	0.02
500 000	AMAZON.COM INC 2.7% 03/06/2060	USD	405 156	357 650	0.23
50 000	AMAZON.COM INC 2.875% 12/05/2041	USD	49 897	41 317	0.03
234 000	AMAZON.COM INC 3.1% 12/05/2051	USD	242 450	193 146	0.12
358 000	AMAZON.COM INC 3.15% 22/08/2027	USD	388 286	350 776	0.23
100 000	AMAZON.COM INC 3.25% 12/05/2061	USD	103 230	81 063	0.05
209 000	AMAZON.COM INC 3.875% 22/08/2037	USD	259 237	203 591	0.13
27 000	AMAZON.COM INC 4.05% 22/08/2047	USD	34 339	26 290	0.02
104 000	AMAZON.COM INC 4.25% 22/08/2057	USD	139 398	102 599	0.07
29 000	AMAZON.COM INC 4.8% 05/12/2034	USD	38 406	31 217	0.02
170 000	AMAZON.COM INC 4.95% 05/12/2044	USD	211 296	185 684	0.12
60 000	AMERICAN EXPRESS CO 1.65% 04/11/2026	USD	59 003	54 956	0.04
364 000	AMERICAN EXPRESS CO 3% 30/10/2024	USD	377 549	361 095	0.23
50 000	AMERICAN EXPRESS CO 3.3% 03/05/2027	USD	-	48 734	0.03
29 000	AMERICAN EXPRESS CO 4.05% 03/12/2042	USD	35 942	27 441	0.02
94 000	AMERICAN INTERNATIONAL GROUP INC 3.875% 15/01/2035	USD	107 419	88 486	0.06
107 000	AMERICAN INTERNATIONAL GROUP INC 4.375% 30/06/2050	USD	127 534	103 488	0.07
123 000	AMERICAN INTERNATIONAL GROUP INC 4.5% 16/07/2044	USD	145 848	118 768	0.08
109 000	AMERICAN INTERNATIONAL GROUP INC 4.75% 01/04/2048	USD	135 521	112 120	0.07
90 000	AMERICAN TOWER CORP 3.1% 15/06/2050	USD	88 173	63 299	0.04
150 000	AMERICAN TOWER CORP 3.8% 15/08/2029	USD	168 668	140 414	0.09
300 000	AMERICAN TOWER CORP 5% 15/02/2024	USD	326 019	307 533	0.20
193 000	AMERICAN WATER CAPITAL CORP 2.3% 01/06/2031	USD	181 040	167 891	0.11
53 000	AMERICAN WATER CAPITAL CORP 3.25% 01/06/2051	USD	53 336	43 116	0.03
100 000	AMERICAN WATER CAPITAL CORP 3.75% 01/09/2047	USD	110 848	87 547	0.06
50 000	AMERICAN WATER CAPITAL CORP 4.2% 01/09/2048	USD	63 271	46 934	0.03
118 000	AMERICAN WATER CAPITAL CORP 6.593% 15/10/2037	USD	171 294	143 446	0.09
97 000	AMGEN INC 2.2% 21/02/2027	USD	102 503	89 952	0.06
130 000	AMGEN INC 2.3% 25/02/2031	USD	136 157	111 661	0.07
87 000	AMGEN INC 2.45% 21/02/2030	USD	90 161	76 730	0.05
260 000	AMGEN INC 2.6% 19/08/2026	USD	261 623	248 505	0.16
50 000	AMGEN INC 3% 15/01/2052	USD	50 272	36 140	0.02
146 000	AMGEN INC 3.15% 21/02/2040	USD	152 732	118 080	0.08
100 000	AMGEN INC 3.2% 02/11/2027	USD	108 897	96 274	0.06
50 000	AMGEN INC 3.375% 21/02/2050	USD	54 219	39 019	0.03
60 000	AMGEN INC 4.2% 22/02/2052	USD	60 367	53 944	0.03
224 000	AMGEN INC 4.4% 01/05/2045	USD	243 195	208 537	0.13
180 000	AMGEN INC 4.4% 22/02/2062	USD	192 235	160 942	0.10
213 000	AMGEN INC 4.563% 15/06/2048	USD	234 385	204 793	0.13
176 000	AMGEN INC 4.663% 15/06/2051	USD	232 158	169 375	0.11
420 000	ANALOG DEVICES INC 2.1% 01/10/2031	USD	381 314	361 402	0.23
242 000	ANTHEM INC 2.375% 15/01/2025	USD	248 356	234 331	0.15
82 000	ANTHEM INC 3.125% 15/05/2050	USD	83 123	63 469	0.04
101 000	ANTHEM INC 3.65% 01/12/2027	USD	111 010	99 035	0.06

Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
150 000	ANTHEM INC 4.101% 01/03/2028	USD	166 261	149 859	0.10
124 000	ANTHEM INC 4.375% 01/12/2047	USD	150 770	118 492	0.08
50 000	ANTHEM INC 4.65% 15/01/2043	USD	64 448	48 995	0.03
83 000	APPLE INC 0.55% 20/08/2025	USD	82 851	76 336	0.05
130 000	APPLE INC 1.125% 11/05/2025	USD	127 758	122 615	0.08
150 000	APPLE INC 1.2% 08/02/2028	USD	131 643	131 360	0.08
133 000	APPLE INC 1.25% 20/08/2030	USD	131 616	109 788	0.07
50 000	APPLE INC 1.4% 05/08/2028	USD	49 181	43 909	0.03
100 000	APPLE INC 1.65% 08/02/2031	USD	97 690	84 631	0.05
80 000	APPLE INC 1.65% 11/05/2030	USD	82 036	68 726	0.04
150 000	APPLE INC 2.05% 11/09/2026	USD	159 802	142 151	0.09
100 000	APPLE INC 2.2% 11/09/2029	USD	107 120	90 779	0.06
400 000	APPLE INC 2.375% 08/02/2041	USD	385 272	312 028	0.20
366 000	APPLE INC 2.4% 03/05/2023	USD	383 516	366 560	0.24
210 000	APPLE INC 2.4% 20/08/2050	USD	175 193	151 746	0.10
245 000	APPLE INC 2.45% 04/08/2026	USD	262 801	236 354	0.15
70 000	APPLE INC 2.55% 20/08/2060	USD	70 367	49 318	0.03
50 000	APPLE INC 2.65% 08/02/2051	USD	46 269	37 814	0.02
161 000	APPLE INC 2.65% 11/05/2050	USD	157 177	122 585	0.08
110 000	APPLE INC 2.7% 05/08/2051	USD	106 963	83 937	0.05
60 000	APPLE INC 2.75% 13/01/2025	USD	64 921	59 505	0.04
51 000	APPLE INC 2.8% 08/02/2061	USD	46 728	37 445	0.02
50 000	APPLE INC 2.85% 05/08/2061	USD	51 402	37 282	0.02
50 000	APPLE INC 2.85% 11/05/2024	USD	50 435	49 975	0.03
150 000	APPLE INC 2.9% 12/09/2027	USD	163 665	145 133	0.09
158 000	APPLE INC 2.95% 11/09/2049	USD	163 984	127 481	0.08
125 000	APPLE INC 3% 13/11/2027	USD	140 244	122 756	0.08
72 000	APPLE INC 3% 20/06/2027	USD	80 651	70 828	0.05
201 000	APPLE INC 3.2% 11/05/2027	USD	226 403	198 329	0.13
252 000	APPLE INC 3.25% 23/02/2026	USD	281 749	251 567	0.16
215 000	APPLE INC 3.35% 09/02/2027	USD	243 844	214 144	0.14
108 000	APPLE INC 3.45% 09/02/2045	USD	129 602	96 406	0.06
100 000	APPLE INC 3.75% 13/11/2047	USD	107 209	93 125	0.06
50 000	APPLE INC 3.85% 04/05/2043	USD	63 043	47 398	0.03
258 000	APPLE INC 3.85% 04/08/2046	USD	288 752	244 158	0.16
38 000	APPLE INC 4.25% 09/02/2047	USD	50 966	37 789	0.02
87 000	APPLE INC 4.375% 13/05/2045	USD	114 449	88 145	0.06
47 000	APPLE INC 4.45% 06/05/2044	USD	64 124	48 246	0.03
24 000	APPLE INC 4.5% 23/02/2036	USD	32 162	25 517	0.02
179 000	APPLE INC 4.65% 23/02/2046	USD	248 972	189 190	0.12
51 000	APPLIED MATERIALS INC 3.3% 01/04/2027	USD	57 841	50 310	0.03
198 000	APPLIED MATERIALS INC 4.35% 01/04/2047	USD	252 687	199 087	0.13
78 000	APTIV PLC / APTIV CORP 4.15% 01/05/2052	USD	79 014	64 036	0.04
100 000	APTIV PLC 3.1% 01/12/2051	USD	94 657	68 846	0.04

Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
213 000	ARCH CAPITAL GROUP LTD 3.635% 30/06/2050	USD	202 260	178 432	0.11
100 000	ARCHER-DANIELS-MIDLAND CO 3.25% 27/03/2030	USD	112 554	95 391	0.06
101 000	ASTRAZENECA PLC 1.375% 06/08/2030	USD	98 000	83 030	0.05
530 000	ASTRAZENECA PLC 3.375% 16/11/2025	USD	541 099	528 218	0.34
283 000	ASTRAZENECA PLC 4% 18/09/2042	USD	290 314	272 096	0.18
28 000	ASTRAZENECA PLC 4.375% 16/11/2045	USD	36 608	28 051	0.02
175 000	ASTRAZENECA PLC 6.45% 15/09/2037	USD	263 361	216 571	0.14
250 000	ATMOS ENERGY CORP 1.5% 15/01/2031	USD	237 982	203 153	0.13
100 000	ATMOS ENERGY CORP 4.125% 15/10/2044	USD	116 547	92 890	0.06
38 000	ATMOS ENERGY CORP 4.3% 01/10/2048	USD	50 171	36 406	0.02
183 000	AUTOMATIC DATA PROCESSING INC 1.25% 01/09/2030	USD	177 069	150 496	0.10
90 000	AVANGRID INC 3.2% 15/04/2025	USD	97 321	88 545	0.06
43 000	AVANGRID INC 3.8% 01/06/2029	USD	49 450	41 724	0.03
76 000	AXA EQUITABLE HOLDINGS INC 5% 20/04/2048	USD	98 903	73 953	0.05
150 000	BAKER HUGHES A GE CO LLC / BAKER HUGHES CO-OBLIGOR INC 4.08% 15/12/2047	USD	169 426	133 313	0.09
70 000	BAKER HUGHES HOLDINGS LLC 5.125% 15/09/2040	USD	88 272	71 862	0.05
100 000	BALTIMORE GAS AND ELECTRIC CO 2.25% 15/06/2031	USD	100 264	86 005	0.06
400 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.875% 18/09/2023	USD	397 536	386 700	0.25
600 000	BANCO SANTANDER SA 3.8% 23/02/2028	USD	636 111	570 960	0.37
200 000	BANCO SANTANDER SA 4.379% 12/04/2028	USD	233 387	195 414	0.13
208 000	BANK OF AMERICA CORP FRN 05/03/2029	USD	231 094	201 920	0.13
236 000	BANK OF AMERICA CORP FRN 07/02/2030	USD	263 089	227 936	0.15
150 000	BANK OF AMERICA CORP FRN 08/03/2037	USD	141 401	133 784	0.09
50 000	BANK OF AMERICA CORP FRN 11/03/2027	USD	50 287	45 328	0.03
226 000	BANK OF AMERICA CORP FRN 11/03/2032	USD	227 234	194 075	0.12
520 000	BANK OF AMERICA CORP FRN 13/02/2026	USD	510 215	491 784	0.32
98 000	BANK OF AMERICA CORP FRN 13/02/2031	USD	98 132	84 252	0.05
300 000	BANK OF AMERICA CORP FRN 14/06/2029	USD	297 008	261 183	0.17
250 000	BANK OF AMERICA CORP FRN 15/03/2025	USD	262 715	248 055	0.16
313 000	BANK OF AMERICA CORP FRN 15/03/2050	USD	388 879	296 809	0.19
488 000	BANK OF AMERICA CORP FRN 19/06/2026	USD	475 515	447 207	0.29
217 000	BANK OF AMERICA CORP FRN 19/06/2041	USD	205 379	162 592	0.10
540 000	BANK OF AMERICA CORP FRN 20/01/2028	USD	570 349	525 079	0.34
100 000	BANK OF AMERICA CORP FRN 20/01/2048	USD	108 537	95 324	0.06
320 000	BANK OF AMERICA CORP FRN 20/03/2051	USD	353 983	288 272	0.19
200 000	BANK OF AMERICA CORP FRN 20/12/2028	USD	218 388	189 298	0.12
300 000	BANK OF AMERICA CORP FRN 21/07/2032	USD	294 354	248 016	0.16
300 000	BANK OF AMERICA CORP FRN 22/04/2027	USD	286 875	269 271	0.17
400 000	BANK OF AMERICA CORP FRN 22/04/2032	USD	412 514	344 028	0.22
141 000	BANK OF AMERICA CORP FRN 22/04/2042	USD	149 923	116 049	0.07
50 000	BANK OF AMERICA CORP FRN 22/10/2025	USD	53 020	48 174	0.03
470 000	BANK OF AMERICA CORP FRN 22/10/2030	USD	457 202	419 488	0.27
300 000	BANK OF AMERICA CORP FRN 23/01/2026	USD	325 220	293 514	0.19

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
4 000	BANK OF AMERICA CORP FRN 23/04/2027	USD	4 361	3 886	0.00
140 000	BANK OF AMERICA CORP FRN 23/04/2040	USD	150 672	128 806	0.08
347 000	BANK OF AMERICA CORP FRN 23/07/2029	USD	390 028	341 216	0.22
242 000	BANK OF AMERICA CORP FRN 23/07/2030	USD	255 933	221 207	0.14
15 000	BANK OF AMERICA CORP FRN 23/07/2031	USD	14 189	12 244	0.01
197 000	BANK OF AMERICA CORP FRN 24/04/2038	USD	227 391	187 615	0.12
115 000	BANK OF AMERICA CORP FRN 24/10/2024	USD	114 494	110 431	0.07
50 000	BANK OF AMERICA CORP FRN 24/10/2026	USD	49 666	45 142	0.03
440 000	BANK OF AMERICA CORP FRN 24/10/2031	USD	402 029	357 773	0.23
185 000	BANK OF AMERICA CORP FRN 29/04/2031	USD	187 831	160 297	0.10
50 000	BANK OF AMERICA CORP 3.248% 21/10/2027	USD	53 845	47 624	0.03
151 000	BANK OF AMERICA CORP 3.5% 19/04/2026	USD	165 750	148 308	0.10
300 000	BANK OF AMERICA CORP 3.95% 21/04/2025	USD	329 368	299 070	0.19
300 000	BANK OF AMERICA CORP 4% 22/01/2025	USD	328 656	300 447	0.19
269 000	BANK OF AMERICA CORP 4.183% 25/11/2027	USD	299 682	265 315	0.17
52 000	BANK OF AMERICA CORP 4.2% 26/08/2024	USD	57 410	52 598	0.03
542 000	BANK OF AMERICA CORP 4.25% 22/10/2026	USD	582 173	541 798	0.35
181 000	BANK OF AMERICA CORP 5.875% 07/02/2042	USD	262 458	204 865	0.13
162 000	BANK OF AMERICA CORP 6.11% 29/01/2037	USD	217 848	178 477	0.11
100 000	BANK OF AMERICA CORP 7.75% 14/05/2038	USD	157 309	128 264	0.08
122 000	BANK OF MONTREAL FRN 10/01/2037	USD	120 255	102 901	0.07
390 000	BANK OF MONTREAL 2.5% 28/06/2024	USD	392 212	383 244	0.25
250 000	BANK OF MONTREAL 3.3% 05/02/2024	USD	267 387	250 328	0.16
449 000	BANK OF NEW YORK MELLON CORP 2.1% 24/10/2024	USD	464 719	438 739	0.28
50 000	BANK OF NEW YORK MELLON CORP 2.2% 16/08/2023	USD	49 975	49 599	0.03
50 000	BANK OF NOVA SCOTIA 1.3% 11/06/2025	USD	51 026	46 407	0.03
195 000	BANK OF NOVA SCOTIA 3.4% 11/02/2024	USD	210 230	195 343	0.13
165 000	BANK OF NOVA SCOTIA 4.5% 16/12/2025	USD	176 144	166 703	0.11
400 000	BARCLAYS PLC FRN 07/05/2025	USD	428 070	398 768	0.26
200 000	BARCLAYS PLC FRN 16/05/2029	USD	240 169	200 886	0.13
107 000	BARCLAYS PLC FRN 20/06/2030	USD	129 083	105 111	0.07
210 000	BARCLAYS PLC FRN 24/11/2032	USD	187 845	175 610	0.11
88 000	BARCLAYS PLC 3.564% 23/09/2035	USD	92 895	76 137	0.05
200 000	BARCLAYS PLC 5.2% 12/05/2026	USD	232 234	202 538	0.13
400 000	BARCLAYS PLC 5.25% 17/08/2045	USD	460 016	403 296	0.26
140 000	BAXTER INTERNATIONAL INC 2.539% 01/02/2032	USD	126 396	119 924	0.08
13 000	BECTON DICKINSON AND CO 3.7% 06/06/2027	USD	14 810	12 794	0.01
170 000	BECTON DICKINSON AND CO 4.669% 06/06/2047	USD	214 394	165 276	0.11
36 000	BECTON DICKINSON AND CO 4.685% 15/12/2044	USD	45 921	34 806	0.02
47 000	BELL CANADA INC 4.464% 01/04/2048	USD	59 646	45 120	0.03
70 000	BIOGEN INC 2.25% 01/05/2030	USD	71 827	58 476	0.04
110 000	BIOGEN INC 3.15% 01/05/2050	USD	105 144	76 860	0.05
90 000	BIOGEN INC 5.2% 15/09/2045	USD	101 837	89 137	0.06
150 000	BLACKROCK INC 2.4% 30/04/2030	USD	144 548	133 866	0.09

Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
50 000	BLACKROCK INC 3.25% 30/04/2029	USD	55 329	48 328	0.03
260 000	BLACKROCK INC 3.5% 18/03/2024	USD	267 570	262 257	0.17
50 000	BOOKING HOLDINGS INC 4.625% 13/04/2030	USD	60 027	51 250	0.03
77 000	BORGWARNER INC 2.65% 01/07/2027	USD	81 751	71 596	0.05
50 000	BOSTON PROPERTIES LP 3.25% 30/01/2031	USD	53 831	45 291	0.03
300 000	BOSTON PROPERTIES LP 3.65% 01/02/2026	USD	309 781	296 379	0.19
71 000	BOSTON PROPERTIES LP 4.5% 01/12/2028	USD	84 137	71 493	0.05
250 000	BPCE SA 4% 15/04/2024	USD	276 963	252 235	0.16
50 000	BRISTOL-MYERS SQUIBB CO 1.125% 13/11/2027	USD	50 012	43 822	0.03
90 000	BRISTOL-MYERS SQUIBB CO 2.55% 13/11/2050	USD	80 508	65 101	0.04
100 000	BRISTOL-MYERS SQUIBB CO 2.9% 26/07/2024	USD	103 685	99 449	0.06
100 000	BRISTOL-MYERS SQUIBB CO 2.95% 15/03/2032	USD	102 376	91 845	0.06
180 000	BRISTOL-MYERS SQUIBB CO 3.2% 15/06/2026	USD	202 090	178 151	0.11
70 000	BRISTOL-MYERS SQUIBB CO 3.4% 26/07/2029	USD	80 995	67 927	0.04
170 000	BRISTOL-MYERS SQUIBB CO 3.7% 15/03/2052	USD	177 234	150 851	0.10
120 000	BRISTOL-MYERS SQUIBB CO 3.9% 15/03/2062	USD	125 900	105 232	0.07
65 000	BRISTOL-MYERS SQUIBB CO 4.125% 15/06/2039	USD	80 232	63 274	0.04
186 000	BRISTOL-MYERS SQUIBB CO 4.25% 26/10/2049	USD	246 928	178 608	0.12
66 000	BRISTOL-MYERS SQUIBB CO 4.35% 15/11/2047	USD	82 996	64 449	0.04
100 000	BRISTOL-MYERS SQUIBB CO 4.55% 20/02/2048	USD	121 681	100 751	0.06
297 000	BRITISH TELECOMMUNICATIONS PLC FRN 15/12/2030	USD	409 701	379 642	0.24
51 000	CANADIAN IMPERIAL BANK OF COMMERCE 3.1% 02/04/2024	USD	53 291	50 755	0.03
150 000	CANADIAN IMPERIAL BANK OF COMMERCE 3.45% 07/04/2027	USD	145 758	145 161	0.09
300 000	CANADIAN PACIFIC RAILWAY CO 2.45% 02/12/2031	USD	303 596	261 048	0.17
150 000	CANADIAN PACIFIC RAILWAY CO 3.1% 02/12/2051	USD	153 333	115 203	0.07
160 000	CARRIER GLOBAL CORP 2.722% 15/02/2030	USD	153 783	141 387	0.09
162 000	CARRIER GLOBAL CORP 3.377% 05/04/2040	USD	166 008	133 624	0.09
90 000	CARRIER GLOBAL CORP 3.577% 05/04/2050	USD	101 004	72 119	0.05
320 000	CATERPILLAR FINANCIAL SERVICES CORP 0.45% 14/09/2023	USD	310 661	309 955	0.20
370 000	CATERPILLAR FINANCIAL SERVICES CORP 0.65% 07/07/2023	USD	369 413	361 435	0.23
56 000	CATERPILLAR INC 3.25% 09/04/2050	USD	64 154	48 017	0.03
46 000	CATERPILLAR INC 3.25% 19/09/2049	USD	47 952	39 524	0.03
71 000	CATERPILLAR INC 3.803% 15/08/2042	USD	88 863	67 635	0.04
43 000	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC 3.35% 01/04/2051	USD	43 427	36 661	0.02
100 000	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC 3.55% 01/08/2042	USD	114 495	89 622	0.06
39 000	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC 4.25% 01/02/2049	USD	50 052	38 243	0.02
250 000	CHARLES SCHWAB CORP 0.75% 18/03/2024	USD	243 452	239 328	0.15
500 000	CHARLES SCHWAB CORP 1.15% 13/05/2026	USD	477 738	453 645	0.29
50 000	CHENIERE CORPUS CHRISTI HOLDINGS LLC 3.7% 15/11/2029	USD	54 751	47 060	0.03
163 000	CHENIERE CORPUS CHRISTI HOLDINGS LLC 5.125% 30/06/2027	USD	189 620	167 724	0.11
276 000	CHENIERE CORPUS CHRISTI HOLDINGS LLC 5.875% 31/03/2025	USD	308 799	287 236	0.18
123 000	CHUBB INA HOLDINGS INC 1.375% 15/09/2030	USD	117 777	100 602	0.06
76 000	CHUBB INA HOLDINGS INC 4.35% 03/11/2045	USD	97 827	74 602	0.05
425 000	CIGNA CORP 2.4% 15/03/2030	USD	428 889	372 640	0.24

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
50 000	CIGNA CORP 3.4% 15/03/2050	USD	50 559	39 185	0.03
66 000	CIGNA CORP 3.4% 15/03/2051	USD	68 269	51 712	0.03
453 000	CIGNA CORP 3.75% 15/07/2023	USD	471 610	456 922	0.29
200 000	CIGNA CORP 4.125% 15/11/2025	USD	223 234	202 022	0.13
50 000	CIGNA CORP 4.375% 15/10/2028	USD	59 767	50 246	0.03
100 000	CIGNA CORP 4.8% 15/07/2046	USD	127 043	98 006	0.06
50 000	CIGNA CORP 4.8% 15/08/2038	USD	63 674	49 859	0.03
150 000	CIGNA CORP 4.9% 15/12/2048	USD	184 612	148 892	0.10
65 000	CISCO SYSTEMS INC 2.5% 20/09/2026	USD	71 136	62 837	0.04
200 000	CISCO SYSTEMS INC 3.625% 04/03/2024	USD	215 315	202 742	0.13
135 000	CISCO SYSTEMS INC 5.5% 15/01/2040	USD	202 362	155 019	0.10
140 000	CISCO SYSTEMS INC 5.9% 15/02/2039	USD	195 558	166 846	0.11
139 000	CITIBANK NA 3.65% 23/01/2024	USD	151 716	140 119	0.09
200 000	CITIGROUP INC FRN 01/05/2032	USD	203 173	169 016	0.11
264 000	CITIGROUP INC FRN 01/06/2024	USD	286 004	265 457	0.17
295 000	CITIGROUP INC FRN 03/06/2031	USD	275 972	253 452	0.16
300 000	CITIGROUP INC FRN 08/04/2026	USD	325 119	290 742	0.19
83 000	CITIGROUP INC FRN 10/01/2028	USD	93 302	80 897	0.05
51 000	CITIGROUP INC FRN 15/05/2024	USD	52 555	50 264	0.03
123 000	CITIGROUP INC FRN 20/03/2030	USD	142 749	118 066	0.08
60 000	CITIGROUP INC FRN 24/01/2039	USD	71 472	54 508	0.04
247 000	CITIGROUP INC FRN 24/04/2025	USD	267 068	243 421	0.16
100 000	CITIGROUP INC FRN 24/07/2028	USD	114 618	96 183	0.06
200 000	CITIGROUP INC FRN 25/01/2033	USD	186 406	174 904	0.11
100 000	CITIGROUP INC FRN 26/03/2041	USD	133 627	105 941	0.07
255 000	CITIGROUP INC FRN 27/10/2028	USD	283 648	242 508	0.16
594 000	CITIGROUP INC FRN 28/01/2027	USD	579 264	530 073	0.34
108 000	CITIGROUP INC FRN 30/10/2024	USD	108 882	103 451	0.07
300 000	CITIGROUP INC FRN 31/03/2031	USD	358 086	293 217	0.19
252 000	CITIGROUP INC 3.2% 21/10/2026	USD	270 580	242 820	0.16
216 000	CITIGROUP INC 3.4% 01/05/2026	USD	215 019	210 555	0.14
525 000	CITIGROUP INC 3.7% 12/01/2026	USD	548 578	519 219	0.33
2 000	CITIGROUP INC 4.125% 25/07/2028	USD	2 300	1 945	0.00
312 000	CITIGROUP INC 4.45% 29/09/2027	USD	332 904	310 187	0.20
151 000	CITIGROUP INC 4.6% 09/03/2026	USD	168 202	152 140	0.10
100 000	CITIGROUP INC 4.65% 23/07/2048	USD	123 957	98 909	0.06
12 000	CITIGROUP INC 4.65% 30/07/2045	USD	15 976	11 680	0.01
262 000	CITIGROUP INC 4.75% 18/05/2046	USD	331 789	248 132	0.16
51 000	CITIGROUP INC 5.5% 13/09/2025	USD	60 803	53 207	0.03
45 000	CITIGROUP INC 5.875% 30/01/2042	USD	66 098	50 250	0.03
83 000	CITIGROUP INC 6.625% 15/06/2032	USD	116 512	93 400	0.06
330 000	CITIGROUP INC 6.675% 13/09/2043	USD	472 360	392 923	0.25
50 000	CITIGROUP INC 8.125% 15/07/2039	USD	86 686	68 942	0.04
50 000	COCA-COLA CO 1% 15/03/2028	USD	49 643	43 301	0.03

Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
50 000	COCA-COLA CO 1.375% 15/03/2031	USD	49 547	40 856	0.03
64 000	COCA-COLA CO 1.65% 01/06/2030	USD	64 759	54 423	0.04
33 000	COCA-COLA CO 2.5% 01/06/2040	USD	34 687	26 467	0.02
138 000	COCA-COLA CO 2.5% 15/03/2051	USD	132 328	101 923	0.07
100 000	COCA-COLA CO 2.6% 01/06/2050	USD	104 675	75 667	0.05
28 000	COCA-COLA CO 2.75% 01/06/2060	USD	26 608	20 604	0.01
75 000	COCA-COLA CO 3% 05/03/2051	USD	73 846	61 449	0.04
265 000	COCA-COLA CO 3.375% 25/03/2027	USD	302 092	264 486	0.17
131 000	COCA-COLA CO 3.45% 25/03/2030	USD	153 393	127 715	0.08
100 000	COMMONWEALTH EDISON CO 3% 01/03/2050	USD	103 316	78 388	0.05
50 000	COMMONWEALTH EDISON CO 3.125% 15/03/2051	USD	51 918	40 202	0.03
95 000	COMMONWEALTH EDISON CO 4% 01/03/2048	USD	120 406	88 354	0.06
250 000	CONAGRA BRANDS INC 1.375% 01/11/2027	USD	239 761	212 283	0.14
250 000	CONAGRA BRANDS INC 4.6% 01/11/2025	USD	269 267	253 013	0.16
50 000	CONAGRA BRANDS INC 4.85% 01/11/2028	USD	61 697	50 334	0.03
38 000	CONAGRA BRANDS INC 5.3% 01/11/2038	USD	49 599	37 787	0.02
30 000	CONAGRA BRANDS INC 5.4% 01/11/2048	USD	42 370	29 951	0.02
37 000	CONNECTICUT LIGHT AND POWER CO 4% 01/04/2048	USD	47 657	34 658	0.02
50 000	CONSOLIDATED EDISON CO OF NEW YORK INC 3% 01/12/2060	USD	46 711	35 920	0.02
36 000	CONSOLIDATED EDISON CO OF NEW YORK INC 3.35% 01/04/2030	USD	41 197	34 022	0.02
66 000	CONSOLIDATED EDISON CO OF NEW YORK INC 3.85% 15/06/2046	USD	76 175	56 331	0.04
50 000	CONSOLIDATED EDISON CO OF NEW YORK INC 3.95% 01/03/2043	USD	57 007	44 619	0.03
73 000	CONSOLIDATED EDISON CO OF NEW YORK INC 3.95% 01/04/2050	USD	87 670	66 157	0.04
70 000	CONSOLIDATED EDISON CO OF NEW YORK INC 4.125% 15/05/2049	USD	79 455	64 128	0.04
88 000	CONSOLIDATED EDISON CO OF NEW YORK INC 4.3% 01/12/2056	USD	107 891	79 446	0.05
61 000	CONSOLIDATED EDISON CO OF NEW YORK INC 4.45% 15/03/2044	USD	71 715	57 860	0.04
48 000	CONSOLIDATED EDISON CO OF NEW YORK INC 4.5% 15/05/2058	USD	58 077	45 219	0.03
130 000	CONSOLIDATED EDISON CO OF NEW YORK INC 4.625% 01/12/2054	USD	162 552	125 172	0.08
22 000	CONSOLIDATED EDISON CO OF NEW YORK INC 4.65% 01/12/2048	USD	28 291	21 397	0.01
72 000	CONSOLIDATED EDISON CO OF NEW YORK INC 6.75% 01/04/2038	USD	109 463	87 345	0.06
560 000	COOPERATIEVE RABOBANK UA 3.75% 21/07/2026	USD	604 837	544 381	0.35
150 000	COOPERATIEVE RABOBANK UA 5.25% 24/05/2041	USD	200 408	170 828	0.11
250 000	COOPERATIEVE RABOBANK 4.375% 04/08/2025	USD	277 095	250 530	0.16
100 000	CORNING INC 5.45% 15/11/2079	USD	112 972	98 199	0.06
112 000	COSTCO WHOLESALE CORP 1.6% 20/04/2030	USD	108 911	95 237	0.06
250 000	CREDIT SUISSE AG/NEW YORK NY 1.25% 07/08/2026	USD	227 030	221 103	0.14
250 000	CREDIT SUISSE GROUP FUNDING GUERNSEY LTD 4.875% 15/05/2045	USD	319 029	233 513	0.15
162 000	CROWN CASTLE INTERNATIONAL CORP 2.25% 15/01/2031	USD	155 444	133 384	0.09
53 000	CROWN CASTLE INTERNATIONAL CORP 2.9% 01/04/2041	USD	49 739	39 611	0.03
152 000	CROWN CASTLE INTERNATIONAL CORP 3.8% 15/02/2028	USD	167 866	146 318	0.09
79 000	CVS HEALTH CORP 1.3% 21/08/2027	USD	78 682	69 174	0.04
495 000	CVS HEALTH CORP 1.875% 28/02/2031	USD	420 070	406 315	0.26
50 000	CVS HEALTH CORP 2.875% 01/06/2026	USD	53 569	48 210	0.03
200 000	CVS HEALTH CORP 3.25% 15/08/2029	USD	217 396	186 262	0.12

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
257 000	CVS HEALTH CORP 3.875% 20/07/2025	USD	284 351	258 154	0.17
635 000	CVS HEALTH CORP 4.3% 25/03/2028	USD	723 680	637 761	0.42
271 000	CVS HEALTH CORP 4.78% 25/03/2038 4.78% 25/03/2038	USD	328 691	268 141	0.17
385 000	CVS HEALTH CORP 5.05% 25/03/2048	USD	506 290	386 936	0.25
260 000	CVS HEALTH CORP 5.125% 20/07/2045	USD	315 198	260 985	0.17
83 000	DAIMLER FINANCE NORTH AMERICA LLC 8.5% 18/01/2031	USD	129 027	106 930	0.07
50 000	DANAHER CORP 2.6% 01/10/2050	USD	47 751	35 579	0.02
90 000	DANAHER CORP 2.8% 10/12/2051	USD	75 196	66 448	0.04
100 000	DEERE & CO 3.9% 09/06/2042	USD	121 121	96 706	0.06
100 000	DELL INTERNATIONAL LLC / EMC CORP 3.375% 15/12/2041	USD	95 373	75 173	0.05
666 000	DELL INTERNATIONAL LLC / EMC CORP 6.02% 15/06/2026	USD	753 862	704 580	0.46
650 000	DEUTSCHE BANK AG/NEW YORK NY FRN 18/09/2024	USD	660 235	632 183	0.42
83 000	DEUTSCHE BANK AG/NEW YORK NY FRN 18/09/2031	USD	87 801	73 280	0.05
350 000	DEUTSCHE BANK AG/NEW YORK NY FRN 24/11/2026	USD	351 818	317 688	0.20
150 000	DEUTSCHE BANK NY FRN 26/11/2025	USD	163 476	147 513	0.09
187 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 8.75% 15/06/2030	USD	289 519	237 079	0.15
280 000	DISCOVERY COMMUNICATIONS LLC 3.95% 20/03/2028	USD	293 586	269 094	0.17
129 000	DISCOVERY COMMUNICATIONS LLC 4% 15/09/2055	USD	139 538	96 369	0.06
46 000	DISCOVERY COMMUNICATIONS LLC 4.65% 15/05/2050	USD	54 946	39 448	0.03
56 000	DISCOVERY COMMUNICATIONS LLC 5.2% 20/09/2047	USD	70 326	51 706	0.03
56 000	DOW CHEMICAL CO 3.6% 15/11/2050	USD	59 680	45 954	0.03
50 000	DOW CHEMICAL CO 4.375% 15/11/2042	USD	60 446	47 030	0.03
163 000	DOWDUPONT INC 5.319% 15/11/2038	USD	216 237	171 054	0.11
52 000	DOWDUPONT INC 5.419% 15/11/2048	USD	72 551	55 459	0.04
507 000	DUPONT DE NEMOURS INC 4.725% 15/11/2028	USD	562 319	523 821	0.34
150 000	EATON CORP 4.15% 02/11/2042	USD	161 510	141 648	0.09
70 000	EBAY INC 3.65% 10/05/2051	USD	75 154	56 433	0.04
50 000	ELI LILLY AND CO 2.25% 15/05/2050	USD	47 227	35 777	0.02
84 000	ENBRIDGE INC 3.125% 15/11/2029	USD	91 378	77 497	0.05
154 000	ENTERPRISE PRODUCTS OPERATING LLC FRN 16/08/2077	USD	160 858	140 779	0.09
235 000	ENTERPRISE PRODUCTS OPERATING LLC 4.2% 31/01/2050	USD	260 928	205 273	0.13
397 000	ENTERPRISE PRODUCTS OPERATING LLC 4.25% 15/02/2048 4.25% 15/02/2048	USD	401 361	350 436	0.23
270 000	EQUINIX INC 3.2% 18/11/2029	USD	277 704	245 462	0.16
51 000	ESSENTIAL UTILITIES INC 3.351% 15/04/2050	USD	51 993	40 602	0.03
90 000	EVERSOURCE ENERGY 3.45% 15/01/2050	USD	85 793	71 586	0.05
210 000	EXELON CORP 4.1% 15/03/2052	USD	206 047	187 127	0.12
60 000	EXELON CORP 4.7% 15/04/2050	USD	64 907	58 576	0.04
50 000	FEDEX CORP 4.05% 15/02/2048	USD	60 270	43 160	0.03
60 000	FEDEX CORP 4.55% 01/04/2046	USD	75 913	55 525	0.04
120 000	FEDEX CORP 4.75% 15/11/2045	USD	133 676	114 134	0.07
119 000	FEDEX CORP 5.25% 15/05/2050	USD	145 646	121 898	0.08
190 000	FIDELITY NATIONAL INFORMATION SERVICES INC 1.15% 01/03/2026	USD	174 475	171 315	0.11
471 000	FISERV INC 3.2% 01/07/2026	USD	490 339	456 624	0.29

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
50 000	FISERV INC 3.5% 01/07/2029	USD	56 952	46 745	0.03
39 000	FISERV INC 4.2% 01/10/2028	USD	46 199	38 364	0.02
93 000	FISERV INC 4.4% 01/07/2049	USD	122 200	83 792	0.05
340 000	FORTIS INC/CANADA 3.055% 04/10/2026	USD	333 145	326 189	0.21
50 000	FOX CORP 5.476% 25/01/2039	USD	60 548	51 328	0.03
170 000	FOX CORP 5.576% 25/01/2049	USD	193 967	176 596	0.11
50 000	GENERAL MILLS INC 4.2% 17/04/2028	USD	59 421	50 413	0.03
182 000	GILEAD SCIENCES INC 0.75% 29/09/2023	USD	182 264	176 052	0.11
76 000	GILEAD SCIENCES INC 2.6% 01/10/2040	USD	75 631	56 948	0.04
66 000	GILEAD SCIENCES INC 2.8% 01/10/2050	USD	61 385	47 166	0.03
266 000	GILEAD SCIENCES INC 2.95% 01/03/2027	USD	282 016	254 900	0.16
5 000	GILEAD SCIENCES INC 3.5% 01/02/2025	USD	5 507	5 005	0.00
150 000	GILEAD SCIENCES INC 3.65% 01/03/2026	USD	160 901	149 033	0.10
131 000	GILEAD SCIENCES INC 4.15% 01/03/2047	USD	156 630	119 348	0.08
159 000	GILEAD SCIENCES INC 4.5% 01/02/2045	USD	191 885	150 268	0.10
76 000	GILEAD SCIENCES INC 4.75% 01/03/2046	USD	96 286	75 381	0.05
90 000	GILEAD SCIENCES INC 4.8% 01/04/2044	USD	96 960	88 560	0.06
41 000	GILEAD SCIENCES INC 5.65% 01/12/2041	USD	57 980	45 067	0.03
50 000	GLAXOSMITHKLINE CAPITAL INC 3.875% 15/05/2028	USD	59 026	50 331	0.03
158 000	GLAXOSMITHKLINE CAPITAL INC 6.375% 15/05/2038	USD	237 022	194 223	0.13
62 000	GOLDMAN SACHS CAPITAL I 6.345% 15/02/2034	USD	85 885	68 762	0.04
127 000	GOLDMAN SACHS GROUP INC FRN 01/05/2029	USD	146 869	124 236	0.08
200 000	GOLDMAN SACHS GROUP INC FRN 05/06/2028	USD	214 898	191 806	0.12
120 000	GOLDMAN SACHS GROUP INC FRN 09/03/2027	USD	115 911	107 310	0.07
650 000	GOLDMAN SACHS GROUP INC FRN 09/12/2026	USD	604 885	581 841	0.37
250 000	GOLDMAN SACHS GROUP INC FRN 21/07/2032	USD	250 205	207 080	0.13
450 000	GOLDMAN SACHS GROUP INC FRN 21/10/2027	USD	428 332	404 059	0.26
500 000	GOLDMAN SACHS GROUP INC FRN 22/04/2032	USD	504 628	423 345	0.27
150 000	GOLDMAN SACHS GROUP INC FRN 22/04/2042	USD	151 445	120 884	0.08
419 000	GOLDMAN SACHS GROUP INC FRN 23/04/2029	USD	439 533	402 277	0.26
76 000	GOLDMAN SACHS GROUP INC FRN 23/04/2039	USD	95 701	72 632	0.05
280 000	GOLDMAN SACHS GROUP INC FRN 24/02/2033	USD	263 354	244 759	0.16
51 000	GOLDMAN SACHS GROUP INC FRN 29/09/2025	USD	55 780	50 194	0.03
50 000	GOLDMAN SACHS GROUP INC FRN 31/10/2038	USD	60 210	45 804	0.03
145 000	GOLDMAN SACHS GROUP INC 2.6% 07/02/2030	USD	153 919	125 912	0.08
447 000	GOLDMAN SACHS GROUP INC 3.5% 01/04/2025	USD	460 565	441 636	0.28
380 000	GOLDMAN SACHS GROUP INC 3.5% 16/11/2026	USD	417 858	371 123	0.24
117 000	GOLDMAN SACHS GROUP INC 3.5% 23/01/2025	USD	128 334	116 014	0.07
60 000	GOLDMAN SACHS GROUP INC 3.625% 20/02/2024	USD	65 265	60 097	0.04
172 000	GOLDMAN SACHS GROUP INC 3.75% 22/05/2025	USD	191 298	171 300	0.11
50 000	GOLDMAN SACHS GROUP INC 3.75% 25/02/2026	USD	55 828	49 652	0.03
175 000	GOLDMAN SACHS GROUP INC 3.8% 15/03/2030	USD	202 954	165 436	0.11
1 000	GOLDMAN SACHS GROUP INC 3.85% 08/07/2024	USD	1 098	1 006	0.00
362 000	GOLDMAN SACHS GROUP INC 3.85% 26/01/2027	USD	395 351	354 224	0.23

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
242 000	GOLDMAN SACHS GROUP INC 4% 03/03/2024	USD	259 226	244 251	0.16
350 000	GOLDMAN SACHS GROUP INC 4.25% 21/10/2025	USD	362 470	351 110	0.23
128 000	GOLDMAN SACHS GROUP INC 4.75% 21/10/2045	USD	164 301	126 712	0.08
287 000	GOLDMAN SACHS GROUP INC 4.8% 08/07/2044	USD	356 979	284 710	0.18
182 000	GOLDMAN SACHS GROUP INC 5.15% 22/05/2045	USD	216 380	183 097	0.12
110 000	GOLDMAN SACHS GROUP INC 6.125% 15/02/2033	USD	148 873	122 592	0.08
90 000	GOLDMAN SACHS GROUP INC 6.25% 01/02/2041	USD	137 324	104 933	0.07
251 000	GOLDMAN SACHS GROUP INC 6.75% 01/10/2037	USD	371 005	288 276	0.19
500 000	GSK CONSUMER HEALTHCARE CAPITAL US LLC 3.625% 24/03/2032	USD	490 055	470 405	0.30
275 000	HALLIBURTON CO 4.85% 15/11/2035	USD	292 338	274 225	0.18
81 000	HALLIBURTON CO 5% 15/11/2045	USD	95 055	77 805	0.05
57 000	HALLIBURTON CO 7.45% 15/09/2039	USD	81 280	69 509	0.04
250 000	HCA INC - 144A - 3.625% 15/03/2032	USD	233 678	224 178	0.14
110 000	HCA INC - 144A - 4.625% 15/03/2052	USD	106 128	96 232	0.06
110 000	HCA INC 3.5% 15/07/2051	USD	102 802	81 529	0.05
50 000	HCA INC 4.125% 15/06/2029	USD	57 362	47 953	0.03
140 000	HCA INC 4.5% 15/02/2027	USD	152 819	140 659	0.09
160 000	HCA INC 5% 15/03/2024	USD	179 805	163 853	0.11
85 000	HCA INC 5.125% 15/06/2039	USD	108 588	81 949	0.05
83 000	HCA INC 5.25% 15/04/2025	USD	96 651	85 633	0.06
59 000	HCA INC 5.25% 15/06/2026	USD	69 449	60 688	0.04
100 000	HCA INC 5.25% 15/06/2049	USD	129 579	94 931	0.06
173 000	HCA INC 5.5% 15/06/2047	USD	209 193	170 187	0.11
146 000	HEWLETT PACKARD ENTERPRISE CO FRN 15/10/2045	USD	190 751	154 456	0.10
145 000	HEWLETT PACKARD ENTERPRISE CO 2.25% 01/04/2023	USD	150 247	144 274	0.09
150 000	HOME DEPOT INC 1.5% 15/09/2028	USD	138 746	131 774	0.08
20 000	HOME DEPOT INC 2.125% 15/09/2026	USD	21 492	18 986	0.01
59 000	HOME DEPOT INC 2.375% 15/03/2051	USD	53 056	40 895	0.03
209 000	HOME DEPOT INC 2.7% 15/04/2030	USD	225 015	191 085	0.12
101 000	HOME DEPOT INC 2.8% 14/09/2027	USD	109 603	97 087	0.06
155 000	HOME DEPOT INC 2.95% 15/06/2029	USD	174 356	145 362	0.09
335 000	HOME DEPOT INC 3% 01/04/2026	USD	360 583	330 022	0.21
116 000	HOME DEPOT INC 3.125% 15/12/2049	USD	128 146	93 439	0.06
50 000	HOME DEPOT INC 3.3% 15/04/2040	USD	57 999	43 604	0.03
48 000	HOME DEPOT INC 3.35% 15/04/2050	USD	55 956	40 344	0.03
125 000	HOME DEPOT INC 3.35% 15/09/2025	USD	137 243	125 199	0.08
97 000	HOME DEPOT INC 3.5% 15/09/2056	USD	108 870	81 312	0.05
77 000	HOME DEPOT INC 3.625% 15/04/2052	USD	76 347	67 509	0.04
59 000	HOME DEPOT INC 3.9% 15/06/2047	USD	74 057	54 328	0.03
73 000	HOME DEPOT INC 4.25% 01/04/2046	USD	95 473	70 877	0.05
47 000	HOME DEPOT INC 4.4% 15/03/2045	USD	61 925	46 366	0.03
54 000	HOME DEPOT INC 4.5% 06/12/2048	USD	73 901	54 352	0.04
150 000	HOME DEPOT INC 4.875% 15/02/2044	USD	193 656	157 764	0.10
110 000	HOME DEPOT INC 5.875% 16/12/2036	USD	149 936	129 701	0.08

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
35 000	HOME DEPOT INC 5.95% 01/04/2041	USD	53 757	41 131	0.03
50 000	HP INC 6% 15/09/2041	USD	65 587	52 251	0.03
500 000	HSBC HOLDINGS PLC FRN 04/06/2031	USD	516 794	431 990	0.28
330 000	HSBC HOLDINGS PLC FRN 10/03/2026	USD	322 539	318 113	0.20
250 000	HSBC HOLDINGS PLC FRN 11/03/2025	USD	274 392	248 888	0.16
250 000	HSBC HOLDINGS PLC FRN 12/09/2026	USD	286 188	248 588	0.16
264 000	HSBC HOLDINGS PLC FRN 13/03/2028	USD	302 007	256 025	0.16
750 000	HSBC HOLDINGS PLC FRN 18/05/2024	USD	788 467	753 180	0.50
200 000	HSBC HOLDINGS PLC FRN 19/06/2029	USD	232 773	196 474	0.13
300 000	HSBC HOLDINGS PLC FRN 22/09/2028	USD	271 263	261 783	0.17
475 000	HSBC HOLDINGS PLC FRN 24/05/2025	USD	460 055	446 133	0.29
200 000	HSBC HOLDINGS PLC FRN 24/05/2032	USD	204 568	168 026	0.11
250 000	HSBC HOLDINGS PLC 4.25% 14/03/2024	USD	273 984	251 563	0.16
63 000	HSBC HOLDINGS PLC 4.3% 08/03/2026	USD	71 417	63 140	0.04
200 000	HSBC HOLDINGS PLC 4.375% 23/11/2026	USD	219 914	198 520	0.13
100 000	HSBC HOLDINGS PLC 6.5% 02/05/2036	USD	144 889	110 325	0.07
200 000	HSBC HOLDINGS PLC 6.5% 15/09/2037	USD	257 573	223 728	0.14
230 000	HSBC HOLDINGS PLC 6.8% 01/06/2038	USD	313 422	259 245	0.17
250 000	HUMANA INC 0.65% 03/08/2023	USD	249 660	242 798	0.16
261 000	ILLINOIS TOOL WORKS INC 2.65% 15/11/2026	USD	274 248	252 387	0.16
44 000	ILLINOIS TOOL WORKS INC 3.9% 01/09/2042	USD	53 933	41 287	0.03
400 000	ING GROEP NV 4.1% 02/10/2023	USD	431 256	403 948	0.26
250 000	ING GROEP NV 4.55% 02/10/2028	USD	289 463	248 628	0.16
100 000	INTEL CORP 2.45% 15/11/2029	USD	107 115	90 407	0.06
51 000	INTEL CORP 2.6% 19/05/2026	USD	55 621	49 481	0.03
50 000	INTEL CORP 3.05% 12/08/2051	USD	51 977	38 812	0.02
67 000	INTEL CORP 3.1% 15/02/2060	USD	67 354	49 699	0.03
66 000	INTEL CORP 3.15% 11/05/2027	USD	74 017	64 869	0.04
78 000	INTEL CORP 3.25% 15/11/2049	USD	83 190	63 196	0.04
272 000	INTEL CORP 3.4% 25/03/2025	USD	302 440	272 490	0.18
83 000	INTEL CORP 3.734% 08/12/2047	USD	91 330	73 171	0.05
183 000	INTEL CORP 3.9% 25/03/2030	USD	214 791	182 145	0.12
121 000	INTEL CORP 4.1% 11/05/2047	USD	149 314	113 261	0.07
100 000	INTEL CORP 4.1% 19/05/2046	USD	115 412	94 505	0.06
65 000	INTEL CORP 4.75% 25/03/2050	USD	85 040	67 427	0.04
74 000	INTEL CORP 4.95% 25/03/2060	USD	101 228	78 344	0.05
53 000	INTERCONTINENTAL EXCHANGE INC 2.65% 15/09/2040	USD	54 053	40 759	0.03
115 000	INTERCONTINENTAL EXCHANGE INC 3% 15/06/2050	USD	119 616	87 788	0.06
76 000	INTERCONTINENTAL EXCHANGE INC 3% 15/09/2060	USD	75 441	54 861	0.04
112 000	INTERCONTINENTAL EXCHANGE INC 4.25% 21/09/2048	USD	134 630	107 494	0.07
130 000	INTERNATIONAL BUSINESS MACHINES CORP 3% 15/05/2024	USD	140 433	129 467	0.08
150 000	INTERNATIONAL BUSINESS MACHINES CORP 3.3% 15/05/2026	USD	168 595	148 115	0.10
130 000	INTERNATIONAL BUSINESS MACHINES CORP 3.375% 01/08/2023	USD	140 027	131 080	0.08
100 000	INTERNATIONAL BUSINESS MACHINES CORP 3.45% 19/02/2026	USD	113 138	99 408	0.06

Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
306 000	INTERNATIONAL BUSINESS MACHINES CORP 3.5% 15/05/2029	USD	343 649	296 015	0.19
339 000	INTERNATIONAL BUSINESS MACHINES CORP 3.625% 12/02/2024	USD	369 047	341 719	0.22
48 000	INTERNATIONAL BUSINESS MACHINES CORP 4% 20/06/2042	USD	57 332	43 927	0.03
185 000	INTERNATIONAL BUSINESS MACHINES CORP 4.25% 15/05/2049	USD	237 555	173 482	0.11
50 000	JOHNSON & JOHNSON 0.95% 01/09/2027	USD	49 960	44 208	0.03
50 000	JOHNSON & JOHNSON 1.3% 01/09/2030	USD	49 813	41 991	0.03
38 000	JOHNSON & JOHNSON 2.1% 01/09/2040	USD	37 479	28 653	0.02
31 000	JOHNSON & JOHNSON 2.25% 01/09/2050	USD	30 869	22 084	0.01
191 000	JOHNSON & JOHNSON 2.45% 01/03/2026	USD	207 182	185 881	0.12
85 000	JOHNSON & JOHNSON 2.45% 01/09/2060	USD	75 361	59 310	0.04
131 000	JOHNSON & JOHNSON 2.9% 15/01/2028	USD	144 909	127 257	0.08
101 000	JOHNSON & JOHNSON 2.95% 03/03/2027	USD	112 635	100 127	0.06
99 000	JOHNSON & JOHNSON 3.4% 15/01/2038	USD	111 617	91 742	0.06
82 000	JOHNSON & JOHNSON 3.625% 03/03/2037	USD	95 461	79 078	0.05
46 000	JOHNSON & JOHNSON 3.7% 01/03/2046	USD	55 203	43 562	0.03
64 000	JOHNSON & JOHNSON 3.75% 03/03/2047	USD	81 826	60 937	0.04
136 000	JOHNSON & JOHNSON 5.95% 15/08/2037	USD	205 265	165 844	0.11
357 000	JPMORGAN CHASE & CO FRN 01/02/2028	USD	378 181	346 943	0.22
350 000	JPMORGAN CHASE & CO FRN 01/03/2025	USD	377 934	346 504	0.22
60 000	JPMORGAN CHASE & CO FRN 01/06/2029	USD	60 312	52 562	0.03
300 000	JPMORGAN CHASE & CO FRN 04/02/2032	USD	290 437	245 001	0.16
200 000	JPMORGAN CHASE & CO FRN 05/12/2024	USD	220 618	200 902	0.13
560 000	JPMORGAN CHASE & CO FRN 05/12/2029	USD	625 848	556 577	0.36
150 000	JPMORGAN CHASE & CO FRN 13/03/2026	USD	157 890	141 390	0.09
50 000	JPMORGAN CHASE & CO FRN 13/05/2031	USD	54 789	43 971	0.03
183 000	JPMORGAN CHASE & CO FRN 15/10/2030	USD	199 283	162 440	0.10
235 000	JPMORGAN CHASE & CO FRN 15/11/2048	USD	283 918	209 693	0.14
460 000	JPMORGAN CHASE & CO FRN 16/02/2025	USD	443 804	435 873	0.28
30 000	JPMORGAN CHASE & CO FRN 16/09/2024	USD	30 242	29 015	0.02
200 000	JPMORGAN CHASE & CO FRN 19/11/2026	USD	202 486	179 624	0.12
257 000	JPMORGAN CHASE & CO FRN 19/11/2041	USD	264 016	190 823	0.12
94 000	JPMORGAN CHASE & CO FRN 22/02/2048	USD	123 440	88 115	0.06
450 000	JPMORGAN CHASE & CO FRN 22/04/2026	USD	473 306	423 513	0.27
126 000	JPMORGAN CHASE & CO FRN 22/04/2031	USD	135 361	109 447	0.07
366 000	JPMORGAN CHASE & CO FRN 22/04/2032	USD	357 753	314 976	0.20
50 000	JPMORGAN CHASE & CO FRN 22/04/2041	USD	49 950	40 318	0.03
207 000	JPMORGAN CHASE & CO FRN 22/04/2051	USD	211 748	159 593	0.10
250 000	JPMORGAN CHASE & CO FRN 22/04/2052	USD	270 903	199 698	0.13
400 000	JPMORGAN CHASE & CO FRN 23/01/2029	USD	455 090	381 048	0.25
209 000	JPMORGAN CHASE & CO FRN 23/01/2049	USD	243 955	184 530	0.12
200 000	JPMORGAN CHASE & CO FRN 23/04/2029	USD	228 816	195 086	0.13
575 000	JPMORGAN CHASE & CO FRN 23/06/2025	USD	551 891	540 557	0.35
680 000	JPMORGAN CHASE & CO FRN 23/07/2024	USD	715 451	682 720	0.45
132 000	JPMORGAN CHASE & CO FRN 23/07/2029	USD	157 233	129 720	0.08

Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
100 000	JPMORGAN CHASE & CO FRN 24/03/2031	USD	121 156	99 656	0.06
100 000	JPMORGAN CHASE & CO FRN 24/07/2038	USD	115 449	91 914	0.06
232 000	JPMORGAN CHASE & CO FRN 25/01/2033	USD	233 810	204 406	0.13
29 000	JPMORGAN CHASE & CO FRN 29/01/2027	USD	33 302	28 703	0.02
66 000	JPMORGAN CHASE & CO 2.7% 18/05/2023	USD	69 269	65 929	0.04
231 000	JPMORGAN CHASE & CO 2.95% 01/10/2026	USD	256 724	221 437	0.14
35 000	JPMORGAN CHASE & CO 3.2% 15/06/2026	USD	39 182	34 167	0.02
133 000	JPMORGAN CHASE & CO 3.625% 01/12/2027	USD	151 249	128 483	0.08
360 000	JPMORGAN CHASE & CO 3.875% 01/02/2024	USD	390 583	364 946	0.24
185 000	JPMORGAN CHASE & CO 4.95% 01/06/2045	USD	213 250	185 479	0.12
300 000	JPMORGAN CHASE & CO 5.4% 06/01/2042	USD	405 168	322 707	0.21
270 000	JPMORGAN CHASE & CO 5.5% 15/10/2040	USD	322 962	293 612	0.19
50 000	JPMORGAN CHASE & CO 6.4% 15/05/2038	USD	75 071	59 296	0.04
351 000	KEURIG DR PEPPER INC 4.597% 25/05/2028	USD	400 460	361 428	0.23
220 000	KRAFT HEINZ FOODS CO 4.375% 01/06/2046	USD	217 349	192 801	0.12
77 000	KRAFT HEINZ FOODS CO 4.875% 01/10/2049	USD	80 962	71 649	0.05
94 000	KRAFT HEINZ FOODS CO 5.2% 15/07/2045	USD	101 406	91 735	0.06
44 000	KROGER CO 4.45% 01/02/2047	USD	54 158	41 451	0.03
310 000	LAM RESEARCH CORP 4% 15/03/2029	USD	343 345	308 800	0.20
200 000	LLOYDS BANKING GROUP PLC FRN 09/07/2025	USD	201 340	199 630	0.13
200 000	LLOYDS BANKING GROUP PLC 3.75% 11/01/2027	USD	226 109	194 794	0.13
250 000	LLOYDS BANKING GROUP PLC 4.05% 16/08/2023	USD	270 106	252 463	0.16
450 000	LLOYDS BANKING GROUP PLC 4.45% 08/05/2025	USD	500 828	454 446	0.29
500 000	LLOYDS BANKING GROUP PLC 4.582% 10/12/2025	USD	552 554	500 520	0.32
61 000	LOWE'S COS INC 1.3% 15/04/2028	USD	59 557	52 251	0.03
50 000	LOWE'S COS INC 2.8% 15/09/2041	USD	48 949	38 100	0.02
136 000	LOWE'S COS INC 3% 15/10/2050	USD	139 785	99 669	0.06
100 000	LOWE'S COS INC 3.65% 05/04/2029	USD	109 881	96 524	0.06
100 000	LOWE'S COS INC 3.7% 15/04/2046	USD	102 320	83 629	0.05
200 000	LOWE'S COS INC 3.75% 01/04/2032	USD	201 182	188 806	0.12
176 000	LOWE'S COS INC 4.05% 03/05/2047	USD	184 616	154 486	0.10
138 000	LOWE'S COS INC 4.45% 01/04/2062	USD	133 267	123 260	0.08
141 000	LOWE'S COS INC 4.5% 15/04/2030	USD	168 044	142 390	0.09
120 000	LYB INTERNATIONAL FINANCE BV 4.875% 15/03/2044	USD	134 919	115 837	0.07
132 000	LYB INTERNATIONAL FINANCE III LLC 3.625% 01/04/2051	USD	130 657	105 750	0.07
74 000	LYB INTERNATIONAL FINANCE 4.2% 15/10/2049	USD	85 596	65 115	0.04
44 000	LYONDELLBASELL INDUSTRIES NV 4.625% 26/02/2055	USD	51 480	39 959	0.03
204 000	MANULIFE FINANCIAL CORP 4.15% 04/03/2026	USD	221 392	206 583	0.13
50 000	MARATHON PETROLEUM CORP 6.5% 01/03/2041	USD	69 232	56 403	0.04
251 000	MARSH & MCLENNAN COS INC 3.875% 15/03/2024	USD	266 220	253 851	0.16
50 000	MARSH & MCLENNAN COS INC 4.375% 15/03/2029	USD	59 673	50 583	0.03
58 000	MARSH & MCLENNAN COS INC 4.9% 15/03/2049	USD	82 182	60 581	0.04
108 000	MASTERCARD INC 2.95% 01/06/2029	USD	115 091	102 952	0.07
130 000	MASTERCARD INC 3.3% 26/03/2027	USD	147 457	129 086	0.08

Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
100 000	MASTERCARD INC 3.35% 26/03/2030	USD	112 276	96 907	0.06
45 000	MASTERCARD INC 3.375% 01/04/2024	USD	49 221	45 426	0.03
45 000	MASTERCARD INC 3.65% 01/06/2049	USD	55 396	40 843	0.03
68 000	MASTERCARD INC 3.85% 26/03/2050	USD	85 223	63 942	0.04
136 000	MCDONALD'S CORP 3.5% 01/07/2027	USD	150 525	134 050	0.09
93 000	MCDONALD'S CORP 3.625% 01/09/2049	USD	101 846	77 994	0.05
167 000	MCDONALD'S CORP 3.8% 01/04/2028	USD	186 723	165 854	0.11
150 000	MCDONALD'S CORP 4.875% 09/12/2045	USD	192 667	151 769	0.10
60 000	MERCK & CO INC 2.45% 24/06/2050	USD	60 995	43 655	0.03
200 000	MERCK & CO INC 2.75% 10/02/2025	USD	206 674	197 980	0.13
150 000	MERCK & CO INC 2.75% 10/12/2051	USD	137 748	114 419	0.07
200 000	MERCK & CO INC 2.8% 18/05/2023	USD	207 842	200 872	0.13
135 000	MERCK & CO INC 2.9% 10/12/2061	USD	131 004	98 626	0.06
235 000	MERCK & CO INC 3.7% 10/02/2045	USD	275 424	214 414	0.14
100 000	MERCK & CO INC 3.9% 07/03/2039	USD	117 521	96 928	0.06
80 000	MERCK & CO INC 4% 07/03/2049	USD	101 520	76 910	0.05
58 000	MERCK & CO INC 4.15% 18/05/2043	USD	74 528	56 855	0.04
140 000	METLIFE INC 4.875% 13/11/2043	USD	179 549	143 872	0.09
80 000	METLIFE INC 6.4% 15/12/2036	USD	87 200	83 098	0.05
300 000	MICRON TECHNOLOGY INC 2.703% 15/04/2032	USD	271 129	249 912	0.16
46 000	MICROSOFT CORP 2.4% 08/08/2026	USD	50 069	44 502	0.03
464 000	MICROSOFT CORP 2.525% 01/06/2050	USD	462 459	350 088	0.23
100 000	MICROSOFT CORP 2.675% 01/06/2060	USD	101 850	73 400	0.05
310 000	MICROSOFT CORP 2.7% 12/02/2025	USD	329 042	307 353	0.20
450 000	MICROSOFT CORP 2.875% 06/02/2024	USD	463 293	451 098	0.29
196 000	MICROSOFT CORP 2.921% 17/03/2052	USD	-	159 599	0.10
150 000	MICROSOFT CORP 3.041% 17/03/2062	USD	162 540	119 808	0.08
414 000	MICROSOFT CORP 3.3% 06/02/2027	USD	466 015	416 156	0.27
86 000	MICROSOFT CORP 3.45% 08/08/2036	USD	104 687	82 222	0.05
280 000	MICROSOFT CORP 3.5% 12/02/2035	USD	323 886	270 824	0.17
210 000	MICROSOFT CORP 3.7% 08/08/2046	USD	227 821	198 931	0.13
33 000	MICROSOFT CORP 4.25% 06/02/2047	USD	42 137	34 172	0.02
200 000	MITSUBISHI UFJ FINANCIAL GROUP INC 2.193% 25/02/2025	USD	210 398	191 706	0.12
150 000	MITSUBISHI UFJ FINANCIAL GROUP INC 2.801% 18/07/2024	USD	159 761	147 605	0.10
50 000	MITSUBISHI UFJ FINANCIAL GROUP INC 3.677% 22/02/2027	USD	56 056	49 054	0.03
368 000	MITSUBISHI UFJ FINANCIAL GROUP INC 3.741% 07/03/2029	USD	408 442	353 464	0.23
200 000	MITSUBISHI UFJ FINANCIAL GROUP INC 3.751% 18/07/2039	USD	236 977	181 560	0.12
485 000	MITSUBISHI UFJ FINANCIAL GROUP INC 3.761% 26/07/2023	USD	502 890	489 607	0.32
201 000	MITSUBISHI UFJ FINANCIAL GROUP INC 3.85% 01/03/2026	USD	230 942	199 332	0.13
151 000	MITSUBISHI UFJ FINANCIAL GROUP INC 3.961% 02/03/2028	USD	162 818	147 757	0.10
239 000	MITSUBISHI UFJ FINANCIAL GROUP INC 4.05% 11/09/2028	USD	267 383	232 932	0.15
400 000	MIZUHO FINANCIAL GROUP INC 3.17% 11/09/2027	USD	415 556	378 592	0.24
200 000	MIZUHO FINANCIAL GROUP INC 4.018% 05/03/2028	USD	234 597	196 124	0.13
144 000	MONDELEZ INTERNATIONAL INC 2.625% 04/09/2050	USD	131 194	101 197	0.07

Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
142 000	MORGAN STANLEY FRN 01/04/2031	USD	163 484	133 088	0.09
200 000	MORGAN STANLEY FRN 04/05/2027	USD	202 483	180 428	0.12
580 000	MORGAN STANLEY FRN 10/12/2026	USD	551 245	517 916	0.33
324 000	MORGAN STANLEY FRN 13/02/2032	USD	322 895	259 825	0.17
100 000	MORGAN STANLEY FRN 21/07/2032	USD	99 868	82 794	0.05
500 000	MORGAN STANLEY FRN 21/10/2025	USD	497 068	467 195	0.30
344 000	MORGAN STANLEY FRN 22/01/2031	USD	335 657	302 761	0.19
280 000	MORGAN STANLEY FRN 22/04/2039	USD	298 009	275 383	0.18
107 000	MORGAN STANLEY FRN 22/07/2028	USD	120 884	102 568	0.07
146 000	MORGAN STANLEY FRN 22/07/2038	USD	172 616	134 746	0.09
144 000	MORGAN STANLEY FRN 23/01/2030	USD	173 709	143 050	0.09
529 000	MORGAN STANLEY FRN 24/01/2029	USD	590 306	510 505	0.33
182 000	MORGAN STANLEY FRN 24/03/2051	USD	252 384	207 123	0.13
228 000	MORGAN STANLEY FRN 24/04/2024	USD	234 550	227 968	0.15
292 000	MORGAN STANLEY FRN 25/01/2052	USD	282 919	212 477	0.14
241 000	MORGAN STANLEY FRN 28/04/2026	USD	253 249	227 569	0.15
200 000	MORGAN STANLEY FRN 28/04/2032	USD	196 781	161 470	0.10
126 000	MORGAN STANLEY 3.125% 27/07/2026	USD	140 008	120 780	0.08
251 000	MORGAN STANLEY 3.625% 20/01/2027	USD	266 074	244 873	0.16
134 000	MORGAN STANLEY 3.875% 27/01/2026	USD	152 697	133 043	0.09
365 000	MORGAN STANLEY 3.875% 29/04/2024	USD	398 094	367 624	0.24
50 000	MORGAN STANLEY 3.95% 23/04/2027	USD	57 208	49 018	0.03
101 000	MORGAN STANLEY 4% 23/07/2025	USD	114 904	101 153	0.07
241 000	MORGAN STANLEY 4.3% 27/01/2045	USD	275 351	226 923	0.15
100 000	MORGAN STANLEY 4.35% 08/09/2026	USD	111 626	100 135	0.06
125 000	MORGAN STANLEY 4.375% 22/01/2047	USD	169 181	119 661	0.08
84 000	MORGAN STANLEY 6.375% 24/07/2042	USD	132 116	101 245	0.07
100 000	MPLX LP 4.5% 15/04/2038	USD	112 143	91 949	0.06
100 000	MPLX LP 4.7% 15/04/2048	USD	116 549	88 675	0.06
540 000	MPLX LP 4.875% 01/06/2025	USD	581 756	551 097	0.35
70 000	MPLX LP 4.95% 14/03/2052	USD	71 686	64 050	0.04
50 000	MPLX LP 5.2% 01/03/2047	USD	61 212	47 151	0.03
50 000	MPLX LP 5.5% 15/02/2049	USD	64 123	48 901	0.03
270 000	NATIONAL AUSTRALIA BANK LTD/NEW YORK 2.5% 12/07/2026	USD	276 888	257 777	0.17
113 000	NATIONAL OILWELL VARCO INC 3.95% 01/12/2042	USD	109 590	87 764	0.06
200 000	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 2.75% 15/04/2032	USD	187 822	176 482	0.11
200 000	NATWEST GROUP PLC FRN 22/03/2025	USD	218 964	200 118	0.13
400 000	NATWEST GROUP PLC FRN 25/06/2024	USD	431 746	403 548	0.26
300 000	NATWEST GROUP PLC FRN 27/01/2030	USD	365 134	304 800	0.20
401 000	NATWEST GROUP PLC 3.875% 12/09/2023	USD	419 782	402 154	0.26
3 000	NATWEST GROUP PLC 5.125% 28/05/2024	USD	3 350	3 048	0.00
171 000	NEWMONT CORP 2.25% 01/10/2030	USD	168 884	146 031	0.09
70 000	NEWMONT MINING CORP 4.875% 15/03/2042	USD	90 247	71 876	0.05

Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
50 000	NIKE INC 2.375% 01/11/2026	USD	52 434	47 853	0.03
20 000	NIKE INC 2.4% 27/03/2025	USD	20 811	19 541	0.01
131 000	NIKE INC 2.85% 27/03/2030	USD	140 222	122 195	0.08
71 000	NIKE INC 3.25% 27/03/2040	USD	82 155	63 093	0.04
99 000	NIKE INC 3.375% 27/03/2050	USD	119 016	87 118	0.06
127 000	NIKE INC 3.875% 01/11/2045	USD	137 797	120 874	0.08
290 000	NOMURA HOLDINGS INC 1.851% 16/07/2025	USD	285 714	270 277	0.17
200 000	NOMURA HOLDINGS INC 2.329% 22/01/2027	USD	196 434	182 114	0.12
200 000	NOMURA HOLDINGS INC 2.608% 14/07/2031	USD	176 930	168 198	0.11
200 000	NOMURA HOLDINGS INC 2.648% 16/01/2025	USD	202 864	193 478	0.12
100 000	NORTHERN TRUST CORP 1.95% 01/05/2030	USD	95 820	86 961	0.06
3 000	NOVARTIS CAPITAL CORP 2% 14/02/2027	USD	3 207	2 818	0.00
477 000	NOVARTIS CAPITAL CORP 2.2% 14/08/2030	USD	502 795	424 257	0.27
50 000	NOVARTIS CAPITAL CORP 2.75% 14/08/2050	USD	54 329	39 366	0.03
50 000	NOVARTIS CAPITAL CORP 3.4% 06/05/2024	USD	54 819	50 385	0.03
100 000	NOVARTIS CAPITAL CORP 4% 20/11/2045	USD	122 999	96 396	0.06
50 000	NOVARTIS CAPITAL CORP 4.4% 06/05/2044	USD	68 783	51 117	0.03
100 000	NVIDIA CORP 0.584% 14/06/2024	USD	95 698	95 083	0.06
150 000	NVIDIA CORP 3.5% 01/04/2040	USD	171 378	135 810	0.09
108 000	NVIDIA CORP 3.5% 01/04/2050	USD	125 208	95 289	0.06
100 000	ONCOR ELECTRIC DELIVERY CO LLC 3.75% 01/04/2045	USD	98 926	89 789	0.06
50 000	ONEOK INC 5.2% 15/07/2048	USD	52 606	47 617	0.03
180 000	ORACLE CORP 2.4% 15/09/2023	USD	184 800	178 308	0.11
287 000	ORACLE CORP 2.5% 01/04/2025	USD	301 628	274 117	0.18
189 000	ORACLE CORP 2.65% 15/07/2026	USD	205 818	176 626	0.11
390 000	ORACLE CORP 2.8% 01/04/2027	USD	382 522	360 699	0.23
371 000	ORACLE CORP 2.95% 01/04/2030	USD	369 706	321 449	0.21
300 000	ORACLE CORP 2.95% 15/05/2025	USD	303 705	290 250	0.19
172 000	ORACLE CORP 2.95% 15/11/2024	USD	184 255	168 660	0.11
71 000	ORACLE CORP 3.25% 15/11/2027	USD	80 183	66 215	0.04
27 000	ORACLE CORP 3.4% 08/07/2024	USD	28 993	26 930	0.02
192 000	ORACLE CORP 3.6% 01/04/2040	USD	221 250	148 330	0.10
181 000	ORACLE CORP 3.6% 01/04/2050	USD	207 547	129 951	0.08
40 000	ORACLE CORP 3.65% 25/03/2041	USD	42 287	30 932	0.02
581 000	ORACLE CORP 3.8% 15/11/2037	USD	538 037	476 332	0.31
248 000	ORACLE CORP 3.85% 01/04/2060	USD	241 564	174 342	0.11
162 000	ORACLE CORP 3.85% 15/07/2036	USD	184 547	136 297	0.09
150 000	ORACLE CORP 3.95% 25/03/2051	USD	150 433	114 072	0.07
174 000	ORACLE CORP 4% 15/07/2046	USD	199 684	135 335	0.09
149 000	ORACLE CORP 4% 15/11/2047	USD	158 035	115 128	0.07
110 000	ORACLE CORP 4.1% 25/03/2061	USD	101 592	81 513	0.05
112 000	ORACLE CORP 4.125% 15/05/2045	USD	124 402	88 399	0.06
328 000	ORACLE CORP 4.3% 08/07/2034	USD	373 409	296 958	0.19
64 000	ORACLE CORP 4.375% 15/05/2055	USD	83 299	50 257	0.03

Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
200 000	ORACLE CORP 4.5% 08/07/2044	USD	207 017	169 350	0.11
125 000	ORACLE CORP 5.375% 15/07/2040	USD	177 332	119 826	0.08
112 000	ORANGE SA FRN 01/03/2031	USD	178 455	147 470	0.09
280 000	OTIS WORLDWIDE CORP 2.565% 15/02/2030	USD	279 430	245 129	0.16
27 000	PAYPAL HOLDINGS INC 2.4% 01/10/2024	USD	28 735	26 490	0.02
50 000	PAYPAL HOLDINGS INC 2.65% 01/10/2026	USD	54 534	47 908	0.03
174 000	PAYPAL HOLDINGS INC 2.85% 01/10/2029	USD	187 164	159 741	0.10
48 000	PAYPAL HOLDINGS INC 3.25% 01/06/2050	USD	54 075	38 119	0.02
194 000	PECO ENERGY CO 3.9% 01/03/2048	USD	206 414	180 403	0.12
50 000	PEPSICO INC 1.95% 21/10/2031	USD	49 598	42 895	0.03
90 000	PEPSICO INC 2.25% 19/03/2025	USD	96 127	87 882	0.06
111 000	PEPSICO INC 2.375% 06/10/2026	USD	120 502	106 573	0.07
141 000	PEPSICO INC 2.625% 29/07/2029	USD	153 689	131 742	0.08
415 000	PEPSICO INC 2.75% 19/03/2030	USD	444 014	385 899	0.25
131 000	PEPSICO INC 2.75% 30/04/2025	USD	140 739	129 524	0.08
215 000	PEPSICO INC 3% 15/10/2027	USD	242 093	210 577	0.14
80 000	PHILLIPS 66 3.3% 15/03/2052	USD	68 229	61 433	0.04
53 000	PHILLIPS 66 4.65% 15/11/2034	USD	63 541	52 915	0.03
67 000	PHILLIPS 66 4.875% 15/11/2044	USD	81 220	67 200	0.04
66 000	PHILLIPS 66 5.875% 01/05/2042	USD	90 554	73 841	0.05
250 000	PNC BANK NA 3.1% 25/10/2027	USD	273 985	242 355	0.16
50 000	PNC FINANCIAL SERVICES GROUP INC 2.55% 22/01/2030	USD	52 608	44 751	0.03
110 000	PNC FINANCIAL SERVICES GROUP INC 2.6% 23/07/2026	USD	120 033	105 641	0.07
145 000	PNC FINANCIAL SERVICES GROUP INC 3.45% 23/04/2029	USD	165 807	139 499	0.09
24 000	POTOMAC ELECTRIC POWER CO 6.5% 15/11/2037	USD	35 365	28 939	0.02
300 000	PROCTER & GAMBLE CO 0.55% 29/10/2025	USD	297 546	275 715	0.18
50 000	PROCTER & GAMBLE CO 1.2% 29/10/2030	USD	49 543	41 160	0.03
138 000	PROLOGIS LP 2.25% 15/04/2030	USD	139 892	121 521	0.08
4 000	PRUDENTIAL FINANCIAL INC FRN 15/06/2043	USD	4 314	4 004	0.00
56 000	PRUDENTIAL FINANCIAL INC FRN 15/09/2048	USD	65 702	56 214	0.04
74 000	PRUDENTIAL FINANCIAL INC 3.7% 13/03/2051	USD	85 270	64 027	0.04
272 000	PRUDENTIAL FINANCIAL INC 3.935% 07/12/2049	USD	279 962	247 101	0.16
50 000	RIO TINTO FINANCE USA LTD 2.75% 02/11/2051	USD	50 143	38 049	0.02
100 000	RIO TINTO FINANCE USA LTD 5.2% 02/11/2040	USD	126 607	109 007	0.07
180 000	ROGERS COMMUNICATIONS INC 3.7% 15/11/2049	USD	176 912	143 096	0.09
310 000	ROGERS COMMUNICATIONS INC 3.8% 15/03/2032	USD	297 688	285 944	0.18
31 000	ROGERS COMMUNICATIONS INC 4.35% 01/05/2049	USD	38 207	27 331	0.02
103 000	ROGERS COMMUNICATIONS INC 4.55% 15/03/2052	USD	103 564	91 529	0.06
247 000	ROGERS COMMUNICATIONS INC 5% 15/03/2044	USD	260 078	238 123	0.15
200 000	ROPER TECHNOLOGIES INC 1.75% 15/02/2031	USD	190 563	161 640	0.10
201 000	ROYAL BANK OF CANADA 0.5% 26/10/2023	USD	199 761	194 027	0.12
250 000	ROYAL BANK OF CANADA 2.55% 16/07/2024	USD	258 306	245 633	0.16
50 000	ROYAL BANK OF CANADA 4.65% 27/01/2026	USD	59 015	51 005	0.03
127 000	SABINE PASS LIQUEFACTION LLC 4.2% 15/03/2028	USD	144 085	124 757	0.08

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
45 000	SABINE PASS LIQUEFACTION LLC 5% 15/03/2027	USD	52 377	46 050	0.03
460 000	SABINE PASS LIQUEFACTION LLC 5.625% 01/03/2025	USD	506 051	477 074	0.31
180 000	SABINE PASS LIQUEFACTION LLC 5.875% 30/06/2026	USD	201 421	189 173	0.12
150 000	SALESFORCE.COM INC 2.7% 15/07/2041	USD	154 014	119 033	0.08
100 000	SALESFORCE.COM INC 2.9% 15/07/2051	USD	103 679	77 897	0.05
50 000	SALESFORCE.COM INC 3.05% 15/07/2061	USD	51 716	38 126	0.02
389 000	SAN DIEGO GAS & ELECTRIC CO 2.5% 15/05/2026	USD	405 383	371 661	0.24
19 000	SAN DIEGO GAS & ELECTRIC CO 4.5% 15/08/2040	USD	24 027	18 712	0.01
78 000	SANTANDER HOLDINGS USA INC 3.45% 02/06/2025	USD	84 007	76 549	0.05
530 000	SANTANDER HOLDINGS USA INC 3.5% 07/06/2024	USD	556 939	527 191	0.34
200 000	SANTANDER UK GROUP HOLDINGS PLC FRN 03/11/2028	USD	225 316	189 940	0.12
53 000	SANTANDER UK PLC 4% 13/03/2024	USD	56 485	53 574	0.03
325 000	SEMPRA ENERGY 3.25% 15/06/2027	USD	342 400	311 256	0.20
250 000	SEMPRA ENERGY 3.4% 01/02/2028	USD	253 448	239 503	0.15
33 000	SEMPRA ENERGY 4% 01/02/2048	USD	39 006	29 033	0.02
61 000	SEMPRA ENERGY 6% 15/10/2039	USD	86 924	68 898	0.04
100 000	SHERWIN-WILLIAMS CO 4.5% 01/06/2047	USD	123 014	95 505	0.06
450 000	SHIRE ACQUISITIONS INVESTMENTS IRELAND DAC 3.2% 23/09/2026	USD	471 806	434 344	0.28
300 000	SOUTHERN CALIFORNIA GAS CO 2.55% 01/02/2030	USD	291 614	266 820	0.17
280 000	S&P GLOBAL INC 2.45% 01/03/2027	USD	268 424	263 892	0.17
185 000	SPECTRA ENERGY PARTNERS LP 4.75% 15/03/2024	USD	200 901	188 844	0.12
76 000	STARBUCKS CORP 2.55% 15/11/2030	USD	81 292	65 979	0.04
59 000	STARBUCKS CORP 3.5% 15/11/2050	USD	65 918	47 181	0.03
101 000	STARBUCKS CORP 3.55% 15/08/2029	USD	107 719	96 180	0.06
101 000	STARBUCKS CORP 3.8% 15/08/2025	USD	114 289	101 817	0.07
46 000	STARBUCKS CORP 4.45% 15/08/2049	USD	57 620	42 744	0.03
95 000	STARBUCKS CORP 4.5% 15/11/2048	USD	117 427	89 358	0.06
50 000	STATE STREET CORP FRN 01/11/2025	USD	52 834	48 552	0.03
4 000	STATE STREET CORP 3.1% 15/05/2023	USD	4 256	4 019	0.00
50 000	STATE STREET CORP 3.3% 16/12/2024	USD	52 390	50 058	0.03
246 000	STATE STREET CORP 3.55% 18/08/2025	USD	273 156	246 465	0.16
400 000	SUMITOMO MITSUI FINANCIAL GROUP INC 1.474% 08/07/2025	USD	390 816	370 952	0.24
101 000	SUMITOMO MITSUI FINANCIAL GROUP INC 2.632% 14/07/2026	USD	109 279	95 469	0.06
450 000	SUMITOMO MITSUI FINANCIAL GROUP INC 2.696% 16/07/2024	USD	466 446	441 018	0.28
312 000	SUMITOMO MITSUI FINANCIAL GROUP INC 3.01% 19/10/2026	USD	340 802	298 144	0.19
900 000	SUMITOMO MITSUI FINANCIAL GROUP INC 3.04% 16/07/2029	USD	900 933	824 031	0.54
50 000	SUMITOMO MITSUI FINANCIAL GROUP INC 3.364% 12/07/2027	USD	56 223	48 220	0.03
80 000	SYSCO CORP 3.3% 15/07/2026	USD	88 291	78 035	0.05
71 000	SYSCO CORP 5.95% 01/04/2030	USD	93 306	77 310	0.05
51 000	SYSCO CORP 6.6% 01/04/2050	USD	79 355	60 434	0.04
250 000	TAKEDA PHARMACEUTICAL CO LTD 2.05% 31/03/2030	USD	253 345	211 188	0.14
210 000	TAKEDA PHARMACEUTICAL CO LTD 3.175% 09/07/2050	USD	178 059	160 952	0.10
400 000	TAKEDA PHARMACEUTICAL CO LTD 4.4% 26/11/2023	USD	431 007	406 072	0.26
319 000	TARGET CORP 2.25% 15/04/2025	USD	333 767	310 036	0.20

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
130 000	TARGET CORP 3.375% 15/04/2029	USD	151 347	127 290	0.08
150 000	TELEFONICA EMISIONES SA 5.213% 08/03/2047	USD	181 451	141 609	0.09
271 000	TELEFONICA EMISIONES SAU 7.045% 20/06/2036	USD	369 702	312 772	0.20
60 000	TELEFONICA EUROPE BV 8.25% 15/09/2030	USD	89 553	74 632	0.05
302 000	TEXAS INSTRUMENTS INC 4.15% 15/05/2048	USD	327 419	298 886	0.19
310 000	THERMO FISHER SCIENTIFIC INC 2% 15/10/2031	USD	298 335	260 902	0.17
50 000	THERMO FISHER SCIENTIFIC INC 2.8% 15/10/2041	USD	50 214	39 995	0.03
370 000	TJX COS INC 2.25% 15/09/2026	USD	356 650	350 490	0.23
648 000	TORONTO-DOMINION BANK 0.45% 11/09/2023	USD	648 299	627 406	0.40
342 000	TORONTO-DOMINION BANK 0.75% 12/06/2023	USD	344 581	334 691	0.22
70 000	TORONTO-DOMINION BANK 2.8% 10/03/2027	USD	67 571	66 540	0.04
309 000	TOYOTA MOTOR CORP 0.681% 25/03/2024	USD	310 000	295 348	0.19
2 000	TOYOTA MOTOR CREDIT CORP 0.5% 14/08/2023	USD	2 005	1 945	0.00
150 000	TOYOTA MOTOR CREDIT CORP 0.625% 13/09/2024	USD	150 080	141 485	0.09
209 000	TOYOTA MOTOR CREDIT CORP 0.8% 16/10/2025	USD	208 129	191 225	0.12
70 000	TOYOTA MOTOR CREDIT CORP 1.45% 13/01/2025	USD	69 472	66 667	0.04
174 000	TOYOTA MOTOR CREDIT CORP 1.8% 13/02/2025	USD	179 340	166 562	0.11
450 000	TOYOTA MOTOR CREDIT CORP 2.5% 22/03/2024	USD	448 065	445 401	0.29
262 000	TOYOTA MOTOR CREDIT CORP 3% 01/04/2025	USD	276 135	258 811	0.17
100 000	TRANSCANADA PIPELINES LTD 4.1% 15/04/2030	USD	114 208	97 964	0.06
50 000	TRANSCANADA PIPELINES LTD 4.25% 15/05/2028	USD	57 994	49 977	0.03
119 000	TRANSCANADA PIPELINES LTD 4.625% 01/03/2034	USD	138 595	117 723	0.08
66 000	TRANSCANADA PIPELINES LTD 4.875% 15/05/2048	USD	81 325	66 192	0.04
61 000	TRANSCANADA PIPELINES LTD 5.1% 15/03/2049	USD	80 610	63 496	0.04
43 000	TRANSCANADA PIPELINES LTD 6.2% 15/10/2037	USD	59 716	48 379	0.03
203 000	TRANSCANADA PIPELINES LTD 7.625% 15/01/2039	USD	293 831	260 307	0.17
250 000	TRUIST BANK 2.25% 11/03/2030	USD	227 598	216 533	0.14
120 000	TRUIST BANK 3.2% 01/04/2024	USD	125 340	119 976	0.08
250 000	TRUIST BANK 3.625% 16/09/2025	USD	280 568	248 808	0.16
374 000	TRUIST FINANCIAL CORP 2.5% 01/08/2024	USD	389 591	367 126	0.24
156 000	TRUIST FINANCIAL CORP 3.75% 06/12/2023	USD	166 589	157 580	0.10
150 000	TWDC ENTERPRISES 18 CORP 3% 13/02/2026	USD	158 345	147 000	0.09
80 000	TWDC ENTERPRISES 18 CORP 4.125% 01/06/2044	USD	85 809	75 080	0.05
71 000	TYSON FOODS INC 5.1% 28/09/2048	USD	101 133	73 308	0.05
100 000	UNILEVER CAPITAL CORP 2.6% 05/05/2024	USD	106 412	99 041	0.06
85 000	UNILEVER CAPITAL CORP 5.9% 15/11/2032	USD	125 036	98 705	0.06
105 000	UNION PACIFIC CORP 2.973% 16/09/2062	USD	105 844	75 852	0.05
209 000	UNION PACIFIC CORP 3.2% 20/05/2041	USD	193 775	177 130	0.11
50 000	UNION PACIFIC CORP 3.25% 05/02/2050	USD	48 582	40 667	0.03
53 000	UNION PACIFIC CORP 3.799% 01/10/2051	USD	64 139	47 419	0.03
98 000	UNION PACIFIC CORP 3.839% 20/03/2060	USD	114 873	85 730	0.06
350 000	UNION PACIFIC CORP 3.95% 10/09/2028	USD	377 491	350 637	0.23
99 000	UNITED PARCEL SERVICE INC 3.05% 15/11/2027	USD	110 492	96 267	0.06
204 000	UNITED PARCEL SERVICE INC 3.9% 01/04/2025	USD	216 269	206 566	0.13

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
109 000	UNITED PARCEL SERVICE INC 5.3% 01/04/2050	USD	152 235	123 580	0.08
194 000	UNITED PARCEL SERVICE INC 6.2% 15/01/2038	USD	264 206	233 427	0.15
340 000	US BANCORP FRN 03/11/2026	USD	328 626	286 188	0.18
50 000	US BANCORP 1.375% 22/07/2030	USD	48 613	40 912	0.03
300 000	US BANCORP 2.375% 22/07/2026	USD	306 216	285 825	0.18
136 000	US BANCORP 3.1% 27/04/2026	USD	144 383	133 024	0.09
180 000	US BANCORP 3.375% 05/02/2024	USD	188 246	180 697	0.12
52 000	VALERO ENERGY CORP 6.625% 15/06/2037	USD	69 051	59 189	0.04
300 000	VERIZON COMMUNICATIONS INC - 144A - 2.355% 15/03/2032	USD	299 037	252 795	0.16
200 000	VERIZON COMMUNICATIONS INC 1.45% 20/03/2026	USD	201 986	183 512	0.12
374 000	VERIZON COMMUNICATIONS INC 1.75% 20/01/2031	USD	359 834	304 728	0.20
200 000	VERIZON COMMUNICATIONS INC 2.1% 22/03/2028	USD	188 030	179 424	0.12
416 000	VERIZON COMMUNICATIONS INC 2.55% 21/03/2031	USD	390 903	361 076	0.23
61 000	VERIZON COMMUNICATIONS INC 2.875% 20/11/2050	USD	58 571	44 546	0.03
200 000	VERIZON COMMUNICATIONS INC 2.987% 30/10/2056	USD	156 054	142 324	0.09
153 000	VERIZON COMMUNICATIONS INC 3% 20/11/2060	USD	147 491	106 799	0.07
100 000	VERIZON COMMUNICATIONS INC 3.15% 22/03/2030	USD	110 301	91 759	0.06
554 000	VERIZON COMMUNICATIONS INC 3.376% 15/02/2025	USD	587 138	553 500	0.36
134 000	VERIZON COMMUNICATIONS INC 3.4% 22/03/2041	USD	136 312	112 805	0.07
250 000	VERIZON COMMUNICATIONS INC 3.55% 22/03/2051	USD	250 200	205 635	0.13
113 000	VERIZON COMMUNICATIONS INC 3.7% 22/03/2061	USD	114 295	90 446	0.06
114 000	VERIZON COMMUNICATIONS INC 4% 22/03/2050	USD	125 455	102 063	0.07
102 000	VERIZON COMMUNICATIONS INC 4.016% 03/12/2029	USD	114 624	99 784	0.06
50 000	VERIZON COMMUNICATIONS INC 4.125% 16/03/2027	USD	58 772	50 310	0.03
265 000	VERIZON COMMUNICATIONS INC 4.329% 21/09/2028	USD	289 270	266 654	0.17
30 000	VERIZON COMMUNICATIONS INC 4.4% 01/11/2034	USD	37 453	29 666	0.02
276 000	VERIZON COMMUNICATIONS INC 4.5% 10/08/2033	USD	331 014	274 554	0.18
398 000	VERIZON COMMUNICATIONS INC 4.862% 21/08/2046	USD	519 105	401 955	0.26
220 000	VERIZON COMMUNICATIONS INC 5.25% 16/03/2037	USD	263 615	235 334	0.15
187 000	VIACOM INC 4.375% 15/03/2043	USD	172 570	155 328	0.10
55 000	VIACOM INC 5.85% 01/09/2043	USD	70 419	55 404	0.04
50 000	VIACOM INC 6.875% 30/04/2036	USD	70 423	55 815	0.04
85 000	VIACOMCBS INC 4.95% 19/05/2050	USD	105 612	77 023	0.05
50 000	VISA INC 1.1% 15/02/2031	USD	48 444	40 255	0.03
50 000	VISA INC 2% 15/08/2050	USD	46 223	33 884	0.02
170 000	VISA INC 2.05% 15/04/2030	USD	176 545	150 465	0.10
24 000	VISA INC 2.7% 15/04/2040	USD	25 373	19 683	0.01
534 000	VISA INC 3.15% 14/12/2025	USD	574 582	530 645	0.34
125 000	VISA INC 4.15% 14/12/2035	USD	154 947	125 858	0.08
206 000	VISA INC 4.3% 14/12/2045	USD	267 426	206 888	0.13
289 000	VMWARE INC 3.9% 21/08/2027	USD	316 684	282 775	0.18
70 000	VODAFONE GROUP PLC 4.25% 17/09/2050	USD	84 960	60 772	0.04
62 000	VODAFONE GROUP PLC 4.375% 19/02/2043	USD	75 818	56 078	0.04
227 000	VODAFONE GROUP PLC 4.375% 30/05/2028	USD	268 580	230 496	0.15

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
79 000	VODAFONE GROUP PLC 4.875% 19/06/2049	USD	102 751	75 673	0.05
110 000	VODAFONE GROUP PLC 5% 30/05/2038	USD	127 320	109 327	0.07
190 000	VODAFONE GROUP PLC 5.25% 30/05/2048	USD	252 303	189 951	0.12
110 000	VODAFONE GROUP PLC 6.15% 27/02/2037	USD	149 129	121 873	0.08
301 000	WALGREENS BOOTS ALLIANCE INC 3.8% 18/11/2024	USD	323 619	303 008	0.20
100 000	WALMART INC 1.05% 17/09/2026	USD	95 848	91 010	0.06
50 000	WALMART INC 1.5% 22/09/2028	USD	49 802	44 226	0.03
300 000	WALMART INC 1.8% 22/09/2031	USD	299 037	256 059	0.16
200 000	WALMART INC 2.65% 22/09/2051	USD	200 578	156 322	0.10
500 000	WALMART INC 3.3% 22/04/2024	USD	527 386	504 355	0.32
70 000	WALMART INC 4.05% 29/06/2048	USD	90 281	70 472	0.05
151 000	WALT DISNEY CO 1.75% 13/01/2026	USD	153 143	141 659	0.09
190 000	WALT DISNEY CO 1.75% 30/08/2024	USD	194 699	183 865	0.12
108 000	WALT DISNEY CO 1.85% 30/07/2026	USD	112 733	100 520	0.06
242 000	WALT DISNEY CO 2% 01/09/2029	USD	232 712	211 740	0.14
65 000	WALT DISNEY CO 2.2% 13/01/2028	USD	68 875	59 726	0.04
61 000	WALT DISNEY CO 2.65% 13/01/2031	USD	66 055	54 419	0.04
154 000	WALT DISNEY CO 2.75% 01/09/2049	USD	152 837	115 212	0.07
56 000	WALT DISNEY CO 2.95% 15/06/2027	USD	62 055	54 002	0.03
35 000	WALT DISNEY CO 3.35% 24/03/2025	USD	38 609	34 922	0.02
61 000	WALT DISNEY CO 3.5% 13/05/2040	USD	70 532	53 701	0.03
125 000	WALT DISNEY CO 3.6% 13/01/2051	USD	145 958	107 893	0.07
71 000	WALT DISNEY CO 3.8% 13/05/2060	USD	85 165	61 389	0.04
98 000	WALT DISNEY CO 3.8% 22/03/2030	USD	112 347	96 144	0.06
131 000	WALT DISNEY CO 4.7% 23/03/2050	USD	168 466	133 980	0.09
50 000	WALT DISNEY CO 6.65% 15/11/2037	USD	75 350	61 118	0.04
50 000	WASTE MANAGEMENT INC 1.5% 15/03/2031	USD	47 739	40 568	0.03
150 000	WESTPAC BANKING CORP FRN 04/02/2030	USD	156 561	143 346	0.09
423 000	WESTPAC BANKING CORP FRN 15/11/2035	USD	379 772	347 046	0.22
110 000	WESTPAC BANKING CORP FRN 18/11/2036	USD	105 909	91 390	0.06
50 000	WESTPAC BANKING CORP FRN 23/11/2031	USD	55 946	49 033	0.03
14 000	WESTPAC BANKING CORP FRN 24/07/2034	USD	16 133	13 204	0.01
150 000	WESTPAC BANKING CORP 1.019% 18/11/2024	USD	148 934	142 221	0.09
360 000	WESTPAC BANKING CORP 1.15% 03/06/2026	USD	350 390	326 084	0.21
60 000	WESTPAC BANKING CORP 2.7% 19/08/2026	USD	61 943	57 646	0.04
50 000	WESTPAC BANKING CORP 2.85% 13/05/2026	USD	55 212	48 529	0.03
40 000	WESTPAC BANKING CORP 2.963% 16/11/2040	USD	42 715	30 581	0.02
40 000	WESTPAC BANKING CORP 3.3% 26/02/2024	USD	43 399	40 194	0.03
55 000	WESTPAC BANKING CORP 3.35% 08/03/2027	USD	62 250	53 914	0.03
260 000	WESTPAC BANKING CORP 3.4% 25/01/2028	USD	286 242	252 444	0.16
65 000	WESTPAC BANKING CORP 3.65% 15/05/2023	USD	70 156	65 682	0.04
242 000	WILLIAMS COS INC 3.5% 15/11/2030	USD	259 973	224 680	0.14
342 000	WILLIAMS COS INC 3.75% 15/06/2027	USD	374 421	334 562	0.22
50 000	WILLIAMS COS INC 5.1% 15/09/2045	USD	62 431	48 675	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
50 000	WILLIAMS COS INC 6.3% 15/04/2040	USD	68 142	55 502	0.04
81 000	WW GRAINGER INC 4.6% 15/06/2045	USD	105 441	81 407	0.05
238 000	ZOETIS INC 4.7% 01/02/2043	USD	253 846	237 852	0.15
110 000	3M CO 3.25% 26/08/2049	USD	110 464	92 664	0.06
75 000	3M CO 4% 14/09/2048	USD	91 432	71 953	0.05
	Total Bonds		**177 965 584**	**155 887 711**	**100.39**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**177 965 584**	**155 887 711**	**100.39**
	Total Investments		**177 965 584**	**155 887 711**	**100.39**

Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Banks	31.90
Investment Banking and Brokerage Services	15.93
Pharmaceuticals and Biotechnology	7.63
Software and Computer Services	5.95
Technology Hardware and Equipment	5.22
Retailers	4.84
Telecommunications Service Providers	4.54
Oil, Gas and Coal	2.75
Health Care Providers	2.57
Personal Care, Drug and Grocery Stores	2.19
Gas, Water and Multi-utilities	1.78
Beverages	1.49
Industrial Transportation	1.45
Media	1.34
Industrial Support Services	1.24
Finance and Credit Services	1.20
Electricity	1.09
Food Producers	0.79
Real Estate Investment Trusts	0.77
Travel and Leisure	0.66
Life Insurance	0.58
Chemicals	0.57
Industrial Engineering	0.51
Non-life Insurance	0.51
Telecommunications Equipment	0.44
Construction and Materials	0.35
General Industrials	0.34
Real Estate Investment and Services	0.34
Personal Goods	0.30
Automobiles and Parts	0.28
Consumer Services	0.28
Medical Equipment and Services	0.20
Precious Metals and Mining	0.14
Electronic and Electrical Equipment	0.10
Open-end and Miscellaneous Investment Vehicles	0.04
Waste and Disposal Services	0.03
Leisure Goods	0.02
	100.39

Geographical classification	%
United States of America	80.44
United Kingdom	7.41
Japan	4.21
Canada	3.47
Netherlands	1.34
Australia	1.16
Ireland	1.12
Spain	0.79
France	0.26
Guernsey	0.15
Jersey	0.04
	100.39

Lyxor Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Bonds				
100 000	ACADEMY LTD 6% 15/11/2027	USD	104 258	99 814	0.06
239 000	ACADIA HEALTHCARE CO INC - 144A - 5.5% 01/07/2028	USD	243 787	232 714	0.14
200 000	ACADIA HEALTHCARE CO INC 5% 15/04/2029	USD	201 441	189 630	0.12
277 000	ACCO BRANDS CORP - 144A - 4.25% 15/03/2029	USD	253 379	242 164	0.15
290 000	ACI WORLDWIDE INC - 144A - 5.75% 15/08/2026	USD	301 705	293 961	0.18
231 000	ADAPTHEALTH LLC - 144A - 5.125% 01/03/2030	USD	232 503	198 762	0.12
148 000	ADAPTHEALTH LLC 4.625% 01/08/2029	USD	145 134	126 092	0.08
254 000	ADAPTHEALTH LLC 6.125% 01/08/2028	USD	263 848	241 066	0.15
500 000	ADT SECURITY CORP 4.125% 01/08/2029	USD	478 404	425 300	0.26
179 000	ADT SECURITY CORP 4.125% 15/06/2023	USD	183 678	177 840	0.11
171 000	ADT SECURITY CORP 4.875% 15/07/2032	USD	175 440	145 088	0.09
50 000	ADVANCED DRAINAGE SYSTEMS INC - 144A - 5% 30/09/2027	USD	51 811	48 861	0.03
222 000	AECOM 5.125% 15/03/2027	USD	246 299	219 545	0.14
50 000	AHP HEALTH PARTNERS INC - 144A - 5.75% 15/07/2029	USD	49 581	45 328	0.03
257 000	AIR CANADA - 144A - 3.875% 15/08/2026	USD	258 102	237 622	0.15
496 000	ALCOA NEDERLAND HOLDING BV 5.5% 15/12/2027	USD	535 626	493 648	0.31
450 000	ALGONQUIN POWER & UTILITIES CORP FRN 18/01/2082	USD	434 303	410 027	0.25
50 000	ALLEGHENY TECHNOLOGIES INC 5.125% 01/10/2031	USD	50 220	45 127	0.03
270 000	ALLEGHENY TECHNOLOGIES INC 5.875% 01/12/2027	USD	280 260	260 858	0.16
186 000	ALLY FINANCIAL INC 5.75% 20/11/2025	USD	201 270	191 147	0.12
203 000	AMERICAN AXLE & MANUFACTURING INC 5% 01/10/2029	USD	191 698	174 919	0.11
86 000	AMERICAN AXLE & MANUFACTURING INC 6.5% 01/04/2027	USD	87 432	80 454	0.05
50 000	AMERICAN AXLE & MANUFACTURING INC 6.875% 01/07/2028	USD	53 005	47 072	0.03
250 000	AMERIGAS PARTNERS LP / AMERIGAS FINANCE CORP 5.5% 20/05/2025	USD	258 171	246 108	0.15
50 000	AMERIGAS PARTNERS LP / AMERIGAS FINANCE CORP 5.625% 20/05/2024	USD	55 682	50 269	0.03
300 000	AMERIGAS PARTNERS LP / AMERIGAS FINANCE CORP 5.75% 20/05/2027	USD	337 211	294 597	0.18
254 000	AMERIGAS PARTNERS LP / AMERIGAS FINANCE CORP 5.875% 20/08/2026	USD	271 078	250 965	0.16
450 000	AMN HEALTHCARE INC - 144A - 4.625% 01/10/2027	USD	443 349	432 338	0.27
200 000	AMS AG - 144A - 7% 31/07/2025	USD	210 030	202 308	0.13
50 000	ANTERO MIDSTREAM PARTNERS LP / ANTERO MIDSTREAM FINANCE CORP - 144A - 5.75% 01/03/2027	USD	51 778	49 021	0.03
321 000	ANTERO MIDSTREAM PARTNERS LP / ANTERO MIDSTREAM FINANCE CORP - 144A - 5.75% 15/01/2028	USD	336 604	311 675	0.19
448 000	ANTERO MIDSTREAM PARTNERS LP / ANTERO MIDSTREAM FINANCE CORP 5.375% 15/06/2029	USD	455 643	421 071	0.26
330 000	API GROUP DE INC - 144A - 4.125% 15/07/2029	USD	302 886	294 687	0.18
412 000	APX GROUP INC - 144A - 5.75% 15/07/2029	USD	413 851	337 972	0.21
50 000	APX GROUP INC - 144A - 6.75% 15/02/2027	USD	52 963	49 548	0.03
511 000	ARCHROCK PARTNERS LP / ARCHROCK PARTNERS FINANCE CORP - 144A - 6.25% 01/04/2028	USD	517 419	495 766	0.31
600 000	ARCONIC ROLLED PRODUCTS CORP - 144A - 6.125% 15/02/2028	USD	641 089	580 638	0.36
181 000	ARCOSA INC - 144A - 4.375% 15/04/2029	USD	177 207	165 398	0.10
51 000	ARKO CORP 5.125% 15/11/2029	USD	49 327	45 209	0.03
300 000	ASBURY AUTOMOTIVE GROUP INC - 144A - 4.625% 15/11/2029	USD	284 337	270 279	0.17
53 000	ASBURY AUTOMOTIVE GROUP INC - 144A - 5% 15/02/2032	USD	54 902	47 253	0.03

Lyxor Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
429 000	ASBURY AUTOMOTIVE GROUP INC 4.75% 01/03/2030	USD	448 875	384 594	0.24
50 000	ASGN INC - 144A - 4.625% 15/05/2028	USD	51 987	46 454	0.03
73 000	ASSURANT INC FRN 27/03/2048	USD	82 875	76 221	0.05
375 000	ASTON MARTIN CAPITAL HOLDINGS LTD 10.5% 30/11/2025	USD	410 252	377 786	0.23
50 000	ATKORE INC - 144A - 4.25% 01/06/2031	USD	50 709	44 292	0.03
145 000	AUSTIN BIDCO INC 7.125% 15/12/2028	USD	148 521	130 941	0.08
366 000	AVANTOR FUNDING INC 3.875% 01/11/2029	USD	353 045	328 953	0.20
410 000	AVANTOR FUNDING INC 4.625% 15/07/2028	USD	424 907	391 390	0.24
325 000	AVAYA INC 6.125% 15/09/2028	USD	326 529	300 430	0.19
50 000	AVIENT CORP - 144A - 5.75% 15/05/2025	USD	51 802	50 480	0.03
140 000	AVIS BUDGET CAR RENTAL LLC / AVIS BUDGET FINANCE INC - 144A - 5.75% 15/07/2027	USD	142 281	138 250	0.09
290 000	AVIS BUDGET CAR RENTAL LLC / AVIS BUDGET FINANCE INC 4.75% 01/04/2028	USD	278 454	270 532	0.17
359 000	AVIS BUDGET CAR RENTAL LLC / AVIS BUDGET FINANCE INC 5.375% 01/03/2029	USD	359 235	341 255	0.21
140 000	AVIS BUDGET CAR RENTAL LLC / AVIS BUDGET FINANCE INC 5.75% 15/07/2027	USD	141 819	138 706	0.09
220 000	AXALTA COATING SYSTEMS LLC - 144A - 3.375% 15/02/2029	USD	216 858	190 830	0.12
301 000	BALL CORP 2.875% 15/08/2030	USD	301 801	253 310	0.16
260 000	BALL CORP 3.125% 15/09/2031	USD	231 502	217 989	0.13
430 000	BALL CORP 4% 15/11/2023	USD	441 681	430 765	0.27
249 000	BALL CORP 4.875% 15/03/2026	USD	279 162	250 815	0.16
380 000	BALL CORP 5.25% 01/07/2025	USD	430 272	389 785	0.24
349 000	BATH & BODY WORKS INC - 144A - 6.625% 01/10/2030	USD	401 269	347 548	0.21
291 000	BATH & BODY WORKS INC 6.875% 01/11/2035	USD	359 332	284 316	0.18
250 000	BATH & BODY WORKS INC 7.5% 15/06/2029	USD	289 430	258 248	0.16
596 000	BAUSCH HEALTH AMERICAS INC - 144A - 8.5% 31/01/2027	USD	630 038	564 268	0.35
216 000	BAUSCH HEALTH AMERICAS INC - 144A - 9.25% 01/04/2026	USD	223 430	214 250	0.13
377 000	BAUSCH HEALTH COS INC - 144A - 4.875% 01/06/2028	USD	372 814	334 554	0.21
261 000	BAUSCH HEALTH COS INC - 144A - 5% 15/02/2029	USD	231 638	183 627	0.11
500 000	BAUSCH HEALTH COS INC - 144A - 5% 30/01/2028	USD	422 224	369 430	0.23
422 000	BAUSCH HEALTH COS INC - 144A - 5.25% 15/02/2031	USD	358 857	293 231	0.18
400 000	BAUSCH HEALTH COS INC - 144A - 5.25% 30/01/2030	USD	322 123	277 572	0.17
548 000	BAUSCH HEALTH COS INC - 144A - 5.5% 01/11/2025	USD	555 922	530 079	0.33
850 000	BAUSCH HEALTH COS INC - 144A - 6.125% 15/04/2025	USD	865 741	852 244	0.52
417 000	BAUSCH HEALTH COS INC - 144A - 6.25% 15/02/2029	USD	350 615	303 980	0.19
375 000	BAUSCH HEALTH COS INC - 144A - 7% 15/01/2028	USD	334 997	307 894	0.19
300 000	BAUSCH HEALTH COS INC - 144A - 9% 15/12/2025	USD	313 080	301 230	0.19
200 000	BAUSCH HEALTH COS INC 6.125% 01/02/2027	USD	199 514	192 294	0.12
105 000	BEACON ROOFING SUPPLY INC - 144A - 4.125% 15/05/2029	USD	103 322	92 355	0.06
280 000	BEAZER HOMES USA INC 5.875% 15/10/2027	USD	270 562	257 152	0.16
502 000	BLACK KNIGHT INFOSERV LLC - 144A - 3.625% 01/09/2028	USD	479 653	466 047	0.29
350 000	BOOZ ALLEN HAMILTON INC - 144A - 3.875% 01/09/2028	USD	354 518	323 236	0.20
50 000	BOOZ ALLEN HAMILTON INC 4% 01/07/2029	USD	50 667	46 192	0.03

Lyxor Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
100 000	BRINKER INTERNATIONAL INC 3.875% 15/05/2023	USD	101 209	99 653	0.06
400 000	BRITISH TELECOMMUNICATIONS PLC FRN 23/11/2081	USD	384 500	376 148	0.23
154 000	BROOKFIELD PROPERTY REIT INC / BPR CUMULUS LLC / BPR NIMBUS LLC / GGSI SELLCO LL - 144A - 5.75% 15/05/2026	USD	159 491	149 471	0.09
332 000	BROOKFIELD PROPERTY REIT INC / BPR CUMULUS LLC / BPR NIMBUS LLC / GGSI SELLCO LL 4.5% 01/04/2027	USD	321 263	300 912	0.19
722 000	BUILDERS FIRSTSOURCE INC - 144A - 4.25% 01/02/2032	USD	718 542	616 573	0.38
51 000	BUILDERS FIRSTSOURCE INC - 144A - 5% 01/03/2030	USD	53 769	47 168	0.03
50 000	BUILDERS FIRSTSOURCE INC - 144A - 6.75% 01/06/2027	USD	52 512	51 550	0.03
50 000	CABLE ONE INC - 144A - 4% 15/11/2030	USD	48 430	43 026	0.03
300 000	CAMELOT FINANCE SA - 144A - 4.5% 01/11/2026	USD	305 202	283 446	0.18
70 000	CASCADES INC/CASCADES USA INC 5.375% 15/01/2028	USD	73 240	67 994	0.04
355 000	CATALENT PHARMA SOLUTIONS INC - 144A - 3.125% 15/02/2029	USD	329 835	307 806	0.19
291 000	CATALENT PHARMA SOLUTIONS INC - 144A - 3.5% 01/04/2030	USD	272 377	253 688	0.16
50 000	CATALENT PHARMA SOLUTIONS INC - 144A - 5% 15/07/2027	USD	52 383	48 661	0.03
50 000	CDK GLOBAL INC - 144A - 5.25% 15/05/2029	USD	54 447	50 378	0.03
400 000	CDK GLOBAL INC FRN 15/10/2024	USD	416 685	412 848	0.26
50 000	CDK GLOBAL INC 4.875% 01/06/2027	USD	52 609	50 375	0.03
437 000	CEDAR FAIR LP / CANADA'S WONDERLAND CO / MAGNUM MANAGEMENT CORP / MILLENNIUM OP - 144A - 5.5% 01/05/2025	USD	455 796	439 290	0.27
61 000	CEDAR FAIR LP / CANADA'S WONDERLAND CO / MAGNUM MANAGEMENT CORP / MILLENNIUM OP 5.375% 15/04/2027	USD	63 996	59 330	0.04
160 000	CEDAR FAIR LP / CANADA'S WONDERLAND CO / MAGNUM MANAGEMENT CORP / MILLENNIUM OP 6.5% 01/10/2028	USD	171 282	161 118	0.10
50 000	CEDAR FAIR LP 5.25% 15/07/2029	USD	51 271	47 341	0.03
200 000	CELLNEX FINANCE CO SA 3.875% 07/07/2041	USD	190 912	149 948	0.09
900 000	CENTENE CORP 2.45% 15/07/2028	USD	914 368	785 574	0.48
579 000	CENTENE CORP 2.5% 01/03/2031	USD	565 807	481 154	0.30
378 000	CENTENE CORP 2.625% 01/08/2031	USD	338 549	315 278	0.19
757 000	CENTENE CORP 3% 15/10/2030	USD	752 280	656 697	0.41
507 000	CENTENE CORP 3.375% 15/02/2030	USD	492 136	452 994	0.28
904 000	CENTENE CORP 4.25% 15/12/2027	USD	933 857	876 843	0.53
1 170 000	CENTENE CORP 4.625% 15/12/2029	USD	1 255 139	1 133 764	0.69
102 000	CENTURY COMMUNITIES INC 3.875% 15/08/2029	USD	97 741	86 019	0.05
350 000	CENTURY COMMUNITIES INC 6.75% 01/06/2027	USD	363 987	353 724	0.22
484 000	CENTURYLINK INC - 144A - 5.125% 15/12/2026	USD	494 755	438 562	0.27
200 000	CENTURYLINK INC 6.75% 01/12/2023	USD	216 450	203 372	0.13
250 000	CENTURYLINK INC 7.5% 01/04/2024	USD	264 172	256 788	0.16
200 000	CGG SA 8.75% 01/04/2027	USD	198 753	198 974	0.12
387 000	CHANGE HEALTHCARE HOLDINGS LLC / CHANGE HEALTHCARE FINANCE INC - 144A - 5.75% 01/03/2025	USD	390 522	386 241	0.24
130 000	CHEMOURS CO 5.375% 15/05/2027	USD	139 878	126 645	0.08
494 000	CHEMOURS CO 5.75% 15/11/2028	USD	505 978	465 047	0.29
628 000	CHENIERE ENERGY INC 4.625% 15/10/2028	USD	649 016	610 315	0.38
330 000	CHENIERE ENERGY PARTNERS LP 3.25% 31/01/2032	USD	318 549	281 969	0.17

Lyxor Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
557 000	CHENIERE ENERGY PARTNERS LP 4% 01/03/2031	USD	552 714	504 340	0.31
677 000	CHENIERE ENERGY PARTNERS LP 4.5% 01/10/2029	USD	694 522	648 416	0.40
356 000	CINEMARK USA INC - 144A - 5.25% 15/07/2028	USD	339 135	315 032	0.19
87 000	CINEMARK USA INC 5.875% 15/03/2026	USD	88 478	81 769	0.05
290 000	CLARIVATE SCIENCE HOLDINGS CORP 3.875% 01/07/2028	USD	278 752	258 233	0.16
226 000	CLARIVATE SCIENCE HOLDINGS CORP 4.875% 01/07/2029	USD	220 462	199 651	0.12
387 000	CLEAR CHANNEL OUTDOOR HOLDINGS INC - 144A - 7.5% 01/06/2029	USD	393 127	365 022	0.23
230 000	CLEAR CHANNEL OUTDOOR HOLDINGS INC - 144A - 7.75% 15/04/2028	USD	233 800	217 506	0.13
350 000	CLEAR CHANNEL WORLDWIDE HOLDINGS INC - 144A - 5.125% 15/08/2027	USD	353 973	329 147	0.20
246 000	CLEARWAY ENERGY OPERATING LLC - 144A - 3.75% 15/02/2031	USD	234 234	211 535	0.13
250 000	CLEARWAY ENERGY OPERATING LLC - 144A - 4.75% 15/03/2028	USD	261 185	237 825	0.15
50 000	CLEVELAND-CLIFFS INC - 144A - 4.875% 01/03/2031	USD	52 164	46 512	0.03
554 000	CLEVELAND-CLIFFS INC - 144A - 6.75% 15/03/2026	USD	582 401	580 707	0.36
85 000	CLEVELAND-CLIFFS INC 4.625% 01/03/2029	USD	84 669	79 722	0.05
150 000	CLEVELAND-CLIFFS INC 5.875% 01/06/2027	USD	157 768	150 212	0.09
50 000	COEUR MINING INC - 144A - 5.125% 15/02/2029	USD	45 326	39 577	0.02
200 000	COGENT COMMUNICATIONS GROUP INC - 144A - 3.5% 01/05/2026	USD	191 734	190 360	0.12
490 000	COINBASE GLOBAL INC 3.375% 01/10/2028	USD	432 780	390 996	0.24
208 000	COINBASE GLOBAL INC 3.625% 01/10/2031	USD	178 890	153 828	0.10
290 000	COMMERCIAL METALS CO 4.125% 15/01/2030	USD	287 668	263 793	0.16
50 000	COMMERCIAL METALS CO 4.875% 15/05/2023	USD	53 496	50 347	0.03
600 000	COMMERZBANK AG - 144A - 8.125% 19/09/2023	USD	647 945	627 624	0.39
670 000	COMMSCOPE FINANCE LLC - 144A - 6% 01/03/2026	USD	690 759	633 524	0.39
689 000	COMMSCOPE INC - 144A - 4.75% 01/09/2029	USD	651 513	577 457	0.36
431 000	COMMSCOPE INC - 144A - 7.125% 01/07/2028	USD	401 585	344 115	0.21
480 000	COMMSCOPE TECHNOLOGIES FINANCE LLC - 144A - 6% 15/06/2025	USD	467 653	421 205	0.26
150 000	COMMSCOPE TECHNOLOGIES LLC - 144A - 5% 15/03/2027	USD	130 907	117 660	0.07
100 000	COMPASS MINERALS INTERNATIONAL INC - 144A - 6.75% 01/12/2027	USD	101 378	101 190	0.06
173 000	CONSENSUS CLOUD SOLUTIONS INC 6.5% 15/10/2028	USD	174 408	162 411	0.10
457 000	CONSOLIDATED COMMUNICATIONS INC 5% 01/10/2028	USD	438 648	373 817	0.23
50 000	CONSOLIDATED COMMUNICATIONS INC 6.5% 01/10/2028	USD	51 712	43 439	0.03
250 000	CONSTELLIUM SE - 144A - 3.75% 15/04/2029	USD	240 158	215 748	0.13
144 000	CONSTELLIUM SE - 144A - 5.875% 15/02/2026	USD	147 024	142 620	0.09
123 000	COOPER-STANDARD AUTOMOTIVE INC - 144A - 5.625% 15/11/2026	USD	74 062	57 598	0.04
201 000	CORNERSTONE BUILDING BRANDS INC - 144A - 6.125% 15/01/2029	USD	214 380	167 407	0.10
210 000	COVANTA HOLDING CORP 4.875% 01/12/2029	USD	203 328	190 758	0.12
167 000	COVANTA HOLDING CORP 5% 01/09/2030	USD	171 458	151 170	0.09
150 000	CRESTWOOD MIDSTREAM PARTNERS LP / CRESTWOOD MIDSTREAM FINANCE CORP - 144A - 5.625% 01/05/2027	USD	149 283	145 931	0.09
200 000	CRESTWOOD MIDSTREAM PARTNERS LP / CRESTWOOD MIDSTREAM FINANCE CORP 5.75% 01/04/2025	USD	201 140	197 502	0.12
215 000	CRESTWOOD MIDSTREAM PARTNERS LP / CRESTWOOD MIDSTREAM FINANCE CORP 6% 01/02/2029	USD	221 356	209 337	0.13
107 000	CROCS INC 4.125% 15/08/2031	USD	104 018	85 431	0.05
50 000	CROCS INC 4.25% 15/03/2029	USD	49 660	42 504	0.03

Lyxor Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
541 000	CROWDSTRIKE HOLDINGS INC 3% 15/02/2029	USD	512 241	480 614	0.30
576 000	CROWN AMERICAS LLC / CROWN AMERICAS CAPITAL CORP VI 4.75% 01/02/2026	USD	589 069	574 398	0.36
294 000	CUSHMAN & WAKEFIELD US BORROWER LLC - 144A - 6.75% 15/05/2028	USD	317 135	299 883	0.19
317 000	DANA FINANCING LUXEMBOURG SARL - 144A - 5.75% 15/04/2025	USD	326 870	315 371	0.19
188 000	DANA INC 4.25% 01/09/2030	USD	179 297	161 575	0.10
58 000	DANA INC 4.5% 15/02/2032	USD	56 786	47 997	0.03
295 000	DANA INC 5.375% 15/11/2027	USD	312 760	279 132	0.17
50 000	DAVE & BUSTER'S INC 7.625% 01/11/2025	USD	54 641	51 837	0.03
251 000	DAVITA INC 3.75% 15/02/2031	USD	245 129	204 505	0.13
848 000	DAVITA INC 4.625% 01/06/2030	USD	862 227	739 277	0.45
348 000	DELTA AIR LINES INC 2.9% 28/10/2024	USD	345 147	332 330	0.21
281 000	DELTA AIR LINES INC 3.75% 28/10/2029	USD	264 554	248 084	0.15
162 000	DELTA AIR LINES INC 3.8% 19/04/2023	USD	163 851	161 681	0.10
150 000	DELTA AIR LINES INC 4.375% 19/04/2028	USD	150 665	140 415	0.09
217 000	DELTA AIR LINES INC 7.375% 15/01/2026	USD	256 219	231 155	0.14
73 000	DELUXE CORP 8% 01/06/2029	USD	78 128	69 931	0.04
365 000	DEUTSCHE BANK AG FRN 24/05/2028	USD	376 241	358 167	0.22
346 000	DEUTSCHE BANK AG 4.5% 01/04/2025	USD	370 510	339 028	0.21
200 000	DEUTSCHE BANK AG/NEW YORK NY FRN 01/12/2032	USD	217 849	183 708	0.11
600 000	DEUTSCHE BANK AG/NEW YORK NY FRN 07/01/2033	USD	562 087	488 016	0.30
200 000	DEUTSCHE BANK AG/NEW YORK NY FRN 08/07/2031	USD	237 606	193 194	0.12
200 000	DEUTSCHE BANK AG/NEW YORK NY FRN 14/01/2032	USD	204 952	165 284	0.10
402 000	DIEBOLD NIXDORF INC - 144A - 9.375% 15/07/2025	USD	437 695	355 875	0.22
194 000	DIEBOLD NIXDORF INC 8.5% 15/04/2024	USD	192 239	127 753	0.08
200 000	DKT FINANCE APS 9.375% 17/06/2023	USD	204 584	199 324	0.12
200 000	DRAX FINCO PLC 6.625% 01/11/2025	USD	204 488	201 766	0.12
400 000	DRESDNER FUNDING TRUST I - 144A - 8.151% 30/06/2031	USD	530 790	480 996	0.30
500 000	DT MIDSTREAM INC - 144A - 4.125% 15/06/2029	USD	503 455	454 005	0.28
105 000	DT MIDSTREAM INC 4.375% 15/06/2031	USD	106 936	94 234	0.06
149 000	DYCOM INDUSTRIES INC - 144A - 4.5% 15/04/2029	USD	150 463	135 846	0.08
158 000	EDGEWELL PERSONAL CARE CO - 144A - 4.125% 01/04/2029	USD	158 124	140 732	0.09
200 000	EDGEWELL PERSONAL CARE CO - 144A - 5.5% 01/06/2028	USD	215 024	193 530	0.12
250 000	ELANCO ANIMAL HEALTH INC FRN 28/08/2023	USD	259 413	257 295	0.16
50 000	ELANCO ANIMAL HEALTH INC FRN 28/08/2028	USD	59 240	51 784	0.03
150 000	ELASTIC NV 4.125% 15/07/2029	USD	141 180	134 475	0.08
390 000	EMBARQ CORP 7.995% 01/06/2036	USD	406 466	351 176	0.22
578 000	ENCOMPASS HEALTH CORP 4.5% 01/02/2028	USD	568 364	532 175	0.33
50 000	ENCOMPASS HEALTH CORP 4.625% 01/04/2031	USD	53 222	44 181	0.03
200 000	ENCOMPASS HEALTH CORP 4.75% 01/02/2030	USD	197 749	180 942	0.11
90 000	ENERSYS - 144A - 5% 30/04/2023	USD	94 048	90 133	0.06
231 000	ENERSYS 4.375% 15/12/2027	USD	239 708	215 313	0.13
165 000	ENLINK MIDSTREAM LLC - 144A - 5.625% 15/01/2028	USD	165 718	163 518	0.10
77 000	ENLINK MIDSTREAM LLC 5.375% 01/06/2029	USD	79 415	74 982	0.05

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
125 000	ENPRO INDUSTRIES INC 5.75% 15/10/2026	USD	130 450	125 774	0.08
268 000	ENTEGRIS INC 4.375% 15/04/2028	USD	279 230	249 422	0.15
264 000	ENVIVA PARTNERS LP / ENVIVA PARTNERS FINANCE CORP 6.5% 15/01/2026	USD	270 061	269 011	0.17
398 000	EQM MIDSTREAM PARTNERS LP 4.125% 01/12/2026	USD	399 329	369 451	0.23
484 000	EQM MIDSTREAM PARTNERS LP 4.75% 15/01/2031	USD	503 163	432 614	0.27
50 000	EQM MIDSTREAM PARTNERS LP 6% 01/07/2025	USD	55 060	49 670	0.03
50 000	EQM MIDSTREAM PARTNERS LP 6.5% 01/07/2027	USD	55 615	50 443	0.03
150 000	EQM MIDSTREAM PARTNERS LP 6.5% 15/07/2048	USD	175 356	138 044	0.09
550 000	EQT MIDSTREAM PARTNERS LP 5.5% 15/07/2028	USD	565 472	525 387	0.32
428 000	EXELA INTERMEDIATE LLC / EXELA FINANCE INC 11.5% 15/07/2026	USD	185 003	158 103	0.10
136 000	EXTERRAN ENERGY SOLUTIONS LP / EES FINANCE CORP 8.125% 01/05/2025	USD	136 439	136 469	0.08
395 000	FAIR ISAAC CORP - 144A - 5.25% 15/05/2026	USD	423 729	397 086	0.25
93 000	FAIR ISAAC CORP 4% 15/06/2028	USD	94 129	85 014	0.05
188 000	FIRSTENERGY TRANSMISSION LLC - 144A - 2.866% 15/09/2028	USD	181 068	167 594	0.10
498 000	FIRSTENERGY TRANSMISSION LLC - 144A - 4.35% 15/01/2025	USD	518 234	496 709	0.31
50 000	FIRSTENERGY TRANSMISSION LLC 4.55% 01/04/2049	USD	56 674	43 067	0.03
86 000	FIRSTENERGY TRANSMISSION LLC 5.45% 15/07/2044	USD	110 206	84 492	0.05
487 000	FMG RESOURCES AUGUST 2006 PTY LTD - 144A - 4.375% 01/04/2031	USD	505 145	431 088	0.27
250 000	FMG RESOURCES AUGUST 2006 PTY LTD - 144A - 5.125% 15/05/2024	USD	258 910	253 278	0.16
743 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 5% 01/05/2028	USD	729 977	678 343	0.42
285 000	FRONTIER COMMUNICATIONS HOLDINGS LLC 5.875% 01/11/2029	USD	274 439	248 369	0.15
230 000	FRONTIER COMMUNICATIONS HOLDINGS LLC 5.875% 15/10/2027	USD	235 975	220 227	0.14
303 000	FRONTIER COMMUNICATIONS HOLDINGS LLC 6% 15/01/2030	USD	304 481	263 955	0.16
272 000	FRONTIER COMMUNICATIONS HOLDINGS LLC 6.75% 01/05/2029	USD	268 311	247 153	0.15
50 000	FRONTIER FLORIDA LLC 6.86% 01/02/2028	USD	50 896	49 312	0.03
557 000	GAP INC - 144A - 3.875% 01/10/2031	USD	519 463	445 689	0.28
152 000	GARTNER INC - 144A - 3.625% 15/06/2029	USD	147 806	137 236	0.08
180 000	GARTNER INC - 144A - 3.75% 01/10/2030	USD	176 099	161 026	0.10
253 000	GARTNER INC - 144A - 4.5% 01/07/2028	USD	266 716	242 723	0.15
50 000	GATES GLOBAL LLC / GATES CORP - 144A - 6.25% 15/01/2026	USD	52 427	49 035	0.03
92 000	GENWORTH HOLDINGS INC 6.5% 15/06/2034	USD	96 040	85 711	0.05
150 000	GLOBAL PARTNERS LP / GLP FINANCE CORP 6.875% 15/01/2029	USD	152 025	145 269	0.09
300 000	GLOBAL PARTNERS LP / GLP FINANCE CORP 7% 01/08/2027	USD	304 524	294 432	0.18
112 000	GO DADDY OPERATING CO LLC / GD FINANCE CO INC 3.5% 01/03/2029	USD	110 881	99 514	0.06
250 000	GO DADDY OPERATING CO LLC / GD FINANCE CO INC 5.25% 01/12/2027	USD	259 002	247 235	0.15
168 000	GRAND CANYON UNIVERSITY 5.125% 01/10/2028	USD	167 063	162 399	0.10
387 000	GRAPHIC PACKAGING INTERNATIONAL INC 4.125% 15/08/2024	USD	408 894	385 824	0.24
114 000	GRAPHIC PACKAGING INTERNATIONAL LLC - 144A - 3.5% 15/03/2028	USD	115 483	103 171	0.06
50 000	GRAPHIC PACKAGING INTERNATIONAL LLC 3.5% 01/03/2029	USD	49 171	44 501	0.03
150 000	GRAPHIC PACKAGING INTERNATIONAL LLC 3.75% 01/02/2030	USD	143 298	131 753	0.08
448 000	GRAY ESCROW II INC - 144A - 5.375% 15/11/2031	USD	442 740	392 412	0.24
365 000	GRAY TELEVISION INC - 144A - 5.875% 15/07/2026	USD	378 408	368 201	0.23
351 000	GRAY TELEVISION INC - 144A - 7% 15/05/2027	USD	373 511	363 520	0.22

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
70 000	GRAY TELEVISION INC 4.75% 15/10/2030	USD	67 149	60 890	0.04
151 000	GREAT LAKES DREDGE & DOCK CORP 5.25% 01/06/2029	USD	149 566	142 539	0.09
300 000	GRIFOLS ESCROW ISSUER SA - 144A - 4.75% 15/10/2028	USD	304 744	274 443	0.17
160 000	GROUP 1 AUTOMOTIVE INC - 144A - 4% 15/08/2028	USD	163 411	143 925	0.09
210 000	GRUBHUB HOLDINGS INC 5.5% 01/07/2027	USD	180 684	180 289	0.11
230 000	GYP HOLDINGS III CORP - 144A - 4.625% 01/05/2029	USD	232 695	204 047	0.13
195 000	HANESBRANDS INC - 144A - 4.625% 15/05/2024	USD	207 626	193 270	0.12
192 000	HANESBRANDS INC - 144A - 4.875% 15/05/2026	USD	207 480	187 680	0.12
50 000	HARSCO CORP 5.75% 31/07/2027	USD	51 667	45 524	0.03
160 000	HAT HOLDINGS I LLC / HAT HOLDINGS II LLC - 144A - 3.375% 15/06/2026	USD	153 582	147 589	0.09
328 000	HAT HOLDINGS I LLC / HAT HOLDINGS II LLC 3.75% 15/09/2030	USD	315 210	283 963	0.18
105 000	HAT HOLDINGS I LLC / HAT HOLDINGS II LLC 6% 15/04/2025	USD	109 211	106 720	0.07
150 000	HB FULLER CO 4% 15/02/2027	USD	148 966	141 591	0.09
909 000	HCA INC 3.5% 01/09/2030	USD	927 173	814 872	0.49
783 000	HCA INC 5.375% 01/02/2025	USD	851 635	805 455	0.49
302 000	HCA INC 5.375% 01/09/2026	USD	329 461	309 296	0.19
481 000	HCA INC 5.625% 01/09/2028	USD	539 238	497 137	0.31
258 000	HCA INC 5.875% 01/02/2029	USD	300 191	268 808	0.17
494 000	HCA INC 5.875% 01/05/2023	USD	530 243	509 901	0.32
635 000	HCA INC 5.875% 15/02/2026	USD	709 124	657 846	0.41
50 000	HC2 HOLDINGS INC 8.5% 01/02/2026	USD	49 963	48 264	0.03
674 000	HERC HOLDINGS INC - 144A - 5.5% 15/07/2027	USD	700 530	660 317	0.41
310 000	HERTZ CORP - 144A - 5% 01/12/2029	USD	305 209	271 368	0.17
260 000	HEXCEL CORP FRN 15/02/2027	USD	268 683	255 128	0.16
250 000	HEXCEL CORP FRN 15/08/2025	USD	258 836	253 840	0.16
351 000	HILLENBRAND INC FRN 15/09/2026	USD	372 008	343 194	0.21
50 000	HILLENBRAND INC 3.75% 01/03/2031	USD	50 197	44 132	0.03
150 000	HILLENBRAND INC 5.75% 15/06/2025	USD	154 742	152 222	0.09
593 000	HILTON DOMESTIC OPERATING CO INC - 144A - 3.625% 15/02/2032	USD	584 519	502 887	0.31
50 000	HILTON DOMESTIC OPERATING CO INC - 144A - 3.75% 01/05/2029	USD	50 190	45 447	0.03
50 000	HILTON DOMESTIC OPERATING CO INC - 144A - 4% 01/05/2031	USD	50 731	44 866	0.03
263 000	HILTON DOMESTIC OPERATING CO INC - 144A - 5.75% 01/05/2028	USD	284 672	266 435	0.16
574 000	HILTON DOMESTIC OPERATING CO INC 4.875% 15/01/2030	USD	602 667	554 914	0.34
51 000	HILTON GRAND VACATIONS BORROWER ESCROW LLC / HILTON GRAND VACATIONS BORROWER ESC - 144A - 5% 01/06/2029	USD	51 624	45 978	0.03
180 000	HILTON GRAND VACATIONS BORROWER ESCROW LLC / HILTON GRAND VACATIONS BORROWER ESC 4.875% 01/07/2031	USD	177 723	157 514	0.10
205 000	HILTON WORLDWIDE FINANCE LLC / HILTON WORLDWIDE FINANCE CORP 4.875% 01/04/2027	USD	213 414	204 207	0.13
160 000	HOLOGIC INC - 144A - 3.25% 15/02/2029	USD	160 043	142 675	0.09
200 000	HOLOGIC INC - 144A - 4.625% 01/02/2028	USD	203 252	196 096	0.12
292 000	HOWARD HUGHES CORP 4.125% 01/02/2029	USD	285 652	264 497	0.16
128 000	HOWARD HUGHES CORP 4.375% 01/02/2031	USD	127 601	113 782	0.07
90 000	HOWARD HUGHES CORP 5.375% 01/08/2028	USD	90 930	87 314	0.05
200 000	HOWMET AEROSPACE INC 3% 15/01/2029	USD	184 770	174 742	0.11

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
550 000	HOWMET AEROSPACE INC 5.125% 01/10/2024	USD	598 696	559 564	0.35
166 000	HOWMET AEROSPACE INC 5.9% 01/02/2027	USD	186 288	170 505	0.11
50 000	HOWMET AEROSPACE INC 5.95% 01/02/2037	USD	55 563	50 585	0.03
242 000	HOWMET AEROSPACE INC 6.875% 01/05/2025	USD	279 202	255 758	0.16
394 000	HUDBAY MINERALS INC 4.5% 01/04/2026	USD	386 575	363 504	0.22
109 000	IAA INC 5.5% 15/06/2027	USD	114 007	106 640	0.07
200 000	IHEARTCOMMUNICATIONS INC 4.75% 15/01/2028	USD	200 871	181 632	0.11
300 000	IHEARTCOMMUNICATIONS INC 5.25% 15/08/2027	USD	309 990	281 451	0.17
264 000	IHEARTCOMMUNICATIONS INC 6.375% 01/05/2026	USD	274 586	264 589	0.16
289 000	IHEARTCOMMUNICATIONS INC 8.375% 01/05/2027	USD	304 189	286 072	0.18
278 000	INGEVITY CORP - 144A - 3.875% 01/11/2028	USD	270 858	250 937	0.16
500 000	IQVIA INC - 144A - 5% 15/05/2027	USD	513 355	496 080	0.31
300 000	IQVIA INC - 144A - 5% 15/10/2026	USD	307 929	298 791	0.18
376 000	IRON MOUNTAIN INC - 144A - 4.5% 15/02/2031	USD	371 351	323 811	0.20
384 000	IRON MOUNTAIN INC - 144A - 4.875% 15/09/2027	USD	391 949	365 672	0.23
80 000	IRON MOUNTAIN INC - 144A - 5% 15/07/2028	USD	82 883	75 742	0.05
250 000	IRON MOUNTAIN INC - 144A - 5.25% 15/03/2028	USD	249 399	238 895	0.15
367 000	IRON MOUNTAIN INC - 144A - 5.25% 15/07/2030	USD	369 017	336 858	0.21
342 000	IRON MOUNTAIN INC 4.875% 15/09/2029	USD	355 913	313 638	0.19
98 000	IRON MOUNTAIN INC 5.625% 15/07/2032	USD	103 835	89 563	0.06
360 000	IRON MOUNTAIN INFORMATION MANAGEMENT SERVICES INC - 144A - 5% 15/07/2032	USD	362 906	317 894	0.20
256 000	ISTAR INC 4.25% 01/08/2025	USD	265 752	244 221	0.15
50 000	ISTAR INC 4.75% 01/10/2024	USD	52 542	48 611	0.03
190 000	ISTAR INC 5.5% 15/02/2026	USD	196 094	184 864	0.11
221 000	ITT HOLDINGS LLC 6.5% 01/08/2029	USD	222 231	195 592	0.12
200 000	JAMES HARDIE INTERNATIONAL FINANCE DAC 5% 15/01/2028	USD	214 000	192 776	0.12
647 000	JAZZ SECURITIES DAC - 144A - 4.375% 15/01/2029	USD	643 924	598 267	0.37
150 000	JELD-WEN INC - 144A - 4.625% 15/12/2025	USD	146 623	141 867	0.09
150 000	JELD-WEN INC 4.875% 15/12/2027	USD	147 359	136 179	0.08
224 000	JOSEPH T RYERSON & SON INC - 144A - 8.5% 01/08/2028	USD	245 999	240 724	0.15
299 000	KAR AUCTION SERVICES INC - 144A - 5.125% 01/06/2025	USD	303 317	303 069	0.19
116 000	KB HOME 4% 15/06/2031	USD	110 763	99 171	0.06
255 000	KB HOME 4.8% 15/11/2029	USD	280 078	230 841	0.14
71 000	KB HOME 6.875% 15/06/2027	USD	84 287	73 667	0.05
50 000	KB HOME 7.625% 15/05/2023	USD	53 617	51 229	0.03
461 000	KENNEDY-WILSON INC 4.75% 01/02/2030	USD	466 713	415 840	0.26
213 000	KENNEDY-WILSON INC 4.75% 01/03/2029	USD	218 141	196 392	0.12
74 000	KENNEDY-WILSON INC 5% 01/03/2031	USD	75 821	66 884	0.04
250 000	KFC HOLDING CO/PIZZA HUT HOLDINGS LLC/TACO BELL OF AMERICA LLC - 144A - 4.75% 01/06/2027	USD	253 025	249 410	0.15
258 000	KOPPERS INC - 144A - 6% 15/02/2025	USD	255 463	250 546	0.15
74 000	KORN FERRY 4.625% 15/12/2027	USD	76 551	70 640	0.04
150 000	L BRANDS INC 5.25% 01/02/2028	USD	151 520	145 179	0.09
278 000	L BRANDS INC 6.75% 01/07/2036	USD	339 627	268 195	0.17

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
300 000	LAMB WESTON HOLDINGS INC - 144A - 4.125% 31/01/2030	USD	301 473	267 579	0.17
210 000	LAMB WESTON HOLDINGS INC - 144A - 4.375% 31/01/2032	USD	189 103	188 538	0.12
150 000	LAMB WESTON HOLDINGS INC - 144A - 4.875% 15/05/2028	USD	154 093	146 148	0.09
50 000	LEVEL 3 FINANCING INC - 144A - 3.625% 15/01/2029	USD	48 137	40 691	0.03
608 000	LEVEL 3 FINANCING INC - 144A - 3.75% 15/07/2029	USD	560 615	493 823	0.31
182 000	LEVEL 3 FINANCING INC - 144A - 4.25% 01/07/2028	USD	183 189	153 981	0.10
416 000	LEVEL 3 FINANCING INC - 144A - 4.625% 15/09/2027	USD	431 000	374 791	0.23
176 000	LEVEL 3 FINANCING INC 5.25% 15/03/2026	USD	177 276	171 493	0.11
300 000	LEVEL 3 FINANCING INC 5.375% 01/05/2025	USD	305 706	297 672	0.18
242 000	LEVI STRAUSS & CO 3.5% 01/03/2031	USD	237 568	210 596	0.13
72 000	LGI HOMES INC 4% 15/07/2029	USD	71 544	59 597	0.04
389 000	LIONS GATE CAPITAL HOLDINGS LLC - 144A - 5.5% 15/04/2029	USD	404 808	344 530	0.21
330 000	LITHIA MOTORS INC - 144A - 3.875% 01/06/2029	USD	319 717	299 769	0.19
455 000	LITHIA MOTORS INC 4.375% 15/01/2031	USD	489 488	419 719	0.26
302 000	LOUISIANA-PACIFIC CORP 3.625% 15/03/2029	USD	299 511	260 406	0.16
216 000	LPL HOLDINGS INC 4% 15/03/2029	USD	213 753	196 757	0.12
50 000	LPL HOLDINGS INC 4.375% 15/05/2031	USD	50 742	45 756	0.03
278 000	LPL HOLDINGS INC 4.625% 15/11/2027	USD	283 084	264 295	0.16
349 000	LUMEN TECHNOLOGIES INC - 144A - 4% 15/02/2027	USD	329 997	310 408	0.19
112 000	LUMEN TECHNOLOGIES INC - 144A - 4.5% 15/01/2029	USD	104 336	88 661	0.05
160 000	LUMEN TECHNOLOGIES INC 5.625% 01/04/2025	USD	162 932	155 944	0.10
100 000	LUMEN TECHNOLOGIES INC 6.875% 15/01/2028	USD	110 701	94 289	0.06
250 000	LUMEN TECHNOLOGIES INC 7.6% 15/09/2039	USD	243 522	218 488	0.14
106 000	LUMEN TECHNOLOGIES INC 7.65% 15/03/2042	USD	104 441	94 077	0.06
210 000	MACY'S RETAIL HOLDINGS INC 4.5% 15/12/2034	USD	186 314	164 102	0.10
62 000	MACY'S RETAIL HOLDINGS LLC - 144A - 5.875% 01/04/2029	USD	63 783	59 049	0.04
150 000	MACY'S RETAIL HOLDINGS LLC 5.875% 15/03/2030	USD	148 313	140 888	0.09
150 000	MACY'S RETAIL HOLDINGS LLC 6.125% 15/03/2032	USD	148 395	139 101	0.09
100 000	MARKS & SPENCER PLC 7.125% 01/12/2037	USD	111 419	101 661	0.06
50 000	MARRIOTT OWNERSHIP RESORTS INC 4.5% 15/06/2029	USD	49 930	44 564	0.03
50 000	MASONITE INTERNATIONAL CORP 5.375% 01/02/2028	USD	53 183	47 961	0.03
148 000	MATTEL INC - 144A - 5.875% 15/12/2027	USD	161 558	151 340	0.09
400 000	MATTEL INC 3.375% 01/04/2026	USD	393 630	389 036	0.24
177 000	MATTEL INC 3.75% 01/04/2029	USD	182 072	168 598	0.10
108 000	MATTEL INC 5.45% 01/11/2041	USD	120 205	108 434	0.07
217 000	MERCER INTERNATIONAL INC 5.125% 01/02/2029	USD	215 407	201 882	0.12
150 000	MERCER INTERNATIONAL INC 5.5% 15/01/2026	USD	151 765	148 733	0.09
156 000	MERITAGE HOMES CORP 3.875% 15/04/2029	USD	150 622	139 930	0.09
388 000	MERITAGE HOMES CORP 6% 01/06/2025	USD	442 400	395 399	0.24
200 000	METHANEX CORP 5.125% 15/10/2027	USD	198 650	192 472	0.12
150 000	METHANEX CORP 5.25% 15/12/2029	USD	152 331	143 399	0.09
250 000	METHANEX CORP 5.65% 01/12/2044	USD	254 380	221 128	0.14
100 000	MGIC INVESTMENT CORP 5.25% 15/08/2028	USD	101 668	94 233	0.06

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
207 000	MGM GROWTH PROPERTIES OPERATING PARTNERSHIP LP / MGP FINANCE CO-ISSUER INC - 144A - 4.625% 15/06/2025	USD	220 461	205 924	0.13
300 000	MGM GROWTH PROPERTIES OPERATING PARTNERSHIP LP / MGP FINANCE CO-ISSUER INC 3.875% 15/02/2029	USD	314 988	281 835	0.17
200 000	MGM GROWTH PROPERTIES OPERATING PARTNERSHIP LP / MGP FINANCE CO-ISSUER INC 4.5% 01/09/2026	USD	214 666	197 730	0.12
100 000	MGM GROWTH PROPERTIES OPERATING PARTNERSHIP LP / MGP FINANCE CO-ISSUER INC 4.5% 15/01/2028	USD	107 969	98 483	0.06
400 000	MGM GROWTH PROPERTIES OPERATING PARTNERSHIP LP / MGP FINANCE CO-ISSUER INC 5.625% 01/05/2024	USD	428 760	408 188	0.25
100 000	MGM GROWTH PROPERTIES OPERATING PARTNERSHIP LP / MGP FINANCE CO-ISSUER INC 5.75% 01/02/2027	USD	113 115	103 705	0.06
150 000	MINERAL RESOURCES LTD 8.125% 01/05/2027	USD	158 218	153 159	0.09
380 000	MINERALS TECHNOLOGIES INC - 144A - 5% 01/07/2028	USD	375 913	354 000	0.22
76 000	MODIVCARE INC - 144A - 5.875% 15/11/2025	USD	82 138	74 530	0.05
284 000	MOLINA HEALTHCARE INC - 144A - 3.875% 15/05/2032	USD	276 485	250 264	0.15
295 000	MOLINA HEALTHCARE INC - 144A - 3.875% 15/11/2030	USD	296 016	266 966	0.17
97 000	MOLINA HEALTHCARE INC - 144A - 4.375% 15/06/2028	USD	98 767	90 614	0.06
200 000	MOTION BONDCO DAC 6.625% 15/11/2027	USD	204 368	184 134	0.11
128 000	MUELLER WATER PRODUCTS INC 4% 15/06/2029	USD	131 849	116 302	0.07
349 000	NATIONSTAR MORTGAGE HOLDINGS INC - 144A - 5.125% 15/12/2030	USD	339 626	303 763	0.19
295 000	NATIONSTAR MORTGAGE HOLDINGS INC - 144A - 5.5% 15/08/2028	USD	296 472	269 450	0.17
100 000	NATIONSTAR MORTGAGE HOLDINGS INC - 144A - 6% 15/01/2027	USD	102 483	97 094	0.06
120 000	NATIONSTAR MORTGAGE HOLDINGS INC 5.75% 15/11/2031	USD	115 762	106 517	0.07
403 000	NCR CORP - 144A - 5.125% 15/04/2029	USD	416 098	381 311	0.24
434 000	NCR CORP - 144A - 5.25% 01/10/2030	USD	438 784	407 682	0.25
50 000	NCR CORP - 144A - 6.125% 01/09/2029	USD	53 500	47 889	0.03
70 000	NCR CORP 5.75% 01/09/2027	USD	71 224	67 621	0.04
131 000	NEW GOLD INC - 144A - 7.5% 15/07/2027	USD	139 066	130 979	0.08
350 000	NEWELL BRANDS INC FRN 01/04/2023	USD	354 988	349 920	0.22
832 000	NEWELL BRANDS INC FRN 01/04/2026	USD	919 094	822 805	0.50
50 000	NEWELL BRANDS INC 4.875% 01/06/2025	USD	55 308	50 577	0.03
139 000	NEWELL BRANDS INC 5.375% 01/04/2036	USD	175 274	132 910	0.08
280 000	NEWELL BRANDS INC 5.5% 01/04/2046	USD	334 632	260 837	0.16
50 000	NEXTERA ENERGY OPERATING PARTNERS LP - 144A - 4.5% 15/09/2027	USD	53 977	47 338	0.03
146 000	NEXTERA ENERGY OPERATING PARTNERS LP 3.875% 15/10/2026	USD	145 731	137 811	0.09
150 000	NEXTERA ENERGY OPERATING PARTNERS LP 4.25% 15/07/2024	USD	152 167	148 890	0.09
424 000	NIELSEN CO LUXEMBOURG SARL - 144A - 5% 01/02/2025	USD	433 330	424 933	0.26
250 000	NIELSEN FINANCE LLC / NIELSEN FINANCE CO - 144A - 4.75% 15/07/2031	USD	240 926	236 183	0.15
244 000	NIELSEN FINANCE LLC / NIELSEN FINANCE CO 5.625% 01/10/2028	USD	250 100	236 338	0.15
318 000	NIELSEN FINANCE LLC / NIELSEN FINANCE CO 5.875% 01/10/2030	USD	344 746	305 522	0.19
209 000	NOKIA OYJ 6.625% 15/05/2039	USD	280 350	241 255	0.15
280 000	NORDSTROM INC 4% 15/03/2027	USD	263 200	259 994	0.16
281 000	NORDSTROM INC 4.375% 01/04/2030	USD	267 190	247 353	0.15
294 000	NORDSTROM INC 5% 15/01/2044	USD	286 747	241 080	0.15

Lyxor Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
308 000	NOVELIS CORP - 144A - 3.25% 15/11/2026	USD	311 836	281 278	0.17
370 000	NOVELIS CORP - 144A - 3.875% 15/08/2031	USD	339 265	316 483	0.20
509 000	NOVELIS CORP - 144A - 4.75% 30/01/2030	USD	539 607	467 817	0.29
400 000	OCEANEERING INTERNATIONAL INC 4.65% 15/11/2024	USD	391 206	387 128	0.24
56 000	OCEANEERING INTERNATIONAL INC 6% 01/02/2028	USD	56 652	51 524	0.03
300 000	ON SEMICONDUCTOR CORP 3.875% 01/09/2028	USD	298 620	278 700	0.17
300 000	OPEN TEXT CORP - 144A - 3.875% 15/02/2028	USD	302 721	273 477	0.17
332 000	OPEN TEXT CORP 3.875% 01/12/2029	USD	321 443	295 188	0.18
477 000	OPEN TEXT HOLDINGS INC - 144A - 4.125% 15/02/2030	USD	482 125	424 783	0.26
571 000	ORGANON FINANCE 1 LLC - 144A - 4.125% 30/04/2028	USD	575 677	530 407	0.33
184 000	ORTHO-CLINICAL DIAGNOSTICS INC / ORTHO-CLINICAL DIAGNOSTICS SA 7.25% 01/02/2028	USD	196 928	186 968	0.12
210 000	OUTFRONT MEDIA CAPITAL LLC / OUTFRONT MEDIA CAPITAL CORP - 144A - 4.25% 15/01/2029	USD	196 569	186 818	0.12
110 000	OUTFRONT MEDIA CAPITAL LLC / OUTFRONT MEDIA CAPITAL CORP - 144A - 4.625% 15/03/2030	USD	106 239	98 195	0.06
76 000	OUTFRONT MEDIA CAPITAL LLC / OUTFRONT MEDIA CAPITAL CORP - 144A - 6.25% 15/06/2025	USD	80 950	77 143	0.05
150 000	OUTFRONT MEDIA CAPITAL LLC / OUTFRONT MEDIA CAPITAL CORP 5% 15/08/2027	USD	149 533	142 100	0.09
80 000	OWENS & MINOR INC - 144A - 4.5% 31/03/2029	USD	81 703	72 020	0.04
300 000	PARAMOUNT GLOBAL FRN 30/03/2062	USD	303 216	291 159	0.18
127 000	PARKLAND CORP - 144A - 4.625% 01/05/2030	USD	126 681	111 255	0.07
100 000	PARKLAND CORP - 144A - 5.875% 15/07/2027	USD	105 547	96 764	0.06
264 000	PARKLAND CORP/CANADA 4.5% 01/10/2029	USD	264 306	231 428	0.14
143 000	PENNYMAC FINANCIAL SERVICES INC 4.25% 15/02/2029	USD	136 481	115 221	0.07
268 000	PENNYMAC FINANCIAL SERVICES INC 5.375% 15/10/2025	USD	267 046	254 707	0.16
124 000	PENNYMAC FINANCIAL SERVICES INC 5.75% 15/09/2031	USD	120 359	102 873	0.06
200 000	PERENTI FINANCE PTY LTD 6.5% 07/10/2025	USD	208 226	199 548	0.12
400 000	PERRIGO FINANCE UNLIMITED CO 3.15% 15/06/2030	USD	385 884	359 052	0.22
400 000	PERRIGO FINANCE UNLIMITED CO 3.9% 15/12/2024	USD	404 804	392 320	0.24
200 000	PERRIGO FINANCE UNLIMITED CO 4.375% 15/03/2026	USD	212 383	193 582	0.12
200 000	PERRIGO FINANCE UNLIMITED CO 4.9% 15/12/2044	USD	193 000	160 910	0.10
90 000	PITNEY BOWES INC 6.875% 15/03/2027	USD	93 936	83 169	0.05
220 000	PITNEY BOWES INC 7.25% 15/03/2029	USD	209 102	201 003	0.12
217 000	PLANTRONICS INC - 144A - 4.75% 01/03/2029	USD	193 894	220 470	0.14
300 000	PRA GROUP INC 7.375% 01/09/2025	USD	313 988	310 341	0.19
644 000	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC - 144A - 3.375% 31/08/2027	USD	607 433	551 752	0.34
437 000	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC - 144A - 5.25% 15/04/2024	USD	458 567	436 275	0.27
346 000	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC - 144A - 5.75% 15/04/2026	USD	378 364	332 572	0.21
199 000	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC - 144A - 6.25% 15/01/2028	USD	209 752	178 604	0.11
320 000	PROG HOLDINGS INC 6% 15/11/2029	USD	291 880	283 293	0.18

Lyxor Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
50 000	PTC INC 3.625% 15/02/2025	USD	50 404	48 651	0.03
168 000	RACKSPACE TECHNOLOGY GLOBAL INC - 144A - 5.375% 01/12/2028	USD	163 102	137 083	0.08
270 000	RACKSPACE TECHNOLOGY GLOBAL INC 3.5% 15/02/2028	USD	249 611	233 661	0.14
200 000	RADIAN GROUP INC 4.5% 01/10/2024	USD	201 610	195 338	0.12
150 000	RADIAN GROUP INC 4.875% 15/03/2027	USD	152 058	143 529	0.09
214 000	RADIAN GROUP INC 6.625% 15/03/2025	USD	239 839	217 878	0.13
400 000	RAKUTEN GROUP INC FRN PERPETUAL (ISIN US75102WAA62)	USD	403 927	368 184	0.23
200 000	RAKUTEN GROUP INC FRN PERPETUAL (ISIN US75102WAB46)	USD	208 895	188 874	0.12
300 000	REALOGY GROUP LLC / REALOGY CO-ISSUER CORP - 144A - 5.25% 15/04/2030	USD	289 053	243 093	0.15
250 000	REALOGY GROUP LLC / REALOGY CO-ISSUER CORP - 144A - 5.75% 15/01/2029	USD	248 289	210 375	0.13
300 000	REALOGY GROUP LLC / REALOGY CO-ISSUER CORP 4.875% 01/06/2023	USD	304 255	299 028	0.18
261 000	RENEWABLE ENERGY GROUP INC - 144A - 5.875% 01/06/2028	USD	279 184	276 592	0.17
138 000	RENT-A-CENTER INC/TX - 144A - 6.375% 15/02/2029	USD	126 670	120 183	0.07
100 000	RESIDEO FUNDING INC 4% 01/09/2029	USD	100 108	89 414	0.06
330 000	RITCHIE BROS AUCTIONEERS INC - 144A - 5.375% 15/01/2025	USD	333 983	331 082	0.20
250 000	RITCHIE BROS HOLDINGS INC - 144A - 4.75% 15/12/2031	USD	245 651	249 915	0.15
200 000	RITE AID CORP - 144A - 7.5% 01/07/2025	USD	179 520	171 542	0.11
500 000	RITE AID CORP - 144A - 8% 15/11/2026	USD	462 938	419 940	0.26
250 000	SALLY HOLDINGS LLC / SALLY CAPITAL INC 5.625% 01/12/2025	USD	255 399	250 663	0.15
500 000	SBA COMMUNICATIONS CORP 3.125% 01/02/2029	USD	457 351	428 685	0.26
350 000	SBA COMMUNICATIONS CORP 3.875% 15/02/2027	USD	358 182	332 070	0.21
200 000	SCRIPPS ESCROW II INC - 144A - 3.875% 15/01/2029	USD	186 312	177 708	0.11
138 000	SCRIPPS ESCROW II INC - 144A - 5.375% 15/01/2031	USD	136 853	123 142	0.08
213 000	SCRIPPS ESCROW INC - 144A - 5.875% 15/07/2027	USD	219 918	203 698	0.13
224 000	SEAGATE HDD CAYMAN 3.125% 15/07/2029	USD	218 900	189 464	0.12
294 000	SEAGATE HDD CAYMAN 3.375% 15/07/2031	USD	271 524	238 754	0.15
172 000	SEAGATE HDD CAYMAN 4.091% 01/06/2029	USD	170 729	153 300	0.09
72 000	SEAGATE HDD CAYMAN 4.125% 15/01/2031	USD	73 424	62 662	0.04
212 000	SEAGATE HDD CAYMAN 4.75% 01/01/2025	USD	228 064	211 319	0.13
50 000	SEAGATE HDD CAYMAN 4.75% 01/06/2023	USD	53 367	50 291	0.03
170 000	SEAGATE HDD CAYMAN 4.875% 01/03/2024	USD	176 667	170 826	0.11
97 000	SEAGATE HDD CAYMAN 4.875% 01/06/2027	USD	107 305	94 236	0.06
166 000	SEAGATE HDD CAYMAN 5.75% 01/12/2034	USD	189 265	157 312	0.10
158 000	SEALED AIR CORP - 144A - 5.25% 01/04/2023	USD	165 703	159 948	0.10
358 000	SEALED AIR CORP - 144A - 5.5% 15/09/2025	USD	397 328	368 103	0.23
50 000	SEALED AIR CORP - 144A - 6.875% 15/07/2033	USD	58 968	54 825	0.03
330 000	SEAWORLD PARKS & ENTERTAINMENT INC - 144A - 5.25% 15/08/2029	USD	319 691	300 445	0.19
210 000	SELECT MEDICAL CORP - 144A - 6.25% 15/08/2026	USD	224 420	208 425	0.13
200 000	SENSATA TECHNOLOGIES BV - 144A - 4% 15/04/2029	USD	204 916	178 314	0.11
277 000	SENSATA TECHNOLOGIES BV - 144A - 5% 01/10/2025	USD	299 587	274 845	0.17
300 000	SENSATA TECHNOLOGIES BV 5.625% 01/11/2024	USD	313 702	303 960	0.19
251 000	SENSATA TECHNOLOGIES INC - 144A - 3.75% 15/02/2031	USD	232 305	212 444	0.13
189 000	SENSATA TECHNOLOGIES INC 4.375% 15/02/2030	USD	190 136	171 909	0.11

Lyxor Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
50 000	SERVICE CORP INTERNATIONAL/US 3.375% 15/08/2030	USD	47 830	43 224	0.03
447 000	SERVICE CORP INTERNATIONAL/US 4% 15/05/2031	USD	464 242	403 789	0.25
350 000	SERVICE CORP INTERNATIONAL/US 5.125% 01/06/2029	USD	360 952	345 216	0.21
269 000	SIRIUS XM RADIO INC - 144A - 3.125% 01/09/2026	USD	251 569	247 816	0.15
475 000	SIRIUS XM RADIO INC - 144A - 3.875% 01/09/2031	USD	437 694	401 646	0.25
778 000	SIRIUS XM RADIO INC - 144A - 4% 15/07/2028	USD	774 551	703 490	0.42
404 000	SIRIUS XM RADIO INC - 144A - 4.125% 01/07/2030	USD	406 994	355 136	0.22
612 000	SIRIUS XM RADIO INC - 144A - 5% 01/08/2027	USD	634 634	590 499	0.37
405 000	SIRIUS XM RADIO INC - 144A - 5.5% 01/07/2029	USD	422 370	390 351	0.24
302 000	SIX FLAGS ENTERTAINMENT CORP - 144A - 4.875% 31/07/2024	USD	302 988	300 892	0.19
50 000	SIX FLAGS ENTERTAINMENT CORP - 144A - 5.5% 15/04/2027	USD	51 565	49 061	0.03
153 000	SIX FLAGS THEME PARKS INC 7% 01/07/2025	USD	161 156	158 886	0.10
62 000	SLM CORP 3.125% 02/11/2026	USD	59 962	56 706	0.04
132 000	SLM CORP 4.2% 29/10/2025	USD	137 744	129 004	0.08
200 000	SOTHEBY'S - 144A - 7.375% 15/10/2027	USD	208 958	197 110	0.12
414 000	SPECTRUM BRANDS INC - 144A - 3.875% 15/03/2031	USD	387 480	348 385	0.22
70 000	SPECTRUM BRANDS INC - 144A - 5% 01/10/2029	USD	74 287	65 135	0.04
50 000	SQUARE INC 2.75% 01/06/2026	USD	50 579	45 663	0.03
311 000	SQUARE INC 3.5% 01/06/2031	USD	302 266	260 366	0.16
200 000	STARWOOD PROPERTY TRUST INC - 144A - 3.75% 31/12/2024	USD	199 905	192 528	0.12
200 000	STARWOOD PROPERTY TRUST INC - 144A - 4.375% 15/01/2027	USD	197 611	186 630	0.12
50 000	STARWOOD PROPERTY TRUST INC 4.75% 15/03/2025	USD	51 889	49 371	0.03
400 000	STENA INTERNATIONAL SA - 144A - 5.75% 01/03/2024	USD	399 872	392 448	0.24
132 000	SUBURBAN PROPANE PARTNERS LP/SUBURBAN ENERGY FINANCE CORP 5% 01/06/2031	USD	137 566	119 229	0.07
340 000	SUBURBAN PROPANE PARTNERS LP/SUBURBAN ENERGY FINANCE CORP 5.875% 01/03/2027	USD	353 669	339 364	0.21
360 000	SUMMIT MATERIALS LLC / SUMMIT MATERIALS FINANCE CORP - 144A - 5.25% 15/01/2029	USD	374 514	338 533	0.21
70 000	SUNNOVA ENERGY CORP 5.875% 01/09/2026	USD	67 472	64 355	0.04
127 000	SUNOCO LP / SUNOCO FINANCE CORP - 144A - 4.5% 30/04/2030	USD	125 234	114 529	0.07
132 000	SUNOCO LP / SUNOCO FINANCE CORP 4.5% 15/05/2029	USD	128 407	118 937	0.07
250 000	SUNOCO LP / SUNOCO FINANCE CORP 5.875% 15/03/2028	USD	264 317	247 653	0.15
50 000	SUNOCO LP / SUNOCO FINANCE CORP 6% 15/04/2027	USD	51 896	50 405	0.03
200 000	SUPERIOR PLUS LP / SUPERIOR GENERAL PARTNER INC 4.5% 15/03/2029	USD	196 212	182 678	0.11
210 000	SURGERY CENTER HOLDINGS INC - 144A - 10% 15/04/2027	USD	229 197	219 599	0.14
69 000	SURGERY CENTER HOLDINGS INC - 144A - 6.75% 01/07/2025	USD	70 345	68 171	0.04
229 000	SYMANTEC CORP - 144A - 5% 15/04/2025	USD	230 717	228 883	0.14
150 000	TASEKO MINES LTD 7% 15/02/2026	USD	154 348	148 782	0.09
50 000	TAYLOR MORRISON COMMUNITIES INC / MONARCH COMMUNITIES INC - 144A - 5.875% 15/04/2023	USD	53 295	50 536	0.03
291 000	TAYLOR MORRISON COMMUNITIES INC - 144A - 5.125% 01/08/2030	USD	300 695	266 265	0.16
50 000	TAYLOR MORRISON COMMUNITIES INC - 144A - 5.75% 15/01/2028	USD	55 644	49 084	0.03
120 000	TAYLOR MORRISON COMMUNITIES INC - 144A - 5.875% 15/06/2027	USD	130 321	119 137	0.07
54 000	TECHNIPFMC PLC - 144A - 6.5% 01/02/2026	USD	56 963	56 160	0.03

Lyxor Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
412 000	TEGNA INC 4.625% 15/03/2028	USD	412 970	396 711	0.25
84 000	TEGNA INC 4.75% 15/03/2026	USD	89 581	83 421	0.05
533 000	TEGNA INC 5% 15/09/2029	USD	551 617	517 441	0.32
275 000	TELECOM ITALIA CAPITAL SA 6% 30/09/2034	USD	257 827	235 417	0.15
249 000	TELECOM ITALIA CAPITAL SA 6.375% 15/11/2033	USD	294 579	220 243	0.14
477 000	TELECOM ITALIA CAPITAL SA 7.2% 18/07/2036	USD	563 408	430 970	0.27
288 000	TELECOM ITALIA CAPITAL SA 7.721% 04/06/2038	USD	384 546	270 334	0.17
110 000	TELEFLEX INC - 144A - 4.25% 01/06/2028	USD	114 732	103 640	0.06
150 000	TELEFLEX INC 4.625% 15/11/2027	USD	152 787	146 696	0.09
200 000	TELENET FINANCE LUXEMBOURG NOTES SARL - 144A - 5.5% 01/03/2028	USD	210 321	191 116	0.12
584 000	TENET HEALTHCARE CORP - 144A - 4.375% 15/01/2030	USD	567 126	531 433	0.33
251 000	TENET HEALTHCARE CORP - 144A - 4.625% 01/09/2024	USD	252 765	249 838	0.15
50 000	TENET HEALTHCARE CORP - 144A - 4.625% 15/06/2028	USD	51 921	47 229	0.03
544 000	TENET HEALTHCARE CORP - 144A - 4.875% 01/01/2026	USD	559 144	530 334	0.33
530 000	TENET HEALTHCARE CORP - 144A - 5.125% 01/11/2027	USD	551 989	516 993	0.32
898 000	TENET HEALTHCARE CORP - 144A - 6.125% 01/10/2028	USD	936 116	861 540	0.52
400 000	TENET HEALTHCARE CORP - 144A - 6.25% 01/02/2027	USD	418 032	397 096	0.25
499 000	TENET HEALTHCARE CORP 4.25% 01/06/2029	USD	493 772	451 800	0.28
250 000	TENET HEALTHCARE CORP 4.625% 15/07/2024	USD	253 305	249 403	0.15
777 000	TENET HEALTHCARE CORP 6.75% 15/06/2023	USD	830 868	799 664	0.48
50 000	TENET HEALTHCARE CORP 6.875% 15/11/2031	USD	57 302	51 805	0.03
230 000	TEREX CORP - 144A - 5% 15/05/2029	USD	229 515	211 444	0.13
51 000	THOR INDUSTRIES INC 4% 15/10/2029	USD	50 361	43 080	0.03
350 000	TOPBUILD CORP - 144A - 3.625% 15/03/2029	USD	342 260	304 987	0.19
50 000	TRAVEL + LEISURE CO - 144A - 6.625% 31/07/2026	USD	57 945	51 138	0.03
250 000	TRAVEL + LEISURE CO 4.5% 01/12/2029	USD	241 328	221 660	0.14
67 000	TRAVEL + LEISURE CO 4.625% 01/03/2030	USD	68 715	59 916	0.04
125 000	TRAVEL + LEISURE CO 5.65% 01/04/2024	USD	131 978	126 283	0.08
150 000	TRAVEL + LEISURE CO 6.6% 01/10/2025	USD	162 861	155 987	0.10
140 000	TREEHOUSE FOODS INC 4% 01/09/2028	USD	130 391	114 775	0.07
100 000	TRI POINTE GROUP INC / TRI POINTE HOMES INC 5.875% 15/06/2024	USD	105 185	101 391	0.06
263 000	TRI POINTE GROUP INC 5.25% 01/06/2027	USD	287 652	255 144	0.16
60 000	TRI POINTE HOMES INC 5.7% 15/06/2028	USD	66 700	57 619	0.04
241 000	TRINSEO MATERIALS OPERATING SCA / TRINSEO MATERIALS FINANCE INC - 144A - 5.125% 01/04/2029	USD	235 727	212 437	0.13
50 000	TRINSEO MATERIALS OPERATING SCA / TRINSEO MATERIALS FINANCE INC - 144A - 5.375% 01/09/2025	USD	50 674	48 499	0.03
134 000	TRIUMPH GROUP INC - 144A - 6.25% 15/09/2024	USD	136 262	129 070	0.08
120 000	TRIUMPH GROUP INC 7.75% 15/08/2025	USD	120 624	116 743	0.07
332 000	TRIVIUM PACKAGING FINANCE BV - 144A - 5.5% 15/08/2026	USD	349 142	320 881	0.20
200 000	TRIVIUM PACKAGING FINANCE BV - 144A - 8.5% 15/08/2027	USD	215 500	197 436	0.12
420 000	TRONOX INC - 144A - 4.625% 15/03/2029	USD	419 341	374 850	0.23
162 000	TWILIO INC 3.625% 15/03/2029	USD	162 336	142 785	0.09
103 000	TWILIO INC 3.875% 15/03/2031	USD	103 388	88 039	0.05
502 000	UBER TECHNOLOGIES INC 4.5% 15/08/2029	USD	493 643	432 408	0.27

Lyxor Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
100 000	UBER TECHNOLOGIES INC 6.25% 15/01/2028	USD	107 268	98 990	0.06
446 000	UBER TECHNOLOGIES INC 7.5% 15/05/2025	USD	466 316	460 406	0.28
200 000	UBER TECHNOLOGIES INC 7.5% 15/09/2027	USD	217 114	205 814	0.13
502 000	UBER TECHNOLOGIES INC 8% 01/11/2026	USD	527 003	525 703	0.32
299 000	UNICREDIT SPA - 144A - FRN 02/04/2034	USD	353 263	303 249	0.19
400 000	UNICREDIT SPA - 144A - FRN 19/06/2032	USD	415 602	381 392	0.24
500 000	UNICREDIT SPA - 144A - FRN 30/06/2035	USD	545 192	452 320	0.28
50 000	UNITED NATURAL FOODS INC - 144A - 6.75% 15/10/2028	USD	53 799	50 171	0.03
150 000	UNITED RENTALS NORTH AMERICA INC 3.75% 15/01/2032	USD	139 459	130 644	0.08
359 000	UNITED RENTALS NORTH AMERICA INC 3.875% 15/02/2031	USD	357 718	317 765	0.20
150 000	UNITED RENTALS NORTH AMERICA INC 4% 15/07/2030	USD	145 844	134 252	0.08
502 000	UNITED RENTALS NORTH AMERICA INC 4.875% 15/01/2028	USD	526 705	488 591	0.30
309 000	UNITED RENTALS NORTH AMERICA INC 5.25% 15/01/2030	USD	338 199	303 324	0.19
320 000	UNITED RENTALS NORTH AMERICA INC 5.5% 15/05/2027	USD	335 741	327 162	0.20
173 000	UNITED STATES CELLULAR CORP 6.7% 15/12/2033	USD	197 368	177 384	0.11
341 000	UNITI GROUP LP / UNITI FIBER HOLDINGS INC / CSL CAPITAL LLC - 144A - 6% 15/01/2030	USD	338 096	284 524	0.18
542 000	UNITI GROUP LP / UNITI FIBER HOLDINGS INC / CSL CAPITAL LLC - 144A - 7.875% 15/02/2025	USD	578 462	553 506	0.34
276 000	UNITI GROUP LP / UNITI GROUP FINANCE INC / CSL CAPITAL LLC - 144A - 6.5% 15/02/2029	USD	279 850	237 956	0.15
250 000	UNITI GROUP LP / UNITI GROUP FINANCE INC / CSL CAPITAL LLC 4.75% 15/04/2028	USD	237 865	223 418	0.14
427 000	UNIVISION COMMUNICATIONS INC - 144A - 5.125% 15/02/2025	USD	434 799	421 564	0.26
290 000	UNIVISION COMMUNICATIONS INC 4.5% 01/05/2029	USD	280 878	260 339	0.16
227 000	UNIVISION COMMUNICATIONS INC 6.625% 01/06/2027	USD	240 795	228 376	0.14
300 000	UNIVISION COMMUNICATIONS INC 9.5% 01/05/2025	USD	322 587	314 781	0.19
244 000	US FOODS INC - 144A - 4.75% 15/02/2029	USD	248 713	225 253	0.14
602 000	US FOODS INC 6.25% 15/04/2025	USD	629 376	618 969	0.38
372 000	VAIL RESORTS INC 6.25% 15/05/2025	USD	393 391	382 494	0.24
202 000	VALVOLINE INC - 144A - 3.625% 15/06/2031	USD	191 505	164 099	0.10
50 000	VALVOLINE INC - 144A - 4.25% 15/02/2030	USD	50 418	43 459	0.03
352 000	VERTIV GROUP CORP 4.125% 15/11/2028	USD	352 838	306 779	0.19
376 000	VIACOM INC FRN 28/02/2057	USD	406 411	363 336	0.22
435 000	VICI PROPERTIES LP / VICI NOTE CO INC - 144A - 4.125% 15/08/2030	USD	431 205	390 843	0.24
50 000	VICI PROPERTIES LP / VICI NOTE CO INC 3.5% 15/02/2025	USD	49 600	48 077	0.03
290 000	VICI PROPERTIES LP / VICI NOTE CO INC 3.75% 15/02/2027	USD	282 593	267 467	0.17
509 000	VICI PROPERTIES LP / VICI NOTE CO INC 4.25% 01/12/2026	USD	514 856	483 564	0.30
265 000	VICI PROPERTIES LP / VICI NOTE CO INC 4.625% 01/12/2029	USD	281 270	247 995	0.15
335 000	VICTORIA'S SECRET & CO 4.625% 15/07/2029	USD	312 114	275 966	0.17
150 000	VIDEOTRON LTD - 144A - 5.125% 15/04/2027	USD	151 409	147 021	0.09
459 000	VIDEOTRON LTD - 144A - 5.375% 15/06/2024	USD	501 982	464 838	0.29
95 000	VM CONSOLIDATED INC 5.5% 15/04/2029	USD	96 397	85 054	0.05
458 000	VODAFONE GROUP PLC FRN 04/04/2079	USD	549 340	484 952	0.30
303 000	VODAFONE GROUP PLC FRN 04/06/2081 (ISIN US92857WBV19)	USD	294 354	275 045	0.17

Lyxor Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
207 000	VODAFONE GROUP PLC FRN 04/06/2081 (ISIN US92857WBW91)	USD	202 284	178 790	0.11
402 000	VODAFONE GROUP PLC FRN 04/06/2081 (ISIN US92857WBX74)	USD	404 147	334 721	0.21
700 000	VZ SECURED FINANCING BV - 144A - 5% 15/01/2032	USD	663 235	611 443	0.38
220 000	WABASH NATIONAL CORP 4.5% 15/10/2028	USD	207 805	184 030	0.11
50 000	WEATHERFORD INTERNATIONAL LTD 6.5% 15/09/2028	USD	51 957	50 490	0.03
661 000	WEATHERFORD INTERNATIONAL LTD 8.625% 30/04/2030	USD	679 900	654 964	0.40
400 000	WEIR GROUP PLC - 144A - 2.2% 13/05/2026	USD	391 027	362 760	0.22
50 000	WELBILT INC 9.5% 15/02/2024	USD	51 407	50 224	0.03
343 000	WESCO DISTRIBUTION INC - 144A - 7.125% 15/06/2025	USD	371 921	356 116	0.22
358 000	WESCO DISTRIBUTION INC - 144A - 7.25% 15/06/2028	USD	401 376	372 041	0.23
385 000	WESTERN GAS PARTNERS LP 4.5% 01/03/2028	USD	398 763	368 857	0.23
50 000	WESTERN GAS PARTNERS LP 4.65% 01/07/2026	USD	53 409	49 293	0.03
205 000	WESTERN GAS PARTNERS LP 5.3% 01/03/2048	USD	214 486	178 059	0.11
250 000	WESTERN MIDSTREAM OPERATING LP FRN 01/02/2025	USD	250 026	239 158	0.15
305 000	WESTERN MIDSTREAM OPERATING LP FRN 01/02/2030	USD	337 614	280 997	0.17
334 000	WESTERN MIDSTREAM OPERATING LP FRN 01/02/2050	USD	373 773	294 661	0.18
250 000	WESTERN MIDSTREAM OPERATING LP 4.75% 15/08/2028	USD	267 297	243 398	0.15
126 000	WESTERN MIDSTREAM OPERATING LP 5.45% 01/04/2044	USD	139 393	115 635	0.07
170 000	WESTERN MIDSTREAM OPERATING LP 5.5% 15/08/2048	USD	175 163	149 413	0.09
50 000	WILLIAM CARTER CO 5.625% 15/03/2027	USD	52 646	49 816	0.03
51 000	WILLIAMS SCOTSMAN INTERNATIONAL INC - 144A - 4.625% 15/08/2028	USD	52 493	48 346	0.03
81 000	WOLVERINE WORLD WIDE INC - 144A - 4% 15/08/2029	USD	78 718	68 885	0.04
411 000	WYNDHAM DESTINATIONS INC FRN 01/04/2027	USD	430 968	410 930	0.25
150 000	WYNDHAM HOTELS & RESORTS INC - 144A - 4.375% 15/08/2028	USD	147 178	139 848	0.09
259 000	XEROX CORP 3.8% 15/05/2024	USD	259 547	255 910	0.16
145 000	XEROX CORP 6.75% 15/12/2039	USD	147 822	134 327	0.08
287 000	XEROX HOLDINGS CORP 5.5% 15/08/2028	USD	300 920	258 481	0.16
360 000	XHR LP 4.875% 01/06/2029	USD	353 712	332 194	0.21
69 000	XHR LP 6.375% 15/08/2025	USD	72 400	69 915	0.04
50 000	XPO CNW INC 6.7% 01/05/2034	USD	60 186	51 483	0.03
167 000	XPO LOGISTICS INC - 144A - 6.25% 01/05/2025	USD	175 827	170 888	0.11
340 000	YUM! BRANDS INC 3.625% 15/03/2031	USD	325 163	292 352	0.18
210 000	YUM! BRANDS INC 3.875% 01/11/2023	USD	217 052	211 491	0.13
604 000	YUM! BRANDS INC 4.625% 31/01/2032	USD	601 896	551 246	0.34
300 000	YUM! BRANDS INC 4.75% 15/01/2030	USD	309 785	285 180	0.18
50 000	YUM! BRANDS INC 6.875% 15/11/2037	USD	63 047	53 035	0.03
200 000	ZIGGO BOND CO BV 5.125% 28/02/2030	USD	208 898	174 036	0.11
151 000	ZIGGO BOND CO BV 6% 15/01/2027	USD	156 820	148 320	0.09
200 000	ZIGGO BV 4.875% 15/01/2030	USD	206 575	177 368	0.11
169 000	ZIPRECRUITER INC 5% 15/01/2030	USD	165 285	158 086	0.10

Lyxor Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
301 000	ZOOMINFO TECHNOLOGIES LLC/ZOOMINFO FINANCE CORP - 144A - 3.875% 01/02/2029	USD	282 870	266 358	0.16
	Total Bonds		**175 552 291**	**161 064 196**	**99.56**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**175 552 291**	**161 064 196**	**99.56**
Total Investments			**175 552 291**	**161 064 196**	**99.56**

Lyxor Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Investment Banking and Brokerage Services	18.43
Health Care Providers	11.18
Telecommunications Service Providers	7.68
Oil, Gas and Coal	6.64
Travel and Leisure	4.93
Pharmaceuticals and Biotechnology	4.00
Retailers	3.34
General Industrials	3.32
Technology Hardware and Equipment	3.33
Software and Computer Services	3.01
Real Estate Investment Trusts	2.69
Household Goods and Home Construction	2.50
Consumer Services	2.38
Banks	2.16
Media	2.01
Industrial Metals and Mining	1.96
Telecommunications Equipment	1.83
Industrial Transportation	1.77
Construction and Materials	1.37
Industrial Support Services	1.37
Chemicals	1.32
Electricity	1.20
Aerospace and Defense	1.18
Finance and Credit Services	1.12
Food Producers	0.97
Real Estate Investment and Services	0.89
Industrial Engineering	0.79
Leisure Goods	0.79
Personal Care, Drug and Grocery Stores	0.75
Electronic and Electrical Equipment	0.71
Medical Equipment and Services	0.64
Automobiles and Parts	0.57
Mortgage Real Estate Investment Trusts	0.56
Industrial Materials	0.54
Gas, Water and Multi-utilities	0.52
Personal Goods	0.52
Alternative Energy	0.17
Energy	0.12
Precious Metals and Mining	0.11
Life Insurance	0.10
Waste and Disposal Services	0.09
	99.56

Geographical classification	%
United States of America	82.62
Canada	5.45
Netherlands	1.95
Luxembourg	1.87
United Kingdom	1.47
Ireland	1.29
Cayman Islands	0.82
Germany	0.82
Italy	0.70
Australia	0.64
Bermuda	0.44
Japan	0.34
France	0.26
Spain	0.26
Jersey	0.23
Finland	0.15
Austria	0.13
Denmark	0.12
	99.56

Lyxor Index Fund - Lyxor $ Floating Rate Note UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Bonds				
51 000	BANK OF NEW YORK MELLON CORP 1.95% 23/08/2022	USD	51 320	51 047	0.04
100 000	BANK OF NEW YORK MELLON CORP 3.45% 11/08/2023	USD	102 868	100 785	0.08
225 000	COMMONW AUST GROIP INC FRN 16/03/2023	USD	225 976	225 783	0.17
166 000	COMMONWEALTH BANK OF AUSTRALIA FRN 04/06/2024	USD	168 061	167 174	0.13
100 000	DEUTSCHE BANK AG/NEW YORK NY 3.3% 16/11/2022	USD	100 399	100 278	0.08
319 000	GOLDMAN SACHS GROUP INC FRN 17/11/2023	USD	318 169	314 390	0.24
2 900 000	GOLDMAN SACHS GROUP INC FRN 23/02/2023	USD	2 899 538	2 903 625	2.25
250 000	NATIONAL AUSTRALIA BANK LTD - 144A - FRN 12/04/2023	USD	250 374	250 608	0.19
95 000	WESTPAC BANKING CORP 2.5% 28/06/2022	USD	95 631	95 124	0.07
	Total Bonds		**4 212 336**	**4 208 814**	**3.25**
	Supranationals, Governments and Local Public Authorities, Debt Instruments				
1 417 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2024	USD	1 801 602	1 799 427	1.39
30 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027	USD	47 960	47 989	0.04
974 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028 (ISIN US912810PV44)	USD	1 490 374	1 474 196	1.14
700 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028 (ISIN US9128283R96)	USD	869 417	841 817	0.65
650 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2029	USD	813 631	781 538	0.60
1 635 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2030	USD	1 896 421	1 829 196	1.41
160 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2042	USD	231 293	212 025	0.16
130 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2047	USD	166 696	165 757	0.13
195 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2052	USD	186 365	183 469	0.14
1 125 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2023	USD	1 331 390	1 329 884	1.03
17 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2024	USD	20 000	19 949	0.02
428 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2025	USD	485 953	487 062	0.38
158 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2028	USD	342 736	343 297	0.26
592 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2029	USD	1 311 046	1 307 061	1.01
644 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2023	USD	822 078	816 979	0.63
55 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2027	USD	66 618	66 628	0.05
1 841 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2028	USD	2 308 916	2 215 392	1.71
119 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2030	USD	135 616	134 366	0.10
3 535 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2031	USD	3 860 171	3 798 027	2.93
3 797 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2024	USD	4 353 813	4 355 650	3.36
1 292 700	UNITED STATES TREASURY NOTE/BOND 0.625% 31/12/2027	USD	1 159 794	1 134 092	0.87
36 640 900	UNITED STATES TREASURY NOTE/BOND 0.75% 31/01/2028	USD	34 088 592	32 315 554	24.92
25 460 700	UNITED STATES TREASURY NOTE/BOND 1% 31/07/2028	USD	23 888 303	22 567 529	17.40
83 800	UNITED STATES TREASURY NOTE/BOND 1.25% 31/05/2028	USD	79 434	75 679	0.06
4 420 100	UNITED STATES TREASURY NOTE/BOND 2.375% 15/05/2051	USD	4 401 423	3 866 897	2.98
7 189 400	UNITED STATES TREASURY NOTE/BOND 2.75% 15/02/2028	USD	7 499 251	7 097 286	5.47
33 007 800	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2043	USD	38 178 484	31 138 218	24.01

Lyxor Index Fund - Lyxor $ Floating Rate Note UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)				
3 237 700	UNITED STATES TREASURY NOTE/BOND 2.875% 15/08/2028	USD	3 443 867	3 213 797	2.48
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**135 281 244**	**123 618 761**	**95.33**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**139 493 580**	**127 827 575**	**98.58**
	Total Investments		**139 493 580**	**127 827 575**	**98.58**

Lyxor Index Fund - Lyxor $ Floating Rate Note UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Governments	95.33
Investment Banking and Brokerage Services	2.59
Banks	0.66
	98.58

Geographical classification	%
United States of America	97.93
Australia	0.57
Germany	0.08
	98.58

Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
4 648	ACCOR SA	EUR	137 694	146 551	0.26
5 199	ADIDAS AG - REG	EUR	1 338 720	1 007 150	1.79
542	ADYEN NV	EUR	702 192	879 666	1.56
2 048	AENA SME SA	EUR	274 802	279 142	0.50
811	AEROPORTS DE PARIS	EUR	84 912	109 931	0.20
5 940	AIR LIQUIDE SA - PF	EUR	640 358	982 120	1.74
529	AIR LIQUIDE SA	EUR	80 443	87 465	0.16
16 098	AIRBUS SE	EUR	1 605 043	1 698 982	3.02
5 118	AKZO NOBEL NV	EUR	429 516	425 306	0.75
12 301	AMADEUS IT GROUP SA - A	EUR	707 783	742 980	1.32
3 400	AMPLIFON SPA	EUR	118 629	129 948	0.23
438	ARGENX SE	EUR	98 318	119 968	0.21
1 279	ASM INTERNATIONAL NV	EUR	301 508	370 782	0.66
11 287	ASML HOLDING NV	EUR	3 417 156	6 185 276	10.97
13 529	ATLANTIA SPA	EUR	208 009	308 867	0.55
2 236	BECHTLE AG	EUR	133 560	99 100	0.18
2 752	BEIERSDORF AG	EUR	275 643	263 697	0.47
1 131	BIOMERIEUX	EUR	106 893	102 672	0.18
8 029	BUREAU VERITAS SA	EUR	174 477	220 235	0.39
4 378	CAPGEMINI SE	EUR	683 077	858 526	1.52
1 099	CARL ZEISS MEDITEC AG	EUR	121 256	132 320	0.23
13 912	CELLNEX TELECOM SAU	EUR	592 399	619 919	1.10
8 979	CIE DE SAINT-GOBAIN	EUR	504 438	505 787	0.90
27 941	CNH INDUSTRIAL NV	EUR	212 708	383 630	0.68
5 602	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	276 119	265 245	0.47
18 153	DASSAULT SYSTEMES SE	EUR	542 604	772 138	1.37
14 273	DAVIDE CAMPARI-MILANO NV	EUR	122 360	153 934	0.27
4 453	DELIVERY HERO SE	EUR	394 546	150 690	0.27
5 188	DEUTSCHE BOERSE AG	EUR	689 385	862 246	1.53
8 161	DEUTSCHE LUFTHANSA AG - REG	EUR	54 786	58 376	0.10
30 975	DEUTSCHE TELEKOM AG - REG	EUR	530 536	544 231	0.97
687	DIASORIN SPA	EUR	125 486	85 909	0.15
6 815	EDENRED	EUR	279 986	327 393	0.58
5 114	EDP RENOVAVEIS SA	EUR	101 206	115 781	0.21
1 137	EIFFAGE SA	EUR	93 739	107 378	0.19
844	ELIA GROUP SA/NV	EUR	86 424	128 035	0.23
1 359	ELISA OYJ	EUR	64 975	75 778	0.13
39 847	E.ON SE	EUR	414 269	395 681	0.70
6 103	ERSTE GROUP BANK AG	EUR	235 011	181 015	0.32
3 924	ESSILORLUXOTTICA SA	EUR	556 859	642 751	1.14
3 670	EUROFINS SCIENTIFIC SE	EUR	221 254	325 602	0.58
2 340	EURONEXT NV	EUR	203 022	179 291	0.32
2 961	EXOR NV	EUR	229 636	197 795	0.35
3 442	FERRARI NV	EUR	510 916	698 726	1.24

Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
13 245	FERROVIAL SA	EUR	318 197	325 695	0.58
16 653	FINECOBANK BANCA FINECO SPA	EUR	184 007	221 901	0.39
2 958	FLUTTER ENTERTAINMENT PLC	EUR	399 778	285 684	0.51
949	FUCHS PETROLUB SE	EUR	39 038	28 546	0.05
12 014	GETLINK SE - REG	EUR	156 520	210 005	0.37
3 146	HEINEKEN HOLDING NV	EUR	255 535	235 006	0.42
7 078	HEINEKEN NV	EUR	632 322	661 085	1.17
4 512	HELLOFRESH SE	EUR	253 622	183 097	0.32
865	HERMES INTERNATIONAL	EUR	661 422	1 026 323	1.82
1 556	IMCD NV	EUR	303 937	237 601	0.42
29 785	INDUSTRIA DE DISENO TEXTIL SA	EUR	799 780	598 679	1.06
35 658	INFINEON TECHNOLOGIES AG - REG	EUR	792 212	978 812	1.74
9 176	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	91 247	93 412	0.17
5 461	INPOST SA	EUR	82 955	32 198	0.06
2 741	JDE PEET'S NV	EUR	82 120	76 748	0.14
7 732	JERONIMO MARTINS SGPS SA	EUR	120 688	153 094	0.27
1 727	JUST EAT TAKEAWAY.COM NV	EUR	144 301	45 420	0.08
2 048	KERING SA	EUR	1 054 375	1 050 829	1.87
4 346	KERRY GROUP PLC	EUR	464 960	456 330	0.81
7 458	KESKO OYJ - B	EUR	176 685	179 216	0.32
4 208	KINGSPAN GROUP PLC	EUR	240 722	374 764	0.67
1 970	KION GROUP AG	EUR	135 669	104 922	0.19
1 981	KNORR-BREMSE AG	EUR	190 282	135 382	0.24
4 640	KONE OYJ - B	EUR	262 946	213 858	0.38
4 773	KONINKLIJKE DSM NV	EUR	573 226	766 544	1.36
12 525	KONINKLIJKE PHILIPS NV	EUR	491 316	313 125	0.56
2 608	LA FRANCAISE DES JEUX SAEM	EUR	90 842	92 871	0.16
2 231	LANXESS	EUR	114 426	82 748	0.15
7 303	LEGRAND SA	EUR	571 057	619 002	1.10
3 147	L'OREAL SA	EUR	960 431	1 097 988	1.95
3 705	L'OREAL SA - PF	EUR	852 772	1 292 674	2.29
7 580	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	3 157 081	4 695 810	8.32
3 529	MERCK KGAA	EUR	410 847	624 457	1.11
5 605	MONCLER SPA	EUR	226 078	281 819	0.50
1 459	MTU AERO ENGINES AG	EUR	294 713	282 535	0.50
2 487	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	586 112	565 295	1.00
1 577	NEMETSCHEK SE	EUR	111 019	120 294	0.21
11 552	NESTE OYJ	EUR	454 762	475 942	0.84
14 310	NEXI SPA	EUR	213 484	134 829	0.24
51 527	NOKIA OYJ	EUR	253 701	250 962	0.45
1 412	ORPEA SA	EUR	146 333	48 121	0.09
3 718	PERNOD RICARD SA	EUR	673 207	734 863	1.30
25 480	PROSUS NV	EUR	1 842 449	1 187 113	2.11

Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
6 956	PRYSMIAN SPA	EUR	194 746	217 166	0.39
2 883	PUMA SE	EUR	210 682	203 770	0.36
6 303	QIAGEN NV	EUR	231 109	277 584	0.49
140	RATIONAL AG	EUR	105 215	81 690	0.14
2 855	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	117 942	131 301	0.23
621	REMY COINTREAU SA	EUR	82 471	117 680	0.21
9 333	SAFRAN SA	EUR	1 052 684	962 979	1.71
14 256	SAP SE	EUR	1 547 869	1 390 814	2.47
716	SARTORIUS AG	EUR	195 923	257 116	0.46
755	SARTORIUS STEDIM BIOTECH	EUR	169 625	236 240	0.42
14 761	SCHNEIDER ELECTRIC SE	EUR	2 067 598	2 032 589	3.61
1 484	SCOUT24 SE	EUR	101 592	89 930	0.16
5 456	SIEMENS ENERGY AG	EUR	135 662	100 554	0.18
6 510	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	163 267	99 766	0.18
7 700	SIEMENS HEALTHINEERS AG	EUR	323 775	394 702	0.70
413	SODEXO SA (ISIN FR0000121220)	EUR	31 818	29 786	0.05
2 003	SODEXO SA - PF 2026	EUR	157 213	144 456	0.26
421	SOFINA SA	EUR	113 467	123 774	0.22
18 647	STMICROELECTRONICS NV	EUR	420 899	666 351	1.18
10 325	STORA ENSO OYJ - R	EUR	155 210	195 091	0.35
3 626	SYMRISE AG	EUR	341 898	411 370	0.73
1 604	TELEPERFORMANCE	EUR	364 092	549 691	0.98
2 563	UBISOFT ENTERTAINMENT SA	EUR	173 179	110 593	0.20
1 726	UCB SA	EUR	166 324	187 098	0.33
5 382	UMICORE SA	EUR	200 501	198 757	0.35
20 211	UNICREDIT SPA	EUR	208 574	179 979	0.32
19 806	UNIVERSAL MUSIC GROUP NV	EUR	500 500	441 377	0.78
1 859	VERBUND AG	EUR	98 338	189 990	0.34
21 189	VIVENDI SE	EUR	238 596	232 231	0.41
1 091	VOESTALPINE AG	EUR	39 920	27 340	0.05
6 463	WARTSILA OYJ ABP	EUR	74 586	49 752	0.09
733	WENDEL SE	EUR	82 937	70 002	0.12
7 168	WOLTERS KLUWER NV	EUR	489 060	692 285	1.23
6 509	WORLDLINE SA	EUR	443 156	246 366	0.44
6 081	ZALANDO SE	EUR	423 597	230 044	0.41
	Total Shares		**49 973 854**	**56 073 828**	**99.53**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**49 973 854**	**56 073 828**	**99.53**
Total Investments			**49 973 854**	**56 073 828**	**99.53**

Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Personal Goods	18.91
Technology Hardware and Equipment	16.04
Software and Computer Services	9.34
Aerospace and Defense	5.62
Chemicals	4.36
Medical Equipment and Services	3.99
Industrial Support Services	3.79
Beverages	3.71
Electronic and Electrical Equipment	3.61
Pharmaceuticals and Biotechnology	2.59
Investment Banking and Brokerage Services	2.54
Industrial Transportation	2.45
Media	2.42
Telecommunications Service Providers	2.37
Construction and Materials	2.33
Food Producers	2.17
Industrial Engineering	1.50
Retailers	1.47
Personal Care, Drug and Grocery Stores	1.38
Automobiles and Parts	1.24
Travel and Leisure	1.08
Banks	1.03
Non-life Insurance	1.00
Oil, Gas and Coal	0.84
Electricity	0.77
Gas, Water and Multi-utilities	0.70
Telecommunications Equipment	0.45
Consumer Services	0.35
Industrial Materials	0.35
General Industrials	0.34
Tobacco	0.27
Leisure Goods	0.20
Alternative Energy	0.18
Health Care Providers	0.09
Industrial Metals and Mining	0.05
	99.53

Geographical classification	%
France	36.31
Netherlands	29.99
Germany	17.36
Spain	4.94
Italy	3.17
Finland	2.56
Ireland	1.98
Belgium	1.13
Austria	0.71
Luxembourg	0.64
United Kingdom	0.47
Portugal	0.27
	99.53

Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
35 764	AALBERTS NV	EUR	1 319 696	1 667 674	0.90
20 786	AAREAL BANK AG	EUR	582 649	675 961	0.36
8 881	AB SCIENCE SA	EUR	91 360	93 961	0.05
9 891	ABC ARBITRAGE	EUR	67 677	72 204	0.04
15 773	ABOUT YOU HOLDING SE	EUR	329 386	162 146	0.09
8 577	ACCELL GROUP	EUR	243 630	492 320	0.26
8 813	ACCIONA SA	EUR	880 281	1 652 437	0.88
14 791	ACEA SPA	EUR	232 170	242 129	0.13
54 708	ACERINOX SA	EUR	564 892	551 730	0.29
8 466	ACKERMANS & VAN HAAREN NV	EUR	1 208 929	1 442 606	0.77
1 016	ADESSO SE	EUR	110 650	189 992	0.10
28 518	ADLER GROUP SA	EUR	735 781	206 328	0.11
746	ADMICOM OYJ	EUR	90 433	46 252	0.02
17 236	ADVA OPTICAL NETWORKING SE	EUR	145 756	272 501	0.15
12 999	AEDIFICA SA	EUR	1 219 224	1 470 187	0.78
43 613	AGFA-GEVAERT NV	EUR	175 689	167 692	0.09
3 284	AGRANA BETEILIGUNGS AG	EUR	64 360	55 335	0.03
302 596	AIB GROUP PLC	EUR	394 014	630 005	0.34
100 423	AIR FRANCE-KLM	EUR	641 510	397 073	0.21
40 161	AIXTRON SE	EUR	497 430	993 985	0.53
18 208	AKTIA BANK OYJ	EUR	174 379	176 071	0.09
1 724	AKWEL SA	EUR	34 815	30 170	0.02
8 535	ALBIOMA SA	EUR	231 725	431 444	0.23
38 205	ALD SA	EUR	508 330	495 137	0.26
7 773	ALFEN BEHEER BV	EUR	436 777	669 877	0.36
23 580	ALMIRALL SA	EUR	315 601	292 864	0.16
1 289	ALTAREA SCA	EUR	236 761	187 936	0.10
10 497	ALTEN SA	EUR	953 880	1 357 262	0.72
9 721	ALTIA OYJ	EUR	103 522	85 253	0.05
24 932	ALTRI SGPS SA	EUR	156 808	158 443	0.08
2 202	AMADEUS FIRE AG	EUR	249 582	294 187	0.16
10 262	AMG ADVANCED METALLURGICAL GROUP NV	EUR	325 805	385 235	0.21
24 831	ANDRITZ AG	EUR	920 018	1 012 112	0.54
86 083	ANIMA HOLDING SPA	EUR	351 260	402 868	0.21
16 224	APERAM SA	EUR	575 139	600 775	0.32
49 665	APPLUS SERVICES SA - INMZ M	EUR	496 417	368 514	0.20
3 890	ARAMIS GROUP SAS	EUR	65 090	21 726	0.01
26 433	ARCADIS NV	EUR	557 804	1 055 205	0.56
36 163	ARNOLDO MONDADORI EDITORE SPA	EUR	51 586	70 518	0.04
23 375	ASCOPIAVE SPA	EUR	81 900	82 046	0.04
48 370	ASR NEDERLAND NV	EUR	1 697 803	2 096 355	1.13
34 607	ATOS SE	EUR	1 304 932	809 804	0.43

Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
1 381	ATOSS SOFTWARE AG	EUR	286 827	192 235	0.10
26 568	ATRESMEDIA CORP DE MEDIOS DE COMUNICACION SA	EUR	119 907	96 973	0.05
8 428	AT&S AUSTRIA TECHNOLOGIE & SYSTEMTECHNIK AG	EUR	185 584	415 922	0.22
2 189	AUBAY	EUR	77 292	120 395	0.06
22 329	AUDAX RENOVABLES SA	EUR	45 647	27 018	0.01
11 077	AURELIUS EQUITY OPPORTUNITIES SE & CO KGAA	EUR	346 991	282 685	0.15
11 336	AURUBIS AG	EUR	706 021	1 237 324	0.66
64 562	AUTOGRILL SPA	EUR	415 526	459 423	0.24
36 582	AZIMUT HOLDING SPA	EUR	600 584	745 907	0.40
569 420	A2A SPA	EUR	874 198	929 293	0.50
55 040	BANCA FARMAFACTORING SPA	EUR	324 064	327 488	0.17
21 590	BANCA GENERALI SPA	EUR	561 927	684 835	0.37
7 409	BANCA IFIS SPA	EUR	113 454	129 435	0.07
83 057	BANCA MEDIOLANUM SPA	EUR	588 356	579 406	0.31
83 980	BANCA MONTE DEI PASCHI DI SIENA SPA	EUR	142 787	67 604	0.04
153 383	BANCA POPOLARE DI SONDRIO SPA	EUR	444 305	583 162	0.31
488 255	BANCO BPM SPA	EUR	997 491	1 477 947	0.79
2 779 938	BANCO COMERCIAL PORTUGUES SA	EUR	562 260	411 431	0.22
2 016 604	BANCO DE SABADELL SA	EUR	687 479	1 500 352	0.80
344 471	BANK OF IRELAND GROUP PLC	EUR	794 609	1 997 931	1.08
242 156	BANKINTER SA	EUR	820 304	1 363 823	0.73
24 005	BARCO NV	EUR	476 349	519 468	0.28
16 818	BASIC-FIT NV	EUR	522 116	673 729	0.36
1 457	BASLER AG	EUR	106 496	155 316	0.08
3 825	BASWARE OYJ	EUR	131 817	151 661	0.08
24 895	BAWAG GROUP AG	EUR	739 333	1 138 199	0.61
5 851	BAYWA AG	EUR	189 842	265 343	0.14
23 481	BE SEMICONDUCTOR INDUSTRIES NV	EUR	778 352	1 379 274	0.74
14 438	BEFESA SA	EUR	642 683	857 617	0.46
7 554	BEFIMMO SA	EUR	344 639	358 437	0.19
12 594	BEKAERT SA - DIVISION	EUR	301 574	447 843	0.24
5 132	BELIEVE SA	EUR	90 582	60 044	0.03
12 937	BENETEAU SA	EUR	145 526	155 244	0.08
2 597	BERTRANDT AG	EUR	143 724	115 307	0.06
6 010	BIESSE SPA	EUR	126 842	90 090	0.05
6 902	BIKE24 HOLDING AG	EUR	127 675	42 723	0.02
10 054	BILFINGER SE	EUR	329 620	388 688	0.21
31 187	BLOCKESCENCE PLC	EUR	141 903	96 056	0.05
1 086	BOIRON SA	EUR	56 077	45 123	0.02
4 532	BONDUELLE SCA	EUR	110 446	72 603	0.04
31 746	BORUSSIA DORTMUND GMBH & CO KGAA	EUR	179 839	118 730	0.06
28 690	BOSKALIS WESTMINSTER	EUR	681 333	949 639	0.51
358 316	BPER BANCA	EUR	694 661	575 097	0.31

Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
31 687	BPOST SA	EUR	332 307	184 577	0.10
7 025	BRUNEL INTERNATIONAL NV	EUR	75 341	78 118	0.04
12 658	BRUNELLO CUCINELLI SPA	EUR	461 685	623 533	0.33
7 667	B&S GROUP SARL	EUR	49 416	53 669	0.03
33 843	BUZZI UNICEM SPA	EUR	627 368	600 713	0.32
14 191	CA IMMOBILIEN ANLAGEN AG	EUR	461 481	383 157	0.20
247 401	CAIRN HOMES PLC	EUR	315 832	284 511	0.15
13 781	CANCOM SE	EUR	646 700	635 304	0.34
14 230	CAREL INDUSTRIES SPA	EUR	225 099	328 002	0.17
15 004	CARGOTEC OYJ	EUR	523 199	497 833	0.27
16 663	CARMILA SA	EUR	270 330	246 279	0.13
13 178	CASINO GUICHARD PERRACHON SA	EUR	297 322	220 073	0.12
33 769	CAVERION OYJ	EUR	221 236	157 701	0.08
61 568	CECONOMY AG	EUR	311 744	202 189	0.11
7 387	CELLECTIS SA	EUR	140 063	25 264	0.01
13 876	CEMENTIR HOLDING SPA	EUR	92 776	92 137	0.05
2 267	CEWE STIFTUNG & CO KGAA	EUR	202 934	197 002	0.11
231 183	CGG SA	EUR	376 962	255 920	0.14
7 037	CHARGEURS SA	EUR	134 943	122 233	0.07
23 049	CIA DE DISTRIBUCION INTEGRAL LOGISTA HOLDINGS SA	EUR	446 436	403 127	0.21
16 163	CIE AUTOMOTIVE SA	EUR	364 454	339 423	0.18
3 024	CIE D'ENTREPRISES CFE	EUR	285 380	378 605	0.20
6 996	CIE DES ALPES	EUR	113 549	103 261	0.06
19 295	CIE PLASTIC OMNIUM SA	EUR	541 800	300 230	0.16
19 022	CITYCON OYJ	EUR	135 839	128 399	0.07
2 869	CM.COM NV	EUR	73 693	45 904	0.02
35 097	COFACE SA	EUR	297 088	403 966	0.22
198 947	COFIDE SPA	EUR	96 220	81 568	0.04
10 791	COFINIMMO SA	EUR	1 320 955	1 384 485	0.74
9 917	COMPUGROUP MEDICAL SE & CO KGAA	EUR	600 388	507 750	0.27
8 223	CONSTRUCCIONES Y AUXILIAR DE FERROCARRILES SA	EUR	286 987	240 934	0.13
20 043	CORBION NV	EUR	644 619	662 622	0.35
7 125	CORESTATE CAPITAL HOLDING SA	EUR	195 312	58 924	0.03
6 760	CORP FINANCIERA ALBA SA	EUR	312 216	379 912	0.20
13 856	CORTICEIRA AMORIM SGPS SA	EUR	146 377	136 620	0.07
26 640	CREDITO EMILIANO SPA	EUR	137 129	155 311	0.08
11 106	CROPENERGIES AG	EUR	102 522	137 270	0.07
20 673	CTS EVENTIM AG & CO KGAA	EUR	918 145	1 364 418	0.73
34 897	CTT-CORREIOS DE PORTUGAL SA	EUR	104 430	150 232	0.08
69 653	DALATA HOTEL GROUP PLC	EUR	338 523	302 991	0.16
4 491	DANIELI & C OFFICINE MECCANICHE SPA	EUR	84 101	91 392	0.05
15 861	DANIELI & C OFFICINE MECCANICHE SPA - RSP	EUR	204 784	236 012	0.13
1 450	DATAGROUP SE	EUR	86 471	114 840	0.06
3 095	DATALOGIC SPA	EUR	72 361	28 830	0.02

Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
25 325	DE' LONGHI SPA	EUR	663 678	588 553	0.31
33 212	DERICHEBOURG SA	EUR	158 706	288 446	0.15
7 092	DERMAPHARM HOLDING SE	EUR	337 436	382 968	0.20
5 215	DEUTSCHE BETEILIGUNGS AG	EUR	176 124	154 103	0.08
18 345	DEUTSCHE EUROSHOP AG	EUR	421 441	288 750	0.15
45 391	DEUTSCHE PFANDBRIEFBANK AG	EUR	495 080	546 962	0.29
53 178	DEUTZ AG	EUR	314 148	225 900	0.12
15 635	DIC ASSET AG	EUR	185 634	208 258	0.11
7 974	D'IETEREN GROUP	EUR	462 204	1 235 970	0.66
983	DIGITAL BROS SPA	EUR	30 438	23 887	0.01
987	DIGITAL VALUE SPA	EUR	108 313	81 428	0.04
3 716 407	DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION SA	EUR	142 808	48 685	0.03
2 156	DO & CO AG	EUR	127 148	182 398	0.10
18 646	DOVALUE SPA	EUR	180 091	151 219	0.08
1 476	DRAEGERWERK AG & CO KGAA	EUR	79 154	64 354	0.03
3 372	DRAEGERWERK AG & CO KGAA - PFD	EUR	218 095	159 158	0.08
20 032	DUERR AG	EUR	671 719	497 595	0.27
24 044	EBRO FOODS SA	EUR	440 185	408 748	0.22
5 542	ECKERT & ZIEGLER STRAHLEN	EUR	250 576	267 457	0.14
37 275	ECONOCOM GROUP SA/NV	EUR	99 495	136 054	0.07
20 624	EDREAMS ODIGEO SA	EUR	78 211	159 836	0.09
730	EINHELL GERMANY AG - VORZUG	EUR	149 625	142 350	0.08
13 925	EL.EN. SPA	EUR	101 755	186 038	0.10
41 918	ELIOR GROUP SA	EUR	468 581	123 155	0.07
66 141	ELIS SA	EUR	1 042 376	909 439	0.48
2 766	ELMOS SEMICONDUCTOR SE	EUR	68 367	131 247	0.07
12 349	ELRINGKLINGER AG	EUR	113 603	98 669	0.05
90 399	ENAV SPA	EUR	381 320	398 298	0.21
45 834	ENCE ENERGIA Y CELULOSA SA	EUR	233 028	164 636	0.09
2 726	ENERGIEKONTOR AG	EUR	211 373	248 611	0.13
43 805	ENVAVIS AG	EUR	527 305	917 715	0.49
3 547	ERAMET SA	EUR	236 044	454 371	0.24
20 880	ERG SPA	EUR	414 612	686 952	0.37
1 838	ESKER SA	EUR	633 582	295 550	0.16
8 465	ESPRINET SPA	EUR	117 670	75 042	0.04
13 939	EUROCOMMERCIAL PROPERTIES NV	EUR	356 020	322 548	0.17
64 945	EURONAV NV	EUR	488 706	721 539	0.38
1 044 830	EUROPCAR MOBILITY GROUP	EUR	532 819	525 132	0.28
60 045	EUTELSAT COMMUNICATIONS SA	EUR	544 593	637 077	0.34
12 493	EVN AG	EUR	209 997	304 205	0.16
50 602	EVOTEC SE	EUR	1 257 886	1 178 015	0.63
13 164	FACC AG	EUR	147 211	104 127	0.06
104 592	FAES FARMA SA	EUR	355 683	415 230	0.22
20 596	FAGRON	EUR	365 410	367 227	0.20

Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
38 596	FALCK RENEWABLES SPA	EUR	154 355	340 996	0.18
886	FASTNED BV	EUR	52 750	26 474	0.01
9 502	FIELMANN AG	EUR	544 556	457 996	0.24
5 494	FILA SPA	EUR	72 898	52 358	0.03
239 391	FINCANTIERI SPA	EUR	204 503	139 445	0.07
181 248	FINNAIR OYJ	EUR	154 463	85 295	0.05
13 286	FLATEX DERIGO AG	EUR	169 170	218 223	0.12
10 777	FLOW TRADERS	EUR	297 719	333 009	0.18
32 581	FLUIDRA SA	EUR	606 889	851 016	0.45
5 683	FNAC DARTY SA	EUR	339 213	269 147	0.14
5 454	FORFARMERS NV	EUR	41 028	16 007	0.01
13 624	FRAPORT AG FRANKFURT AIRPORT SERVICES WORLDWIDE	EUR	661 366	699 729	0.37
46 136	FREENET AG	EUR	972 441	1 213 838	0.65
50 471	FRENI BREMBO SPA	EUR	533 592	484 522	0.26
29 782	F-SECURE CORP	EUR	99 275	154 569	0.08
40 036	FUGRO NV	EUR	426 981	470 023	0.25
16 654	GALAPAGOS NV	EUR	1 016 212	932 624	0.50
8 093	GAZTRANSPORT ET TECHNIGAZ SA	EUR	585 770	924 221	0.49
11 351	GERRESHEIMER AG	EUR	874 355	754 842	0.40
53 911	GESTAMP AUTOMOCION SA	EUR	263 200	168 095	0.09
6 429	GFT TECHNOLOGIES SE	EUR	245 761	244 302	0.13
6 641	GIMV NV	EUR	336 478	362 599	0.19
69 956	GLANBIA PLC	EUR	915 133	796 099	0.42
232 494	GLENVEAGH PROPERTIES PLC	EUR	213 703	266 903	0.14
26 072	GLOBAL DOMINION ACCESS SA	EUR	106 021	103 245	0.06
26 410	GLOBAL FASHION GROUP SA	EUR	321 619	48 198	0.03
37 801	GRAND CITY PROPERTIES SA	EUR	830 556	635 057	0.34
3 339	GRENERGY RENOVABLES SA	EUR	101 567	114 661	0.06
10 433	GRENKE AG	EUR	739 123	262 912	0.14
1 722	GROUPE GUILLIN	EUR	42 047	37 195	0.02
14 585	GRUPO CATALANA OCCIDENTE SA	EUR	457 422	401 817	0.21
8 439	GRUPPO MUTUIONLINE SPA	EUR	194 094	246 250	0.13
1 230	GUERBET	EUR	57 413	30 627	0.02
29 211	GVS SPA	EUR	369 340	232 812	0.12
24 010	HAMBORNER REIT AG	EUR	219 997	212 969	0.11
12 330	HAMBURGER HAFEN UND LOGISTIK AG	EUR	220 491	191 362	0.10
4 869	HARVIA OYJ	EUR	220 453	159 801	0.09
112 320	HEIDELBERGER DRUCKMASCHINEN AG	EUR	264 449	239 466	0.13
16 505	HENSOLDT AG	EUR	246 161	438 208	0.23
296 280	HERA SPA	EUR	930 287	1 053 572	0.56
219 634	HIBERNIA REIT PLC	EUR	295 547	356 246	0.19
8 184	HOCHTIEF AG	EUR	558 244	475 818	0.25
12 682	HOME24 SE	EUR	194 801	71 146	0.04
3 590	HORNBACH HOLDING AG & CO KGAA	EUR	248 318	409 619	0.22

Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
21 601	HUGO BOSS AG	EUR	852 040	1 163 430	0.62
34 989	HUHTAMAKI OYJ	EUR	1 217 584	1 264 153	0.67
1 341	HYPOPORT SE	EUR	430 013	355 365	0.19
11 270	ICADE	EUR	706 173	642 954	0.34
887	ID LOGISTICS GROUP	EUR	162 162	269 648	0.14
19 250	ILLIMITY BANK SPA	EUR	183 804	238 893	0.13
12 848	IMERYS SA	EUR	458 453	484 884	0.26
1 122	IMMOBEL SA	EUR	84 390	76 745	0.04
15 196	IMMOBILIARE GRANDE DISTRIBUZIONE SIIQ SPA	EUR	80 096	68 610	0.04
27 830	IMMOFINANZ AG	EUR	557 875	638 420	0.34
44 232	INDRA SISTEMAS SA	EUR	403 708	431 925	0.23
8 309	INDUS HOLDING AG	EUR	321 317	225 174	0.12
108 124	INMOBILIARIA COLONIAL SOCIMI SA	EUR	934 505	861 748	0.46
16 317	INSTONE REAL ESTATE GROUP SE	EUR	424 308	239 207	0.13
5 958	INTERPARFUMS SA	EUR	205 656	315 774	0.17
25 924	INTERPUMP GROUP SPA	EUR	829 861	1 005 333	0.54
31 447	INTERTRUST NV	EUR	487 285	616 361	0.33
6 706	INTERVEST OFFICES & WAREHOUSES NV	EUR	149 922	189 445	0.10
6 157	ION BEAM APPLICATIONS	EUR	106 192	95 803	0.05
13 888	IPSOS	EUR	386 736	640 237	0.34
225 882	IREN SPA	EUR	518 026	559 284	0.30
144 095	IRISH RESIDENTIAL PROPERTIES REIT PLC	EUR	216 471	209 226	0.11
175 506	ITALGAS SPA	EUR	904 305	1 084 627	0.58
5 650	ITALMOBILIARE SPA	EUR	142 909	170 630	0.09
79 497	IVECO GROUP NV	EUR	764 080	448 999	0.24
24 106	JCDECAUX SA	EUR	462 469	482 602	0.26
19 052	JENOPTIK AG	EUR	538 934	513 261	0.27
6 224	JOST WERKE AG	EUR	233 018	229 043	0.12
18 714	JUNGHEINRICH AG	EUR	544 069	439 405	0.23
292 357	JUVENTUS FOOTBALL CLUB SPA	EUR	188 319	91 157	0.05
9 315	KAMUX CORP	EUR	139 099	90 169	0.05
4 284	KAUFMAN & BROAD SA	EUR	167 262	124 450	0.07
11 820	KBC ANCORA	EUR	475 518	457 907	0.24
36 407	KEMIRA OYJ	EUR	436 278	455 088	0.24
4 428	KINEPOLIS GROUP NV	EUR	215 491	234 241	0.12
30 085	KLOECKNER & CO SE	EUR	253 200	372 753	0.20
7 386	KOENIG & BAUER AG	EUR	249 898	137 380	0.07
45 074	KOJAMO OYJ	EUR	804 623	853 251	0.45
22 508	KONECRANES OYJ	EUR	671 324	607 716	0.32
110 032	KONINKLIJKE BAM GROEP NV	EUR	299 784	291 365	0.16
24 723	KONINKLIJKE VOPAK NV	EUR	823 911	633 403	0.34
24 869	KORIAN SA	EUR	716 035	499 867	0.27
5 617	KRONES AG	EUR	471 713	416 501	0.22
68 024	K+S AG	EUR	872 637	2 189 692	1.18

Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
4 449	KWS SAAT SE & CO KGAA	EUR	294 639	312 320	0.17
7 446	LABORATORIOS FARMACEUTICOS ROVI SA	EUR	423 347	485 479	0.26
13 798	LAGARDERE SA	EUR	298 769	344 398	0.18
16 183	LAR ESPANA REAL ESTATE SOCIMI SA	EUR	112 676	79 863	0.04
4 429	LENZING AG	EUR	393 888	386 209	0.21
145 876	LEONARDO SPA	EUR	919 451	1 433 086	0.76
214 570	LINEA DIRECTA ASEGURADORA SA CIA DE SEGUROS Y REASEGUROS	EUR	255 926	293 746	0.16
7 478	LISI	EUR	193 099	160 777	0.09
1 685	LNA SANTE SA	EUR	87 049	58 975	0.03
10 191	LPKF LASER & ELECTRONICS AG	EUR	203 419	123 311	0.07
64 721	MAIRE TECNIMONT SPA	EUR	192 022	181 995	0.10
9 982	MAISONS DU MONDE SA	EUR	187 709	162 906	0.09
3 444	MANITOU BF SA	EUR	93 751	74 218	0.04
396 114	MAPFRE SA	EUR	650 818	691 219	0.37
11 357	MARIMEKKO OYJ	EUR	185 507	151 730	0.08
10 439	MARR SPA	EUR	210 559	161 805	0.09
1 109	MBB SE	EUR	112 539	141 508	0.08
8 261	MCPHY ENERGY SA	EUR	266 213	144 650	0.08
50 304	MEDIASET ESPANA COMUNICACION SA	EUR	299 666	214 496	0.11
5 121	MEDIOS AG	EUR	181 409	124 952	0.07
6 803	MELEXIS NV	EUR	520 452	564 309	0.30
42 095	MELIA HOTELS INTERNATIONAL SA	EUR	334 814	335 076	0.18
22 578	MERCIALYS SA	EUR	239 467	207 943	0.11
126 441	MERLIN PROPERTIES SOCIMI SA	EUR	1 299 946	1 316 251	0.70
6 736	MERSEN SA	EUR	198 894	213 194	0.11
47 292	METRO AG	EUR	389 087	396 307	0.21
7 818	METROPOLE TELEVISION SA	EUR	121 946	138 457	0.07
10 821	METROVACESA SA	EUR	107 404	82 240	0.04
65 909	METSA BOARD OYJ	EUR	480 513	678 204	0.36
222 925	METSO OUTOTEC OYJ	EUR	1 350 049	1 829 767	0.99
69 372	MFE-MEDIAFOREUROPE NV (ISIN NL0015000MZ1)	EUR	514	40 617	0.02
82 453	MFE-MEDIAFOREUROPE NV (ISIN NL0015000N09)	EUR	199 837	72 311	0.04
4 751	MIQUEL Y COSTAS & MIQUEL SA	EUR	59 995	59 863	0.03
5 433	MISTER SPEX SE	EUR	67 241	36 727	0.02
4 961	MITHRA PHARMACEUTICALS SA	EUR	127 721	46 237	0.02
25 603	MLP AG	EUR	149 648	171 796	0.09
3 518	MONTEA	EUR	268 163	400 348	0.21
13 311	MORPHOSYS AG	EUR	1 151 044	270 213	0.14
10 307	MUSTI GROUP OYJ	EUR	186 382	231 495	0.12
3 008	NAGARRO SE	EUR	226 676	405 478	0.22
74 090	NAVIGATOR CO SA	EUR	249 171	290 433	0.15
13 598	NEINOR HOMES SA	EUR	177 243	145 771	0.08
14 060	NEOEN SA	EUR	633 556	537 092	0.29
1 091	NEW WORK SE	EUR	292 963	176 742	0.09

Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
8 965	NEXANS SA	EUR	396 612	785 334	0.42
13 082	NEXITY SA	EUR	559 521	379 116	0.20
44 543	NOKIAN RENKAAT OYJ	EUR	1 023 825	573 491	0.31
39 604	NORDEX SE	EUR	521 187	551 684	0.29
13 137	NORMA GROUP SE - N	EUR	537 715	309 245	0.16
1 713	NORTHERN DATA AG	EUR	154 856	84 485	0.05
67 294	NOS SGPS SA	EUR	282 871	270 656	0.14
6 385	NSI NV	EUR	220 295	237 522	0.13
32 927	OCI NV	EUR	614 575	1 195 909	0.64
11 226	OESTERREICHISCHE POST AG	EUR	399 042	344 638	0.18
3 228	OHB TECHNOLOGY AG	EUR	110 285	108 622	0.06
22 877	ONTEX GROUP NV	EUR	409 126	150 988	0.08
4 238	ORANGE BELGIUM SA	EUR	67 499	78 064	0.04
43 615	ORIGIN ENTERPRISES PLC	EUR	194 842	186 454	0.10
26 073	ORIOLA OYJ	EUR	60 674	53 841	0.03
123 490	OUTOKUMPU OYJ	EUR	549 924	584 725	0.31
65 675	OVS SPA	EUR	176 796	120 842	0.06
7 235	PALFINGER AG	EUR	194 845	173 640	0.09
17 212	PATRIZIA AG	EUR	334 826	279 867	0.15
1 561	PEUGEOT INVEST	EUR	156 905	166 403	0.09
1 662	PFEIFFER VACUUM TECHNOLOGY AG	EUR	249 543	282 208	0.15
4 864	PHARMA MAR SA	EUR	249 067	354 975	0.19
1 317	PHARMAGEST INTERACTIVE	EUR	130 649	100 751	0.05
1 345	PHARMANUTRA SPA	EUR	95 392	87 291	0.05
199 485	PHARMING GROUP NV	EUR	237 068	156 895	0.08
48 531	PIAGGIO & C SPA	EUR	114 093	115 989	0.06
130 270	PIRELLI & C SPA	EUR	596 517	618 522	0.33
15 870	PNE AG	EUR	113 688	191 710	0.10
9 446	PORR AG	EUR	152 079	114 108	0.06
164 239	POSTNL NV	EUR	451 108	513 740	0.27
131 742	PROSEGUR CASH SA	EUR	169 985	92 746	0.05
67 014	PROSEGUR CIA DE SEGURIDAD SA	EUR	282 382	132 621	0.07
59 445	PROSIEBENSAT.1 MEDIA SE	EUR	812 970	654 787	0.35
15 062	PUUILO OYJ	EUR	111 131	98 957	0.05
6 798	PVA TEPLA AG	EUR	291 824	161 520	0.09
6 121	QT GROUP OYJ	EUR	683 197	514 899	0.27
12 002	QUADIENT SA	EUR	236 181	213 996	0.11
29 951	RAI WAY SPA	EUR	148 411	168 175	0.09
13 747	RECTICEL SA	EUR	138 542	287 312	0.15
2 197	REMEDY ENTERTAINMENT OYJ	EUR	101 014	69 206	0.04
133 330	REN - REDES ENERGETICAS NACIONAIS SGPS SA	EUR	327 204	385 324	0.21
7 455	REPLY SPA	EUR	589 350	1 053 392	0.56
3 444	RETAIL ESTATES	EUR	243 656	249 690	0.13
7 978	REVENIO GROUP OYJ	EUR	387 306	364 914	0.19

Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
87 772	REXEL SA	EUR	1 027 775	1 723 841	0.93
10 288	ROVIO ENTERTAINMENT OYJ	EUR	66 088	89 660	0.05
31 453	RUBIS SCA	EUR	1 277 016	800 164	0.43
14 599	S IMMO AG	EUR	270 465	332 127	0.18
164 347	SACYR SA	EUR	342 311	424 344	0.23
19 897	SAF-HOLLAND SE	EUR	235 553	144 353	0.08
176 862	SAIPEM SPA	EUR	628 003	191 365	0.10
8 105	SALCEF SPA	EUR	122 181	147 025	0.08
16 484	SALVATORE FERRAGAMO SPA	EUR	293 455	273 964	0.15
13 312	SALZGITTER AG	EUR	388 491	530 084	0.28
3 644	SANLORENZO SPA/AMEGLIA	EUR	58 691	122 985	0.07
24 155	SANOMA OYJ	EUR	241 167	290 826	0.16
176 672	SARAS SPA	EUR	255 036	157 591	0.08
51 307	SBM OFFSHORE NV	EUR	722 435	708 037	0.38
50 884	SCHAEFFLER AG	EUR	334 832	260 526	0.14
3 529	SCHOELLER-BLECKMANN OILFIELD EQUIPMENT AG	EUR	225 713	193 036	0.10
56 731	SCOR SE	EUR	1 576 235	1 531 737	0.82
8 305	SECO SPA	EUR	68 974	48 833	0.03
496	SECUNET SECURITY NETWORKS AG	EUR	190 655	202 368	0.11
5 644	SEMAPA-SOCIEDADE DE INVESTIMENTO E GESTAO	EUR	78 712	74 049	0.04
5 764	SEMPERIT AG HOLDING	EUR	111 760	133 148	0.07
138 087	SES SA	EUR	912 716	1 178 711	0.63
2 690	SESA SPA	EUR	154 463	373 103	0.20
1 436	SES-IMAGOTAG SA	EUR	93 151	125 937	0.07
30 236	SGL CARBON SE	EUR	211 836	159 041	0.08
5 095	SHOP APOTHEKE EUROPE NV	EUR	524 003	403 116	0.21
10 015	SHURGARD SELF STORAGE SA	EUR	546 667	551 827	0.29
8 784	SIF HOLDING NV	EUR	110 725	95 746	0.05
46 011	SIGNIFY NV	EUR	1 313 753	1 868 046	1.01
5 730	SILTRONIC AG	EUR	640 444	513 981	0.27
5 076	SIXT SE	EUR	492 522	631 962	0.34
6 325	SIXT SE - PFD	EUR	390 001	437 058	0.23
7 650	SLIGRO FOOD GROUP NV	EUR	144 111	170 978	0.09
3 615	SMA SOLAR TECHNOLOGY AG	EUR	119 157	158 048	0.08
8 821	SMCP SA	EUR	78 276	55 087	0.03
12 847	SOCIETA CATTOLICA DI ASSICURAZIONI SC	EUR	82 648	79 587	0.04
8 670	SOCIETE BIC SA	EUR	496 728	492 456	0.26
18 599	SOFTWARE AG	EUR	699 481	549 414	0.29
8 162	SOITEC	EUR	854 489	1 411 618	0.75
11 471	SOL SPA	EUR	238 236	192 025	0.10
25 287	SOLARIA ENERGIA Y MEDIO AMBIENTE SA	EUR	257 683	539 119	0.29
21 857	SOLTEC POWER HOLDINGS SA	EUR	130 517	89 395	0.05
27 085	SOLUTIONS 30 SE	EUR	291 463	150 755	0.08
312 535	SONAE SGPS SA	EUR	263 742	321 599	0.17

Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
5 598	SOPRA GROUPE	EUR	766 770	949 981	0.51
46 395	SPIE SA	EUR	754 396	1 046 671	0.56
5 338	SPINNOVA OYJ	EUR	77 096	42 704	0.02
18 352	S&T AG	EUR	412 791	297 302	0.16
9 688	STABILUS SA	EUR	586 123	437 898	0.23
2 463	STEICO SE	EUR	235 204	236 448	0.13
974	STO SE & CO KGAA	EUR	123 346	195 287	0.10
3 013	STRATEC BIOMEDICAL AG	EUR	269 262	324 801	0.17
10 554	STROEER MEDIA SE	EUR	616 911	603 161	0.32
27 090	SUEDZUCKER AG	EUR	350 341	336 458	0.18
25 851	SYNLAB AG	EUR	527 873	366 826	0.20
52 574	TAG IMMOBILIEN AG	EUR	1 133 308	1 002 060	0.53
12 586	TAKKT AG	EUR	166 081	193 321	0.10
8 085	TALENOM OYJ	EUR	108 697	84 893	0.05
36 160	TALGO SA	EUR	157 473	139 939	0.07
33 220	TAMBURI INVESTMENT PARTNERS SPA	EUR	217 167	289 678	0.15
57 451	TEAMVIEWER AG	EUR	688 617	663 272	0.35
63 952	TECHNICOLOR SA	EUR	224 278	203 495	0.11
37 465	TECHNIP ENERGIES NV	EUR	436 509	434 032	0.23
45 444	TECHNOGYM SPA	EUR	413 062	328 787	0.18
9 218	TECNICAS REUNIDAS SA - C09051	EUR	187 406	72 914	0.04
57 689	TELEKOM AUSTRIA AG	EUR	405 987	392 285	0.21
17 117	TELENET GROUP HOLDING NV	EUR	596 907	484 411	0.26
12 521	TELEVISION FRANCAISE 1	EUR	95 537	101 232	0.05
5 453	TESSENDERLO GROUP SA	EUR	176 391	182 403	0.10
146 645	THYSSENKRUPP AG	EUR	946 271	1 082 240	0.58
30 890	TIETOEVRY OYJ	EUR	805 959	739 507	0.39
6 631	TINEXTA SPA	EUR	108 781	159 542	0.09
15 166	TKH GROUP NV	EUR	704 234	710 072	0.38
2 954	TOD'S SPA	EUR	135 804	112 252	0.06
15 188	TOKMANNI GROUP CORP	EUR	176 789	188 331	0.10
20 691	TOMTOM	EUR	181 803	171 735	0.09
3 022	TRIGANO SA	EUR	350 125	374 124	0.20
442 437	UNICAJA BANCO SA	EUR	388 147	398 636	0.21
76 336	UNIPHAR PLC	EUR	171 010	299 237	0.16
144 912	UNIPOL GRUPPO SPA	EUR	588 402	756 441	0.40
40 577	UNIQA INSURANCE GROUP AG	EUR	317 608	296 212	0.16
21 980	UPONOR OYJ	EUR	323 890	369 044	0.20
47 699	VALLOUREC SA	EUR	370 113	539 237	0.29
59 819	VALMET OYJ	EUR	1 396 644	1 534 955	0.82
24 190	VALNEVA SE	EUR	216 416	299 230	0.16
2 082	VAN DE VELDE NV	EUR	54 376	81 406	0.04
10 094	VAN LANSCHOT KEMPEN NV	EUR	208 685	251 341	0.13
6 878	VARTA AG	EUR	532 088	617 507	0.33

Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
3 235	VASTNED RETAIL NV	EUR	92 866	78 287	0.04
25 685	VERALLIA SA	EUR	749 970	673 461	0.36
8 189	VERBIO VEREINIGTE BIOENERGIE AG	EUR	160 085	555 214	0.30
2 819	VGP NV	EUR	480 122	696 293	0.37
6 436	VICAT SA	EUR	279 046	185 357	0.10
12 600	VIENNA INSURANCE GROUP AG WIENER VERSICHERUNG GRUPPE	EUR	287 895	297 990	0.16
1 990	VILMORIN & CIE SA	EUR	100 909	89 650	0.05
1 427	VIRBAC SA	EUR	260 399	550 822	0.29
13 726	VISCOFAN SA	EUR	780 895	721 301	0.38
8 464	VITESCO TECHNOLOGIES GROUP AG	EUR	478 729	326 203	0.17
7 412	VOLTALIA SA	EUR	169 528	149 352	0.08
4 379	VOSSLOH AG	EUR	179 468	159 615	0.09
5 687	WACKER CHEMIE AG	EUR	468 290	865 277	0.46
13 447	WACKER NEUSON SE	EUR	266 997	267 999	0.14
49 337	WAREHOUSES DE PAUW CVA	EUR	1 175 083	1 814 614	0.98
168 176	WEBUILD SPA	EUR	325 842	273 286	0.15
10 790	WERELDHAVE NV	EUR	232 387	168 000	0.09
3 993	WESTWING GROUP AG	EUR	129 498	43 324	0.02
39 526	WIENERBERGER AG	EUR	896 453	1 067 202	0.57
2 697	WIIT SPA	EUR	88 408	69 043	0.04
8 139	WUESTENROT & WUERTTEMBERGISCHE AG	EUR	149 242	145 851	0.08
17 495	X-FAB SILICON FOUNDRIES SE	EUR	107 041	119 578	0.06
7 139	XIOR STUDENT HOUSING NV	EUR	346 131	362 661	0.19
60 578	YIT OYJ	EUR	296 667	232 983	0.12
5 857	ZEAL NETWORK SE	EUR	232 824	216 123	0.12
6 073	ZIGNAGO VETRO SPA	EUR	66 458	70 933	0.04
16 567	ZUMTOBEL GROUP AG	EUR	112 704	114 312	0.06
17 212	1&1 AG	EUR	440 828	344 584	0.18
	Total Shares		**173 844 037**	**187 058 785**	**99.73**
	Warrants				
11 324	WEBUILD SPA / WEBUILD SPA - 02/08/2030	EUR	-	-	0.00
	Total Warrants		**-**	**-**	**0.00**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**173 844 037**	**187 058 785**	**99.73**

Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Other transferable securities					
	Shares				
15 666	AEDIFICA S.A. - RIGHTS - 17/05/2022	EUR	16 359	16 360	0.01
1 919	AMCO - ASSET MANAGEMENT CO SPA	EUR	-	-	0.00
3 084	BIO ON SPA	EUR	-	-	0.00
7 977	XIOR STUDENT HOUSING NV - RIGHTS	EUR	-	-	0.00
	Total Shares		**16 359**	**16 360**	**0.01**
Total Other transferable securities			**16 359**	**16 360**	**0.01**
Total Investments			**173 860 396**	**187 075 145**	**99.74**

Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Banks	6.96
Real Estate Investment Trusts	6.16
Technology Hardware and Equipment	5.81
Software and Computer Services	5.69
Investment Banking and Brokerage Services	5.63
Construction and Materials	4.98
Industrial Transportation	4.25
Industrial Metals and Mining	3.87
General Industrials	3.75
Real Estate Investment and Services	3.72
Pharmaceuticals and Biotechnology	3.35
Non-life Insurance	3.24
Chemicals	3.21
Industrial Engineering	2.87
Electricity	2.71
Industrial Support Services	2.64
Retailers	2.47
Media	2.26
Telecommunications Service Providers	2.26
Electronic and Electrical Equipment	2.14
Travel and Leisure	2.14
Food Producers	2.09
Oil, Gas and Coal	1.82
Personal Care, Drug and Grocery Stores	1.75
Telecommunications Equipment	1.55
Automobiles and Parts	1.50
Personal Goods	1.50
Gas, Water and Multi-utilities	1.48
Alternative Energy	1.46
Medical Equipment and Services	1.27
Aerospace and Defense	1.14
Leisure Goods	0.96
Consumer Services	0.94
Household Goods and Home Construction	0.75
Industrial Materials	0.73
Health Care Providers	0.46
Finance and Credit Services	0.14
Tobacco	0.05
Life Insurance	0.04
	99.74

Geographical classification	%
Germany	23.01
France	15.45
Italy	13.40
Netherlands	11.03
Spain	9.52
Belgium	8.90
Finland	7.27
Austria	4.47
Ireland	2.84
Luxembourg	2.63
Portugal	1.17
Malta	0.05
	99.74

Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
61 649	ABN AMRO BANK NV	EUR	706 769	739 480	0.21
33 968	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	837 126	835 273	0.23
260 933	AEGON NV	EUR	1 000 947	1 295 532	0.36
20 587	AERCAP HOLDINGS NV	USD	994 736	911 530	0.25
26 045	AGEAS SA/NV	EUR	1 151 423	1 194 945	0.33
34 834	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	4 992 372	5 759 454	1.61
59 901	ALLIANZ SE - REG	EUR	12 272 333	12 950 596	3.62
46 245	ALSTOM SA	EUR	1 453 564	976 694	0.27
8 879	AMUNDI SA	EUR	606 371	512 318	0.14
127 681	ANHEUSER-BUSCH INBEV SA/NV	EUR	6 901 639	7 073 527	1.98
93 104	ARCELORMITTAL SA	EUR	2 302 723	2 617 619	0.73
4 506	ARGENX SE	EUR	1 064 992	1 234 193	0.34
8 947	ARKEMA SA	EUR	922 680	976 565	0.27
145 607	AROUNDTOWN SA	EUR	840 908	698 622	0.20
161 301	ASSICURAZIONI GENERALI SPA	EUR	2 593 318	2 919 548	0.82
287 596	AXA SA	EUR	6 459 525	7 322 194	2.05
980 348	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	4 429 048	4 959 581	1.39
2 549 512	BANCO SANTANDER SA	EUR	7 284 302	7 180 701	2.01
135 021	BASF SE - REG	EUR	8 527 602	6 806 409	1.90
144 211	BAYER AG	EUR	7 845 633	9 070 872	2.53
48 255	BAYERISCHE MOTOREN WERKE AG	EUR	3 808 889	3 788 500	1.06
8 408	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	533 402	594 025	0.17
165 377	BNP PARIBAS SA	EUR	8 350 383	8 220 064	2.30
128 871	BOLLORE SE	EUR	493 457	576 053	0.16
33 446	BOUYGUES SA	EUR	1 113 065	1 098 701	0.31
22 517	BRENNTAG SE	EUR	1 485 208	1 664 907	0.47
646 129	CAIXABANK SA	EUR	1 636 983	1 995 246	0.56
90 465	CARREFOUR SA	EUR	1 405 789	1 823 774	0.51
25 808	CIE DE SAINT-GOBAIN	EUR	1 213 170	1 453 765	0.41
24 718	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	2 975 659	2 942 678	0.82
25 017	CNP ASSURANCES	EUR	400 378	522 355	0.15
146 018	COMMERZBANK AG	EUR	863 352	917 285	0.26
16 727	CONTINENTAL AG	EUR	1 610 050	1 104 317	0.31
28 157	COVESTRO AG	EUR	1 427 422	1 162 603	0.32
7 581	COVIVIO	EUR	557 910	515 129	0.14
180 256	CREDIT AGRICOLE SA	EUR	2 045 329	1 870 336	0.52
113 580	CRH PLC	EUR	4 282 403	4 336 484	1.21
61 868	DAIMLER TRUCK HOLDING AG	EUR	1 542 818	1 596 194	0.45
96 051	DANONE SA	EUR	5 365 305	5 536 380	1.55
3 650	DASSAULT AVIATION SA	EUR	324 982	584 730	0.16
305 273	DEUTSCHE BANK AG - REG	EUR	3 525 437	2 938 558	0.82
43 558	DEUTSCHE LUFTHANSA AG - REG	EUR	312 869	311 570	0.09
146 606	DEUTSCHE POST AG - REG	EUR	6 378 672	5 999 118	1.68
311 749	DEUTSCHE TELEKOM AG - REG	EUR	4 865 631	5 477 430	1.53

Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
413 715	EDP - ENERGIAS DE PORTUGAL SA	EUR	1 837 350	1 837 722	0.51
14 699	EDP RENOVAVEIS SA	EUR	286 993	332 785	0.09
6 070	EIFFAGE SA	EUR	553 225	573 251	0.16
80 698	ELECTRICITE DE FRANCE SA	EUR	319 156	700 781	0.20
14 197	ELISA OYJ	EUR	716 029	791 625	0.22
36 274	ENAGAS SA	EUR	722 707	746 156	0.21
46 292	ENDESA SA	EUR	1 017 423	927 229	0.26
1 201 587	ENEL SPA	EUR	9 005 459	7 471 468	2.09
266 194	ENGIE SA (ISIN FR0010208488)	EUR	3 367 424	3 013 848	0.84
373 794	ENI SPA	EUR	3 971 594	5 005 102	1.40
114 524	E.ON SE	EUR	1 153 281	1 137 223	0.32
18 731	ERSTE GROUP BANK AG	EUR	611 845	555 561	0.16
20 946	ESSILORLUXOTTICA SA	EUR	3 147 292	3 430 955	0.96
8 855	ETABLISSEMENTS FRANZ COLRUYT NV	EUR	398 544	309 305	0.09
5 773	EURAZEO SE	EUR	420 312	424 893	0.12
30 562	EVONIK INDUSTRIES AG	EUR	817 550	764 356	0.21
17 677	FAURECIA SE	EUR	679 758	372 454	0.10
8 502	FLUTTER ENTERTAINMENT PLC	EUR	1 223 770	821 123	0.23
67 108	FORTUM OYJ	EUR	1 418 597	1 067 017	0.30
29 891	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	1 981 660	1 776 721	0.50
62 622	FRESENIUS SE & CO KGAA	EUR	2 481 392	2 116 624	0.59
5 065	FUCHS PETROLUB SE	EUR	209 502	152 355	0.04
76 336	GALP ENERGIA SGPS SA	EUR	762 198	887 788	0.25
22 360	GEA GROUP AG	EUR	988 481	831 121	0.23
6 696	GECINA SA	EUR	833 541	720 490	0.20
43 474	GRIFOLS SA	EUR	689 985	695 584	0.19
15 951	GROUPE BRUXELLES LAMBERT SA	EUR	1 383 565	1 444 842	0.40
9 104	HANNOVER RUECK SE - REG	EUR	1 394 900	1 355 586	0.38
21 688	HEIDELBERGCEMENT AG	EUR	1 327 749	1 198 479	0.33
15 145	HENKEL AG & CO KGAA	EUR	1 159 923	917 787	0.26
25 966	HENKEL AG & CO KGAA - PFD	EUR	2 215 668	1 593 274	0.45
856 418	IBERDROLA SA	EUR	8 553 448	9 429 162	2.64
574 709	ING GROEP NV	EUR	5 773 450	5 229 852	1.46
2 446 528	INTESA SANPAOLO SPA	EUR	5 270 358	4 782 473	1.34
5 497	IPSEN SA	EUR	474 099	542 554	0.15
18 718	JUST EAT TAKEAWAY.COM NV	EUR	1 187 483	492 283	0.14
37 127	KBC GROUP NV	EUR	2 392 538	2 413 998	0.67
29 622	KLEPIERRE SA	EUR	619 550	677 159	0.19
25 596	KONE OYJ - B	EUR	1 589 279	1 179 720	0.33
154 102	KONINKLIJKE AHOLD DELHAIZE NV	EUR	3 887 610	4 328 725	1.21
502 494	KONINKLIJKE KPN NV	EUR	1 341 183	1 650 693	0.46
66 852	KONINKLIJKE PHILIPS NV	EUR	2 056 393	1 671 300	0.47
10 616	LEG IMMOBILIEN SE	EUR	1 290 853	1 036 122	0.29
90 520	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	793 185	870 078	0.24

Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
125 734	MERCEDES-BENZ GROUP AG	EUR	7 809 384	8 436 751	2.36
7 320	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	1 803 646	1 663 836	0.46
28 263	NATURGY ENERGY GROUP SA	EUR	619 555	811 996	0.23
39 379	NN GROUP NV	EUR	1 559 352	1 848 450	0.52
519 638	NOKIA OYJ	EUR	2 291 321	2 530 897	0.71
21 464	OMV AG	EUR	887 821	1 053 882	0.29
290 763	ORANGE SA	EUR	3 082 806	3 290 856	0.92
15 481	ORION OYJ - B	EUR	578 509	579 609	0.16
10 687	PERNOD RICARD SA	EUR	2 148 246	2 112 286	0.59
22 971	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	1 693 012	1 827 113	0.51
76 142	POSTE ITALIANE SPA	EUR	749 718	714 060	0.20
22 169	PROXIMUS SADP	EUR	407 437	368 005	0.10
33 228	PUBLICIS GROUPE SA	EUR	1 576 827	1 913 268	0.53
21 573	RAIFFEISEN BANK INTERNATIONAL AG	EUR	428 180	236 872	0.07
17 427	RANDSTAD NV	EUR	998 756	886 337	0.25
63 087	RED ELECTRICA CORP SA	EUR	1 059 864	1 207 170	0.34
28 015	RENAULT SA	EUR	962 312	660 454	0.18
211 477	REPSOL SA	EUR	2 083 941	3 020 949	0.84
94 808	RWE AG	EUR	3 171 820	3 753 449	1.05
72 687	SAMPO OYJ - A	EUR	2 980 911	3 373 404	0.94
167 193	SANOFI	EUR	14 426 002	16 916 588	4.73
77 134	SAP SE	EUR	8 811 728	7 525 193	2.10
4 264	SCOUT24 SE	EUR	247 058	258 398	0.07
4 033	SEB SA	EUR	530 275	462 585	0.13
112 182	SIEMENS AG - REG	EUR	13 849 745	13 212 796	3.69
29 123	SIEMENS ENERGY AG	EUR	713 508	536 737	0.15
35 865	SMURFIT KAPPA GROUP PLC	EUR	1 414 015	1 458 988	0.41
293 892	SNAM SPA	EUR	1 375 909	1 535 292	0.43
118 154	SOCIETE GENERALE SA	EUR	2 790 446	2 737 628	0.77
10 802	SOLVAY SA	EUR	1 051 905	978 229	0.27
296 762	STELLANTIS NV	EUR	4 673 626	3 852 564	1.08
29 675	STORA ENSO OYJ - R	EUR	435 555	560 709	0.16
1 452 203	TELECOM ITALIA SPA/MILANO	EUR	601 033	403 858	0.11
151 732	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	369 720	435 319	0.12
767 978	TELEFONICA SA	EUR	2 941 808	3 558 042	0.99
68 822	TENARIS SA	EUR	629 442	1 019 254	0.28
205 059	TERNA - RETE ELETTRICA NAZIONALE	EUR	1 294 966	1 592 488	0.45
15 548	THALES SA	EUR	1 162 156	1 896 856	0.53
368 799	TOTALENERGIES SE	EUR	15 124 578	17 416 532	4.87
9 213	UCB SA	EUR	735 809	998 689	0.28
18 179	UNIBAIL RODAMCO REITS	EUR	1 281 288	1 236 172	0.35
200 343	UNICREDIT SPA	EUR	2 177 384	1 784 054	0.50
13 334	UNIPER SE	EUR	421 110	326 950	0.09

Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
14 137	UNITED INTERNET AG - REG	EUR	481 121	434 430	0.12
79 530	UPM-KYMMENE OYJ	EUR	2 392 964	2 627 671	0.73
33 586	VALEO	EUR	899 043	587 923	0.16
95 532	VEOLIA ENVIRONNEMENT SA	EUR	2 330 622	2 665 343	0.74
79 558	VINCI SA	EUR	7 069 499	7 386 165	2.06
12 484	VOESTALPINE AG	EUR	369 913	312 849	0.09
4 731	VOLKSWAGEN AG	EUR	988 500	989 725	0.28
27 375	VOLKSWAGEN AG - PFD	EUR	4 734 343	4 077 233	1.14
109 362	VONOVIA SE	EUR	5 406 374	4 155 756	1.16
34 496	WARTSILA OYJ ABP	EUR	324 520	265 550	0.07
	Total Shares		**350 982 259**	**355 839 689**	**99.44**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**350 982 259**	**355 839 689**	**99.44**
Total Investments			**350 982 259**	**355 839 689**	**99.44**

Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Banks	13.00
Pharmaceuticals and Biotechnology	8.39
Non-life Insurance	8.27
Automobiles and Parts	8.17
Oil, Gas and Coal	8.08
Electricity	6.86
Chemicals	5.10
Construction and Materials	4.72
General Industrials	4.50
Telecommunications Service Providers	4.46
Gas, Water and Multi-utilities	3.48
Industrial Transportation	2.63
Beverages	2.57
Software and Computer Services	2.30
Personal Care, Drug and Grocery Stores	1.81
Real Estate Investment and Services	1.65
Life Insurance	1.56
Food Producers	1.55
Medical Equipment and Services	1.43
Industrial Metals and Mining	1.10
Health Care Providers	1.09
Investment Banking and Brokerage Services	0.91
Industrial Materials	0.89
Real Estate Investment Trusts	0.88
Household Goods and Home Construction	0.83
Telecommunications Equipment	0.71
Aerospace and Defense	0.69
Industrial Engineering	0.64
Media	0.53
Electronic and Electrical Equipment	0.27
Travel and Leisure	0.23
Consumer Services	0.14
	99.44

Geographical classification	%
Germany	32.10
France	30.86
Spain	9.98
Italy	7.57
Netherlands	6.75
Belgium	4.13
Finland	3.63
Ireland	1.85
Luxembourg	1.21
Portugal	0.76
Austria	0.60
	99.44

Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Bonds				
200 000	ACCOR SA 2.375% 29/11/2028	EUR	188 274	178 800	0.14
376 000	ADIENT GLOBAL HOLDINGS LTD - REGS - 3.5% 15/08/2024	EUR	377 007	354 944	0.28
200 000	ALTICE FINANCING SA - REGS - 2.25% 15/01/2025	EUR	187 427	186 254	0.15
351 000	ALTICE FRANCE SA/FRANCE - REGS - 2.125% 15/02/2025	EUR	332 633	325 868	0.26
1 400 000	ALTICE FRANCE SA/FRANCE - REGS - 2.5% 15/01/2025	EUR	1 339 092	1 316 098	1.05
33 000	AUTOSTRADE PER L'ITALIA SPA 1.625% 12/06/2023	EUR	33 286	33 069	0.03
2 400 000	AUTOSTRADE PER L'ITALIA SPA 5.875% 09/06/2024	EUR	2 707 678	2 586 792	2.05
100 000	AVIS BUDGET FINANCE PLC - REGS - 4.125% 15/11/2024	EUR	101 266	99 670	0.08
281 000	AZZURRA AEROPORTI SPA 2.125% 30/05/2024	EUR	280 559	276 642	0.22
158 000	BANCA MONTE DEI PASCHI DI SIENA SPA 2.125% 26/11/2025	EUR	161 983	160 846	0.13
4 100 000	BANCO COMERCIAL PORTUGUES SA 0.75% 31/05/2022	EUR	4 107 330	4 104 059	3.26
200 000	BANIJAY ENTERTAINMENT SASU - REGS - 3.5% 01/03/2025	EUR	195 427	191 954	0.15
320 000	BANK OF MONTREAL 0.05% 08/06/2029	EUR	295 125	285 693	0.23
1 120 000	BAYER TF/TV FRN 01/07/2074	EUR	1 160 535	1 120 650	0.89
100 000	BERTELSMANN SE & CO KGAA FRN 23/04/2075 (ISIN XS1222591023)	EUR	100 122	99 482	0.08
200 000	BILFINGER SE 5.75% 14/06/2024	EUR	209 584	208 160	0.17
202 468	CAISSE DE REFINANCEMENT DE L'HABITAT SA 4% 17/06/2022	EUR	204 001	203 596	0.16
700 000	CELLNEX TELECOM SA 2.375% 16/01/2024	EUR	715 750	709 499	0.56
400 000	CIE DE FINANCEMENT FONCIER SA 0.5% 16/03/2028	EUR	380 156	377 120	0.30
2 200 000	CREDIT AGRICOLE HOME LOAN SFH SA 1% 16/01/2029	EUR	2 178 297	2 121 306	1.68
800 000	CREDIT AGRICOLE ITALIA SPA 0.375% 20/01/2032	EUR	709 940	694 496	0.55
4 800 000	CREDIT MUTUEL - CIC HOME LOAN SFH SA 1% 30/01/2029	EUR	4 753 056	4 625 568	3.66
150 000	CROWN EUROPEAN HOLDINGS SA - REGS - 2.625% 30/09/2024	EUR	152 018	150 321	0.12
600 000	DEUTSCHE LUFTHANSA AG 1.625% 16/11/2023	EUR	599 313	589 692	0.47
200 000	DEUTSCHE LUFTHANSA AG 2% 14/07/2024	EUR	197 110	193 418	0.15
200 000	DEUTSCHE LUFTHANSA AG 2.875% 11/02/2025	EUR	197 331	192 142	0.15
550 000	DKT FINANCE APS - REGS - 7% 17/06/2023	EUR	556 055	548 884	0.44
400 000	DUFRY ONE BV 2.5% 15/10/2024	EUR	386 540	385 092	0.31
87 000	DZ HYP AG 0.01% 12/11/2027	EUR	81 328	80 425	0.06
1 037 000	EG GLOBAL FINANCE PLC - REGS - 3.625% 07/02/2024	EUR	1 031 898	1 009 250	0.80
100 000	EG GLOBAL FINANCE PLC - REGS - 4.375% 07/02/2025	EUR	97 468	96 208	0.08
900 000	ELECTRICITE DE FRANCE SA FRN PERPETUAL (ISIN FR0011401751)	EUR	917 482	901 773	0.72
1 400 000	ELECTRICITE DE FRANCE SA FRN PERPETUAL (ISIN FR0013367612)	EUR	1 397 715	1 362 606	1.08
1 300 000	ELECTRICITE DE FRANCE SA 1.875% 13/10/2036	EUR	1 232 254	1 136 798	0.90
100 000	ELLAKTOR VALUE PLC - REGS - 6.375% 15/12/2024	EUR	88 191	89 891	0.07
3 050 000	ENEL FINANCE INTERNATIONAL NV 0.375% 17/06/2027	EUR	2 855 303	2 829 119	2.25
686 000	ENEL FINANCE INTERNATIONAL NV 0.5% 17/06/2030	EUR	602 723	590 982	0.47
403 000	ESSELUNGA SPA 0.875% 25/10/2023	EUR	403 840	400 090	0.32
100 000	EXPLORER II AS 3.375% 24/02/2025	EUR	90 223	90 575	0.07
175 000	FNAC DARTY SA 1.875% 30/05/2024	EUR	176 528	174 017	0.14
1 665 000	FORD MOTOR CREDIT CO LLC FRN 07/12/2022	EUR	1 660 281	1 658 773	1.32
1 567 000	FORD MOTOR CREDIT CO LLC 1.514% 17/02/2023	EUR	1 571 724	1 562 659	1.24
1 992 000	FORD MOTOR CREDIT CO LLC 1.744% 19/07/2024	EUR	1 930 448	1 916 065	1.52
1 371 000	FORD MOTOR CREDIT CO LLC 3.021% 06/03/2024	EUR	1 385 978	1 361 568	1.08

Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
509 000	HOLCIM FINANCE LUXEMBOURG SA FRN PERPETUAL	EUR	522 340	507 203	0.40
100 000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 2.75% 25/03/2025	EUR	95 429	93 767	0.07
124 000	K+S AG 2.625% 06/04/2023	EUR	126 186	125 829	0.10
287 000	LEONARDO SPA 1.5% 07/06/2024	EUR	294 762	283 671	0.23
200 000	MAUSER PACKAGING SOLUTIONS HOLDING CO - REGS - 4.75% 15/04/2024	EUR	196 579	196 534	0.16
236 000	MAXIMA GRUPE UAB 3.25% 13/09/2023	EUR	242 167	238 530	0.19
100 000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.375% 10/11/2025	EUR	100 824	100 209	0.08
100 000	MYTILINEOS FINANCIAL PARTNERS SA 2.5% 01/12/2024	EUR	100 840	97 900	0.08
5 287 000	NORDEA BANK FINLAND ABP 0.625% 17/03/2027	EUR	5 188 317	5 097 249	4.04
1 901 000	NORDEA KIINNITYSLUOTTOPANKKI OYJ 1% 30/03/2029	EUR	1 848 076	1 829 713	1.45
645 000	NORICAN A/S 4.5% 15/05/2023	EUR	624 693	620 058	0.49
113 000	OI EUROPEAN GROUP BV - REGS - 2.875% 15/02/2025	EUR	110 480	109 732	0.09
439 000	PLAYTECH PLC 3.75% 12/10/2023	EUR	441 063	438 504	0.35
1 100 000	REPSOL INTERNATIONAL FINANCE BV FRN 25/03/2075	EUR	1 112 645	1 105 555	0.88
649 000	SES SA FRN PERPETUAL (ISIN XS1405765659)	EUR	666 663	662 285	0.53
100 000	SGL CARBON SE 4.625% 30/09/2024	EUR	99 046	98 772	0.08
301 000	SIG COMBIBLOC PURCHASECO SARL - REGS - 1.875% 18/06/2023	EUR	309 336	302 204	0.24
100 000	SILGAN HOLDINGS INC 3.25% 15/03/2025	EUR	99 603	99 158	0.08
305 000	SOLVAY FINANCE SACA FRN PERPETUAL (ISIN XS0992293901)	EUR	331 139	313 857	0.25
260 000	SOLVAY FINANCE SACA FRN PERPETUAL (ISIN XS1323897725)	EUR	289 469	266 679	0.21
100 000	STENA INTERNATIONAL SA - REGS - 3.75% 01/02/2025	EUR	96 296	95 567	0.08
1 000 000	STRYKER CORP 0.75% 01/03/2029	EUR	926 635	905 180	0.72
2 322 000	TELECOM ITALIA SPA/MILANO 4% 11/04/2024	EUR	2 379 164	2 331 171	1.85
2 700 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS1050461034)	EUR	2 871 933	2 825 145	2.24
400 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS1731823255)	EUR	407 522	400 328	0.32
300 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS1795406575)	EUR	302 585	299 973	0.24
3 900 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS1933828433)	EUR	4 023 736	3 972 696	3.16
200 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS2293060658)	EUR	166 655	164 750	0.13
100 000	TEREOS FINANCE GROUPE I SA 4.125% 16/06/2023	EUR	101 549	100 385	0.08
452 000	THYSSENKRUPP AG 1.875% 06/03/2023	EUR	451 931	448 036	0.36
4 993 000	THYSSENKRUPP AG 2.875% 22/02/2024	EUR	4 986 161	4 923 496	3.90
4 500 000	UNICREDIT BANK AG 0.375% 17/01/2033	EUR	4 073 710	3 885 300	3.09
1 400 000	UNIONE DI BANCHE ITALIANE SPA 0.375% 14/09/2026	EUR	1 350 468	1 339 072	1.06
800 000	UUNITED GROUP BV - REGS - 4.875% 01/07/2024	EUR	796 713	777 144	0.62
300 000	VALEO 3.25% 22/01/2024	EUR	316 305	306 798	0.24
1 674 000	VODAFONE GROUP PLC FRN 03/01/2079	EUR	1 720 331	1 675 373	1.33
100 000	VOLVO CAR AB 2% 24/01/2025	EUR	99 065	97 627	0.08
225 000	VOLVO CAR AB 2.125% 02/04/2024	EUR	227 948	224 759	0.18
225 000	WEBUILD SPA 1.75% 26/10/2024	EUR	220 419	212 828	0.17
200 000	ZF EUROPE FINANCE BV 1.25% 23/10/2023	EUR	200 808	196 786	0.16
2 900 000	ZF NORTH AMERICA CAPITAL INC 2.75% 27/04/2023	EUR	2 923 403	2 919 111	2.32
	Total Bonds		**79 773 273**	**78 269 848**	**62.17**

Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Supranationals, Governments and Local Public Authorities, Debt Instruments				
3 600 000	COMMUNAUTE FRANCAISE DE BELGIQUE 0% 22/06/2029	EUR	3 277 566	3 266 064	2.59
900 000	COMMUNAUTE FRANCAISE DE BELGIQUE 0.25% 23/01/2030	EUR	830 318	820 899	0.65
15 653 934	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2024	EUR	19 387 023	19 560 135	15.55
9 471	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2030	EUR	12 932	12 948	0.01
12 740 385	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2027	EUR	12 231 724	12 205 671	9.69
1 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2022	EUR	1 133	1 133	0.00
3 072 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2026	EUR	4 440 916	4 418 013	3.51
620 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/03/2023	EUR	625 506	625 059	0.50
2 601 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 15/03/2023	EUR	2 626 399	2 622 562	2.08
1 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/05/2025	EUR	1 007	1 000	0.00
98 000	ITALY BUONI POLIENNALI DEL TESORO 3% 01/08/2029	EUR	103 779	102 400	0.08
347 000	ITALY BUONI POLIENNALI DEL TESORO 3.1% 01/03/2040	EUR	382 553	351 483	0.28
584 916	NETHERLANDS GOVERNMENT BOND 2.25% 15/07/2022	EUR	588 560	588 344	0.47
2 700 000	SOCIETE NATIONALE SNCF SA 0.625% 17/04/2030	EUR	2 537 487	2 513 889	2.00
300 000	UNEDIC ASSEO 1.5% 20/04/2032	EUR	298 145	295 815	0.23
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**47 345 048**	**47 385 415**	**37.64**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**127 118 321**	**125 655 263**	**99.81**
	Total Investments		**127 118 321**	**125 655 263**	**99.81**

Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Governments	37.64
Investment Banking and Brokerage Services	16.17
Banks	14.13
Telecommunications Service Providers	11.14
Finance and Credit Services	5.57
General Industrials	4.62
Industrial Transportation	2.93
Electricity	2.70
Pharmaceuticals and Biotechnology	1.08
Medical Equipment and Services	0.72
Travel and Leisure	0.56
Telecommunications Equipment	0.53
Automobiles and Parts	0.50
Retailers	0.46
Aerospace and Defense	0.23
Media	0.23
Construction and Materials	0.17
Industrial Support Services	0.17
Chemicals	0.10
Food Producers	0.08
Industrial Engineering	0.08
	99.81

Geographical classification	%
France	38.63
Italy	13.14
Netherlands	11.32
Germany	9.50
United States of America	8.43
Finland	5.50
Portugal	3.26
Belgium	3.25
United Kingdom	2.28
Luxembourg	1.47
Denmark	0.93
Spain	0.64
Jersey	0.36
Isle of Man	0.35
Sweden	0.26
Canada	0.23
Lithuania	0.19
Norway	0.07
	99.81

Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
3 239	ABBVIE INC	USD	330 804	475 744	0.82
1 172	ACCENTURE PLC - A	USD	297 427	352 022	0.61
12 485	ACCOR SA	EUR	422 950	415 283	0.72
10 367	ADMIRAL GROUP PLC	GBP	433 876	328 523	0.57
849	ADOBE INC	USD	401 126	336 162	0.58
2 487	AMERICAN EXPRESS CO	USD	329 201	434 504	0.75
1 908	AMGEN INC	USD	438 543	444 927	0.77
20 167	AMPOL LTD	AUD	419 982	485 122	0.84
6 741	ASX LTD	AUD	386 670	415 188	0.72
16 497	AT&T INC	USD	364 945	311 133	0.54
1 653	AUTODESK INC	USD	407 234	312 880	0.54
1 816	AUTOMATIC DATA PROCESSING INC	USD	312 460	396 215	0.69
13 913	AXA SA	EUR	358 058	373 690	0.65
8 819	BANK OF AMERICA CORP	USD	310 458	314 662	0.54
1 865	BIOGEN INC	USD	485 395	386 876	0.67
5 148	BIOMARIN PHARMACEUTICAL INC	USD	401 983	418 790	0.73
486	BLACKROCK INC	USD	339 227	303 594	0.53
6 903	BRISTOL-MYERS SQUIBB CO	USD	417 743	519 588	0.89
17 885	BURBERRY GROUP PLC	GBP	434 619	357 258	0.62
145 314	CAIXABANK SA	EUR	453 255	473 387	0.82
9 459	CAMPBELL SOUP CO	USD	433 030	446 654	0.77
3 504	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	329 485	389 381	0.67
16 550	CASTELLUM AB	SEK	393 854	331 056	0.57
4 139	CBRE GROUP INC	USD	433 138	343 703	0.60
6 593	CITIGROUP INC	USD	422 735	317 849	0.55
2 422	CLOROX CO	USD	425 083	347 484	0.60
7 189	COCA-COLA CO	USD	383 911	464 481	0.80
12 223	COCA-COLA HBC AG	GBP	380 259	251 294	0.44
5 156	COLGATE-PALMOLIVE CO	USD	434 790	397 270	0.69
5 976	COMMONWEALTH BANK OF AUSTRALIA	AUD	387 803	441 158	0.76
79 844	CONTACT ENERGY LTD	NZD	435 309	423 917	0.73
1 851	CUMMINS INC	USD	433 043	350 191	0.61
6 792	DANONE SA	EUR	473 297	413 003	0.72
18 371	DNB BANK ASA	NOK	354 406	362 330	0.63
7 338	DOW INC	USD	411 894	487 977	0.85
5 213	DUPONT DE NEMOURS INC	USD	357 373	343 693	0.60
6 539	EBAY INC	USD	360 983	339 505	0.59
1 887	ECOLAB INC	USD	391 666	319 545	0.55
1 671	ELI LILLY & CO	USD	293 915	488 148	0.85
7 125	ELISA OYJ	EUR	413 512	419 121	0.73
19 109	ENAGAS SA	EUR	446 120	414 671	0.72
1 260	ESSEX PROPERTY TRUST INC	USD	432 875	414 880	0.72
13 670	ESSITY AB	SEK	439 046	364 315	0.63
2 342	ETSY INC	USD	466 797	218 251	0.38

Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
17 809	FORD MOTOR CO	USD	195 543	252 175	0.44
31 022	FORTESCUE METALS GROUP LTD	AUD	444 603	476 846	0.83
23 935	GAP INC	USD	540 544	297 273	0.51
6 325	GENERAL MILLS INC	USD	377 447	447 367	0.77
6 965	GENERAL MOTORS CO	USD	315 571	264 043	0.46
8 296	GENPACT LTD	USD	432 092	334 080	0.58
18 382	GJENSIDIGE FORSIKRING ASA	NOK	407 427	397 766	0.69
20 199	GLAXOSMITHKLINE PLC	GBP	388 612	455 723	0.79
1 091	GOLDMAN SACHS GROUP INC	USD	411 618	333 290	0.58
4 242	HASBRO INC	USD	395 867	373 551	0.65
106 992	HERA SPA	EUR	434 698	401 370	0.70
264	HERMES INTERNATIONAL	EUR	300 053	330 448	0.57
2 214	HERSHEY CO	USD	353 469	499 854	0.87
23 816	HOST HOTELS & RESORTS INC	USD	337 238	484 655	0.84
1 171	ILLUMINA INC	USD	467 341	347 377	0.60
13 817	INDUSTRIA DE DISENO TEXTIL SA	EUR	443 903	292 983	0.51
3 217	INTERNATIONAL BUSINESS MACHINES CORP	USD	428 296	425 320	0.74
3 055	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	431 697	370 572	0.64
764	INTUIT INC	USD	412 420	319 925	0.55
279 541	ITV PLC	GBP	403 296	260 770	0.45
3 025	J M SMUCKER CO	USD	433 188	414 213	0.72
2 493	JOHNSON & JOHNSON	USD	392 162	449 887	0.78
15 421	JOHNSON MATTHEY PLC	GBP	541 219	430 790	0.75
2 594	JPMORGAN CHASE & CO	USD	430 936	309 620	0.54
535	KERING SA	EUR	374 171	289 593	0.50
3 017	KIMBERLY-CLARK CORP	USD	411 292	418 850	0.73
2 041	KONINKLIJKE DSM NV	EUR	368 838	345 796	0.60
137 771	KONINKLIJKE KPN NV	EUR	430 417	477 447	0.83
57 320	LENDLEASE CORP LTD	AUD	518 850	498 991	0.86
603	L'OREAL SA	EUR	242 285	221 947	0.38
330	L'OREAL SA - PF	EUR	76 543	121 464	0.21
10 063	LYFT INC - A	USD	429 744	328 054	0.57
2 602	MARRIOTT INTERNATIONAL INC/MD - A	USD	334 612	461 907	0.80
1 173	MASTERCARD INC	USD	391 363	426 245	0.74
170 699	MEDIBANK PVT LTD	AUD	389 728	388 180	0.67
5 401	MERCK & CO INC	USD	409 558	479 015	0.83
137 864	MERIDIAN ENERGY LTD	NZD	525 594	424 145	0.73
1 307	META PLATFORMS INC	USD	435 356	262 014	0.45
6 448	METLIFE INC	USD	327 552	423 505	0.73
210 904	MIRVAC GROUP	AUD	408 660	362 704	0.63
1 165	MOODY'S CORP	USD	347 560	368 699	0.64
20 574	NATIONAL AUSTRALIA BANK LTD	AUD	378 328	477 076	0.83
30 320	NATIONAL GRID PLC	GBP	374 554	454 524	0.79
8 527	NESTE OYJ	EUR	461 894	370 617	0.64

Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
20 652	NIELSEN HOLDINGS PLC	USD	406 736	553 679	0.95
9 005	NORDIC ENTERTAINMENT GROUP AB - B	SEK	428 515	300 401	0.52
4 991	NOVARTIS AG - REG	CHF	434 948	444 822	0.77
5 533	OMNICOM GROUP INC	USD	402 688	421 227	0.73
40 532	ORANGE SA	EUR	493 476	483 949	0.84
12 255	PARAMOUNT GLOBAL - B	USD	470 229	356 866	0.62
2 312	PAYPAL HOLDINGS INC	USD	494 470	203 294	0.35
2 491	PEPSICO INC	USD	363 570	427 730	0.74
33 075	POSTE ITALIANE SPA	EUR	454 853	327 222	0.57
5 687	PRINCIPAL FINANCIAL GROUP INC	USD	368 899	387 512	0.67
2 675	PROCTER & GAMBLE CO	USD	378 151	429 471	0.74
6 286	PUBLICIS GROUPE SA	EUR	344 205	381 837	0.66
4 055	PVH CORP	USD	415 828	295 123	0.51
3 674	RALPH LAUREN CORP - A	USD	410 861	383 345	0.66
3 795	REA GROUP LTD	AUD	395 421	349 032	0.60
5 072	RECKITT BENCKISER GROUP PLC	GBP	433 137	397 363	0.69
21 297	RED ELECTRICA CORP SA	EUR	422 362	429 911	0.74
3 943	ROBERT HALF INTERNATIONAL INC	USD	295 584	387 636	0.67
3 902	ROYAL BANK OF CANADA	CAD	342 897	396 147	0.69
61 587	ROYAL MAIL PLC	GBP	312 432	266 457	0.46
4 314	SANOFI	EUR	422 605	460 476	0.80
3 151	SAP SE	EUR	422 613	324 304	0.56
2 256	SCHNEIDER ELECTRIC SE	EUR	308 177	327 721	0.57
9 239	SCHRODERS PLC	GBP	416 116	329 433	0.57
10 969	SEVERN TRENT PLC	GBP	387 728	433 261	0.75
11 511	SOCIETE GENERALE SA	EUR	292 845	281 366	0.49
1 687	SODEXO SA (ISIN FR0000121220)	EUR	155 113	128 352	0.22
3 088	SODEXO SA - PF 2026	EUR	283 114	234 944	0.41
971	S&P GLOBAL INC	USD	412 082	365 582	0.63
1 940	SPOTIFY TECHNOLOGY SA	USD	429 997	197 201	0.34
19 869	SSE PLC	GBP	421 630	466 114	0.81
66 090	STANDARD CHARTERED PLC	GBP	421 016	457 869	0.79
141 094	STOCKLAND	AUD	455 769	417 113	0.72
23 052	STORA ENSO OYJ - R	EUR	396 136	459 502	0.80
41 078	STOREBRAND ASA	NOK	325 437	362 608	0.63
13 673	SUNRUN INC	USD	536 489	273 187	0.47
24 607	SWECO AB	SEK	418 761	351 013	0.61
22 350	SWEDBANK AB - A	SEK	400 160	358 185	0.62
1 879	TARGET CORP	USD	326 364	429 633	0.74
190 210	TAYLOR WIMPEY PLC	GBP	387 473	303 053	0.52
27 689	TELENOR ASA	NOK	474 125	394 982	0.68
1 007	TELEPERFORMANCE	EUR	357 520	364 062	0.63
30 783	TELE2 AB	SEK	427 943	409 566	0.71
147 865	TELSTRA CORP LTD	AUD	376 336	424 520	0.74

Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
44 770	TRANSURBAN GROUP	AUD	448 886	456 234	0.79
8 121	UNILEVER PLC	GBP	464 678	379 192	0.66
7 996	VERIZON COMMUNICATIONS INC	USD	444 095	370 215	0.64
5 983	VF CORP	USD	399 731	311 116	0.54
15 191	VICI PROPERTIES INC	USD	433 485	452 844	0.78
1 999	VISA INC	USD	416 558	426 047	0.74
32 116	VIVENDI SE	EUR	375 414	371 333	0.64
278 809	VODAFONE GROUP PLC	GBP	480 051	425 451	0.74
18 418	WARNER BROS DISCOVERY INC	USD	488 385	334 287	0.58
7 918	WELLS FARGO & CO	USD	371 373	345 462	0.60
22 814	WESTERN UNION CO	USD	433 233	382 363	0.66
27 830	WESTPAC BANKING CORP	AUD	467 515	472 082	0.82
3 926	WOLTERS KLUWER NV	EUR	416 042	400 009	0.69
4 627	XERO LTD	AUD	429 200	316 813	0.55
8 436	YARA INTERNATIONAL ASA	NOK	388 811	435 267	0.75
8 728	YUM CHINA HOLDINGS INC	USD	484 940	364 830	0.63
7 652	ZILLOW GROUP INC (ISIN US98954M2008)	USD	429 766	304 703	0.53
2 410	3M CO	USD	445 510	347 570	0.60
Total Shares			**59 978 903**	**56 588 985**	**98.01**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**59 978 903**	**56 588 985**	**98.01**
Total Investments			**59 978 903**	**56 588 985**	**98.01**

Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Banks	9.35
Pharmaceuticals and Biotechnology	9.30
Telecommunications Service Providers	6.49
Industrial Support Services	5.33
Media	4.88
Personal Care, Drug and Grocery Stores	4.74
Food Producers	4.45
Investment Banking and Brokerage Services	4.23
Personal Goods	4.00
Software and Computer Services	3.98
Real Estate Investment Trusts	3.51
Electricity	3.49
Real Estate Investment and Services	3.35
Chemicals	3.29
Life Insurance	3.21
Gas, Water and Multi-utilities	2.95
Travel and Leisure	2.78
Retailers	2.14
Beverages	1.98
Non-life Insurance	1.96
Industrial Transportation	1.86
Consumer Services	1.68
Oil, Gas and Coal	1.48
Finance and Credit Services	1.37
Automobiles and Parts	0.89
Industrial Metals and Mining	0.83
Industrial Materials	0.80
Telecommunications Equipment	0.74
Leisure Goods	0.65
Construction and Materials	0.61
General Industrials	0.60
Electronic and Electrical Equipment	0.57
Household Goods and Home Construction	0.52
	98.01

Geographical classification	%
United States of America	46.23
United Kingdom	10.91
Australia	9.81
France	9.01
Sweden	3.66
Norway	3.38
Spain	2.79
Finland	2.16
Netherlands	2.12
New Zealand	2.02
Canada	1.36
Italy	1.26
Switzerland	1.21
Ireland	0.61
Bermuda	0.58
Germany	0.56
Luxembourg	0.34
	98.01

Lyxor Index Fund - Lyxor ESG Euro High Yield (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Bonds				
1 200 000	ABERTIS INFRAESTRUCTURAS FINANCE BV FRN PERPETUAL (ISIN XS2256949749)	EUR	1 228 651	1 131 000	0.73
500 000	ABERTIS INFRAESTRUCTURAS FINANCE BV FRN PERPETUAL (ISIN XS2282606578)	EUR	490 100	433 680	0.28
100 000	ACCOR SA FRN PERPETUAL (ISIN FR0013399177)	EUR	102 148	96 781	0.06
400 000	ACCOR SA FRN PERPETUAL (ISIN FR0013457157)	EUR	372 658	362 340	0.23
600 000	ACCOR SA FRN 04/02/2026	EUR	631 853	585 186	0.38
700 000	ACCOR SA 2.375% 29/11/2028	EUR	697 133	624 435	0.40
800 000	ACCOR SA 2.5% 25/01/2024	EUR	832 185	800 056	0.52
1 000 000	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA 1.375% 17/06/2025	EUR	1 013 909	961 750	0.62
830 000	ADEVINTA ASA - REGS - 2.625% 15/11/2025	EUR	852 870	791 953	0.51
118 000	ADEVINTA ASA - REGS - 3% 15/11/2027	EUR	121 697	107 959	0.07
500 000	ADLER GROUP SA 1.5% 26/07/2024	EUR	430 735	370 205	0.24
700 000	ADLER GROUP SA 1.875% 14/01/2026	EUR	617 624	477 533	0.31
800 000	ADLER GROUP SA 2.25% 14/01/2029	EUR	737 210	518 952	0.34
500 000	ADLER GROUP SA 2.25% 27/04/2027	EUR	465 976	326 100	0.21
300 000	ADLER GROUP SA 2.75% 13/11/2026	EUR	252 420	206 400	0.13
200 000	ADLER GROUP SA 3.25% 05/08/2025	EUR	191 240	147 790	0.10
580 000	ADLER REAL ESTATE AG 2.125% 06/02/2024	EUR	524 439	476 714	0.31
301 000	AEDAS HOMES OPCO SLU - REGS - 4% 15/08/2026	EUR	299 610	285 399	0.18
720 000	AIB GROUP PLC FRN 19/11/2029	EUR	735 373	689 328	0.45
560 000	AIB GROUP PLC FRN 30/05/2031	EUR	597 438	535 847	0.35
311 000	ALPHA BANK SA FRN 23/03/2028	EUR	303 794	269 503	0.17
520 000	ALPHA SERVICES AND HOLDINGS SA FRN 11/06/2031	EUR	516 786	474 651	0.31
328 000	ALPHA SERVICES AND HOLDINGS SA FRN 13/02/2030	EUR	313 943	298 680	0.19
300 000	AMPLIFON SPA 1.125% 13/02/2027	EUR	298 672	279 978	0.18
532 000	AMS AG - REGS - 6% 31/07/2025	EUR	566 567	531 681	0.34
529 000	AVANTOR FUNDING INC - REGS - 2.625% 01/11/2025	EUR	540 597	515 019	0.33
200 000	AVANTOR FUNDING INC - REGS - 3.875% 15/07/2028	EUR	199 876	189 364	0.12
463 000	AVIS BUDGET FINANCE PLC - REGS - 4.125% 15/11/2024	EUR	468 461	460 722	0.30
190 000	AXALTA COATING SYSTEMS DUTCH HOLDING B BV - REGS - 3.75% 15/01/2025	EUR	184 997	183 498	0.12
187 000	BALL CORP 0.875% 15/03/2024	EUR	187 741	181 601	0.12
400 000	BALL CORP 1.5% 15/03/2027	EUR	407 348	368 340	0.24
1 129 000	BALL CORP 4.375% 15/12/2023	EUR	1 225 181	1 173 143	0.76
125 000	BANCA IFIS SPA 1.75% 25/06/2024	EUR	124 910	123 774	0.08
480 000	BANCA IFIS SPA 2% 24/04/2023	EUR	484 233	483 686	0.31
539 000	BANCA POPOLARE DI SONDRIO SCPA FRN 13/07/2027	EUR	530 103	488 361	0.32
380 000	BANCA POPOLARE DI SONDRIO SCPA 2.375% 03/04/2024	EUR	393 390	379 282	0.25
466 000	BANCO BPM SPA FRN 01/10/2029	EUR	486 336	465 716	0.30
300 000	BANCO BPM SPA FRN 14/01/2031	EUR	293 790	287 124	0.19
500 000	BANCO BPM SPA FRN 14/09/2030	EUR	541 482	510 115	0.33
200 000	BANCO BPM SPA FRN 29/06/2031	EUR	192 960	185 430	0.12
260 000	BANCO BPM SPA 0.875% 15/07/2026	EUR	260 378	239 457	0.16

Lyxor Index Fund - Lyxor ESG Euro High Yield (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
350 000	BANCO BPM SPA 1.625% 18/02/2025	EUR	352 906	339 031	0.22
130 000	BANCO BPM SPA 1.75% 24/04/2023	EUR	132 076	131 204	0.09
800 000	BANCO BPM SPA 1.75% 28/01/2025	EUR	817 035	785 824	0.51
600 000	BANCO BPM SPA 2.5% 21/06/2024	EUR	625 468	605 970	0.39
300 000	BANCO BPM SPA 3.375% 19/01/2032	EUR	284 376	277 908	0.18
400 000	BANCO COMERCIAL PORTUGUES SA FRN 07/04/2028	EUR	387 737	341 448	0.22
200 000	BANCO COMERCIAL PORTUGUES SA FRN 17/05/2032	EUR	188 024	175 802	0.11
600 000	BANCO COMERCIAL PORTUGUES SA FRN 27/03/2030	EUR	606 408	544 116	0.35
300 000	BANCO DE CREDITO SOCIAL COOPERATIVO SA FRN 09/03/2028	EUR	295 889	263 382	0.17
600 000	BANCO DE CREDITO SOCIAL COOPERATIVO SA FRN 27/11/2031	EUR	621 132	572 892	0.37
400 000	BANCO DE SABADELL SA FRN 12/12/2028	EUR	440 860	414 588	0.27
400 000	BANCO DE SABADELL SA FRN 16/06/2028	EUR	392 790	348 700	0.23
400 000	BANCO DE SABADELL SA FRN 24/03/2026	EUR	400 824	392 832	0.25
800 000	BANCO DE SABADELL SA 1.125% 27/03/2025	EUR	812 807	759 176	0.49
800 000	BANCO DE SABADELL SA 1.75% 10/05/2024	EUR	824 291	788 624	0.51
200 000	BANCO DE SABADELL SA 2.5% 15/04/2031	EUR	200 372	183 616	0.12
500 000	BANCO DE SABADELL SA 5.625% 06/05/2026	EUR	570 008	526 120	0.34
200 000	BANK OF CYPRUS HOLDINGS PLC FRN 23/10/2031	EUR	195 350	183 212	0.12
426 000	BANK OF CYPRUS PCL FRN 24/06/2027	EUR	412 519	364 038	0.24
418 000	BELDEN INC - REGS - 3.375% 15/07/2027	EUR	428 743	398 563	0.26
330 000	BELDEN INC - REGS - 3.375% 15/07/2031	EUR	325 718	292 053	0.19
200 000	BELDEN INC - REGS - 3.875% 15/03/2028	EUR	207 639	190 394	0.12
400 000	BERTELSMANN SE & CO KGAA FRN 23/04/2075 (ISIN XS1222591023)	EUR	408 544	397 104	0.26
600 000	BERTELSMANN SE & CO KGAA FRN 23/04/2075 (ISIN XS1222594472)	EUR	642 085	571 080	0.37
852 000	BPER BANCA FRN 25/07/2032	EUR	846 036	786 635	0.51
100 000	BPER BANCA FRN 31/03/2027	EUR	100 062	91 495	0.06
500 000	BPER BANCA 1.875% 07/07/2025	EUR	510 044	482 535	0.31
101 000	BRITISH TELECOMMUNICATIONS PLC FRN 18/08/2080	EUR	99 277	93 450	0.06
100 000	CASINO GUICHARD PERRACHON SA FRN 05/08/2026	EUR	94 345	78 398	0.05
300 000	CASINO GUICHARD PERRACHON SA FRN 07/02/2025	EUR	259 520	245 802	0.16
800 000	CASINO GUICHARD PERRACHON SA FRN 07/03/2024	EUR	794 005	697 080	0.45
721 000	CASINO GUICHARD PERRACHON SA 5.25% 15/04/2027	EUR	689 571	564 046	0.37
100 000	CASINO GUICHARD PERRACHON SA 6.625% 15/01/2026	EUR	100 146	83 544	0.05
747 000	CASTELLUM AB FRN PERPETUAL	EUR	742 882	645 542	0.42
700 000	CATALENT PHARMA SOLUTIONS INC - REGS - 2.375% 01/03/2028	EUR	695 435	617 414	0.40
700 000	CECONOMY AG 1.75% 24/06/2026	EUR	687 629	595 882	0.39
700 000	CELLNEX FINANCE CO SA 0.75% 15/11/2026	EUR	692 067	630 049	0.41
400 000	CELLNEX FINANCE CO SA 1% 15/09/2027	EUR	390 690	349 200	0.23
200 000	CELLNEX FINANCE CO SA 1.25% 15/01/2029	EUR	169 684	166 832	0.11
500 000	CELLNEX FINANCE CO SA 1.5% 08/06/2028	EUR	489 013	435 150	0.28
800 000	CELLNEX FINANCE CO SA 2% 15/02/2033	EUR	780 330	629 168	0.41
600 000	CELLNEX FINANCE CO SA 2% 15/09/2032	EUR	587 929	478 542	0.31
300 000	CELLNEX TELECOM SA 1% 20/04/2027	EUR	298 096	266 304	0.17
600 000	CELLNEX TELECOM SA 1.75% 23/10/2030	EUR	585 341	493 440	0.32

Lyxor Index Fund - Lyxor ESG Euro High Yield (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
600 000	CELLNEX TELECOM SA 1.875% 26/06/2029	EUR	600 859	517 608	0.34
500 000	CELLNEX TELECOM SA 2.375% 16/01/2024	EUR	517 629	506 430	0.33
236 000	CGG SA - REGS - 7.75% 01/04/2027	EUR	236 878	236 807	0.15
300 000	CHEMOURS CO 4% 15/05/2026	EUR	290 883	280 368	0.18
607 000	CHROME BIDCO SASU - REGS - 3.5% 31/05/2028	EUR	610 843	546 409	0.35
478 000	CHROME HOLDCO SASU - REGS - 5% 31/05/2029	EUR	481 600	416 142	0.27
388 000	CITYCON OYJ FRN PERPETUAL	EUR	385 680	325 059	0.21
746 000	CMA CGM SA - REGS - 7.5% 15/01/2026	EUR	810 010	790 111	0.51
800 000	COMMERZBANK AG FRN 05/12/2030	EUR	855 564	793 008	0.51
400 000	COMMERZBANK AG FRN 29/12/2031	EUR	392 947	345 444	0.22
1 080 000	COMMERZBANK AG 4% 23/03/2026	EUR	1 197 269	1 087 398	0.70
351 000	CONSTELLIUM SE - REGS - 3.125% 15/07/2029	EUR	320 563	307 708	0.20
354 000	CONSTELLIUM SE - REGS - 4.25% 15/02/2026	EUR	357 783	349 805	0.23
200 000	CORESTATE CAPITAL HOLDING SA 3.5% 15/04/2023	EUR	161 233	103 530	0.07
750 000	CREDITO EMILIANO SPA FRN 25/10/2025	EUR	762 357	737 363	0.48
725 000	CROWN EUROPEAN HOLDINGS SA - REGS - 2.625% 30/09/2024	EUR	756 221	724 500	0.47
139 000	CROWN EUROPEAN HOLDINGS SA - REGS - 2.875% 01/02/2026	EUR	148 025	138 259	0.09
351 000	CROWN EUROPEAN HOLDINGS SA - REGS - 3.375% 15/05/2025	EUR	373 107	355 061	0.23
234 000	DANA FINANCING LUXEMBOURG SARL - REGS - 3% 15/07/2029	EUR	238 539	193 691	0.13
400 000	DARLING GLOBAL FINANCE BV - REGS - 3.625% 15/05/2026	EUR	408 384	396 768	0.26
1 000 000	DEUTSCHE BANK AG FRN 19/05/2031	EUR	1 178 288	1 034 660	0.67
1 000 000	DEUTSCHE BANK AG FRN 24/06/2032	EUR	1 002 640	956 130	0.62
1 391 000	DEUTSCHE BANK AG 2.75% 17/02/2025	EUR	1 439 187	1 385 769	0.91
100 000	DEUTSCHE BANK AG 4.5% 19/05/2026	EUR	114 623	102 568	0.07
350 000	DEUTSCHE LUFTHANSA AG 0.25% 06/09/2024	EUR	331 915	329 980	0.21
200 000	DEUTSCHE LUFTHANSA AG 1.625% 16/11/2023	EUR	198 989	195 918	0.13
600 000	DEUTSCHE LUFTHANSA AG 2% 14/07/2024	EUR	601 801	577 866	0.37
200 000	DEUTSCHE LUFTHANSA AG 2.875% 11/02/2025	EUR	202 778	191 558	0.12
1 100 000	DEUTSCHE LUFTHANSA AG 2.875% 16/05/2027	EUR	1 071 508	976 976	0.63
500 000	DEUTSCHE LUFTHANSA AG 3% 29/05/2026	EUR	499 021	463 015	0.30
400 000	DEUTSCHE LUFTHANSA AG 3.5% 14/07/2029	EUR	404 232	348 608	0.23
800 000	DEUTSCHE LUFTHANSA AG 3.75% 11/02/2028	EUR	799 628	726 000	0.47
300 000	DIC ASSET AG 2.25% 22/09/2026	EUR	295 121	259 437	0.17
500 000	DIEBOLD NIXDORF DUTCH HOLDING BV - REGS - 9% 15/07/2025	EUR	522 657	446 090	0.29
1 100 000	DKT FINANCE APS - REGS - 7% 17/06/2023	EUR	1 117 004	1 095 875	0.71
284 000	DOMETIC GROUP AB 2% 29/09/2028	EUR	266 635	244 178	0.16
300 000	DOMETIC GROUP AB 3% 08/05/2026	EUR	316 523	291 975	0.19
250 000	DOMETIC GROUP AB 3% 13/09/2023	EUR	257 407	250 813	0.16
626 000	DOVALUE SPA - REGS - 3.375% 31/07/2026	EUR	620 750	588 816	0.38
374 000	EDREAMS ODIGEO SA - REGS - 5.5% 15/07/2027	EUR	369 223	351 915	0.23
100 000	EL CORTE INGLES SA - REGS - 3% 15/03/2024	EUR	100 705	100 583	0.07
640 000	ELIOR GROUP SA 3.75% 15/07/2026	EUR	653 862	542 925	0.35
600 000	ELIS SA 1.625% 03/04/2028	EUR	580 996	529 428	0.34
500 000	ELIS SA 1.75% 11/04/2024	EUR	507 368	492 025	0.32

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
358 000	EUROBANK SA FRN 05/05/2027	EUR	357 235	317 567	0.21
600 000	EUROBANK SA FRN 14/03/2028	EUR	585 010	524 964	0.34
400 000	EUROFINS SCIENTIFIC SE FRN PERPETUAL (ISIN XS1224953882)	EUR	427 449	402 940	0.26
200 000	EUROFINS SCIENTIFIC SE FRN PERPETUAL (ISIN XS1716945586)	EUR	217 199	192 932	0.13
700 000	EVONIK INDUSTRIES AG FRN 02/09/2081	EUR	692 850	621 740	0.40
500 000	FASTIGHETS AB BALDER FRN 02/06/2081	EUR	483 212	425 505	0.28
100 000	FERROVIAL NL BV FRN PERPETUAL	EUR	99 371	95 939	0.06
100 000	FNAC DARTY SA 1.875% 30/05/2024	EUR	99 333	99 250	0.06
200 000	FNAC DARTY SA 2.625% 30/05/2026	EUR	202 882	197 758	0.13
100 000	FOOD SERVICE PROJECT SA - REGS - 5.5% 21/01/2027	EUR	97 567	93 409	0.06
700 000	GARFUNKELUX HOLDCO 3 SA - REGS - 6.75% 01/11/2025	EUR	703 759	684 481	0.44
1 106 000	GENERALI FINANCE BV FRN PERPETUAL	EUR	1 214 832	1 109 240	0.72
908 000	GETLINK SE 3.5% 30/10/2025	EUR	940 099	899 329	0.58
1 267 000	GRIFOLS ESCROW ISSUER SA - REGS - 3.875% 15/10/2028	EUR	1 268 593	1 137 980	0.74
250 000	GRIFOLS SA - REGS - 1.625% 15/02/2025	EUR	245 784	233 643	0.15
1 046 000	GRIFOLS SA - REGS - 2.25% 15/11/2027	EUR	1 034 691	945 678	0.61
853 000	GRIFOLS SA - REGS - 3.2% 01/05/2025	EUR	851 804	815 195	0.53
100 000	HANESBRANDS FINANCE LUXEMBOURG SCA - REGS - 3.5% 15/06/2024	EUR	106 014	101 388	0.07
250 000	HAPAG-LLOYD AG - REGS - 2.5% 15/04/2028	EUR	255 251	232 003	0.15
139 000	HOLCIM FINANCE LUXEMBOURG SA FRN PERPETUAL	EUR	143 242	138 134	0.09
500 000	IBERCAJA BANCO SA FRN 23/07/2030	EUR	498 560	473 360	0.31
330 000	ICCREA BANCA SPA FRN 18/01/2032	EUR	333 818	308 616	0.20
180 000	ICCREA BANCA SPA FRN 20/10/2025	EUR	184 360	176 067	0.11
504 000	ICCREA BANCA SPA FRN 28/11/2029	EUR	503 635	495 034	0.32
200 000	INFINEON TECHNOLOGIES AG FRN PERPETUAL (ISIN XS2056730323)	EUR	205 776	194 036	0.13
500 000	INFINEON TECHNOLOGIES AG FRN PERPETUAL (ISIN XS2056730679)	EUR	527 436	480 025	0.31
878 000	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.625% 21/10/2028	EUR	869 564	793 396	0.51
307 000	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.75% 19/04/2031	EUR	306 216	264 794	0.17
1 034 000	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.875% 08/07/2026	EUR	1 071 666	998 968	0.65
391 000	INTERNATIONAL DESIGN GROUP SPA - REGS - 6.5% 15/11/2025	EUR	404 969	390 539	0.25
193 000	INTERNATIONAL PERSONAL FINANCE PLC 9.75% 12/11/2025	EUR	205 404	185 010	0.12
600 000	INTERTRUST GROUP BV - REGS - 3.375% 15/11/2025	EUR	610 607	592 566	0.38
400 000	INTESA SANPAOLO SPA FRN 04/03/2029	EUR	449 744	417 772	0.27
100 000	INTESA SANPAOLO SPA FRN 12/07/2029	EUR	109 877	101 663	0.07
250 000	INTESA SANPAOLO SPA 2.855% 23/04/2025	EUR	266 269	248 253	0.16
600 000	INTESA SANPAOLO SPA 2.925% 14/10/2030	EUR	621 549	525 006	0.34
690 000	INTESA SANPAOLO SPA 3.928% 15/09/2026	EUR	764 080	702 041	0.45
1 674 000	INTESA SANPAOLO SPA 6.625% 13/09/2023	EUR	1 863 659	1 776 481	1.16
500 000	INTESA SANPAOLO VITA SPA FRN PERPETUAL	EUR	541 806	499 940	0.32
550 000	INTESA SANPAOLO VITA SPA 2.375% 22/12/2030	EUR	549 067	469 343	0.30
657 000	INTRUM AB - REGS - 3% 15/09/2027	EUR	639 438	582 542	0.38
938 000	INTRUM AB - REGS - 3.125% 15/07/2024	EUR	934 471	915 272	0.59
880 000	INTRUM AB - REGS - 3.5% 15/07/2026	EUR	892 030	818 374	0.53
342 000	INTRUM AB - REGS - 4.875% 15/08/2025	EUR	357 924	336 754	0.22

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
760 000	IQVIA INC - REGS - 1.75% 15/03/2026	EUR	762 475	713 769	0.46
500 000	IQVIA INC - REGS - 2.25% 15/01/2028	EUR	502 626	449 550	0.29
390 000	IQVIA INC - REGS - 2.25% 15/03/2029	EUR	391 374	341 086	0.22
600 000	IQVIA INC - REGS - 2.875% 15/06/2028	EUR	571 708	548 724	0.36
300 000	JAMES HARDIE INTERNATIONAL FINANCE DAC - REGS - 3.625% 01/10/2026	EUR	302 154	298 578	0.19
400 000	KONINKLIJKE KPN NV FRN PERPETUAL	EUR	400 983	381 444	0.25
588 000	K+S AG 2.625% 06/04/2023	EUR	592 516	594 944	0.39
655 000	LANXESS AG FRN 06/12/2076	EUR	698 313	663 096	0.43
429 000	LEVI STRAUSS & CO 3.375% 15/03/2027	EUR	439 854	423 187	0.27
363 000	LKQ ITALIA BONDCO DI LKQ ITALIA BONDCO GP SRL E C SAPA - REGS - 3.875% 01/04/2024	EUR	391 791	374 082	0.24
600 000	LOXAM SAS - REGS - 2.875% 15/04/2026	EUR	577 212	558 936	0.36
400 000	LOXAM SAS - REGS - 4.25% 15/04/2024	EUR	401 508	396 720	0.26
400 000	LOXAM SAS - REGS - 4.5% 15/02/2027	EUR	396 916	382 836	0.25
387 000	LOXAM SAS 3.75% 15/07/2026	EUR	382 964	372 186	0.24
303 000	MOTION BONDCO DAC 4.5% 15/11/2027	EUR	293 374	270 476	0.18
422 000	MOTION FINCO SARL 7% 15/05/2025	EUR	445 722	434 487	0.28
192 000	NATIONAL BANK OF GREECE SA FRN 08/10/2026	EUR	200 024	179 762	0.12
309 000	NATIONAL BANK OF GREECE SA FRN 18/07/2029	EUR	339 560	323 594	0.21
166 000	NEINOR HOMES SA - REGS - 4.5% 15/10/2026	EUR	169 118	155 351	0.10
100 000	NEXANS SA 3.75% 08/08/2023	EUR	104 410	102 406	0.07
522 000	NEXI SPA 1.625% 30/04/2026	EUR	519 161	479 567	0.31
435 000	NEXI SPA 1.75% 31/10/2024	EUR	431 232	425 987	0.28
1 200 000	NEXI SPA 2.125% 30/04/2029	EUR	1 173 639	1 024 308	0.66
603 000	NGG FINANCE PLC FRN 05/09/2082	EUR	602 066	537 110	0.35
100 000	NGG FINANCE PLC FRN 05/12/2079	EUR	99 880	95 654	0.06
268 000	NH HOTEL GROUP SA - REGS - 4% 02/07/2026	EUR	266 915	257 827	0.17
747 000	NOKIA OYJ 2% 11/03/2026	EUR	781 959	724 381	0.47
501 000	NOKIA OYJ 2% 15/03/2024	EUR	519 907	504 788	0.33
730 000	NOKIA OYJ 2.375% 15/05/2025	EUR	770 317	732 029	0.47
350 000	NOKIA OYJ 3.125% 15/05/2028	EUR	383 240	345 559	0.22
347 000	NOMAD FOODS BONDCO PLC - REGS - 2.5% 24/06/2028	EUR	340 088	309 090	0.20
240 000	NOVELIS SHEET INGOT GMBH - REGS - 3.375% 15/04/2029	EUR	236 594	216 089	0.14
300 000	NOVO BANCO SA FRN 06/07/2028	EUR	300 258	293 409	0.19
120 000	OCI NV - REGS - 3.625% 15/10/2025	EUR	110 648	110 401	0.07
599 000	ONTEX GROUP NV 3.5% 15/07/2026	EUR	594 104	519 908	0.34
1 140 000	ORGANON & CO / ORGANON FOREIGN DEBT CO-ISSUER BV - REGS - 2.875% 30/04/2028	EUR	1 149 504	1 026 000	0.66
330 000	PERMANENT TSB GROUP HOLDINGS PLC FRN 26/09/2024	EUR	332 122	319 651	0.21
450 000	PIRAEUS BANK SA FRN 03/11/2027	EUR	442 319	398 448	0.26
882 000	PIRAEUS FINANCIAL HOLDINGS SA FRN 26/06/2029	EUR	939 942	904 332	0.59
528 000	QUATRIM SASU - REGS - 5.875% 15/01/2024	EUR	549 813	517 060	0.34
980 000	RAKUTEN GROUP INC - REGS - FRN PERPETUAL	EUR	958 014	836 675	0.54
400 000	RCI BANQUE SA FRN 18/02/2030	EUR	402 092	368 472	0.24
700 000	RENAULT SA 1% 18/04/2024	EUR	699 257	668 416	0.43

Lyxor Index Fund - Lyxor ESG Euro High Yield (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
123 000	RENAULT SA 1% 28/11/2025	EUR	121 061	113 100	0.07
100 000	RENAULT SA 1.125% 04/10/2027	EUR	94 351	81 134	0.05
900 000	RENAULT SA 1.25% 24/06/2025	EUR	879 781	818 685	0.53
700 000	RENAULT SA 2% 28/09/2026	EUR	672 041	616 189	0.40
1 000 000	RENAULT SA 2.375% 25/05/2026	EUR	1 006 543	905 960	0.59
1 000 000	RENAULT SA 2.5% 02/06/2027	EUR	949 950	870 680	0.56
631 000	REXEL SA 2.125% 15/06/2028	EUR	635 744	577 838	0.37
518 000	REXEL SA 2.125% 15/12/2028	EUR	515 432	463 206	0.30
201 000	RUBIS TERMINAL INFRA SAS - REGS - 5.625% 15/05/2025	EUR	209 564	203 567	0.13
383 000	SAIPEM FINANCE INTERNATIONAL BV 2.625% 07/01/2025	EUR	381 519	346 443	0.22
480 000	SAIPEM FINANCE INTERNATIONAL BV 3.125% 31/03/2028	EUR	440 884	391 358	0.25
500 000	SAIPEM FINANCE INTERNATIONAL BV 3.375% 15/07/2026	EUR	516 545	432 870	0.28
118 000	SAIPEM FINANCE INTERNATIONAL BV 3.75% 08/09/2023	EUR	125 330	115 655	0.07
676 000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB FRN PERPETUAL (ISIN XS2010028186)	EUR	685 957	540 415	0.35
260 000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB FRN PERPETUAL (ISIN XS2010032618)	EUR	256 824	217 472	0.14
531 000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB FRN PERPETUAL (ISIN XS2272358024)	EUR	528 289	439 249	0.28
200 000	SAMSONITE FINCO SARL - REGS - 3.5% 15/05/2026	EUR	193 998	186 646	0.12
225 000	SARENS FINANCE CO NV 5.75% 21/02/2027	EUR	223 165	190 013	0.12
313 000	SEALED AIR CORP - REGS - 4.5% 15/09/2023	EUR	334 616	321 060	0.21
816 562	SELECTA GROUP BV 8% 01/04/2026	EUR	800 558	813 859	0.53
600 000	SES SA FRN PERPETUAL (ISIN XS1405765659)	EUR	657 428	610 386	0.40
588 000	SES SA FRN PERPETUAL (ISIN XS2010028343)	EUR	593 429	531 887	0.34
199 000	SIG COMBIBLOC PURCHASECO SARL - REGS - 1.875% 18/06/2023	EUR	205 535	199 543	0.13
622 000	SIG COMBIBLOC PURCHASECO SARL - REGS - 2.125% 18/06/2025	EUR	646 421	620 476	0.40
670 000	SOFTBANK GROUP CORP 2.125% 06/07/2024	EUR	664 770	624 145	0.40
630 000	SOFTBANK GROUP CORP 2.875% 06/01/2027	EUR	603 090	535 721	0.35
700 000	SOFTBANK GROUP CORP 3.125% 19/09/2025	EUR	704 754	644 182	0.42
533 000	SOFTBANK GROUP CORP 3.375% 06/07/2029	EUR	495 284	428 724	0.28
714 000	SOFTBANK GROUP CORP 3.875% 06/07/2032	EUR	642 686	561 732	0.36
100 000	SOFTBANK GROUP CORP 4% 20/04/2023	EUR	100 142	99 250	0.06
420 000	SOFTBANK GROUP CORP 4.75% 30/07/2025	EUR	418 494	405 401	0.26
1 116 000	SOFTBANK GROUP CORP 5% 15/04/2028	EUR	1 239 562	1 026 832	0.67
750 000	SOLVAY FINANCE SACA FRN PERPETUAL (ISIN XS0992293901)	EUR	821 195	770 625	0.50
268 000	SOLVAY FINANCE SACA FRN PERPETUAL (ISIN XS1323897725)	EUR	293 477	273 987	0.18
200 000	SOLVAY SA FRN PERPETUAL	EUR	201 293	184 328	0.12
300 000	SPECTRUM BRANDS INC - REGS - 4% 01/10/2026	EUR	298 554	295 593	0.19
200 000	SPIE SA 2.625% 18/06/2026	EUR	204 398	191 696	0.12
500 000	SPIE SA 3.125% 22/03/2024	EUR	520 801	503 235	0.33
540 000	STENA INTERNATIONAL SA - REGS - 3.75% 01/02/2025	EUR	533 495	512 995	0.33
500 000	SYNTHOMER PLC - REGS - 3.875% 01/07/2025	EUR	523 642	496 330	0.32
230 000	TELE COLUMBUS AG - REGS - 3.875% 02/05/2025	EUR	218 839	208 794	0.14
99 000	TELECOM ITALIA FINANCE SA 7.75% 24/01/2033	EUR	139 064	112 018	0.07

Lyxor Index Fund - Lyxor ESG Euro High Yield (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
480 000	TELECOM ITALIA SPA 3.625% 19/01/2024	EUR	500 909	477 211	0.31
430 000	TELECOM ITALIA SPA/MILANO 1.625% 18/01/2029	EUR	382 189	344 636	0.22
850 000	TELECOM ITALIA SPA/MILANO 2.375% 12/10/2027	EUR	846 913	742 016	0.48
600 000	TELECOM ITALIA SPA/MILANO 2.5% 19/07/2023	EUR	621 258	598 848	0.39
739 000	TELECOM ITALIA SPA/MILANO 2.75% 15/04/2025	EUR	773 804	703 255	0.46
100 000	TELECOM ITALIA SPA/MILANO 2.875% 28/01/2026	EUR	98 453	93 175	0.06
301 000	TELECOM ITALIA SPA/MILANO 3% 30/09/2025	EUR	322 108	286 898	0.19
500 000	TELECOM ITALIA SPA/MILANO 3.625% 25/05/2026	EUR	524 749	482 455	0.31
350 000	TELECOM ITALIA SPA/MILANO 4% 11/04/2024	EUR	374 608	350 060	0.23
200 000	TELECOM ITALIA SPA/MILANO 5.25% 17/03/2055	EUR	230 892	182 106	0.12
900 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS1050461034)	EUR	971 845	940 635	0.61
100 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS1731823255)	EUR	101 907	99 879	0.06
1 100 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS1795406575)	EUR	1 125 438	1 097 701	0.71
400 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS1795406658)	EUR	429 319	388 076	0.25
1 100 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS1933828433)	EUR	1 187 592	1 118 326	0.72
200 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS2056371334)	EUR	188 690	179 530	0.12
200 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS2109819859)	EUR	194 009	179 470	0.12
300 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS2293060658)	EUR	280 824	247 041	0.16
900 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS2410367747)	EUR	894 010	795 375	0.52
100 000	TELENET FINANCE LUXEMBOURG NOTES SARL - REGS - 3.5% 01/03/2028	EUR	102 801	94 488	0.06
979 000	TERNA - RETE ELETTRICA NAZIONALE FRN PERPETUAL	EUR	941 664	898 477	0.58
693 000	TI AUTOMOTIVE FINANCE PLC - REGS - 3.75% 15/04/2029	EUR	668 912	585 876	0.38
106 000	TRIVIUM PACKAGING FINANCE BV - REGS - 3.75% 15/08/2026	EUR	108 440	101 747	0.07
198 000	UGI INTERNATIONAL LLC - REGS - 2.5% 01/12/2029	EUR	195 171	161 520	0.10
300 000	UNICAJA BANCO SA FRN 19/07/2032	EUR	295 312	267 126	0.17
900 000	UNICREDIT SPA FRN 15/01/2032	EUR	907 724	808 056	0.52
980 000	UNICREDIT SPA FRN 20/02/2029	EUR	1 053 914	1 000 619	0.65
1 112 000	UNICREDIT SPA FRN 23/09/2029	EUR	1 115 617	1 056 055	0.68
1 234 000	UNIPOL GRUPPO FINANZIARIO SPA 3% 18/03/2025	EUR	1 323 337	1 254 570	0.82
816 000	UNIPOL GRUPPO SPA 3.25% 23/09/2030	EUR	887 588	809 603	0.52
100 000	UNIPOL GRUPPO SPA 3.5% 29/11/2027	EUR	112 936	102 506	0.07
500 000	UNIPOLSAI ASSICURAZIONI SPA FRN PERPETUAL	EUR	565 319	477 445	0.31
411 000	UNIPOLSAI ASSICURAZIONI SPA 3.875% 01/03/2028	EUR	428 951	400 417	0.26
715 000	UNIPOLSAI SPA FRN PERPETUAL	EUR	762 458	724 066	0.47
600 000	VALEO SA 1.625% 18/03/2026	EUR	608 932	570 762	0.37
600 000	VALEO 1% 03/08/2028	EUR	584 322	504 282	0.33
600 000	VALEO 1.5% 18/06/2025	EUR	618 251	576 408	0.37
700 000	VALEO 3.25% 22/01/2024	EUR	753 350	714 952	0.46
1 054 000	VALLOUREC SA - REGS - 8.5% 30/06/2026	EUR	1 085 804	1 056 508	0.68
800 000	VEOLIA ENVIRONNEMENT SA FRN PERPETUAL (ISIN FR00140007K5)	EUR	473 663	752 000	0.49
900 000	VEOLIA ENVIRONNEMENT SA FRN PERPETUAL (ISIN FR00140007L3)	EUR	896 047	784 296	0.51
400 000	VEOLIA ENVIRONNEMENT SA FRN PERPETUAL (ISIN FR0014006IX6)	EUR	384 293	351 120	0.23
1 912 000	VODAFONE GROUP PLC FRN 03/01/2079	EUR	1 981 669	1 910 278	1.25
1 009 000	VODAFONE GROUP PLC FRN 27/08/2080 (ISIN XS2225157424)	EUR	1 020 600	943 183	0.61

Lyxor Index Fund - Lyxor ESG Euro High Yield (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
854 000	VODAFONE GROUP PLC FRN 27/08/2080 (ISIN XS2225204010)	EUR	851 882	743 988	0.48
264 000	VOLVO CAR AB 2% 24/01/2025	EUR	274 595	257 363	0.17
700 000	VOLVO CAR AB 2.125% 02/04/2024	EUR	727 845	698 593	0.45
200 000	VOLVO CAR AB 2.5% 07/10/2027	EUR	214 471	192 756	0.12
870 000	VZ SECURED FINANCING BV 3.5% 15/01/2032	EUR	822 502	743 606	0.48
535 000	VZ VENDOR FINANCING II BV - REGS - 2.875% 15/01/2029	EUR	509 072	455 750	0.30
277 000	WEBUILD SPA 1.75% 26/10/2024	EUR	271 719	260 613	0.17
334 000	WEBUILD SPA 3.875% 28/07/2026	EUR	316 208	301 195	0.20
450 000	WEBUILD SPA 5.875% 15/12/2025	EUR	451 877	441 171	0.29
700 000	WIENERBERGER AG 2.75% 04/06/2025	EUR	743 568	708 316	0.46
700 000	WINTERSHALL DEA FINANCE 2 BV FRN PERPETUAL (ISIN XS2286041517)	EUR	682 087	576 821	0.37
700 000	WINTERSHALL DEA FINANCE 2 BV FRN PERPETUAL (ISIN XS2286041947)	EUR	692 159	564 998	0.37
828 000	ZIGGO BOND CO BV - REGS - 3.375% 28/02/2030	EUR	814 483	690 345	0.45
369 000	ZIGGO BV - REGS - 2.875% 15/01/2030	EUR	369 815	317 126	0.21
	Total Bonds		**163 934 907**	**151 175 570**	**97.96**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**163 934 907**	**151 175 570**	**97.96**
	Total Investments		**163 934 907**	**151 175 570**	**97.96**

Lyxor Index Fund - Lyxor ESG Euro High Yield (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Banks	20.97
Investment Banking and Brokerage Services	18.79
Telecommunications Service Providers	11.16
Automobiles and Parts	4.92
Industrial Transportation	4.11
Real Estate Investment and Services	3.44
Non-life Insurance	3.16
Pharmaceuticals and Biotechnology	3.09
Software and Computer Services	2.94
Industrial Support Services	2.36
Travel and Leisure	2.35
General Industrials	2.34
Telecommunications Equipment	2.23
Technology Hardware and Equipment	2.03
Chemicals	1.91
Construction and Materials	1.85
Consumer Services	1.33
Health Care Providers	1.33
Industrial Metals and Mining	1.25
Gas, Water and Multi-utilities	1.22
Personal Care, Drug and Grocery Stores	1.15
Leisure Goods	0.70
Media	0.63
Electricity	0.58
Retailers	0.58
Medical Equipment and Services	0.57
Personal Goods	0.40
Oil, Gas and Coal	0.29
Real Estate Investment Trusts	0.21
Electronic and Electrical Equipment	0.07
	97.96

Geographical classification	%
Italy	21.14
France	16.74
Germany	9.74
Spain	9.59
Netherlands	9.31
United States of America	5.50
Luxembourg	4.64
Sweden	4.44
United Kingdom	4.41
Japan	3.35
Greece	1.81
Finland	1.71
Ireland	1.49
Portugal	0.88
Austria	0.80
Denmark	0.71
Belgium	0.58
Norway	0.58
Jersey	0.30
Cyprus	0.24
	97.96

Lyxor Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
25 000	ADT SECURITY CORP 4.125% 01/08/2029	USD	22 733	21 328	0.08
48 000	AMERICAN AXLE & MANUFACTURING INC 6.875% 01/07/2028	USD	45 715	45 183	0.17
45 000	AMERIGAS PARTNERS LP / AMERIGAS FINANCE CORP 5.875% 20/08/2026	USD	45 828	44 466	0.17
8 000	APX GROUP INC - 144A - 5.75% 15/07/2029	USD	7 830	6 573	0.02
30 000	AVANTOR FUNDING INC 4.625% 15/07/2028	USD	31 170	28 673	0.11
230 000	BALL CORP 5.25% 01/07/2025	USD	239 956	236 490	0.88
154 000	BATH & BODY WORKS INC 7.5% 15/06/2029	USD	166 723	159 577	0.59
47 000	BUILDERS FIRSTSOURCE INC - 144A - 5% 01/03/2030	USD	47 759	43 500	0.16
25 000	CHENIERE ENERGY PARTNERS LP 4.5% 01/10/2029	USD	25 155	23 998	0.09
15 000	CINEMARK USA INC - 144A - 5.25% 15/07/2028	USD	13 991	13 281	0.05
30 000	CLARIVATE SCIENCE HOLDINGS CORP 3.875% 01/07/2028	USD	27 506	26 753	0.10
74 000	CLEARWAY ENERGY OPERATING LLC - 144A - 3.75% 15/02/2031	USD	68 054	63 698	0.24
87 000	CLEVELAND-CLIFFS INC 4.625% 01/03/2029	USD	85 064	81 592	0.30
5 000	CLEVELAND-CLIFFS INC 5.875% 01/06/2027	USD	5 139	5 032	0.02
38 000	CONSOLIDATED COMMUNICATIONS INC 5% 01/10/2028	USD	32 646	31 156	0.12
7 000	COOPER-STANDARD AUTOMOTIVE INC - 144A - 5.625% 15/11/2026	USD	5 488	3 354	0.01
40 000	COVANTA HOLDING CORP 5% 01/09/2030	USD	37 976	36 064	0.13
55 000	CRESTWOOD MIDSTREAM PARTNERS LP / CRESTWOOD MIDSTREAM FINANCE CORP 6% 01/02/2029	USD	55 250	53 621	0.20
49 000	DANA INC 5.625% 15/06/2028	USD	50 038	46 872	0.17
95 000	DELTA AIR LINES INC 3.8% 19/04/2023	USD	95 340	94 911	0.35
30 000	DELTA AIR LINES INC 7.375% 15/01/2026	USD	32 298	32 051	0.12
37 000	DIEBOLD NIXDORF INC - 144A - 9.375% 15/07/2025	USD	37 943	32 644	0.12
41 000	EDGEWELL PERSONAL CARE CO - 144A - 5.5% 01/06/2028	USD	40 730	39 724	0.15
55 000	ELANCO ANIMAL HEALTH INC FRN 28/08/2028	USD	58 984	57 008	0.21
75 000	EQM MIDSTREAM PARTNERS LP 4.75% 15/01/2031	USD	69 818	67 143	0.25
95 000	EQM MIDSTREAM PARTNERS LP 4.75% 15/07/2023	USD	95 017	94 270	0.35
90 000	FMG RESOURCES AUGUST 2006 PTY LTD - 144A - 5.125% 15/05/2024	USD	91 205	91 060	0.34
158 000	FRONTIER COMMUNICATIONS HOLDINGS LLC 5.875% 15/10/2027	USD	154 804	151 455	0.56
49 000	GARTNER INC - 144A - 4.5% 01/07/2028	USD	51 263	47 058	0.18
43 000	HERC HOLDINGS INC - 144A - 5.5% 15/07/2027	USD	44 020	42 088	0.16
24 000	HEXCEL CORP FRN 15/08/2025	USD	24 999	24 216	0.09
100 000	HOWMET AEROSPACE INC 3% 15/01/2029	USD	94 725	87 311	0.32
25 000	IHEARTCOMMUNICATIONS INC 4.75% 15/01/2028	USD	24 398	22 672	0.08
15 000	IRON MOUNTAIN INC - 144A - 4.875% 15/09/2027	USD	14 669	14 463	0.05
100 000	IRON MOUNTAIN INC - 144A - 5% 15/07/2028	USD	98 368	94 778	0.35
30 000	ISTAR INC 5.5% 15/02/2026	USD	30 590	29 220	0.11
11 000	JOSEPH T RYERSON & SON INC - 144A - 8.5% 01/08/2028	USD	11 895	11 837	0.04
13 000	KORN FERRY 4.625% 15/12/2027	USD	13 401	12 423	0.05
50 000	LEVEL 3 FINANCING INC - 144A - 3.75% 15/07/2029	USD	43 905	40 751	0.15
56 000	MACY'S RETAIL HOLDINGS LLC - 144A - 5.875% 01/04/2029	USD	55 938	53 407	0.20
28 000	MASONITE INTERNATIONAL CORP 5.375% 01/02/2028	USD	28 513	26 887	0.10
25 000	MATTEL INC - 144A - 5.875% 15/12/2027	USD	26 506	25 561	0.10
74 000	MOLINA HEALTHCARE INC - 144A - 4.375% 15/06/2028	USD	72 980	69 325	0.26

Lyxor Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
97 000	NATIONSTAR MORTGAGE HOLDINGS INC - 144A - 5.125% 15/12/2030	USD	88 862	84 548	0.31
25 000	NIELSEN FINANCE LLC / NIELSEN FINANCE CO - 144A - 4.75% 15/07/2031	USD	22 305	23 636	0.09
87 000	NORDSTROM INC 4.25% 01/08/2031	USD	76 816	74 509	0.28
24 000	OCEANEERING INTERNATIONAL INC 4.65% 15/11/2024	USD	23 700	23 232	0.09
49 000	RADIAN GROUP INC 6.625% 15/03/2025	USD	50 240	49 943	0.19
77 000	SEALED AIR CORP - 144A - 4% 01/12/2027	USD	79 825	72 532	0.27
25 000	SERVICE CORP INTERNATIONAL/US 4% 15/05/2031	USD	23 722	22 430	0.08
30 000	SIRIUS XM RADIO INC - 144A - 4% 15/07/2028	USD	30 032	27 218	0.10
53 000	SIRIUS XM RADIO INC - 144A - 5% 01/08/2027	USD	53 656	51 331	0.19
26 000	SIX FLAGS THEME PARKS INC 7% 01/07/2025	USD	27 187	27 060	0.10
25 000	SUBURBAN PROPANE PARTNERS LP/SUBURBAN ENERGY FINANCE CORP 5% 01/06/2031	USD	24 014	22 664	0.08
39 000	SYMANTEC CORP - 144A - 5% 15/04/2025	USD	38 975	39 001	0.15
14 000	TRINITY INDUSTRIES INC 4.55% 01/10/2024	USD	14 216	14 041	0.05
20 000	TRONOX INC - 144A - 4.625% 15/03/2029	USD	18 207	17 866	0.07
33 000	TWILIO INC 3.875% 15/03/2031	USD	30 212	28 331	0.11
100 000	UNITED RENTALS NORTH AMERICA INC 5.25% 15/01/2030	USD	103 369	97 586	0.36
10 000	UNITED STATES CELLULAR CORP 6.7% 15/12/2033	USD	11 013	10 305	0.04
20 000	UNIVISION COMMUNICATIONS INC - 144A - 5.125% 15/02/2025	USD	20 067	19 784	0.07
285 000	VODAFONE GROUP PLC FRN 04/04/2079	USD	313 665	301 691	1.12
90 000	WESCO DISTRIBUTION INC - 144A - 7.125% 15/06/2025	USD	94 092	93 220	0.35
50 000	XEROX HOLDINGS CORP 5.5% 15/08/2028	USD	49 703	45 137	0.17
	Total Bonds		**3 520 208**	**3 379 539**	**12.57**
	Supranationals, Governments and Local Public Authorities, Debt Instruments				
1 566 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028 (ISIN US912810PV44)	USD	2 423 935	2 368 784	8.81
1 494 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2031	USD	1 656 588	1 650 817	6.14
6 766 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2032	USD	7 257 111	7 013 473	26.10
1 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2052	USD	1 359	1 314	0.00
34 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2028	USD	75 198	75 231	0.28
5 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2029	USD	11 688	11 690	0.04
7 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2023	USD	8 998	8 996	0.03
158 000	UNITED STATES TREASURY NOTE/BOND 0.5% 31/05/2027	USD	151 631	139 626	0.52
137 800	UNITED STATES TREASURY NOTE/BOND 0.625% 31/12/2027	USD	124 585	120 893	0.45
370 400	UNITED STATES TREASURY NOTE/BOND 0.75% 31/01/2028	USD	346 151	326 675	1.22
1 000	UNITED STATES TREASURY NOTE/BOND 1.125% 15/08/2040	USD	738	713	0.00
819 400	UNITED STATES TREASURY NOTE/BOND 1.25% 30/06/2028	USD	757 501	738 868	2.75
1 000	UNITED STATES TREASURY NOTE/BOND 1.25% 30/09/2028	USD	922	898	0.00
911 900	UNITED STATES TREASURY NOTE/BOND 1.25% 31/05/2028	USD	888 537	823 524	3.06
2 558 200	UNITED STATES TREASURY NOTE/BOND 2% 15/11/2026	USD	2 640 984	2 450 975	9.12
276 300	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2027	USD	277 563	266 370	0.99
1 895 700	UNITED STATES TREASURY NOTE/BOND 2.375% 15/05/2051	USD	1 923 319	1 658 441	6.17
5 244 100	UNITED STATES TREASURY NOTE/BOND 2.375% 15/11/2049	USD	5 412 180	4 583 672	17.05

Lyxor Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)				
985 400	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2043	USD	1 163 079	929 586	3.46
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**25 122 067**	**23 170 546**	**86.19**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**28 642 275**	**26 550 085**	**98.76**
	Total Investments		**28 642 275**	**26 550 085**	**98.76**

Lyxor Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Governments	86.19
Telecommunications Service Providers	2.28
Investment Banking and Brokerage Services	1.58
General Industrials	1.33
Oil, Gas and Coal	0.98
Retailers	0.87
Travel and Leisure	0.78
Technology Hardware and Equipment	0.51
Aerospace and Defense	0.41
Real Estate Investment Trusts	0.41
Industrial Metals and Mining	0.37
Software and Computer Services	0.37
Construction and Materials	0.26
Health Care Providers	0.26
Electricity	0.24
Industrial Support Services	0.22
Industrial Transportation	0.22
Pharmaceuticals and Biotechnology	0.21
Automobiles and Parts	0.19
Finance and Credit Services	0.19
Gas, Water and Multi-utilities	0.17
Personal Care, Drug and Grocery Stores	0.15
Waste and Disposal Services	0.13
Mortgage Real Estate Investment Trusts	0.11
Leisure Goods	0.10
Consumer Services	0.08
Telecommunications Equipment	0.08
Media	0.07
	98.76

Geographical classification	%
United States of America	97.20
United Kingdom	1.12
Australia	0.34
Canada	0.10
	98.76

Lyxor Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
19 737	ADVANCED MICRO DEVICES INC	USD	1 614 421	1 599 989	0.97
37 245	AGEAS SA/NV	EUR	1 692 901	1 708 801	1.03
85 901	AKZO NOBEL NV	EUR	7 141 809	7 138 373	4.32
183	ALPHABET INC	USD	433 907	398 860	0.24
2 698	AMAZON.COM INC	USD	7 310 590	6 356 917	3.85
203 555	AROUNDTOWN SA	EUR	1 031 617	976 657	0.59
14 788	ASM INTERNATIONAL NV	EUR	4 907 490	4 287 041	2.59
38 618	BAYERISCHE MOTOREN WERKE AG	EUR	2 952 746	3 031 899	1.83
158 905	BEIERSDORF AG	EUR	15 099 154	15 226 277	9.22
3 390	BIOGEN INC	USD	665 716	666 592	0.40
92 869	BRENNTAG SE	EUR	6 993 036	6 866 734	4.16
15 118	CARL ZEISS MEDITEC AG	EUR	2 022 788	1 820 207	1.10
763 707	DEUTSCHE LUFTHANSA AG - REG	EUR	5 125 995	5 462 796	3.31
243 256	DEUTSCHE POST AG - REG	EUR	10 801 372	9 954 036	6.02
4 590	DEUTSCHE TELEKOM AG - REG	EUR	77 387	80 646	0.05
976 383	EDP - ENERGIAS DE PORTUGAL SA	EUR	4 358 193	4 337 093	2.62
5 100	ELIA GROUP SA/NV	EUR	582 930	773 670	0.47
111 429	E.ON SE	EUR	1 134 956	1 106 490	0.67
27 252	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	1 709 790	1 619 859	0.98
121 788	HENKEL AG & CO KGAA - PFD	EUR	7 465 604	7 472 912	4.52
34 624	ILLUMINA INC	USD	11 137 111	9 736 205	5.89
39 467	INCYTE CORP	USD	2 421 736	2 804 347	1.70
2 588	INTUITIVE SURGICAL INC	USD	807 576	587 050	0.36
10 346	KNORR-BREMSE AG	EUR	922 036	707 046	0.43
3 305	KONINKLIJKE DSM NV	EUR	523 677	530 783	0.32
3 466	LANXESS	EUR	189 878	128 554	0.08
13 117	MERCK KGAA	EUR	2 234 481	2 321 053	1.40
2 940	META PLATFORMS INC	USD	840 632	558 682	0.34
67 933	PENN NATIONAL GAMING INC	USD	2 662 725	2 354 908	1.43
198 676	PINTEREST INC - A	USD	8 480 990	3 864 478	2.34
100 976	PUMA SE	EUR	10 504 335	7 136 984	4.32
7 995	SALESFORCE INC	USD	1 457 588	1 333 372	0.81
843	SARTORIUS AG	EUR	338 633	302 721	0.18
7 919	SCOUT24 SE	EUR	426 992	479 891	0.29
143 376	SHELL PLC	EUR	3 379 107	3 709 137	2.24
133 088	SIEMENS AG - REG	EUR	15 201 569	15 675 105	9.50
46 679	SIEMENS HEALTHINEERS AG	EUR	2 494 526	2 392 766	1.45
23 216	SOFINA SA	EUR	8 026 348	6 825 504	4.13
3 008 232	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	7 001 729	8 630 618	5.22
638 046	THYSSENKRUPP AG	EUR	5 794 734	4 708 779	2.85
67 797	UNIVERSAL MUSIC GROUP NV	EUR	1 660 010	1 510 856	0.91
6 348	VOLKSWAGEN AG - PFD	EUR	977 592	945 471	0.57

Lyxor Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
119 354	ZALANDO SE	EUR	10 820 383	4 515 162	2.73
	Total Shares		**181 426 790**	**162 645 321**	**98.43**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**181 426 790**	**162 645 321**	**98.43**
Total Investments			**181 426 790**	**162 645 321**	**98.43**

Lyxor Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
General Industrials	14.68
Pharmaceuticals and Biotechnology	10.86
Industrial Transportation	9.33
Personal Care, Drug and Grocery Stores	9.21
Chemicals	8.55
Retailers	6.58
Telecommunications Service Providers	5.27
Household Goods and Home Construction	4.52
Personal Goods	4.32
Investment Banking and Brokerage Services	4.13
Technology Hardware and Equipment	3.56
Electricity	3.09
Automobiles and Parts	2.41
Oil, Gas and Coal	2.24
Software and Computer Services	1.68
Medical Equipment and Services	1.46
Travel and Leisure	1.43
Life Insurance	1.03
Health Care Providers	0.98
Media	0.91
Gas, Water and Multi-utilities	0.67
Industrial Engineering	0.61
Real Estate Investment and Services	0.59
Food Producers	0.32
	98.43

Geographical classification	%
Germany	60.88
United States of America	18.32
Netherlands	8.15
Belgium	5.63
Portugal	2.62
United Kingdom	2.24
Luxembourg	0.59
	98.43

Lyxor Index Fund - Lyxor Smart Overnight Return

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
416 847	ABBOTT LABORATORIES	USD	46 260 406	46 776 127	3.22
1 833 106	ACTIVISION BLIZZARD INC	USD	132 635 480	133 693 938	9.22
233 148	ADVANCED MICRO DEVICES INC	USD	23 434 415	19 872 949	1.37
352 422	AEON CO LTD	JPY	7 184 838	6 313 989	0.43
24 713	AGC INC	JPY	883 013	877 086	0.06
20 967	AKAMAI TECHNOLOGIES INC	USD	2 048 053	2 309 331	0.16
9 306	ALPHABET CLASS - A	USD	24 343 880	20 975 997	1.44
16 538	ALPHABET INC	USD	37 516 860	37 556 742	2.59
9 383	AMAZON.COM INC	USD	27 052 643	25 802 291	1.78
1 550 000	AXA SA	EUR	36 099 000	39 819 500	2.74
52 429	BIOGEN INC	USD	11 013 457	10 489 788	0.72
1 771 872	BNP PARIBAS SA	EUR	79 929 146	87 636 789	6.04
8 093	BOOKING HOLDINGS INC	USD	15 323 437	17 836 690	1.23
113 032	BRIDGESTONE CORP	JPY	4 028 296	3 910 698	0.27
724 184	CANON INC	JPY	15 415 193	15 741 765	1.08
7 667	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	1 878 558	1 765 528	0.12
397 730	CHUGAI PHARMACEUTICAL CO LTD	JPY	11 454 720	11 266 644	0.78
653 793	COCA-COLA CO	USD	40 753 667	41 149 202	2.83
35 953	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	3 037 510	2 870 702	0.20
309 853	CONOCOPHILLIPS	USD	27 416 135	28 741 654	1.98
8 399	COPART INC	USD	717 704	932 264	0.06
3 787 522	CREDIT AGRICOLE SA	EUR	42 829 352	38 647 874	2.66
145 192	DOMINION ENERGY INC	USD	10 647 370	11 579 188	0.80
49 932	EBARA CORP	JPY	2 416 308	2 181 640	0.15
5 083 817	ENGIE SA (ISIN FR0010208488)	EUR	67 395 259	57 650 485	3.97
16 384	FEDEX CORP	USD	3 452 314	3 222 584	0.22
4 507	F5 NETWORKS INC	USD	566 506	753 888	0.05
8 645	GENERAL MOTORS CO	USD	428 458	318 541	0.02
423 627	INPEX CORP	JPY	4 001 014	4 710 316	0.32
22 771	IQVIA HOLDINGS INC	USD	4 949 491	4 750 589	0.33
27 000	KAO CORP	JPY	976 397	1 025 076	0.07
2 091 900	KDDI CORP	JPY	63 113 969	65 816 941	4.53
13 352	KEYENCE CORP	JPY	5 610 395	5 121 521	0.35
320 486	KIRIN HOLDINGS CO LTD	JPY	4 389 055	4 420 635	0.30
130 296	KUBOTA CORP	JPY	2 120 289	2 097 965	0.14
210 177	KURARAY CO LTD	JPY	1 644 179	1 589 500	0.11
114 274	KYOWA KIRIN CO LTD	JPY	2 522 558	2 266 704	0.16
522	LASERTEC	JPY	83 857	67 115	0.00
157 567	LOGITECH INTERNATIONAL SA - REG	CHF	9 744 438	9 657 283	0.67
2 452	META PLATFORMS INC	USD	476 305	479 675	0.03
137 675	MICROSOFT CORP	USD	35 869 856	37 916 427	2.61
69 490	MOSAIC CO	USD	4 233 920	4 316 157	0.30
15 489	NIPPON EXPRESS HOLDINGS INC	JPY	1 000 013	858 864	0.06
1 157 400	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	31 040 511	32 315 683	2.23

Lyxor Index Fund - Lyxor Smart Overnight Return

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
131 763	NVIDIA CORP	USD	23 862 976	24 785 201	1.71
4 000 000	ORANGE SA	EUR	40 912 000	45 280 000	3.12
67 906	OTSUKA HOLDINGS CO LTD	JPY	2 101 378	2 150 310	0.15
11 622	PAYCHEX INC - AK9420	USD	1 444 145	1 463 180	0.10
188 450	PAYPAL HOLDINGS INC	USD	18 738 722	16 502 031	1.14
67 000	RAKUTEN GROUP INC	JPY	472 587	446 401	0.03
86 926	RECRUIT HOLDINGS CO LTD	JPY	3 639 045	3 039 654	0.21
3 576	REGENERON PHARMACEUTICALS INC	USD	1 993 158	2 297 223	0.16
1 207 009	RENESAS ELECTRONICS CORP	JPY	12 747 617	12 334 480	0.85
29 617	ROCHE HOLDING AG	CHF	10 576 463	10 482 047	0.72
123 928	SALESFORCE INC	USD	23 235 040	21 887 878	1.51
1 131 000	SANOFI	EUR	88 850 547	115 814 400	7.98
1 254 499	SEKISUI HOUSE LTD	JPY	22 825 472	20 568 102	1.42
12 182	SEVEN & I HOLDINGS CO LTD	JPY	493 370	505 557	0.03
70 944	SHISEIDO CO LTD	JPY	3 043 157	3 159 430	0.22
46 500	SHOWA DENKO KK	JPY	756 098	852 837	0.06
5 588	SONOVA HOLDING AG	CHF	1 924 573	1 964 031	0.14
29 713	SWISSCOM AG - REG	CHF	16 342 150	16 646 492	1.15
30 570	SYNOPSYS INC	USD	3 524 897	8 774 650	0.60
3 185	TESLA INC	USD	2 607 573	2 657 604	0.18
851 800	TIS INC	JPY	19 042 406	18 132 487	1.25
167 389	T-MOBILE US INC	USD	18 641 802	21 056 331	1.45
231 039	TOKAI CARBON CO LTD	JPY	1 866 858	1 804 285	0.12
2 251 944	TOTALENERGIES SE	EUR	73 873 500	105 345 940	7.25
177 608	TREND MICRO INC/JAPAN	JPY	9 326 832	9 358 512	0.64
2 000 000	VEOLIA ENVIRONNEMENT SA	EUR	40 569 154	55 600 000	3.83
10 352	VERISIGN INC	USD	1 976 179	2 051 599	0.14
61 546	WALT DISNEY CO	USD	8 435 415	6 747 148	0.46
11 886	XCEL ENERGY INC	USD	788 979	846 312	0.06
92 277	YAMAHA MOTOR CO LTD	JPY	1 683 704	1 801 579	0.12
	Total Shares		**1 304 234 022**	**1 382 460 026**	**95.20**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**1 304 234 022**	**1 382 460 026**	**95.20**
Investment Funds					
	Open-ended Investment Funds				
121 950	LYXOR INTERNATIONAL ASSET MANAGEMENT - LYXOR FRANCE INDEX 1	EUR	14 016 933	18 291 281	1.26
121 231	LYXOR INTERNATIONAL ASSET MANAGEMENT - LYXOR FRANCE INDEX 2	EUR	14 016 728	18 292 546	1.26
121 132	LYXOR INTERNATIONAL ASSET MANAGEMENT - LYXOR FRANCE INDEX 3	EUR	14 017 395	18 292 143	1.26
144 077	LYXOR INTERNATIONAL ASSET MANAGEMENT - LYXOR FRANCE INDEX 4	EUR	14 015 811	18 307 864	1.26

Lyxor Index Fund - Lyxor Smart Overnight Return

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Investment Funds (continued)					
	Open-ended Investment Funds (continued)				
153 318	LYXOR INTERNATIONAL ASSET MANAGEMENT - LYXOR FRANCE INDEX 5	EUR	14 014 798	18 307 702	1.26
	Total Open-ended Investment Funds		**70 081 665**	**91 491 536**	**6.30**
Total Investment Funds			**70 081 665**	**91 491 536**	**6.30**
Total Investments			**1 374 315 687**	**1 473 951 562**	**101.50**

Lyxor Index Fund - Lyxor Smart Overnight Return

Economic and Geographical Classification of Investments

Economic classification	%
Telecommunications Service Providers	12.46
Software and Computer Services	11.27
Pharmaceuticals and Biotechnology	10.78
Oil, Gas and Coal	9.56
Leisure Goods	9.21
Banks	8.70
Gas, Water and Multi-utilities	7.80
Investment Fund	6.30
Technology Hardware and Equipment	5.68
Medical Equipment and Services	3.36
Beverages	3.14
Non-life Insurance	2.74
Retailers	2.25
Investment Banking and Brokerage Services	1.46
Household Goods and Home Construction	1.42
Travel and Leisure	1.23
Electricity	0.86
Automobiles and Parts	0.60
Chemicals	0.59
Media	0.46
Industrial Transportation	0.43
Electronic and Electrical Equipment	0.35
Personal Care, Drug and Grocery Stores	0.29
Industrial Support Services	0.21
Industrial Engineering	0.15
Consumer Services	0.09
Construction and Materials	0.06
Telecommunications Equipment	0.05
	101.50

Geographical classification	%
France	43.89
United States of America	38.78
Japan	16.16
Switzerland	2.67
	101.50

Lyxor Index Fund - Lyxor Stoxx Europe 600 Real Estate UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
881	ADYEN NV	EUR	1 936 421	1 429 863	4.53
506	ALPHABET CLASS - A	USD	1 128 763	1 094 638	3.47
196	ALPHABET INC	USD	490 580	427 194	1.35
373	AMAZON.COM INC	USD	1 048 312	878 847	2.78
33 592	ASR NEDERLAND NV	EUR	1 481 633	1 455 877	4.61
31 564	BAWAG GROUP AG	EUR	1 381 241	1 443 106	4.57
4 605	CADENCE DESIGN SYSTEMS INC	USD	489 438	658 481	2.09
4 588	CIGNA CORP	USD	1 093 922	1 073 251	3.40
82 494	DEUTSCHE TELEKOM AG - REG	EUR	1 448 100	1 449 420	4.59
9 885	D'IETEREN GROUP	EUR	1 412 549	1 532 175	4.85
74 444	EQUINOR ASA	NOK	2 285 874	2 431 730	7.71
11 084	KONE OYJ - B	EUR	514 519	510 862	1.62
7 658	KONGSBERG GRUPPEN ASA	NOK	312 082	316 340	1.00
3 283	MICROSOFT CORP	USD	881 958	863 641	2.74
56 886	MOWI ASA	NOK	1 494 297	1 543 623	4.89
49 464	NESTE OYJ	EUR	2 196 220	2 037 917	6.46
158 474	NORDEA BANK ABP	EUR	1 505 503	1 518 181	4.81
32 253	NORDIC SEMICONDUCTOR ASA	NOK	959 587	628 258	1.99
36 078	ORION OYJ - B	EUR	1 525 017	1 350 760	4.28
16 497	QIAGEN NV	EUR	717 455	726 528	2.30
25 322	SIEMENS AG - REG	EUR	2 996 254	2 982 426	9.46
16 890	SIEMENS HEALTHINEERS AG	EUR	946 853	865 781	2.74
72 504	SWEDISH ORPHAN BIOVITRUM AB	SEK	1 640 546	1 456 185	4.61
41 405	TELENOR ASA	NOK	558 775	559 874	1.77
1 231	TESLA INC	USD	845 469	1 016 072	3.22
62 247	UNIVERSAL MUSIC GROUP NV	EUR	1 367 131	1 387 174	4.40
Total Shares			**32 658 499**	**31 638 204**	**100.24**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**32 658 499**	**31 638 204**	**100.24**
Total Investments			**32 658 499**	**31 638 204**	**100.24**

Lyxor Index Fund - Lyxor Stoxx Europe 600 Real Estate UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Oil, Gas and Coal	14.16
Pharmaceuticals and Biotechnology	11.64
Software and Computer Services	9.64
General Industrials	9.45
Banks	9.38
Retailers	7.64
Telecommunications Service Providers	6.37
Food Producers	4.89
Non-life Insurance	4.61
Industrial Support Services	4.53
Media	4.40
Health Care Providers	3.40
Automobiles and Parts	3.22
Medical Equipment and Services	2.30
Technology Hardware and Equipment	1.99
Industrial Engineering	1.62
Industrial Transportation	1.00
	100.24

Geographical classification	%
United States of America	19.06
Norway	17.36
Finland	17.17
Germany	16.78
Netherlands	15.84
Belgium	4.85
Sweden	4.61
Austria	4.57
	100.24

Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
104 150	ADVANCED MICRO DEVICES INC	USD	9 991 580	8 442 967	4.68
6 825	ALPHABET CLASS - A	USD	14 622 417	14 764 630	8.19
898	ALPHABET INC	USD	2 183 799	1 957 248	1.09
6 271	AMAZON.COM INC	USD	17 470 822	14 775 472	8.19
1 070	ANSYS INC	USD	302 894	279 623	0.16
4 349	ANTHEM INC	USD	2 053 562	2 069 192	1.15
101 691	AXA SA	EUR	2 269 743	2 589 053	1.44
235 358	BANK OF AMERICA CORP	USD	8 590 767	7 960 163	4.41
14 103	BERKSHIRE HATHAWAY INC - B	USD	4 438 016	4 315 723	2.39
96 866	BNP PARIBAS SA	EUR	4 674 269	4 814 725	2.67
2 652	CF INDUSTRIES HOLDINGS INC	USD	236 552	243 417	0.13
55 894	CHEVRON CORP	USD	8 890 534	8 300 785	4.60
72 752	CISCO SYSTEMS INC	USD	3 467 153	3 377 784	1.87
37 285	COCA-COLA CO	USD	2 346 688	2 283 505	1.27
6 818	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	543 284	522 846	0.29
21 802	CUMMINS INC	USD	4 118 780	3 909 873	2.17
13 032	DANAHER CORP	USD	3 468 299	3 102 257	1.72
2 689	DOCUSIGN INC	USD	504 437	206 464	0.11
8 161	GOLDMAN SACHS GROUP INC	USD	2 435 795	2 363 244	1.31
30 081	HOME DEPOT INC	USD	8 310 973	8 565 650	4.75
52 391	INTERPUBLIC GROUP OF COS INC	USD	1 551 184	1 619 977	0.90
48 682	META PLATFORMS INC	USD	8 347 826	9 250 941	5.13
66 793	MICROSOFT CORP	USD	17 166 844	17 570 873	9.75
7 237	MOTOROLA SOLUTIONS INC	USD	1 526 789	1 465 922	0.81
169 794	NEWCREST MINING LTD	AUD	3 103 402	3 074 478	1.71
47 975	NVIDIA CORP	USD	9 868 076	8 434 450	4.68
97 584	PAYPAL HOLDINGS INC	USD	9 256 854	8 133 619	4.51
110 392	RAYTHEON TECHNOLOGIES CORP	USD	10 374 276	9 931 565	5.51
10 284	TESLA INC	USD	8 722 435	8 488 455	4.71
10 425	T-MOBILE US INC	USD	1 063 218	1 216 868	0.67
238	TYLER TECHNOLOGIES INC	USD	88 491	89 048	0.05
15 691	UNION PACIFIC CORP	USD	3 623 433	3 484 757	1.93
7 110	UNITEDHEALTH GROUP INC	USD	3 429 863	3 427 452	1.90
78 656	WALT DISNEY CO	USD	8 616 076	8 323 019	4.62
3 163	ZEBRA TECHNOLOGIES CORP - A	USD	1 466 749	1 108 332	0.61
Total Shares			**189 125 880**	**180 464 377**	**100.08**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**189 125 880**	**180 464 377**	**100.08**
Total Investments			**189 125 880**	**180 464 377**	**100.08**

Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	24.77
Retailers	12.94
Technology Hardware and Equipment	9.36
Banks	7.08
Investment Banking and Brokerage Services	5.82
Aerospace and Defense	5.51
Media	5.51
Automobiles and Parts	4.71
Oil, Gas and Coal	4.60
Industrial Transportation	4.10
Non-life Insurance	3.83
Health Care Providers	3.05
Telecommunications Equipment	2.69
Medical Equipment and Services	1.72
Precious Metals and Mining	1.71
Beverages	1.27
Telecommunications Service Providers	0.67
Electronic and Electrical Equipment	0.61
Chemicals	0.13
	100.08

Geographical classification	%
United States of America	94.26
France	4.11
Australia	1.71
	100.08

Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
1 232	ADOBE INC	USD	491 172	462 401	1.08
1 010	ARGENX SE	EUR	266 640	276 639	0.64
23 736	BEIERSDORF AG	EUR	2 278 656	2 274 384	5.29
13 719	BIOGEN INC	USD	3 995 645	2 697 634	6.27
19 357	BRENNTAG SE	EUR	1 423 083	1 431 257	3.33
16 468	CARL ZEISS MEDITEC AG	EUR	2 203 418	1 982 747	4.61
261 278	DEUTSCHE LUFTHANSA AG - REG	EUR	1 541 540	1 868 922	4.35
8 058	DEUTSCHE POST AG - REG	EUR	371 353	329 733	0.77
717 833	EDP - ENERGIAS DE PORTUGAL SA	EUR	3 202 971	3 188 614	7.41
10 279	ELIA GROUP SA/NV	EUR	1 184 141	1 559 324	3.63
618	EXPEDIA GROUP INC	USD	102 699	102 370	0.24
122 999	FORTUM OYJ	EUR	1 967 984	1 955 684	4.55
26 187	HEINEKEN HOLDING NV	EUR	1 967 953	1 956 169	4.55
24 639	HENKEL AG & CO KGAA - PFD	EUR	1 510 371	1 511 849	3.52
35 072	KION GROUP AG	EUR	1 991 339	1 867 935	4.34
5 867	KNORR-BREMSE AG	EUR	522 163	400 951	0.93
414 035	NORDEA BANK ABP	EUR	3 957 347	3 966 456	9.22
33 632	ORION OYJ - B	EUR	1 283 061	1 259 182	2.93
4 999	PUMA SE	EUR	374 525	353 329	0.82
45 701	QIAGEN NV	EUR	1 921 270	2 012 672	4.68
86 776	SHELL PLC	EUR	2 030 558	2 244 895	5.22
26 958	SIEMENS ENERGY AG	EUR	518 133	496 836	1.16
37 839	SIEMENS HEALTHINEERS AG	EUR	2 022 116	1 939 627	4.51
5 538	SOFINA SA	EUR	1 890 673	1 628 172	3.79
799 969	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	1 851 956	2 295 111	5.34
180 449	THYSSENKRUPP AG	EUR	1 638 838	1 331 714	3.10
22 638	UNITED INTERNET AG - REG	EUR	701 778	695 666	1.62
13 188	ZALANDO SE	EUR	1 071 129	498 902	1.16
Total Shares			**44 282 512**	**42 589 175**	**99.06**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**44 282 512**	**42 589 175**	**99.06**
Total Investments			**44 282 512**	**42 589 175**	**99.06**

Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Electricity	15.59
Pharmaceuticals and Biotechnology	14.36
Medical Equipment and Services	9.29
Banks	9.23
Telecommunications Service Providers	5.34
Personal Care, Drug and Grocery Stores	5.29
Industrial Engineering	5.28
Oil, Gas and Coal	5.22
Industrial Transportation	5.11
Beverages	4.55
General Industrials	4.25
Investment Banking and Brokerage Services	3.79
Household Goods and Home Construction	3.52
Chemicals	3.33
Software and Computer Services	2.69
Retailers	1.16
Personal Goods	0.82
Travel and Leisure	0.24
	99.06

Geographical classification	%
Germany	44.85
Finland	16.70
Netherlands	9.87
United States of America	7.59
Portugal	7.42
Belgium	7.41
United Kingdom	5.22
	99.06

Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
19 454	ADVANCED MICRO DEVICES INC	USD	1 938 220	1 577 047	4.36
18 889	ALK-ABELLO A/S	DKK	364 527	394 219	1.09
19 364	BAYERISCHE MOTOREN WERKE AG	EUR	1 722 129	1 520 268	4.20
12 035	BEIERSDORF AG	EUR	1 155 360	1 153 194	3.19
7 469	BIOGEN INC	USD	2 168 440	1 468 666	4.06
19 844	BRENNTAG SE	EUR	1 465 281	1 467 265	4.06
13 183	CARL ZEISS MEDITEC AG	EUR	1 706 667	1 587 233	4.39
45 470	COMMERZBANK AG	EUR	406 047	285 643	0.79
129 517	DEUTSCHE BANK AG - REG	EUR	1 355 525	1 246 731	3.45
250 374	DEUTSCHE LUFTHANSA AG - REG	EUR	1 701 883	1 790 925	4.95
745 980	EDP - ENERGIAS DE PORTUGAL SA	EUR	3 331 547	3 313 644	9.17
109 937	FORTUM OYJ	EUR	1 697 427	1 747 998	4.83
23 640	FRESENIUS SE & CO KGAA	EUR	802 159	799 032	2.21
18 438	HEINEKEN HOLDING NV	EUR	1 385 616	1 377 319	3.81
30 672	HENKEL AG & CO KGAA - PFD	EUR	1 880 194	1 882 034	5.20
30 421	LANXESS	EUR	1 757 117	1 128 315	3.12
3 043	NN GROUP NV	EUR	129 206	142 838	0.39
181 609	NORDEA BANK ABP	EUR	1 791 028	1 739 814	4.81
24 610	ORION OYJ - B	EUR	983 908	921 398	2.55
9 375	SALESFORCE INC	USD	1 751 480	1 563 522	4.32
33 745	SHELL PLC	EUR	786 596	872 983	2.41
2 810	SIEMENS HEALTHINEERS AG	EUR	150 166	144 041	0.40
46 857	SIGNIFY NV	EUR	2 081 602	1 902 394	5.26
925	SOFINA SA	EUR	377 955	271 950	0.75
707 066	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	1 658 777	2 028 572	5.61
21 304	VOLKSWAGEN AG - PFD	EUR	3 733 707	3 173 018	8.78
Total Shares			**38 282 564**	**35 500 063**	**98.16**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**38 282 564**	**35 500 063**	**98.16**
Total Investments			**38 282 564**	**35 500 063**	**98.16**

Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Electricity	14.00
Automobiles and Parts	12.98
Technology Hardware and Equipment	9.62
Banks	9.05
Pharmaceuticals and Biotechnology	8.10
Chemicals	7.18
Telecommunications Service Providers	5.61
Household Goods and Home Construction	5.20
Industrial Transportation	4.95
Medical Equipment and Services	4.39
Software and Computer Services	4.32
Beverages	3.81
Personal Care, Drug and Grocery Stores	3.19
Oil, Gas and Coal	2.41
Health Care Providers	2.21
Investment Banking and Brokerage Services	0.75
Life Insurance	0.39
	98.16

Geographical classification	%
Germany	50.35
United States of America	12.75
Finland	12.19
Netherlands	9.46
Portugal	9.16
United Kingdom	2.41
Denmark	1.09
Belgium	0.75
	98.16

Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
146 110	ACTIVISION BLIZZARD INC	USD	10 571 876	10 470 559	4.68
34 026	ADDTECH AB	SEK	589 498	577 996	0.26
35 275	ADVANCED MICRO DEVICES INC	USD	3 284 944	2 859 584	1.28
26 635	AGEAS SA/NV	EUR	1 292 863	1 222 014	0.55
30 250	AIR LIQUIDE SA (ISIN FR00140008A4)	EUR	2 858 625	5 001 535	2.23
4 058	ALPHABET CLASS - A	USD	8 899 851	8 778 736	3.92
3 247	AMAZON.COM INC	USD	9 226 726	7 650 448	3.42
31	AP MOLLER - MAERSK A/S - B	DKK	78 034	86 181	0.04
4 378	ASM INTERNATIONAL NV	EUR	1 281 660	1 269 182	0.57
70 567	ASR NEDERLAND NV	EUR	3 172 692	3 058 374	1.37
148 920	BAWAG GROUP AG	EUR	6 781 817	6 808 622	3.04
89 488	BNP PARIBAS SA	EUR	4 318 243	4 448 001	1.99
104 585	CIE DE SAINT-GOBAIN	EUR	3 063 818	5 891 273	2.63
131 022	DANONE SA	EUR	7 822 653	7 552 108	3.37
200 940	ENGIE SA (ISIN FR0010208488)	EUR	2 637 940	2 275 043	1.02
268 779	ENGIE SA LOYALTY BONUS 2023	EUR	3 655 394	3 043 116	1.36
479 415	EQUINOR ASA	NOK	16 634 628	15 660 190	6.98
4 973	EURONEXT NV	EUR	383 617	381 031	0.17
98 254	EXOR NV	EUR	6 566 367	6 563 367	2.93
1 042	GENERAL MOTORS CO	USD	50 039	37 445	0.02
10 422	KONINKLIJKE AHOLD DELHAIZE NV	EUR	294 474	292 754	0.13
25 000	L OREAL SA PRIME FIDELITY 2023	EUR	4 918 750	8 722 500	3.90
394 436	LUNDIN ENERGY AB	SEK	16 482 067	15 652 979	6.99
19 267	MICROSOFT CORP	USD	4 938 131	5 068 466	2.26
444 565	NORSK HYDRO ASA	NOK	3 902 375	3 615 865	1.61
5 257	NVIDIA CORP	USD	1 290 553	924 229	0.41
96 171	OMV AG	EUR	5 602 922	4 721 996	2.11
180 405	ORANGE SA	EUR	2 425 545	2 041 824	0.91
54 924	PERNOD RICARD SA	EUR	7 737 325	10 855 729	4.85
1 190	RANDSTAD NV	EUR	61 190	60 523	0.03
57 389	SANOFI	EUR	4 574 789	5 806 619	2.59
221 134	SCOR SE	EUR	6 036 958	5 970 618	2.67
130 310	SIEMENS AG - REG	EUR	14 779 295	15 347 912	6.85
303 711	SWEDBANK AB - A	SEK	4 639 821	4 613 797	2.06
687 026	SWEDISH ORPHAN BIOVITRUM AB	SEK	13 659 050	13 798 373	6.16
10 063	TESLA INC	USD	8 334 564	8 306 041	3.71
222 041	TOTALENERGIES SE	EUR	10 096 747	10 485 886	4.68
17 185	VEOLIA ENVIRONNEMENT SA	EUR	322 812	479 462	0.21
66 505	VINCI SA	EUR	6 094 518	6 174 324	2.76

Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
339 171	VIVENDI SE	EUR	4 046 310	3 717 314	1.66
	Total Shares		**213 409 481**	**220 292 016**	**98.38**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**213 409 481**	**220 292 016**	**98.38**
Total Investments			**213 409 481**	**220 292 016**	**98.38**

Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Oil, Gas and Coal	20.77
Pharmaceuticals and Biotechnology	8.76
Banks	7.09
General Industrials	6.88
Software and Computer Services	6.18
Construction and Materials	5.39
Beverages	4.85
Leisure Goods	4.68
Non-life Insurance	4.03
Personal Goods	3.90
Automobiles and Parts	3.73
Retailers	3.42
Food Producers	3.37
Investment Banking and Brokerage Services	3.10
Gas, Water and Multi-utilities	2.59
Technology Hardware and Equipment	2.51
Chemicals	2.23
Media	1.66
Industrial Metals and Mining	1.61
Telecommunications Service Providers	0.91
Life Insurance	0.55
Personal Care, Drug and Grocery Stores	0.13
Industrial Transportation	0.04
	98.38

Geographical classification	%
France	36.83
United States of America	19.69
Sweden	15.47
Norway	8.61
Germany	6.85
Netherlands	5.19
Austria	5.15
Belgium	0.55
Denmark	0.04
	98.38

Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
107 895	AALBERTS NV	EUR	4 900 939	5 031 144	0.79
10 215	ADOBE INC	USD	4 072 501	3 833 954	0.60
173 544	AGEAS SA/NV	EUR	7 859 564	7 962 199	1.25
396	ALPHABET CLASS - A	USD	1 021 311	856 673	0.13
2 885	AMAZON.COM INC	USD	8 347 460	6 797 519	1.06
13 279	ARGENX SE	EUR	3 513 146	3 637 118	0.57
10 037	ASM INTERNATIONAL NV	EUR	3 241 313	2 909 726	0.46
141 194	ASR NEDERLAND NV	EUR	4 827 423	6 119 348	0.96
14 670	BAYERISCHE MOTOREN WERKE AG	EUR	1 122 842	1 151 742	0.18
54 724	BEIERSDORF AG	EUR	5 253 504	5 243 654	0.82
23 686	BIOGEN INC	USD	5 730 847	4 657 495	0.73
780 602	BRENNTAG SE	EUR	57 981 416	57 717 711	9.03
74 389	CARL ZEISS MEDITEC AG	EUR	9 855 562	8 956 436	1.40
1 488 039	COMMERZBANK AG	EUR	9 270 483	9 347 861	1.46
3 780 778	DEUTSCHE LUFTHANSA AG - REG	EUR	26 000 553	27 043 905	4.23
260 967	D'IETEREN GROUP	EUR	36 886 562	40 449 885	6.33
12 745 492	EDP - ENERGIAS DE PORTUGAL SA	EUR	56 889 691	56 615 474	8.86
46 733	ELIA GROUP SA/NV	EUR	5 378 499	7 089 396	1.11
165 294	E.ON SE	EUR	1 671 122	1 641 369	0.26
614 936	EVONIK INDUSTRIES AG	EUR	16 978 207	15 379 549	2.41
17 377	EXPEDIA GROUP INC	USD	2 873 234	2 878 459	0.45
26 182	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	1 575 048	1 556 258	0.24
368 511	FRESENIUS SE & CO KGAA	EUR	15 486 380	12 455 672	1.95
82 463	HALLIBURTON CO	USD	3 028 990	2 784 333	0.44
617 144	HELLOFRESH SE	EUR	22 260 384	25 043 704	3.92
6 454	HENKEL AG & CO KGAA - PFD	EUR	395 630	396 017	0.06
11 485	HUMANA INC	USD	4 823 895	4 839 823	0.76
127 466	KION GROUP AG	EUR	7 347 608	6 788 839	1.06
47 469	KNORR-BREMSE AG	EUR	3 370 299	3 244 031	0.51
20 470	KONINKLIJKE PHILIPS NV	EUR	572 546	511 750	0.08
31 217	LANXESS	EUR	1 559 954	1 157 839	0.18
55 462	LEG IMMOBILIEN SE	EUR	5 502 940	5 413 091	0.85
54 149	META PLATFORMS INC	USD	11 291 435	10 289 824	1.61
5 645	MICROSOFT CORP	USD	1 464 320	1 485 000	0.23
41 870	MOTOROLA SOLUTIONS INC	USD	9 220 757	8 481 161	1.33
311 518	NN GROUP NV	EUR	15 455 524	14 622 655	2.29
865 279	NORDEA BANK ABP	EUR	8 270 337	8 289 373	1.30
82 470	NVIDIA CORP	USD	17 384 040	14 498 991	2.27
1 776	O'REILLY AUTOMOTIVE INC	USD	1 079 815	1 021 122	0.16
312 308	PINTEREST INC - A	USD	13 331 661	6 074 753	0.95
285 391	PUMA SE	EUR	21 652 305	20 171 436	3.16
858 999	QIAGEN NV	EUR	36 175 616	37 830 316	5.92
1 473	QORVO INC	USD	171 876	158 868	0.02
66 047	SARTORIUS AG	EUR	24 404 367	23 717 478	3.71

Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
14 853	SCOUT24 SE	EUR	795 230	900 092	0.14
2 641	SERVICENOW INC	USD	1 310 236	1 196 893	0.19
1 113 791	SHELL PLC	EUR	26 127 866	28 813 773	4.51
405 905	SIEMENS ENERGY AG	EUR	7 918 112	7 480 829	1.17
9 465	SIEMENS HEALTHINEERS AG	EUR	533 258	485 176	0.08
75 561	SIGNIFY NV	EUR	3 080 172	3 067 777	0.48
53 326	SOFINA SA	EUR	18 205 496	15 677 844	2.45
1 620	TESLA INC	USD	1 198 492	1 337 155	0.21
1 815 387	THYSSENKRUPP AG	EUR	16 469 043	13 397 556	2.10
256 151	UNIVERSAL MUSIC GROUP NV	EUR	6 397 193	5 708 325	0.89
26 257	VERISIGN INC	USD	5 283 033	4 447 475	0.70
383 598	VOLKSWAGEN AG - PFD	EUR	60 924 184	57 133 085	8.94
79 108	WYNN RESORTS LTD	USD	6 088 527	5 285 115	0.83
74 407	ZALANDO SE	EUR	6 370 144	2 814 817	0.44
	Total Shares		**660 202 892**	**633 898 863**	**99.22**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**660 202 892**	**633 898 863**	**99.22**
Total Investments			**660 202 892**	**633 898 863**	**99.22**

Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Chemicals	11.62
Electricity	9.97
Automobiles and Parts	9.33
Retailers	8.00
Medical Equipment and Services	7.40
Industrial Engineering	5.28
Oil, Gas and Coal	4.95
Personal Care, Drug and Grocery Stores	4.74
Industrial Transportation	4.23
General Industrials	4.22
Software and Computer Services	3.60
Life Insurance	3.54
Technology Hardware and Equipment	3.23
Personal Goods	3.16
Health Care Providers	2.95
Banks	2.76
Investment Banking and Brokerage Services	2.45
Pharmaceuticals and Biotechnology	1.37
Telecommunications Equipment	1.33
Travel and Leisure	1.28
Non-life Insurance	0.96
Media	0.89
Real Estate Investment and Services	0.85
Electronic and Electrical Equipment	0.79
Gas, Water and Multi-utilities	0.26
Household Goods and Home Construction	0.06
	99.22

Geographical classification	%
Germany	48.31
United States of America	12.67
Netherlands	12.43
Belgium	11.14
Portugal	8.86
United Kingdom	4.51
Finland	1.30
	99.22

Lyxor Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
1 034	AP MOLLER - MAERSK A/S - B	DKK	2 983 023	2 874 539	4.68
24 373	BAWAG GROUP AG	EUR	1 109 009	1 114 334	1.82
22 769	CARLSBERG AS - B	DKK	2 479 662	2 780 470	4.53
20 112	COLOPLAST A/S	DKK	2 896 011	2 592 812	4.22
177 176	DANSKE BANK A/S	DKK	2 684 139	2 598 524	4.23
17 880	ELISA OYJ	EUR	998 062	996 989	1.62
145 495	ENGIE SA (ISIN FR0010208488)	EUR	1 910 058	1 647 294	2.68
47 695	EUROFINS SCIENTIFIC SE	EUR	4 382 226	4 231 500	6.90
115 886	FORTUM OYJ	EUR	1 770 738	1 842 587	3.00
108 310	KESKO OYJ - B	EUR	2 760 822	2 602 689	4.24
130 030	MIZUHO FINANCIAL GROUP INC	JPY	1 497 013	1 501 707	2.45
6 631	NORDIC SEMICONDUCTOR ASA	NOK	114 713	129 166	0.21
21 070	NOVO NORDISK A/S	DKK	2 151 431	2 300 796	3.75
66 160	OMV AG	EUR	3 050 592	3 248 456	5.29
16 273	RECRUIT HOLDINGS CO LTD	JPY	573 321	573 630	0.93
16 409	SAFRAN SA	EUR	1 844 875	1 693 081	2.76
21 442	SANOFI	EUR	1 904 907	2 169 502	3.53
18 540	SCHNEIDER ELECTRIC SE	EUR	1 277 831	2 552 958	4.16
46 256	SCOR SE	EUR	1 262 789	1 248 912	2.03
458 158	SOFTBANK CORP	JPY	4 961 645	5 078 377	8.28
149 485	TAKEDA PHARMACEUTICAL CO LTD	JPY	4 070 203	4 122 122	6.71
288 092	TENARIS SA	EUR	3 082 974	4 266 643	6.96
57 639	TOTALENERGIES SE	EUR	2 541 304	2 722 002	4.43
20 867	VINCI SA	EUR	1 912 252	1 937 292	3.16
106 420	VIVENDI SE	EUR	1 269 591	1 166 363	1.90
358 409	WARTSILA OYJ ABP	EUR	2 903 830	2 759 032	4.49
Total Shares			**58 393 021**	**60 751 777**	**98.96**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**58 393 021**	**60 751 777**	**98.96**
Total Investments			**58 393 021**	**60 751 777**	**98.96**

Lyxor Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Pharmaceuticals and Biotechnology	14.00
Medical Equipment and Services	11.12
Telecommunications Service Providers	9.90
Oil, Gas and Coal	9.73
Banks	8.49
Industrial Metals and Mining	6.95
Industrial Transportation	4.68
Beverages	4.53
Industrial Engineering	4.49
Personal Care, Drug and Grocery Stores	4.24
Electronic and Electrical Equipment	4.16
Construction and Materials	3.16
Electricity	3.00
Aerospace and Defense	2.76
Gas, Water and Multi-utilities	2.68
Non-life Insurance	2.03
Media	1.90
Industrial Support Services	0.93
Technology Hardware and Equipment	0.21
	98.96

Geographical classification	%
France	24.65
Denmark	21.42
Japan	18.37
Luxembourg	13.84
Finland	13.36
Austria	7.11
Norway	0.21
	98.96

Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
45 415	ACTIVISION BLIZZARD INC	USD	3 286 029	3 254 537	3.17
2 017	ALPHABET CLASS - A	USD	4 726 056	4 363 408	4.26
1 627	AMAZON.COM INC	USD	4 404 403	3 833 471	3.74
1 902	AP MOLLER - MAERSK A/S - B	DKK	5 242 029	5 287 595	5.16
190 937	AXA SA	EUR	3 747 917	4 861 256	4.74
54 637	BNP PARIBAS SA	EUR	2 636 508	2 715 732	2.65
35 311	CARLSBERG AS - B	DKK	3 847 291	4 312 055	4.21
9 613	DANONE SA	EUR	610 426	554 093	0.54
30 039	DSV A/S	DKK	5 137 422	4 724 637	4.61
30 501	ELISA OYJ	EUR	1 702 566	1 700 736	1.66
31 079	ENGIE SA LOYALTY BONUS 2023	EUR	434 640	351 876	0.34
25 893	ESSILORLUXOTTICA SA	EUR	2 840 543	4 241 273	4.14
14 131	GENMAB A/S	DKK	4 677 368	4 758 584	4.64
365 818	KESKO OYJ - B	EUR	9 324 701	8 790 606	8.57
865	LAM RESEARCH CORP	USD	399 019	381 897	0.37
5 405	MICROSOFT CORP	USD	1 381 594	1 421 864	1.39
44 310	NOVO NORDISK A/S	DKK	4 533 243	4 838 551	4.72
5 356	NVIDIA CORP	USD	1 269 703	941 635	0.92
106 688	OMV AG	EUR	5 291 505	5 238 381	5.11
26 111	ORSTED AS	DKK	2 832 220	2 783 166	2.71
14 617	RENAULT SA	EUR	904 061	344 596	0.34
48 708	RINGKJOEBING LANDBOBANK A/S	DKK	5 344 541	5 709 708	5.57
6 057	ROCKWOOL INTERNATIONAL A/S	DKK	1 642 924	1 623 603	1.58
3 963	SALESFORCE INC	USD	822 402	660 932	0.64
27 299	SANOFI	EUR	2 069 810	2 762 113	2.69
32 629	SCOR SE	EUR	1 141 131	880 983	0.86
661 660	TENARIS SA	EUR	9 944 397	9 799 184	9.55
4 230	TESLA INC	USD	3 422 769	3 491 459	3.41
51 816	TOTALENERGIES SE	EUR	2 428 796	2 447 011	2.39
158 893	VEOLIA ENVIRONNEMENT SA	EUR	3 061 003	4 433 115	4.32
Total Shares			**99 107 017**	**101 508 057**	**99.00**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**99 107 017**	**101 508 057**	**99.00**
Total Investments			**99 107 017**	**101 508 057**	**99.00**

Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Pharmaceuticals and Biotechnology	12.05
Industrial Transportation	9.76
Industrial Metals and Mining	9.56
Personal Care, Drug and Grocery Stores	8.57
Banks	8.22
Oil, Gas and Coal	7.50
Gas, Water and Multi-utilities	7.38
Software and Computer Services	6.29
Non-life Insurance	5.60
Beverages	4.21
Medical Equipment and Services	4.14
Automobiles and Parts	3.74
Retailers	3.74
Leisure Goods	3.17
Telecommunications Service Providers	1.66
Construction and Materials	1.58
Technology Hardware and Equipment	1.29
Food Producers	0.54
	99.00

Geographical classification	%
Denmark	33.19
France	23.01
United States of America	17.90
Finland	10.23
Luxembourg	9.56
Austria	5.11
	99.00

Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
5 791	AALBERTS NV	EUR	279 358	270 034	3.32
2 300	ACKERMANS & VAN HAAREN NV	EUR	379 500	391 920	4.81
5 660	ARCADIS NV	EUR	232 626	225 947	2.77
10 651	BRENNTAG SE	EUR	780 391	787 534	9.66
2 307	CARL ZEISS MEDITEC AG	EUR	348 357	277 763	3.41
4 039	CTS EVENTIM AG & CO KGAA	EUR	259 304	266 574	3.27
54 234	DEUTSCHE LUFTHANSA AG - REG	EUR	386 255	387 936	4.76
36 005	E.ON SE	EUR	381 725	357 530	4.39
13 324	FRESENIUS SE & CO KGAA	EUR	366 410	450 351	5.53
7 022	GENERAL MOTORS CO	USD	308 252	252 338	3.10
7 258	HEIDELBERGCEMENT AG	EUR	408 625	401 077	4.92
7 495	HENKEL AG & CO KGAA - PFD	EUR	466 939	459 893	5.65
681	ILLUMINA INC	USD	189 855	191 496	2.35
8 951	JERONIMO MARTINS SGPS SA	EUR	173 157	177 230	2.18
964	KINNEVIK AB - B	SEK	28 484	18 204	0.22
16 477	KONINKLIJKE AHOLD DELHAIZE NV	EUR	466 958	462 839	5.68
8 816	KONINKLIJKE PHILIPS NV	EUR	252 843	220 400	2.71
1 016	META PLATFORMS INC	USD	211 574	193 068	2.37
1 040	MODERNA INC	USD	129 968	132 505	1.63
1 214	PUMA SE	EUR	118 058	85 806	1.05
4 082	QIAGEN NV	EUR	171 607	179 771	2.21
31 590	SIEMENS ENERGY AG	EUR	598 630	582 204	7.15
6 526	SIEMENS HEALTHINEERS AG	EUR	368 850	334 523	4.11
815	SOFINA SA	EUR	345 397	239 610	2.94
469	TESLA INC	USD	366 056	387 115	4.75
7 168	THYSSENKRUPP AG	EUR	65 100	52 900	0.65
4 372	UNITED AIRLINES HOLDINGS INC	USD	146 981	209 286	2.57
4 307	UNIVERSAL MUSIC GROUP NV	EUR	86 140	95 982	1.18
Total Shares			**8 317 400**	**8 091 836**	**99.34**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**8 317 400**	**8 091 836**	**99.34**
Total Investments			**8 317 400**	**8 091 836**	**99.34**

Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Chemicals	9.67
Medical Equipment and Services	8.32
Pharmaceuticals and Biotechnology	8.08
Investment Banking and Brokerage Services	7.98
Personal Care, Drug and Grocery Stores	7.86
Automobiles and Parts	7.85
General Industrials	7.80
Household Goods and Home Construction	5.65
Health Care Providers	5.53
Construction and Materials	4.92
Industrial Transportation	4.76
Media	4.45
Gas, Water and Multi-utilities	4.39
Electronic and Electrical Equipment	3.32
Industrial Support Services	2.77
Travel and Leisure	2.57
Software and Computer Services	2.37
Personal Goods	1.05
	99.34

Geographical classification	%
Germany	54.56
Netherlands	17.86
United States of America	16.77
Belgium	7.75
Portugal	2.18
Sweden	0.22
	99.34

Lyxor Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
293 054	ACTIVISION BLIZZARD INC	USD	21 204 097	21 000 884	4.66
32 943	ADIDAS AG - REG	EUR	6 332 962	6 381 718	1.42
8 337	ADYEN NV	EUR	14 513 398	13 530 951	3.00
30 250	AIR LIQUIDE SA (ISIN FR00140008A4)	EUR	2 858 625	5 001 535	1.11
4 158	ALPHABET CLASS - A	USD	10 066 097	8 995 067	2.00
6 618	ALPHABET INC	USD	16 348 517	14 424 348	3.20
10 932	AMAZON.COM INC	USD	30 484 614	25 757 531	5.70
52 691	ASR NEDERLAND NV	EUR	2 255 175	2 283 628	0.51
347 848	BNP PARIBAS SA	EUR	16 505 388	17 289 785	3.83
395 887	CARREFOUR SA	EUR	6 036 785	7 981 082	1.77
28 204	CISCO SYSTEMS INC	USD	1 344 122	1 309 476	0.29
177 579	COMMERZBANK AG	EUR	1 043 099	1 115 551	0.25
61 225	D'IETEREN GROUP	EUR	9 526 610	9 489 875	2.10
140 719	ELISA OYJ	EUR	7 753 617	7 846 491	1.74
366 847	ENGIE SA (ISIN FR0010208488)	EUR	4 815 967	4 153 442	0.92
441 010	ENGIE SA (ISIN FR0013215407)	EUR	5 997 736	4 993 115	1.11
116 778	ENGIE SA LOYALTY BONUS 2023	EUR	1 547 892	1 322 161	0.29
370 273	EQUINOR ASA	NOK	10 183 833	12 095 045	2.68
20 772	ESSILORLUXOTTICA SA	EUR	2 308 587	3 402 454	0.75
1 181 892	INFINEON TECHNOLOGIES AG - REG	EUR	31 704 252	32 442 934	7.19
20 000	L OREAL SA PRIME FIDELITY 2023	EUR	3 935 000	6 978 000	1.55
15 000	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	3 698 250	9 292 500	2.06
15 687	MICROSOFT CORP	USD	4 320 283	4 126 694	0.92
445 522	MOWI ASA	NOK	11 352 165	12 089 405	2.68
269 428	NN GROUP NV	EUR	13 026 323	12 646 950	2.81
2 224 850	NORDEA BANK ABP	EUR	20 944 472	21 314 063	4.72
1 228 238	NORSK HYDRO ASA	NOK	10 407 121	9 989 861	2.22
75 709	NVIDIA CORP	USD	15 055 432	13 310 345	2.95
34 523	ORANGE SA	EUR	464 162	390 731	0.09
555 000	PROSUS NV	EUR	23 623 575	25 857 450	5.73
178 542	PUMA SE	EUR	13 289 284	12 619 349	2.80
269 165	SALMAR ASA	NOK	20 807 413	21 169 512	4.70
40 887	SANOFI	EUR	3 259 174	4 136 947	0.92
233 258	SCOR SE	EUR	6 367 943	6 297 966	1.40
2 505	SCOUT24 SE	EUR	146 893	151 803	0.03
244 116	SIEMENS HEALTHINEERS AG	EUR	13 652 791	12 513 386	2.78
249 580	SKF AB - B	SEK	3 880 043	3 921 920	0.87
746 761	STOREBRAND ASA	NOK	6 724 346	6 248 525	1.39
1 272 686	TELENOR ASA	NOK	17 151 860	17 209 134	3.82
570 877	TOTALENERGIES SE	EUR	23 375 051	26 959 665	5.97
10 503	UPM-KYMMENE OYJ	EUR	340 822	347 019	0.08
122 764	VINCI SA	EUR	11 250 093	11 397 410	2.53

Lyxor Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
402 487	VIVENDI SE	EUR	4 801 670	4 411 258	0.98
	Total Shares		**434 705 539**	**444 196 966**	**98.52**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**434 705 539**	**444 196 966**	**98.52**
Total Investments			**434 705 539**	**444 196 966**	**98.52**

Lyxor Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	11.87
Technology Hardware and Equipment	10.15
Banks	8.81
Oil, Gas and Coal	8.66
Personal Goods	7.82
Retailers	7.82
Food Producers	7.38
Telecommunications Service Providers	5.64
Leisure Goods	4.66
Pharmaceuticals and Biotechnology	3.69
Non-life Insurance	3.29
Industrial Metals and Mining	3.09
Industrial Support Services	3.00
Life Insurance	2.81
Construction and Materials	2.53
Gas, Water and Multi-utilities	2.32
Personal Care, Drug and Grocery Stores	1.77
Chemicals	1.11
Media	0.98
Medical Equipment and Services	0.75
Telecommunications Equipment	0.29
Industrial Materials	0.08
	98.52

Geographical classification	%
France	25.29
United States of America	19.72
Norway	17.48
Germany	14.47
Netherlands	12.05
Finland	6.54
Belgium	2.10
Sweden	0.87
	98.52

Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
14 953	ACTIVISION BLIZZARD INC	USD	1 081 933	1 071 564	3.45
466	ALPHABET CLASS - A	USD	1 113 327	1 008 105	3.25
595	AMAZON.COM INC	USD	1 698 930	1 401 915	4.51
302	AP MOLLER - MAERSK A/S - B	DKK	797 145	839 566	2.70
16 574	ARKEMA SA	EUR	1 374 316	1 809 052	5.82
76 369	BILLERUDKORSNAS AB	SEK	962 839	1 130 585	3.64
7 293	CARLSBERG AS - B	DKK	830 102	890 595	2.87
42 363	CIE DE SAINT-GOBAIN	EUR	1 275 974	2 386 309	7.69
9 534	COLOPLAST A/S	DKK	1 232 528	1 229 110	3.96
87 483	DANSKE BANK A/S	DKK	1 336 217	1 283 056	4.13
24 561	ELISA OYJ	EUR	1 370 995	1 369 521	4.41
19 052	ENGIE SA LOYALTY BONUS 2023	EUR	266 442	215 707	0.69
15 612	ERSTE GROUP BANK AG	EUR	499 116	463 052	1.49
12 479	EUROFINS SCIENTIFIC SE	EUR	1 133 592	1 107 137	3.56
70 707	FORTUM OYJ	EUR	1 080 403	1 124 241	3.62
7 681	HOLMEN AB	SEK	418 987	426 297	1.37
4 590	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	1 532 366	2 843 505	9.16
4 245	MICROSOFT CORP	USD	1 077 759	1 116 709	3.60
10 633	NOVOZYMES A/S - B	DKK	654 756	706 408	2.27
31 862	OMV AG	EUR	1 634 797	1 564 424	5.04
12 655	RENAULT SA	EUR	782 712	298 342	0.96
7 515	RINGKJOEBING LANDBOBANK A/S	DKK	846 294	880 932	2.84
95 403	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	830 094	732 733	2.36
98 715	TENARIS SA	EUR	1 162 638	1 461 969	4.71
720	TESLA INC	USD	612 886	594 291	1.91
15 539	TOTALENERGIES SE	EUR	728 384	733 829	2.36
2 714	WALT DISNEY CO	USD	331 908	287 183	0.92
180 139	WARTSILA OYJ ABP	EUR	1 459 486	1 386 710	4.46
Total Shares			**28 126 926**	**30 362 847**	**97.75**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**28 126 926**	**30 362 847**	**97.75**
Total Investments			**28 126 926**	**30 362 847**	**97.75**

Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Personal Goods	9.16
Banks	8.47
Construction and Materials	7.69
Medical Equipment and Services	7.52
Oil, Gas and Coal	7.40
Software and Computer Services	6.84
Chemicals	5.82
Industrial Materials	5.01
Industrial Metals and Mining	4.71
Retailers	4.51
Industrial Engineering	4.46
Telecommunications Service Providers	4.41
Electricity	3.62
Leisure Goods	3.45
Automobiles and Parts	2.87
Beverages	2.87
Industrial Transportation	2.70
Telecommunications Equipment	2.36
Pharmaceuticals and Biotechnology	2.27
Media	0.92
Gas, Water and Multi-utilities	0.69
	97.75

Geographical classification	%
France	26.68
Denmark	18.77
United States of America	17.64
Finland	12.49
Luxembourg	8.27
Sweden	7.37
Austria	6.53
	97.75

Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
9 599	ACTIVISION BLIZZARD INC	USD	694 541	687 885	3.80
55	ALPHABET INC	USD	120 297	119 876	0.66
236	AMAZON.COM INC	USD	623 639	556 054	3.07
264	AP MOLLER - MAERSK A/S - B	DKK	767 345	733 925	4.05
6 393	BAWAG GROUP AG	EUR	291 137	292 288	1.61
8 127	CARLSBERG AS - B	DKK	925 029	992 441	5.48
3 727	COLOPLAST A/S	DKK	474 868	480 480	2.65
33 993	DANSKE BANK A/S	DKK	514 571	498 553	2.75
6 124	ELISA OYJ	EUR	341 842	341 474	1.89
25 512	EQUINOR ASA	NOK	822 736	833 355	4.60
31 195	ESSITY AB	SEK	689 643	788 065	4.35
8 729	EUROFINS SCIENTIFIC SE	EUR	828 208	774 437	4.28
1 732	GENMAB A/S	DKK	506 595	583 247	3.22
17 080	HOLMEN AB	SEK	921 806	947 943	5.24
41 550	LUNDIN ENERGY AB	SEK	1 667 184	1 648 888	9.12
841	META PLATFORMS INC	USD	247 584	159 814	0.88
2 749	MICROSOFT CORP	USD	738 664	723 165	3.99
2 216	NORDEA BANK ABP	EUR	20 932	21 229	0.12
9 741	NOVO NORDISK A/S	DKK	1 040 770	1 063 695	5.88
2 259	NVIDIA CORP	USD	443 512	397 153	2.19
13 158	OMV AG	EUR	594 615	646 058	3.57
4 725	ORION OYJ - B	EUR	198 781	176 904	0.98
474	PEPSICO INC	USD	68 794	77 151	0.43
15 443	QIAGEN NV	EUR	663 740	680 110	3.76
4 670	RINGKJOEBING LANDBOBANK A/S	DKK	500 234	547 432	3.02
1 857	SVENSKA HANDELSBANKEN AB	SEK	15 257	17 971	0.10
47 934	SWEDISH ORPHAN BIOVITRUM AB	SEK	970 529	962 716	5.32
22 818	TELENOR ASA	NOK	307 516	308 543	1.70
91 796	TENARIS SA	EUR	1 005 453	1 359 498	7.52
591	TESLA INC	USD	457 007	487 814	2.69
Total Shares			**17 462 829**	**17 908 164**	**98.92**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**17 462 829**	**17 908 164**	**98.92**
Total Investments			**17 462 829**	**17 908 164**	**98.92**

Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Oil, Gas and Coal	17.29
Pharmaceuticals and Biotechnology	15.39
Medical Equipment and Services	10.69
Banks	7.61
Industrial Metals and Mining	7.51
Beverages	5.91
Software and Computer Services	5.54
Industrial Materials	5.24
Personal Care, Drug and Grocery Stores	4.35
Industrial Transportation	4.05
Leisure Goods	3.80
Telecommunications Service Providers	3.59
Retailers	3.07
Automobiles and Parts	2.69
Technology Hardware and Equipment	2.19
	98.92

Geographical classification	%
Denmark	27.06
Sweden	24.11
United States of America	17.73
Luxembourg	11.79
Norway	6.31
Austria	5.18
Netherlands	3.76
Finland	2.98
	98.92

Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
70 077	ACTIVISION BLIZZARD INC	USD	5 070 463	5 021 869	4.25
1 442	ALPHABET CLASS - A	USD	3 389 818	3 119 501	2.64
1 179	AMAZON.COM INC	USD	3 116 736	2 777 912	2.35
1 582	AP MOLLER - MAERSK A/S - B	DKK	4 583 530	4 397 989	3.72
16 418	ATOS SE	EUR	1 140 200	384 181	0.32
16 614	BAWAG GROUP AG	EUR	756 602	759 592	0.64
33 240	CAPGEMINI SE	EUR	3 318 613	6 518 364	5.51
41 672	CARLSBERG AS - B	DKK	4 593 898	5 088 838	4.30
13 419	COLOPLAST A/S	DKK	1 848 462	1 729 959	1.46
129 910	DASSAULT SYSTEMES SE	EUR	3 138 401	5 525 722	4.67
12 249	DSV A/S	DKK	1 908 195	1 926 565	1.63
358 971	ENGIE SA (ISIN FR0010208488)	EUR	4 712 571	4 064 270	3.44
58 684	ERSTE GROUP BANK AG	EUR	1 814 509	1 740 567	1.47
33 900	HOLMEN AB	SEK	1 840 123	1 881 456	1.59
12 623	MICROSOFT CORP	USD	3 296 299	3 320 664	2.81
3 124	NESTE OYJ	EUR	137 144	128 709	0.11
83 459	NOVO NORDISK A/S	DKK	8 521 892	9 113 533	7.71
99 867	OMV AG	EUR	4 437 152	4 903 470	4.15
80 367	QIAGEN NV	EUR	3 454 174	3 539 363	2.99
29 047	RINGKJOEBING LANDBOBANK A/S	DKK	3 236 806	3 404 983	2.88
52 903	SANOFI	EUR	4 699 903	5 352 726	4.53
114 125	SCOR SE	EUR	3 115 613	3 081 375	2.61
28 229	SOLVAY SA	EUR	2 473 425	2 556 418	2.16
558 849	SVENSKA HANDELSBANKEN AB	SEK	4 806 944	5 408 094	4.57
150 091	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	1 305 929	1 152 758	0.97
741 126	TENARIS SA	EUR	9 411 483	10 976 075	9.29
8 418	TESLA INC	USD	6 892 184	6 948 251	5.88
71 105	TOTALENERGIES SE	EUR	3 135 019	3 357 934	2.84
51 484	VINCI SA	EUR	4 717 994	4 779 775	4.04
262 564	VIVENDI SE	EUR	3 132 389	2 877 701	2.43
6 392	WORLDLINE SA	EUR	-	241 937	0.20
Total Shares			**108 006 471**	**116 080 551**	**98.16**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**108 006 471**	**116 080 551**	**98.16**
Total Investments			**108 006 471**	**116 080 551**	**98.16**

Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	15.96
Pharmaceuticals and Biotechnology	12.23
Banks	9.57
Industrial Metals and Mining	9.28
Oil, Gas and Coal	7.09
Automobiles and Parts	5.88
Industrial Transportation	5.35
Medical Equipment and Services	4.46
Beverages	4.30
Leisure Goods	4.25
Construction and Materials	4.04
Gas, Water and Multi-utilities	3.44
Non-life Insurance	2.61
Media	2.43
Retailers	2.35
Chemicals	2.16
Industrial Materials	1.59
Telecommunications Equipment	0.97
Industrial Support Services	0.20
	98.16

Geographical classification	%
France	30.60
Denmark	21.70
United States of America	17.92
Luxembourg	9.28
Sweden	7.14
Austria	6.26
Netherlands	2.99
Belgium	2.16
Finland	0.11
	98.16

Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
17 109	ACTIVISION BLIZZARD INC	USD	1 237 932	1 226 068	2.28
622	ALPHABET CLASS - A	USD	1 501 126	1 345 582	2.50
677	AMAZON.COM INC	USD	1 740 175	1 595 120	2.96
755	AP MOLLER - MAERSK A/S - B	DKK	2 135 135	2 098 914	3.90
1 237	BAWAG GROUP AG	EUR	55 714	56 556	0.10
59 078	BNP PARIBAS SA	EUR	2 850 809	2 936 472	5.45
4 783	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	381 127	366 790	0.68
13 177	COLOPLAST A/S	DKK	1 808 021	1 698 761	3.15
11 637	DSV A/S	DKK	2 079 279	1 830 307	3.40
31 994	ELISA OYJ	EUR	1 785 905	1 783 985	3.31
190 961	ENGIE SA LOYALTY BONUS 2023	EUR	2 597 070	2 162 060	4.01
24 561	ESSILORLUXOTTICA SA	EUR	2 729 703	4 023 092	7.48
26 839	EUROFINS SCIENTIFIC SE	EUR	2 369 709	2 381 156	4.42
2 398	KBC GROUP NV	EUR	154 095	155 918	0.29
6 325	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	1 559 429	3 918 338	7.27
8 261	MICROSOFT CORP	USD	2 189 678	2 173 177	4.03
15 250	NOVOZYMES A/S - B	DKK	939 061	1 013 141	1.88
51 076	OMV AG	EUR	2 536 201	2 507 832	4.66
241 000	ORANGE SA	EUR	3 133 862	2 727 638	5.06
19 181	ORSTED AS	DKK	2 080 534	2 044 498	3.80
8 035	PAYPAL HOLDINGS INC	USD	1 356 962	669 717	1.24
25 223	QIAGEN NV	EUR	1 084 085	1 110 821	2.06
16 197	RINGKJOEBING LANDBOBANK A/S	DKK	1 818 449	1 898 664	3.52
25 351	SANOFI	EUR	1 868 622	2 565 014	4.76
176 425	TENARIS SA	EUR	1 885 059	2 612 854	4.85
2 268	TESLA INC	USD	1 754 959	1 872 016	3.48
3 561	T-MOBILE US INC	USD	332 647	415 661	0.77
88 142	TOTALENERGIES SE	EUR	4 039 805	4 162 506	7.74
122	ZEBRA TECHNOLOGIES CORP - A	USD	27 536	42 749	0.08
Total Shares			**50 032 689**	**53 395 407**	**99.13**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**50 032 689**	**53 395 407**	**99.13**
Total Investments			**50 032 689**	**53 395 407**	**99.13**

Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Medical Equipment and Services	17.12
Oil, Gas and Coal	12.38
Banks	9.37
Telecommunications Service Providers	9.15
Gas, Water and Multi-utilities	7.81
Industrial Transportation	7.29
Personal Goods	7.27
Software and Computer Services	7.21
Pharmaceuticals and Biotechnology	6.64
Industrial Metals and Mining	4.85
Automobiles and Parts	3.48
Retailers	2.96
Leisure Goods	2.28
Investment Banking and Brokerage Services	1.24
Electronic and Electrical Equipment	0.08
	99.13

Geographical classification	%
France	41.77
Denmark	19.65
United States of America	18.02
Luxembourg	9.27
Austria	4.76
Finland	3.31
Netherlands	2.06
Belgium	0.29
	99.13

Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
20 482	ACKERMANS & VAN HAAREN NV	EUR	3 481 940	3 490 133	2.33
8 629	ADOBE INC	USD	3 391 320	3 238 687	2.16
56 068	AGEAS SA/NV	EUR	2 560 361	2 572 400	1.72
215	ALPHABET CLASS - A	USD	519 787	465 113	0.31
5 549	ARGENX SE	EUR	1 582 575	1 519 871	1.02
53 229	BAYERISCHE MOTOREN WERKE AG	EUR	4 491 353	4 179 009	2.79
180 732	BRENNTAG SE	EUR	13 309 478	13 363 324	8.94
5 282	CARLSBERG AS - B	DKK	631 144	645 019	0.43
7 743	CHR HANSEN HOLDING A/S	DKK	564 827	575 614	0.38
914 786	DEUTSCHE LUFTHANSA AG - REG	EUR	5 771 952	6 543 464	4.37
104 776	DEUTSCHE POST AG - REG	EUR	4 736 150	4 287 434	2.87
11 703	D'IETEREN GROUP	EUR	1 644 272	1 813 965	1.21
1 737 459	EDP - ENERGIAS DE PORTUGAL SA	EUR	7 752 542	7 717 793	5.16
55 631	E.ON SE	EUR	592 915	552 416	0.37
447 059	FORTUM OYJ	EUR	6 902 591	7 108 238	4.75
34 010	HEINEKEN HOLDING NV	EUR	2 555 852	2 540 547	1.70
46 458	KNORR-BREMSE AG	EUR	4 136 120	3 174 940	2.12
9 131	LANXESS	EUR	402 494	338 669	0.23
8 754	MERCK KGAA	EUR	1 532 388	1 549 020	1.04
14 477	METLIFE INC	USD	870 656	901 322	0.60
11 334	MOSAIC CO	USD	743 628	670 618	0.45
1 443 756	NORDEA BANK ABP	EUR	14 214 058	13 831 182	9.25
100 752	ORION OYJ - B	EUR	3 936 409	3 772 155	2.52
65 886	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	5 662 020	5 240 572	3.50
36 257	PUMA SE	EUR	2 764 223	2 562 645	1.71
57 155	QORVO INC	USD	6 691 951	6 164 364	4.12
15 221	ROCKWOOL INTERNATIONAL A/S	DKK	4 098 741	4 080 050	2.73
37 819	SCOUT24 SE	EUR	2 042 051	2 291 831	1.53
270 897	SHELL PLC	EUR	6 550 430	7 008 105	4.68
221 262	SIEMENS HEALTHINEERS AG	EUR	11 820 854	11 341 890	7.58
1 661	SOFINA SA	EUR	592 977	488 334	0.33
665 353	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	1 536 965	1 908 898	1.28
6 713	TESLA INC	USD	5 229 933	5 540 937	3.70
81 338	VOLKSWAGEN AG - PFD	EUR	12 974 906	12 114 482	8.10
69 185	WYNN RESORTS LTD	USD	5 324 806	4 622 171	3.09
Total Shares			**151 614 669**	**148 215 212**	**99.07**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**151 614 669**	**148 215 212**	**99.07**
Total Investments			**151 614 669**	**148 215 212**	**99.07**

Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Automobiles and Parts	18.11
Pharmaceuticals and Biotechnology	12.15
Electricity	9.91
Chemicals	9.61
Banks	9.24
Industrial Transportation	7.24
Oil, Gas and Coal	4.68
Technology Hardware and Equipment	4.12
Software and Computer Services	4.01
Travel and Leisure	3.09
Construction and Materials	2.73
Investment Banking and Brokerage Services	2.66
Life Insurance	2.32
Beverages	2.13
Industrial Engineering	2.12
Personal Goods	1.71
Telecommunications Service Providers	1.28
Retailers	1.21
Food Producers	0.38
Gas, Water and Multi-utilities	0.37
	99.07

Geographical classification	%
Germany	46.43
Finland	16.52
United States of America	14.44
Belgium	5.59
Portugal	5.16
United Kingdom	4.68
Denmark	3.54
Netherlands	2.71
	99.07

Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
9 675	ACTIVISION BLIZZARD INC	USD	700 040	693 331	1.17
5 767	ADVANCED MICRO DEVICES INC	USD	488 451	467 504	0.79
1 146	ALPHABET CLASS - A	USD	2 529 624	2 479 160	4.18
534	AMAZON.COM INC	USD	1 448 919	1 258 189	2.12
919	AP MOLLER - MAERSK A/S - B	DKK	2 780 020	2 554 837	4.30
35 732	CARLSBERG AS - B	DKK	3 919 515	4 363 467	7.35
17 773	DANONE SA	EUR	1 100 149	1 024 436	1.73
3 676	D'IETEREN GROUP	EUR	475 404	569 780	0.96
4 775	DSV A/S	DKK	853 189	751 028	1.27
101 473	ELECTRICITE DE FRANCE PRIME DE FIDÉLITÉ 2023	EUR	-	881 192	1.48
4 793	ELECTRICITE DE FRANCE SA	EUR	-	41 622	0.07
169 914	ENGIE SA (ISIN FR0013215407)	EUR	2 310 830	1 923 766	3.24
31 946	ERSTE GROUP BANK AG	EUR	1 021 314	947 518	1.60
9 616	ESSILORLUXOTTICA SA	EUR	1 068 761	1 575 101	2.65
28 081	EUROFINS SCIENTIFIC SE	EUR	2 534 184	2 491 346	4.20
68 380	HOLMEN AB	SEK	3 730 029	3 795 103	6.39
15 005	KBC GROUP NV	EUR	964 221	975 625	1.64
8 917	MICROSOFT CORP	USD	2 358 610	2 345 747	3.95
42 581	NORDIC SEMICONDUCTOR ASA	NOK	1 062 123	829 438	1.40
25 460	NOVO NORDISK A/S	DKK	2 720 255	2 780 174	4.68
22 211	NOVOZYMES A/S - B	DKK	1 367 704	1 475 598	2.49
3 516	NVIDIA CORP	USD	833 509	618 145	1.04
97 883	ORANGE SA	EUR	1 316 037	1 107 840	1.87
16 406	RENAULT SA	EUR	920 869	386 771	0.65
28 996	RINGKJOEBING LANDBOBANK A/S	DKK	3 215 815	3 399 004	5.73
25 139	SANOFI	EUR	2 006 444	2 543 564	4.29
43 759	SCOR SE	EUR	1 194 621	1 181 493	1.99
7	SOFINA SA	EUR	2 818	2 058	0.00
92 032	TENARIS SA	EUR	1 386 002	1 362 994	2.30
4 275	TESLA INC	USD	3 261 077	3 528 602	5.95
59 741	TOTALENERGIES SE	EUR	2 714 368	2 821 269	4.75
86 278	UNIVERSAL MUSIC GROUP NV	EUR	1 914 759	1 922 705	3.24
104 957	VEOLIA ENVIRONNEMENT SA	EUR	1 993 902	2 928 300	4.93
22 887	VINCI SA	EUR	1 845 491	2 124 829	3.58
100 674	VIVENDI SE	EUR	1 201 041	1 103 387	1.86
Total Shares			**57 240 095**	**59 254 923**	**99.84**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**57 240 095**	**59 254 923**	**99.84**
Total Investments			**57 240 095**	**59 254 923**	**99.84**

Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Pharmaceuticals and Biotechnology	11.45
Banks	8.97
Gas, Water and Multi-utilities	8.18
Software and Computer Services	8.13
Beverages	7.35
Medical Equipment and Services	6.85
Automobiles and Parts	6.60
Industrial Materials	6.39
Industrial Transportation	5.57
Media	5.10
Oil, Gas and Coal	4.75
Construction and Materials	3.58
Technology Hardware and Equipment	3.23
Retailers	3.08
Industrial Metals and Mining	2.30
Non-life Insurance	1.99
Telecommunications Service Providers	1.87
Food Producers	1.73
Electricity	1.55
Leisure Goods	1.17
	99.84

Geographical classification	%
France	33.10
Denmark	25.82
United States of America	19.19
Luxembourg	6.49
Sweden	6.39
Netherlands	3.24
Belgium	2.61
Austria	1.60
Norway	1.40
	99.84

Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
60 224	ACTIVISION BLIZZARD INC	USD	4 357 544	4 315 782	3.97
8 877	ADDTECH AB	SEK	143 220	150 793	0.14
1 547	ALPHABET CLASS - A	USD	3 487 276	3 346 650	3.08
2 045	AMAZON.COM INC	USD	5 717 815	4 818 345	4.43
1 736	AP MOLLER - MAERSK A/S - B	DKK	4 581 386	4 826 112	4.44
31 059	BAWAG GROUP AG	EUR	1 401 558	1 420 017	1.31
27 560	CARLSBERG AS - B	DKK	3 015 963	3 365 530	3.09
25 271	CHR HANSEN HOLDING A/S	DKK	1 563 596	1 878 645	1.73
27 972	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	2 663 130	3 330 067	3.06
17 974	COLOPLAST A/S	DKK	2 414 449	2 317 184	2.13
26 005	DSV A/S	DKK	4 452 156	4 090 156	3.76
104 377	ELISA OYJ	EUR	5 826 323	5 820 062	5.35
27 162	ERSTE GROUP BANK AG	EUR	839 849	805 625	0.74
167 131	ESSITY AB	SEK	3 672 498	4 222 155	3.88
52 016	EUROFINS SCIENTIFIC SE	EUR	4 872 535	4 614 860	4.24
4 191	GENMAB A/S	DKK	1 296 491	1 411 310	1.30
71 772	HOLMEN AB	SEK	3 842 625	3 983 358	3.66
22 164	INDUTRADE AB	SEK	496 010	503 713	0.46
7 134	LUNDBERGFORETAGEN AB - B	SEK	312 567	320 396	0.29
25 153	LUNDIN ENERGY AB	SEK	1 002 653	998 183	0.92
11 645	MICROSOFT CORP	USD	3 080 071	3 063 387	2.82
14 566	MOWI ASA	NOK	383 703	395 254	0.36
49 288	NOVO NORDISK A/S	DKK	5 032 735	5 382 137	4.95
65 735	NOVOZYMES A/S - B	DKK	4 047 814	4 367 134	4.01
111 081	OMV AG	EUR	5 962 751	5 454 077	5.01
28 123	ORSTED AS	DKK	3 050 459	2 997 624	2.75
45 540	PANDORA A/S	DKK	3 848 916	3 850 710	3.54
30 493	RENAULT SA	EUR	1 499 476	718 872	0.66
33 996	RINGKJOEBING LANDBOBANK A/S	DKK	3 641 531	3 985 120	3.66
341 113	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	3 393 366	3 683 023	3.38
40 302	TELIA CO AB	SEK	160 808	159 468	0.15
694 302	TENARIS SA	EUR	8 870 538	10 282 612	9.44
4 754	TESLA INC	USD	4 038 268	3 923 971	3.61
52 872	VALEO	EUR	1 438 348	925 524	0.85
17 898	VESTAS WIND SYSTEMS A/S	DKK	431 882	439 871	0.40
3 401	VOLKSWAGEN AG - PFD	EUR	494 846	506 545	0.47
16 283	VOLVO AB - B	SEK	247 452	249 710	0.23
Total Shares			**105 582 608**	**106 923 982**	**98.27**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**105 582 608**	**106 923 982**	**98.27**
Total Investments			**105 582 608**	**106 923 982**	**98.27**

Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Pharmaceuticals and Biotechnology	10.27
Industrial Metals and Mining	9.46
Banks	9.09
Automobiles and Parts	8.64
Industrial Transportation	8.42
Medical Equipment and Services	6.37
Oil, Gas and Coal	5.93
Software and Computer Services	5.89
Telecommunications Service Providers	5.50
Retailers	4.43
Leisure Goods	3.97
Personal Care, Drug and Grocery Stores	3.88
Industrial Materials	3.66
Personal Goods	3.54
Beverages	3.09
Gas, Water and Multi-utilities	2.75
Food Producers	2.09
Technology Hardware and Equipment	0.60
Alternative Energy	0.40
Real Estate Investment and Services	0.29
	98.27

Geographical classification	%
Denmark	35.76
United States of America	17.89
Luxembourg	13.69
Sweden	13.12
Austria	7.06
Finland	5.35
France	4.57
Germany	0.47
Norway	0.36
	98.27

Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
52 655	AEGON NV	EUR	260 695	261 432	0.03
97 371	AIR LIQUIDE SA (ISIN FR00140008A4)	EUR	9 201 560	16 099 321	1.73
6 709	ALPHABET CLASS - A	USD	17 178 361	14 513 686	1.56
22 119	AMAZON.COM INC	USD	62 987 951	52 115 882	5.60
448 731	ASR NEDERLAND NV	EUR	19 839 896	19 448 002	2.09
951 013	BAWAG GROUP AG	EUR	43 271 547	43 480 314	4.68
702 191	BNP PARIBAS SA	EUR	28 911 425	34 902 404	3.75
395 313	CIE DE SAINT-GOBAIN	EUR	11 580 694	22 267 981	2.40
4 472 168	COMMERZBANK AG	EUR	27 825 755	28 094 159	3.02
12 152	COMMONWEALTH BANK OF AUSTRALIA	AUD	882 200	850 353	0.09
1 002 139	CREDIT AGRICOLE SA	EUR	9 456 819	10 398 194	1.12
166 652	DANONE SA	EUR	10 315 759	9 605 821	1.03
8 721 758	DEUTSCHE BANK AG - REG	EUR	93 144 127	83 955 643	9.02
1 466 921	ENGIE SA (ISIN FR0010208488)	EUR	19 257 739	16 608 480	1.79
550 071	ENGIE SA LOYALTY BONUS 2023	EUR	7 432 558	6 227 904	0.67
969 280	EQUINOR ASA	NOK	31 383 270	31 661 733	3.41
96 611	ESSILORLUXOTTICA SA	EUR	10 737 162	15 824 882	1.70
128 319	EURONEXT NV	EUR	10 124 785	9 831 802	1.06
559 296	HUNTINGTON BANCSHARES INC/OH	USD	7 824 664	6 971 650	0.75
343 057	KEYCORP	USD	7 295 008	6 279 379	0.68
10 962	KONGSBERG GRUPPEN ASA	NOK	418 126	452 823	0.05
42 963	L OREAL SA PRIME FIDELITY 2023	EUR	8 452 970	14 989 791	1.61
40 379	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	9 955 442	25 014 791	2.69
326 227	MICROSOFT CORP	USD	87 685 404	85 818 775	9.22
490 074	MOWI ASA	NOK	12 873 402	13 298 340	1.43
374 691	NATIONAL AUSTRALIA BANK LTD	AUD	8 419 558	8 235 882	0.89
642 517	NESTE OYJ	EUR	28 598 432	26 471 700	2.85
2 877 327	NORDEA BANK ABP	EUR	27 297 398	27 564 793	2.97
114 887	NORDIC SEMICONDUCTOR ASA	NOK	2 072 240	2 237 891	0.24
284	NVIDIA CORP	USD	50 099	49 930	0.01
80 099	QIAGEN NV	EUR	3 609 261	3 527 560	0.38
74 945	RENAULT SA	EUR	4 206 663	1 766 828	0.19
12 973	SALMAR ASA	NOK	1 002 063	1 020 311	0.11
498 025	SANOFI	EUR	42 160 883	50 390 170	5.42
224 395	SCHNEIDER ELECTRIC SE	EUR	13 122 620	30 899 192	3.32
186 547	SCOR SE	EUR	5 092 733	5 036 769	0.54
15 055	SIGNIFY NV	EUR	590 005	611 233	0.07
213 536	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	2 204 447	2 305 565	0.25
430 920	SOCIETE GENERALE SA	EUR	11 017 354	9 984 416	1.07
13 800	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	400 904	406 995	0.04
768 470	SVENSKA HANDELSBANKEN AB	SEK	6 946 519	7 436 638	0.80
2 426 442	SWEDBANK AB - A	SEK	36 511 600	36 861 063	3.97
1 542 516	SWEDISH ORPHAN BIOVITRUM AB	SEK	34 491 603	30 980 213	3.33
18 868	TELENOR ASA	NOK	258 160	255 131	0.03

Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
22 131	TESLA INC	USD	18 183 336	18 267 017	1.97
844 234	TOTALENERGIES SE	EUR	37 787 566	39 868 951	4.29
31 060	UPM-KYMMENE OYJ	EUR	951 989	1 026 222	0.11
382 103	VINCI SA	EUR	33 144 395	35 474 443	3.82
	Total Shares		**866 417 147**	**909 652 455**	**97.85**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**866 417 147**	**909 652 455**	**97.85**
Total Investments			**866 417 147**	**909 652 455**	**97.85**

Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Banks	33.11
Software and Computer Services	10.79
Oil, Gas and Coal	10.54
Pharmaceuticals and Biotechnology	8.75
Construction and Materials	6.21
Retailers	5.61
Personal Goods	4.30
Electronic and Electrical Equipment	3.32
Non-life Insurance	2.63
Food Producers	2.57
Gas, Water and Multi-utilities	2.46
Automobiles and Parts	2.16
Medical Equipment and Services	2.08
Chemicals	1.73
Investment Banking and Brokerage Services	1.06
Technology Hardware and Equipment	0.31
Industrial Materials	0.11
Industrial Transportation	0.05
Life Insurance	0.03
Telecommunications Service Providers	0.03
	97.85

Geographical classification	%
France	37.16
United States of America	19.79
Germany	12.05
Sweden	8.35
Finland	5.92
Norway	5.26
Austria	4.68
Netherlands	3.62
Australia	0.98
Japan	0.04
	97.85

Lyxor Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
16 370	AALBERTS NV	EUR	892 165	763 333	0.09
594 411	ACTIVISION BLIZZARD INC	USD	43 008 963	42 596 779	4.99
28 488	ADIDAS AG - REG	EUR	5 368 279	5 518 695	0.65
63 751	ADVANCED MICRO DEVICES INC	USD	5 399 559	5 168 004	0.61
29 502	ADYEN NV	EUR	49 852 414	47 881 746	5.60
48 400	AIR LIQUIDE SA (ISIN FR00140008A4)	EUR	4 573 800	8 002 456	0.94
18 958	ALPHABET CLASS - A	USD	46 094 575	41 012 141	4.80
642	ALPHABET INC	USD	1 626 316	1 399 279	0.16
14 809	AMAZON.COM INC	USD	41 581 815	34 892 360	4.09
16 210	ARCADIS NV	EUR	666 187	647 103	0.08
314 216	ASR NEDERLAND NV	EUR	13 415 393	13 618 121	1.60
102 834	BAWAG GROUP AG	EUR	4 683 060	4 701 570	0.55
23 126	BILLERUDKORSNAS AB	SEK	314 189	342 363	0.04
167 830	BNP PARIBAS SA	EUR	7 963 534	8 341 990	0.98
102 761	COMMERZBANK AG	EUR	603 618	645 545	0.08
1 302 339	DEUTSCHE BANK AG - REG	EUR	16 020 071	12 536 315	1.47
1 918 603	DEUTSCHE TELEKOM AG - REG	EUR	33 679 157	33 709 855	3.95
141 625	D'IETEREN GROUP	EUR	20 697 838	21 951 875	2.57
2 403	DOCUSIGN INC	USD	385 827	184 504	0.02
126 116	ELISA OYJ	EUR	6 850 621	7 032 228	0.82
622 648	ENGIE SA (ISIN FR0010208488)	EUR	8 174 123	7 049 621	0.83
230 948	ENGIE SA (ISIN FR0013215407)	EUR	3 140 893	2 614 793	0.31
316 972	EQUINOR ASA	NOK	8 958 200	10 353 956	1.21
50 433	ESSILORLUXOTTICA SA	EUR	5 605 000	8 260 925	0.97
349 675	ESSITY AB	SEK	7 775 671	8 833 681	1.03
90 119	EVOLUTION AB	SEK	8 374 455	8 953 022	1.05
73 901	EVONIK INDUSTRIES AG	EUR	1 812 792	1 848 264	0.22
22 992	FORTUM OYJ	EUR	363 733	365 573	0.04
76 096	FRESENIUS SE & CO KGAA	EUR	2 543 128	2 572 045	0.30
4 694	GENMAB A/S	DKK	1 650 074	1 580 694	0.19
1 354 275	GJENSIDIGE FORSIKRING ASA	NOK	30 807 009	27 778 587	3.25
133 210	HOLMEN AB	SEK	7 348 263	7 393 178	0.87
9 000	HUGO BOSS AG	EUR	468 432	484 740	0.06
5 612	INCYTE CORP	USD	378 773	398 763	0.05
358 694	INDUTRADE AB	SEK	8 588 436	8 151 900	0.96
132 246	KBC GROUP NV	EUR	8 029 488	8 598 635	1.01
1 189 519	KESKO OYJ - B	EUR	29 143 216	28 584 142	3.35
50 208	KNORR-BREMSE AG	EUR	3 312 724	3 431 215	0.40
30 000	L OREAL SA PRIME FIDELITY 2023	EUR	5 902 500	10 467 000	1.23
10 079	LAM RESEARCH CORP	USD	4 649 373	4 449 874	0.52
315 911	LUNDIN ENERGY AB	SEK	13 208 597	12 536 757	1.47
17 404	MICROSOFT CORP	USD	4 632 638	4 578 376	0.54
131 079	NESTE OYJ	EUR	5 834 326	5 400 455	0.63
587 760	NN GROUP NV	EUR	28 071 309	27 589 454	3.23

Lyxor Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
933 615	NORDEA BANK ABP	EUR	8 906 074	8 944 032	1.05
40 988	NORDIC SEMICONDUCTOR ASA	NOK	991 452	798 408	0.09
261 921	NORSK HYDRO ASA	NOK	2 351 404	2 130 332	0.25
137 430	NVIDIA CORP	USD	29 051 894	24 161 469	2.83
116 809	ORANGE SA	EUR	1 570 497	1 322 044	0.15
32 357	ORION OYJ - B	EUR	1 368 072	1 211 446	0.14
699 114	PUMA SE	EUR	52 392 181	49 413 378	5.78
117 965	QIAGEN NV	EUR	5 138 581	5 195 179	0.61
5 582	SALMAR ASA	NOK	407 376	439 018	0.05
20 007	SAMPO OYJ - A	EUR	960 536	928 525	0.11
189 892	SANOFI	EUR	16 773 642	19 213 273	2.25
669 193	SIEMENS AG - REG	EUR	76 354 922	78 817 552	9.22
31 167	SIEMENS HEALTHINEERS AG	EUR	1 773 402	1 597 620	0.19
62 430	SIGNIFY NV	EUR	2 407 925	2 534 658	0.30
49 750	SOFINA SA	EUR	16 236 998	14 626 500	1.71
493 187	STORA ENSO OYJ - R	EUR	9 692 180	9 318 768	1.09
396 403	SVENSKA CELLULOSA AB SCA - B	SEK	7 714 843	7 372 486	0.86
1 065 328	SVENSKA HANDELSBANKEN AB	SEK	9 203 051	10 309 393	1.21
1 293 916	SWEDISH ORPHAN BIOVITRUM AB	SEK	29 059 379	25 987 279	3.04
2 466 869	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	7 070 047	7 077 447	0.83
2 518 652	TELIA CO AB	SEK	9 533 454	9 965 880	1.17
469 936	TOTALENERGIES SE	EUR	21 017 434	22 192 728	2.60
208 367	VINCI SA	EUR	19 094 752	19 344 792	2.27
683 140	VIVENDI SE	EUR	8 149 860	7 487 214	0.88
	Total Shares		**839 670 490**	**823 611 333**	**96.49**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**839 670 490**	**823 611 333**	**96.49**
Total Investments			**839 670 490**	**823 611 333**	**96.49**

Lyxor Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
General Industrials	9.23
Personal Goods	7.72
Telecommunications Service Providers	6.92
Retailers	6.66
Banks	6.34
Oil, Gas and Coal	5.91
Pharmaceuticals and Biotechnology	5.86
Industrial Support Services	5.69
Software and Computer Services	5.53
Technology Hardware and Equipment	5.30
Personal Care, Drug and Grocery Stores	5.25
Leisure Goods	4.99
Non-life Insurance	4.96
Life Insurance	3.23
Construction and Materials	2.27
Industrial Materials	2.00
Investment Banking and Brokerage Services	1.71
Medical Equipment and Services	1.58
Chemicals	1.15
Gas, Water and Multi-utilities	1.13
Travel and Leisure	1.05
Media	0.88
Industrial Engineering	0.40
Health Care Providers	0.30
Industrial Metals and Mining	0.25
Electronic and Electrical Equipment	0.09
Food Producers	0.05
Electricity	0.04
	96.49

Geographical classification	%
Germany	23.15
United States of America	18.61
France	13.39
Sweden	11.70
Netherlands	11.51
Finland	7.24
Belgium	5.29
Norway	4.86
Austria	0.55
Denmark	0.19
	96.49

Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
20 155	ACTIVISION BLIZZARD INC	USD	1 458 327	1 444 351	4.50
7 922	AIR LIQUIDE SA (ISIN FR00140008A4)	EUR	945 431	1 309 823	4.08
520	ALPHABET CLASS - A	USD	1 252 801	1 124 924	3.50
445	ALPHABET INC	USD	1 099 288	969 906	3.02
336	AMAZON.COM INC	USD	906 851	791 669	2.46
577	AP MOLLER - MAERSK A/S - B	DKK	1 692 313	1 604 071	4.99
14 158	BAWAG GROUP AG	EUR	637 676	647 304	2.01
5 702	COLOPLAST A/S	DKK	776 403	735 094	2.29
34 335	DANSKE BANK A/S	DKK	519 748	503 569	1.57
30 437	DEUTSCHE TELEKOM AG - REG	EUR	534 291	534 778	1.66
5 899	DSV A/S	DKK	1 030 617	927 815	2.89
25 107	ELISA OYJ	EUR	1 401 473	1 399 966	4.36
52 143	ENGIE SA (ISIN FR0010208488)	EUR	684 533	590 363	1.84
46 632	ERSTE GROUP BANK AG	EUR	1 487 266	1 383 105	4.31
57 880	ESSITY AB	SEK	1 272 970	1 462 196	4.55
28 818	EUROFINS SCIENTIFIC SE	EUR	2 612 339	2 556 734	7.96
2 880	GENMAB A/S	DKK	841 715	969 834	3.02
26 285	HOLMEN AB	SEK	1 416 881	1 458 822	4.54
5 669	MICROSOFT CORP	USD	1 443 729	1 491 313	4.64
8 330	NOVO NORDISK A/S	DKK	890 013	909 617	2.83
13 031	NOVOZYMES A/S - B	DKK	802 420	865 720	2.69
32 857	OMV AG	EUR	1 655 993	1 613 279	5.02
4 630	ORION OYJ - B	EUR	194 784	173 347	0.54
7 420	ORSTED AS	DKK	804 836	790 896	2.46
33 305	QIAGEN NV	EUR	1 431 449	1 466 752	4.57
25 455	SVENSKA HANDELSBANKEN AB	SEK	209 143	246 333	0.77
105 816	SWEDISH ORPHAN BIOVITRUM AB	SEK	2 164 884	2 125 231	6.62
66 427	UNIVERSAL MUSIC GROUP NV	EUR	1 474 015	1 480 326	4.61
Total Shares			**31 642 189**	**31 577 138**	**98.30**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**31 642 189**	**31 577 138**	**98.30**
Total Investments			**31 642 189**	**31 577 138**	**98.30**

Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Pharmaceuticals and Biotechnology	15.71
Medical Equipment and Services	14.82
Software and Computer Services	11.16
Banks	8.65
Industrial Transportation	7.88
Telecommunications Service Providers	6.02
Oil, Gas and Coal	5.02
Media	4.61
Personal Care, Drug and Grocery Stores	4.55
Industrial Materials	4.54
Leisure Goods	4.50
Gas, Water and Multi-utilities	4.30
Chemicals	4.08
Retailers	2.46
	98.30

Geographical classification	%
Denmark	22.75
United States of America	18.12
Sweden	16.48
Austria	11.34
Netherlands	9.17
Luxembourg	7.96
France	5.92
Finland	4.90
Germany	1.66
	98.30

Lyxor Index Fund - Lyxor MSCI Robotics & AI ESG Filtered UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
1 090	ALLSTATE CORP	USD	149 428	137 929	0.05
8 919	ALPHABET CLASS - A	USD	24 158 441	20 354 853	7.29
1 753	ALPHABET INC	USD	4 865 082	4 030 725	1.45
1 801	AMERISOURCEBERGEN CORP	USD	272 906	272 473	0.10
9 986	ANSYS INC	USD	3 896 896	2 753 040	0.99
7 722	APPLIED MATERIALS INC	USD	840 231	852 123	0.31
41 063	BAKER HUGHES CO	USD	1 284 451	1 273 774	0.46
12 100	BALL CORP	USD	1 085 249	982 036	0.35
12 077	BIOGEN INC	USD	2 661 262	2 505 253	0.90
2 794	BIO-TECHNE CORP	USD	1 064 318	1 060 854	0.38
50 474	BRIDGESTONE CORP	JPY	1 946 164	1 857 128	0.67
14 050	CATALENT INC	USD	1 240 053	1 272 368	0.46
2 490	CITRIX SYSTEMS INC	USD	252 536	249 249	0.09
78 422	COGNEX CORP	USD	6 101 232	5 303 680	1.90
133 810	COMMERZBANK AG	EUR	837 129	886 785	0.32
47 955	COPART INC	USD	5 797 620	5 450 086	1.96
47 084	CUMMINS INC	USD	9 487 625	8 907 822	3.20
113 453	DELTA AIR LINES INC	USD	4 428 071	4 881 883	1.75
23 965	DOVER CORP	USD	3 631 385	3 194 535	1.15
43 667	ELI LILLY & CO	USD	10 983 221	12 756 441	4.58
7 410	ESTEE LAUDER COS INC - A	USD	2 020 411	1 956 685	0.70
23 608	EVERSOURCE ENERGY	USD	2 183 740	2 063 339	0.74
84 293	HOLOGIC INC	USD	6 377 627	6 068 253	2.18
22 331	HOME DEPOT INC	USD	7 190 297	6 708 232	2.41
42 394	HP INC	USD	1 599 526	1 552 892	0.56
48 893	HUMANA INC	USD	21 399 976	21 735 871	7.79
18 533	INPEX CORP	JPY	214 060	219 146	0.08
16 199	INTERCONTINENTAL EXCHANGE INC	USD	1 991 343	1 876 006	0.67
45 601	INTERPUBLIC GROUP OF COS INC	USD	1 601 963	1 487 505	0.53
105 856	KBC GROUP NV	EUR	7 227 814	7 260 965	2.60
83 505	KELLOGG CO	USD	5 443 074	5 720 093	2.05
71 214	KIMBERLY-CLARK CORP	USD	8 933 689	9 886 640	3.55
25 159	KYOWA KIRIN CO LTD	JPY	592 459	530 716	0.19
27 214	LAM RESEARCH CORP	USD	14 240 837	12 675 193	4.55
1 622	MACQUARIE GROUP LTD	AUD	252 214	238 578	0.09
14 990	MARATHON PETROLEUM CORP	USD	1 307 878	1 308 027	0.47
6 330	MERCK & CO INC	USD	534 315	561 408	0.20
77 933	MICROSOFT CORP	USD	22 535 968	21 627 966	7.75
16 634	MOSAIC CO	USD	1 078 715	1 038 294	0.37
105 071	NIKE INC - B	USD	12 751 470	13 102 354	4.70
74 349	NVIDIA CORP	USD	16 931 241	13 789 509	4.95
10 010	OTSUKA CORP	JPY	366 224	330 293	0.12
21 403	OWENS CORNING	USD	1 918 137	1 946 175	0.70
35 480	ROCHE HOLDING AG	CHF	13 179 445	13 246 579	4.75

Lyxor Index Fund - Lyxor MSCI Robotics & AI ESG Filtered UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
2 022	SGS SA - REG	CHF	5 255 214	5 253 614	1.88
35 591	SHERWIN-WILLIAMS CO	USD	9 181 410	9 786 101	3.51
2 107	SONOVA HOLDING AG	CHF	763 229	771 027	0.28
5 069	TELEDYNE TECHNOLOGIES INC	USD	2 445 590	2 187 527	0.78
27 010	TESLA INC	USD	24 996 643	23 519 227	8.43
9 634	THERMO FISHER SCIENTIFIC INC	USD	5 671 140	5 326 831	1.91
790	UNION PACIFIC CORP	USD	203 615	185 089	0.07
8 243	UNITED PARCEL SERVICE INC - B	USD	1 691 546	1 483 575	0.53
3 407	WALT DISNEY CO	USD	504 543	380 323	0.14
19 070	WASTE MANAGEMENT INC	USD	2 987 178	3 135 871	1.12
34 360	YAMAHA MOTOR CO LTD	JPY	764 333	713 402	0.26
2 970	ZEBRA TECHNOLOGIES CORP - A	USD	1 290 089	1 097 890	0.39
756	3M CO	USD	109 922	109 030	0.04
	Total Shares		**292 720 175**	**279 863 263**	**100.40**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**292 720 175**	**279 863 263**	**100.40**
Total Investments			**292 720 175**	**279 863 263**	**100.40**

Lyxor Index Fund - Lyxor MSCI Robotics & AI ESG Filtered UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	17.71
Technology Hardware and Equipment	12.27
Pharmaceuticals and Biotechnology	11.46
Automobiles and Parts	9.36
Health Care Providers	7.80
Personal Goods	4.70
Personal Care, Drug and Grocery Stores	4.35
Construction and Materials	4.21
Industrial Transportation	3.79
Electronic and Electrical Equipment	3.08
Banks	2.92
Medical Equipment and Services	2.45
Retailers	2.41
Food Producers	2.05
Consumer Services	1.96
Industrial Support Services	1.88
Travel and Leisure	1.75
Industrial Engineering	1.15
Waste and Disposal Services	1.12
Oil, Gas and Coal	1.00
Investment Banking and Brokerage Services	0.76
Electricity	0.74
Media	0.67
General Industrials	0.39
Chemicals	0.37
Non-life Insurance	0.05
	100.40

Geographical classification	%
United States of America	89.17
Switzerland	6.91
Belgium	2.60
Japan	1.31
Germany	0.32
Australia	0.09
	100.40

Lyxor Index Fund - Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
9 564	A O SMITH CORP	USD	684 824	558 825	0.81
219 642	AAC TECHNOLOGIES HOLDINGS INC	HKD	1 131 574	517 881	0.75
15 868	ABB LTD	CHF	498 316	483 889	0.70
105 209	ABSOLUTE SOFTWARE CORP	CAD	1 108 992	810 869	1.18
10 092	ADT INC	USD	87 586	69 130	0.10
98 300	AKER HORIZONS HOLDING AS	NOK	348 924	205 852	0.30
11 701	ALARM.COM HOLDINGS INC	USD	923 336	714 697	1.04
8 611	ALFEN BEHEER BV	EUR	804 413	782 874	1.14
66 850	AMS-OSRAM AG	CHF	1 334 773	836 088	1.22
7 099	APPLE INC	USD	1 175 296	1 119 157	1.63
41 100	ASM PACIFIC TECHNOLOGY LTD	HKD	500 160	419 321	0.61
75 760	AVAST PLC	GBP	539 862	536 466	0.78
4 335	AZBIL CORP	JPY	185 477	133 001	0.19
6 643	BEACON ROOFING SUPPLY INC	USD	364 132	396 122	0.58
203 074	BEIJING ENTERPRISES WATER GROUP LTD	HKD	80 778	66 258	0.10
38 772	BLACKBERRY LTD	CAD	383 420	222 981	0.32
29 502	BLINK CHARGING CO	USD	1 063 791	563 488	0.82
18 190	BLOOM ENERGY CORP	USD	476 420	337 606	0.49
57 801	BTS GROUP HOLDINGS PCL (ISIN TH0221B10Z05)	THB	17 516	15 189	0.02
1 008 068	BTS GROUP HOLDINGS PCL (ISIN TH0221B10Z13)	THB	-	264 894	0.39
23 150	CAMBIUM NETWORKS CORP	USD	616 155	353 501	0.51
53 903	CANFOR CORP	CAD	1 162 885	1 032 490	1.50
9 983	CARRIER GLOBAL CORP	USD	442 121	382 049	0.56
8 114	CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	924 557	1 024 717	1.49
65 045	CHINA CONCH ENVIRONMENT PROTECTION HOLDINGS LTD	HKD	31 302	55 709	0.08
65 045	CHINA CONCH VENTURE HOLDINGS LTD	HKD	267 632	169 532	0.25
76 705	CHINA EVERBRIGHT ENVIRONMENT GROUP LTD	HKD	48 763	45 557	0.07
149 143	CHINA RAILWAY SIGNAL & COMMUNICATION CORP LTD	CNH	113 589	97 008	0.14
474 000	CHINA WATER AFFAIRS GROUP LTD	HKD	546 275	523 166	0.76
11 862	CIRRUS LOGIC INC	USD	967 958	899 140	1.31
217 360	CLEANAWAY WASTE MANAGEMENT LTD	AUD	403 578	494 289	0.72
6 885	CLOUDFLARE INC	USD	1 200 286	593 074	0.86
140 022	CODAN LTD/AUSTRALIA	AUD	1 336 140	716 441	1.04
7 203	COGENT COMMUNICATIONS HOLDINGS INC	USD	477 845	421 376	0.61
609 620	COMPAL ELECTRONICS INC	TWD	478 078	460 180	0.67
5 112	CROWDSTRIKE HOLDINGS INC - A	USD	1 080 886	1 016 061	1.48
14 622	CTS CORP	USD	493 688	517 180	0.75
3 541	CYBERARK SOFTWARE LTD	USD	500 120	556 433	0.81
8 100	DIGITAL ARTS INC	JPY	644 992	458 266	0.67
12 315	DONALDSON CO INC	USD	695 593	603 928	0.88
41 465	DRAX GROUP PLC	GBP	253 661	420 646	0.61
9 091	EBARA CORP	JPY	375 354	422 413	0.61
405 000	ENNOSTAR INC	TWD	1 148 220	806 551	1.17
9 626	EVOQUA WATER TECHNOLOGIES CORP	USD	297 786	401 308	0.58

Lyxor Index Fund - Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
2 742	FANUC CORP	JPY	546 521	426 771	0.62
184 709	FINGERPRINT CARDS AB - B	SEK	414 489	216 049	0.31
3 694	FORTINET INC	USD	770 789	1 067 603	1.55
6 617	FRANKLIN ELECTRIC CO INC	USD	510 031	462 793	0.67
96 209	FUELCELL ENERGY INC	USD	875 477	392 533	0.57
4 300	FUJI CORP/AICHI	JPY	94 228	72 419	0.11
16 200	FUJITEC CO LTD	JPY	345 877	351 733	0.51
3 463	F5 NETWORKS INC	USD	783 906	579 741	0.84
36 200	HANA MICROELECTRONICS PCL	THB	68 212	47 562	0.07
12 100	HITACHI ZOSEN CORP	JPY	83 385	65 842	0.10
49 494	HOMESERVE PLC	GBP	575 040	610 843	0.89
212 709	INNOLUX CORP	TWD	115 202	98 505	0.14
53 357	INSEEGO CORP	USD	468 560	152 067	0.22
74 344	INSTALCO AB	SEK	638 886	463 143	0.67
132 800	INTELBRAS SA INDUSTRIA DE TELECOMUNICACAO ELETRONICA BRASILEIRA	BRL	640 503	756 218	1.10
8 814	INTERDIGITAL INC/PA	USD	584 940	501 076	0.73
55 754	INTERFOR CORP	CAD	1 354 428	1 597 555	2.32
5 678	JOHNSON CONTROLS INTERNATIONAL PLC	USD	328 927	339 942	0.49
226	KEYENCE CORP	JPY	115 805	92 190	0.13
9 352	KONE OYJ - B	EUR	701 535	454 719	0.66
1 966	KURITA WATER INDUSTRIES LTD	JPY	81 548	67 906	0.10
5 832	LANDIS+GYR GROUP AG	CHF	405 930	329 253	0.48
5 006	LEGRAND SA	EUR	486 114	447 624	0.65
36 374	LG DISPLAY CO LTD	KRW	617 292	485 083	0.71
15 284	LINDAB INTERNATIONAL AB	SEK	384 042	360 822	0.52
25 653	MANDIANT INC	USD	470 848	563 853	0.82
54 436	MICROVISION INC	USD	359 217	175 828	0.26
9 364	MIDDLESEX WATER CO	USD	773 450	832 928	1.21
9 499	MIMECAST LTD	USD	528 386	756 880	1.10
50 848	MITEK SYSTEMS INC	USD	819 951	567 972	0.83
29 686	MITSUBISHI ELECTRIC CORP	JPY	410 390	313 449	0.46
28 279	NETGEAR INC	USD	955 147	613 654	0.89
697 433	NETLINK NBN TRUST	SGD	502 771	505 050	0.73
16 848	NETSCOUT SYSTEMS INC	USD	508 061	518 918	0.75
51 848	NORTONLIFELOCK INC	USD	1 257 641	1 298 275	1.89
1 100	OMRON CORP	JPY	90 453	65 596	0.10
9 463	ON SEMICONDUCTOR CORP	USD	367 324	493 117	0.72
22 942	ONESPAN INC	USD	456 994	324 170	0.47
9 627	OTIS WORLDWIDE CORP	USD	712 403	701 231	1.02
143 000	PEGATRON CORP	TWD	364 736	341 059	0.50
19 711	PLANTRONICS INC	USD	512 589	785 680	1.14
29 677	POWERCELL SWEDEN AB	SEK	828 891	442 881	0.64
5 752	QORVO INC	USD	836 918	654 463	0.95

Lyxor Index Fund - Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
8 718	QUALCOMM INC	USD	1 560 551	1 217 817	1.77
8 247	QUALYS INC	USD	926 528	1 123 901	1.63
4 814	RAPID7 INC	USD	453 214	459 833	0.67
11 097	RENEWABLE ENERGY GROUP INC	USD	628 336	677 583	0.98
3 636	REPUBLIC SERVICES INC	USD	382 144	488 206	0.71
2 447	ROCKWELL AUTOMATION INC	USD	670 654	618 283	0.90
12 616	ROGERS COMMUNICATIONS INC - B	CAD	592 898	690 808	1.00
1 715	ROGERS CORP	USD	467 695	464 285	0.67
24 500	SANGFOR TECHNOLOGIES INC - A	CNH	776 624	328 858	0.48
557	SCHINDLER HOLDING AG	CHF	149 991	108 684	0.16
570	SCHINDLER HOLDING AG - REG	CHF	150 346	111 221	0.16
2 935	SCHNEIDER ELECTRIC SE	EUR	449 312	426 358	0.62
6 289	SEIKO EPSON CORP	JPY	102 430	88 248	0.13
10 217	SEMTECH CORP	USD	707 092	608 933	0.89
9 532	SENSATA TECHNOLOGIES HOLDING PLC	USD	514 027	432 848	0.63
9 496	SENSIRION HOLDING AG	CHF	1 255 016	1 152 439	1.68
20 639	SEVERN TRENT PLC	GBP	703 772	815 212	1.18
30 580	SHENANDOAH TELECOMMUNICATIONS CO	USD	765 768	617 716	0.90
3 040	SILICON LABORATORIES INC	USD	428 116	410 126	0.60
816 200	SINO-THAI ENGINEERING & CONSTRUCTION PCL	THB	333 027	309 798	0.45
7 562	SKYWORKS SOLUTIONS INC	USD	1 139 675	856 775	1.25
24 244	SMITHS GROUP PLC	GBP	496 643	449 733	0.65
3 684	SPLUNK INC	USD	445 367	449 522	0.65
6 992	SPX CORP	USD	375 773	292 965	0.43
14 519	STMICROELECTRONICS NV	EUR	593 044	547 347	0.80
4 181	SUMITOMO HEAVY INDUSTRIES LTD	JPY	105 401	88 712	0.13
2 460	SYNAPTICS INC	USD	675 175	365 162	0.53
3 990	SYNNEX CORP	USD	416 228	399 359	0.58
3 946	S-1 CORP	KRW	241 273	216 464	0.31
3 900	TDK CORP	JPY	171 175	122 364	0.18
27 866	TELEPHONE AND DATA SYSTEMS INC	USD	502 168	510 505	0.74
22 735	TELOS CORP	USD	345 540	177 106	0.26
33 095	TELUS CORP	CAD	710 050	832 280	1.21
9 609	TENABLE HOLDINGS INC	USD	426 407	530 705	0.77
12 285	TOMRA SYSTEMS ASA	NOK	652 217	491 582	0.71
13 795	ULTRA ELECTRONICS HOLDINGS PLC	GBP	454 526	565 321	0.82
4 209	UNITED STATES CELLULAR CORP	USD	136 133	121 135	0.18
8 189	UNIVERSAL DISPLAY CORP	USD	1 458 712	1 045 981	1.52
16 302	US ECOLOGY INC	USD	577 750	782 333	1.14
161 794	VANGUARD INTERNATIONAL SEMICONDUCTOR CORP	TWD	703 148	579 100	0.84
11 696	VARONIS SYSTEMS INC	USD	584 552	505 267	0.73
134 486	VELODYNE LIDAR INC	USD	700 319	252 834	0.37
13 709	VEOLIA ENVIRONNEMENT SA	EUR	395 539	403 498	0.59
13 164	VERIZON COMMUNICATIONS INC	USD	716 764	609 493	0.89

Lyxor Index Fund - Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
39 722	WALSIN TECHNOLOGY CORP	TWD	285 908	165 084	0.24
3 447	WASTE CONNECTIONS INC	USD	385 652	475 583	0.69
3 256	WASTE MANAGEMENT INC	USD	423 348	535 417	0.78
2 271	WATSCO INC	USD	653 279	605 857	0.88
147 300	WEG SA	BRL	945 136	895 301	1.30
15 366	WEST FRASER TIMBER CO LTD	CAD	1 174 625	1 357 547	1.97
67 717	WIN SEMICONDUCTORS CORP	TWD	847 879	449 141	0.65
	Total Shares		**78 721 838**	**68 751 229**	**99.94**
	Warrants				
32 600	BTS GROUP HOLDINGS PUBLIC COMPANY LTD / BTS GROUP HOLDINGS PCL - 05/09/2022	THB	-	352	0.00
65 200	BTS GROUP HOLDINGS PUBLIC COMPANY LTD / BTS GROUP HOLDINGS PCL - 07/11/2024	THB	-	952	0.00
130 400	BTS GROUP HOLDINGS PUBLIC COMPANY LTD / BTS GROUP HOLDINGS PCL - 21/11/2026	THB	-	1 751	0.00
	Total Warrants		**-**	**3 055**	**0.00**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**78 721 838**	**68 754 284**	**99.94**
	Total Investments		**78 721 838**	**68 754 284**	**99.94**

Lyxor Index Fund - Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Technology Hardware and Equipment	25.72
Software and Computer Services	20.75
Industrial Engineering	8.02
Industrial Materials	5.80
Electronic and Electrical Equipment	5.01
Telecommunications Equipment	4.98
Telecommunications Service Providers	4.92
Construction and Materials	4.53
Gas, Water and Multi-utilities	4.42
Waste and Disposal Services	4.10
Investment Banking and Brokerage Services	2.89
Industrial Support Services	1.88
Alternative Energy	1.80
General Industrials	1.53
Electricity	1.40
Aerospace and Defense	0.82
Automobiles and Parts	0.82
Travel and Leisure	0.41
Industrial Transportation	0.14
	99.94

Geographical classification	%
United States of America	49.44
Canada	10.20
United Kingdom	6.67
Taiwan	4.21
Japan	4.02
Switzerland	3.18
Brazil	2.40
Israel	2.30
Cayman Islands	2.20
Sweden	2.16
Netherlands	1.93
France	1.86
Australia	1.76
Austria	1.22
South Korea	1.02
Norway	1.01
Thailand	0.93
Bermuda	0.86
Singapore	0.73
Finland	0.66
China	0.62
Ireland	0.49
Hong Kong (China)	0.07
	99.94

Lyxor Index Fund - Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
24 356	ABB LTD	CHF	692 681	742 728	0.54
201 146	ABSOLUTE SOFTWARE CORP	CAD	2 080 200	1 550 276	1.13
29 981	ACI WORLDWIDE INC	USD	990 816	828 075	0.60
3 199	ADOBE INC	USD	1 488 622	1 266 644	0.92
661	ADYEN NV	EUR	1 311 606	1 131 754	0.82
23 712	AGILYSYS INC	USD	1 025 758	872 839	0.64
54 872	ALIBABA GROUP HOLDING LTD	HKD	294 016	714 035	0.52
133 431	ALIBABA HEALTH INFORMATION TECHNOLOGY LTD	HKD	212 900	77 377	0.06
23 957	ALTERYX INC	USD	2 372 515	1 538 039	1.12
168 881	AMERICANAS SA	BRL	1 503 390	818 449	0.60
4 404	ANSYS INC	USD	1 458 460	1 214 139	0.88
12 957	APPFOLIO INC - A	USD	1 553 758	1 345 714	0.98
13 064	APPLE INC	USD	2 165 730	2 059 540	1.51
14 992	ARISTA NETWORKS INC	USD	1 124 255	1 732 625	1.26
29 647	ARITZIA INC	CAD	1 169 363	1 061 288	0.77
13 190	ASKUL CORP	JPY	216 421	162 075	0.12
26 548	ASOS PLC	GBP	1 220 122	465 975	0.34
101 797	AUTO TRADER GROUP PLC	GBP	975 962	811 326	0.59
6 767	AUTODESK INC	USD	1 743 624	1 280 858	0.93
11 772	BAIDU INC - ADR	USD	2 142 897	1 461 729	1.06
55 856	BAOZUN INC	USD	1 374 172	426 740	0.31
149 600	BEIJING SINNET TECHNOLOGY CO LTD	CNH	344 070	218 036	0.16
38 904	BIGCOMMERCE HOLDINGS INC	USD	2 025 731	695 214	0.51
9 642	BILIBILI INC - SPON ADR	USD	598 126	234 686	0.17
13 017	BLACK KNIGHT INC	USD	1 009 099	856 388	0.62
10 002	BLACKLINE INC	USD	1 020 101	670 634	0.49
9 592	BLOCK INC - A	USD	1 775 612	954 788	0.70
155 912	BOOHOO GROUP PLC	GBP	323 757	159 028	0.12
245	BOOKING HOLDINGS INC	USD	568 308	541 526	0.39
59 882	BOOZT AB	SEK	1 208 903	634 079	0.46
181 749	BTRS HOLDINGS INC	USD	1 339 272	1 221 353	0.89
20 340	CAPCOM CO LTD	JPY	524 941	539 271	0.39
51 473	CARSALES.COM LTD	AUD	747 662	782 058	0.57
17 644	CBRAIN A/S	DKK	880 244	579 515	0.42
18 658	CERENCE INC	USD	1 864 360	550 411	0.40
53 202	CHANNELADVISOR CORP	USD	994 083	771 961	0.56
14 518	CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	1 652 059	1 833 478	1.35
13 606	CLOUDFLARE INC	USD	1 119 100	1 172 021	0.85
11 249	COGENT COMMUNICATIONS HOLDINGS INC	USD	713 083	658 067	0.48
22 343	COGNEX CORP	USD	1 688 483	1 511 057	1.10
7 903	COUPA SOFTWARE INC	USD	2 051 664	682 029	0.50
25 977	CTS CORP	USD	854 170	918 806	0.67
12 600	CYBERAGENT INC	JPY	224 445	134 792	0.10
6 515	CYBERARK SOFTWARE LTD	USD	853 990	1 023 767	0.75

Lyxor Index Fund - Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
53 291	C3.AI INC - A	USD	1 890 169	905 414	0.66
23 417	DASSAULT SYSTEMES SE	EUR	947 887	1 050 775	0.77
11 900	DENA CO LTD	JPY	176 592	173 044	0.13
27 331	DOCEBO INC	CAD	1 492 027	1 176 410	0.86
3 952	DOORDASH INC	USD	675 865	321 811	0.23
58 901	DOUYU INTERNATIONAL HOLDINGS LTD - ADR	USD	159 889	104 255	0.08
41 769	DUCK CREEK TECHNOLOGIES INC	USD	1 171 504	665 380	0.48
17 992	EBAY INC	USD	986 868	934 145	0.68
34 886	ENTAIN PLC	GBP	767 958	665 104	0.48
48 259	EVENTBRITE INC	USD	923 531	510 580	0.37
25 857	EVERTEC INC	USD	962 381	1 018 766	0.74
5 033	FANUC CORP	JPY	998 024	783 347	0.57
9 782	FARO TECHNOLOGIES INC	USD	716 114	335 425	0.24
302 181	FINGERPRINT CARDS AB - B	SEK	661 932	353 452	0.26
7 428	FISERV INC	USD	796 666	727 350	0.53
15 249	FIVERR INTERNATIONAL LTD	USD	2 047 954	812 009	0.59
11 131	FIVE9 INC	USD	1 648 818	1 225 523	0.89
7 067	FORTINET INC	USD	2 336 180	2 042 434	1.50
8 200	FUJI CORP/AICHI	JPY	178 302	138 101	0.10
6 745	F5 NETWORKS INC	USD	1 161 043	1 129 180	0.82
9 600	G-BITS NETWORK TECHNOLOGY XIAMEN CO LTD	CNH	562 657	488 550	0.36
1 485	GMO PAYMENT GATEWAY INC	JPY	175 857	127 112	0.09
20 723	GODADDY INC	USD	1 631 295	1 674 626	1.22
23 267	GROUPON INC	USD	481 474	453 939	0.33
10 909	GUIDEWIRE SOFTWARE INC	USD	1 189 044	948 428	0.69
9 057	HELIOS TECHNOLOGIES INC	USD	619 609	608 449	0.44
2 400 000	HENGTEN NETWORKS GROUP LTD	HKD	1 135 459	584 235	0.43
2 264	HUBSPOT INC	USD	882 133	859 030	0.63
23 750	HUYA INC	USD	196 572	98 088	0.07
534 000	IGG INC	HKD	660 800	222 552	0.16
3 963	INTUITIVE SURGICAL INC	USD	979 909	948 346	0.69
17 839	IROBOT CORP	USD	1 518 966	903 545	0.66
12 906	JAMF HOLDING CORP	USD	419 273	397 505	0.29
222	JD.COM INC - A	HKD	10 220	7 515	0.01
62 664	KINGDEE INTERNATIONAL SOFTWARE GROUP CO LTD	HKD	202 402	130 341	0.09
79 033	KINGSOFT CLOUD HOLDINGS LTD	USD	2 835 328	286 099	0.21
26 433	LANDS' END INC - AU5010	USD	654 270	370 591	0.27
41 984	LIGHTSPEED COMMERCE INC	CAD	2 066 084	943 145	0.69
98 200	LOCAWEB SERVICOS DE INTERNET SA	BRL	225 686	142 177	0.10
63 763	LUMINAR TECHNOLOGIES INC	USD	1 024 883	788 748	0.57
55 689	MANDIANT INC	USD	944 090	1 224 044	0.89
11 082	MANHATTAN ASSOCIATES INC	USD	1 216 388	1 446 755	1.05
3 855	MASTERCARD INC	USD	1 301 865	1 400 830	1.02
27 196	MEITUAN - B	HKD	831 519	596 179	0.43

Lyxor Index Fund - Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
241 900	MELIUZ SA	BRL	127 576	91 832	0.07
6 010	MICROSOFT CORP	USD	1 398 164	1 667 895	1.21
94 655	MICROVISION INC	USD	638 107	305 736	0.22
19 603	MIMECAST LTD	USD	951 579	1 561 967	1.14
107 000	MING YUAN CLOUD GROUP HOLDINGS LTD	HKD	456 593	143 191	0.10
99 936	MITEK SYSTEMS INC	USD	1 691 288	1 116 285	0.81
115 521	N-ABLE INC	USD	1 342 975	1 155 210	0.84
8 437	NASPERS LTD	ZAR	1 485 317	857 636	0.62
24 576	NCINO INC	USD	1 484 492	921 354	0.67
2 081	NCSOFT CORP	KRW	1 489 197	698 361	0.51
10 165	NETCOMPANY GROUP A/S	DKK	862 674	572 881	0.42
62 560	NETEASE INC	HKD	1 207 245	1 227 893	0.89
12 508	NEXI SPA	EUR	212 781	124 326	0.09
10 400	NEXON CO LTD	JPY	208 779	238 567	0.17
700	NINTENDO CO LTD	JPY	377 399	323 688	0.24
94 986	NORTONLIFELOCK INC	USD	2 188 560	2 378 450	1.74
1 222	NUVEI CORP	CAD	114 954	68 691	0.05
10 067	NVIDIA CORP	USD	1 479 564	1 867 126	1.37
18 048	ON SEMICONDUCTOR CORP	USD	591 840	940 481	0.68
114 338	ONECONNECT FINANCIAL TECHNOLOGY CO LTD	USD	283 618	156 643	0.11
48 042	ONESPAN INC	USD	1 111 321	678 833	0.49
14 670	ORACLE CORP	USD	1 315 742	1 076 778	0.78
4 980	PAYLOCITY HOLDING CORP	USD	910 324	944 357	0.69
8 020	PAYPAL HOLDINGS INC	USD	1 616 540	705 199	0.51
136 700	PERFECT WORLD CO LTD/CHINA - A	CNH	392 330	303 998	0.22
18 035	PHREESIA INC	USD	864 417	412 641	0.30
58 950	POSHMARK INC	USD	1 086 727	650 808	0.47
18 789	PROSUS NV	EUR	1 781 307	923 482	0.67
19 415	PROTO LABS INC	USD	1 726 142	827 273	0.60
13 792	PTC INC	USD	1 512 949	1 575 184	1.15
16 165	QUALYS INC	USD	1 723 638	2 202 966	1.61
134 194	QUOTIENT TECHNOLOGY INC	USD	1 090 854	712 570	0.52
17 396	Q2 HOLDINGS INC	USD	1 365 345	899 895	0.66
45 556	RACKSPACE TECHNOLOGY INC	USD	845 014	450 549	0.33
76 111	RAKUTEN GROUP INC	JPY	781 382	539 286	0.39
10 665	RAPID7 INC	USD	938 228	1 018 721	0.74
11 551	REA GROUP LTD	AUD	1 164 611	1 062 362	0.77
46 218	REALREAL INC	USD	683 819	250 502	0.18
923 343	REDBUBBLE LTD	AUD	2 295 219	748 031	0.54
5 588	RINGCENTRAL INC - A	USD	1 555 955	474 142	0.35
4 077	SALESFORCE INC	USD	895 602	717 307	0.52
17 444	SENSIRION HOLDING AG	CHF	2 318 129	2 117 012	1.55
3 176	SERVICENOW INC	USD	1 607 536	1 518 446	1.11
1 264	SHOPIFY INC	CAD	1 329 168	543 500	0.40

Lyxor Index Fund - Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
17 142	SIMULATIONS PLUS INC	USD	978 620	799 846	0.58
300	SMC CORP	JPY	191 798	145 994	0.11
38 145	SNAP INC	USD	1 764 527	1 085 607	0.79
7 292	SPLUNK INC	USD	888 837	889 770	0.65
9 175	SPROUT SOCIAL INC - A	USD	574 448	562 244	0.41
10 471	SS&C TECHNOLOGIES HOLDINGS INC	USD	801 552	677 055	0.49
5 838	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	960 285	697 699	0.51
290 476	TEMPLE & WEBSTER GROUP LTD	AUD	2 209 649	1 217 906	0.89
5 166	TENCENT HOLDINGS LTD	HKD	364 007	248 485	0.18
26 629	TENCENT MUSIC ENTERTAINMENT GROUP - ADR	USD	307 285	113 173	0.08
20 146	TRIPADVISOR INC	USD	563 640	517 148	0.38
2 053	ULTA BEAUTY INC	USD	786 743	814 630	0.59
36 291	UPWORK INC	USD	1 154 985	761 022	0.55
6 585	VEEVA SYSTEMS INC	USD	1 805 170	1 198 141	0.87
204 254	VELODYNE LIDAR INC	USD	1 070 526	383 998	0.28
35 324	VERITONE INC	USD	872 615	382 559	0.28
6 247	VISA INC	USD	1 289 053	1 331 423	0.97
2 167 000	VOBILE GROUP LTD	HKD	1 974 957	1 068 841	0.78
19 225	WEBZEN INC	KRW	535 376	341 336	0.25
94 000	WEIMOB INC	HKD	172 859	57 506	0.04
69 776	WESTERN UNION CO	USD	1 123 947	1 169 446	0.85
44 153	WISETECH GLOBAL LTD	AUD	1 011 544	1 420 438	1.03
9 946	WIX.COM LTD	USD	2 296 004	750 525	0.55
15 566	WORLDLINE SA	EUR	1 160 414	621 548	0.45
634 000	WUHU SANQI INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD - A	CNH	2 762 943	2 305 303	1.69
14 323	XERO LTD	AUD	1 422 005	980 703	0.71
107 377	YEXT INC	USD	1 424 845	621 713	0.45
381 580	YONYOU NETWORK TECHNOLOGY CO LTD - A	CNH	2 183 285	1 099 636	0.80
14 637	ZENDESK INC	USD	1 509 262	1 786 299	1.30
30 311	ZOOMINFO TECHNOLOGIES INC	USD	1 602 688	1 436 741	1.05
9 057	ZOZO INC	JPY	239 151	192 940	0.14
5 556	ZSCALER INC	USD	935 136	1 126 423	0.82
300 781	ZYNGA INC	USD	2 464 092	2 487 460	1.82
28 738	3D SYSTEMS CORP	USD	604 141	325 889	0.24
237 700	360 SECURITY TECHNOLOGY INC - A	CNH	551 305	293 113	0.21
	Total Shares		**184 026 713**	**137 313 139**	**100.01**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**184 026 713**	**137 313 139**	**100.01**
Total Investments			**184 026 713**	**137 313 139**	**100.01**

Lyxor Index Fund - Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	55.57
Industrial Support Services	6.36
Technology Hardware and Equipment	5.57
Leisure Goods	5.15
Consumer Services	3.04
Investment Banking and Brokerage Services	2.74
Retailers	2.72
Industrial Engineering	2.58
Automobiles and Parts	2.25
General Industrials	2.21
Telecommunications Equipment	2.08
Electronic and Electrical Equipment	2.03
Media	1.97
Travel and Leisure	1.26
Finance and Credit Services	0.97
Personal Goods	0.77
Real Estate Investment Trusts	0.77
Medical Equipment and Services	0.69
Household Goods and Home Construction	0.66
Telecommunications Service Providers	0.62
	100.01

Geographical classification	%
United States of America	64.59
Cayman Islands	5.32
Canada	3.89
Australia	3.81
China	3.43
Israel	3.22
Japan	2.55
Switzerland	2.08
United Kingdom	2.07
Netherlands	1.50
France	1.22
Denmark	0.84
Brazil	0.77
South Korea	0.76
Puerto Rico	0.74
Sweden	0.72
New Zealand	0.71
South Africa	0.62
Bermuda	0.48
Isle of Man	0.48
Jersey	0.12
Italy	0.09
	100.01

Lyxor Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
73 872	AAC TECHNOLOGIES HOLDINGS INC	HKD	421 122	174 179	0.09
9 621	ACADIA PHARMACEUTICALS INC	USD	362 688	177 411	0.09
47 048	ACI WORLDWIDE INC	USD	1 578 460	1 299 466	0.68
34 634	ACLARIS THERAPEUTICS INC	USD	448 750	426 691	0.22
10 913	ADAPTIVE BIOTECHNOLOGIES CORP	USD	499 765	90 032	0.05
12 503	AGORA INC	USD	250 953	92 147	0.05
442 000	AK MEDICAL HOLDINGS LTD	HKD	526 183	241 670	0.13
22 829	ALARM.COM HOLDINGS INC	USD	1 804 931	1 394 395	0.73
90 210	ALECTOR INC	USD	1 488 524	866 016	0.45
22 267	ALFEN BEHEER BV	EUR	1 954 704	2 024 417	1.05
15 864	ALIBABA GROUP HOLDING LTD	HKD	75 564	206 434	0.11
8 827	ALNYLAM PHARMACEUTICALS INC	USD	1 603 395	1 177 787	0.61
759	ALPHABET CLASS - A	USD	1 887 855	1 732 182	0.90
495	ALPHABET INC	USD	1 209 496	1 138 168	0.59
21 426	ALTAIR ENGINEERING INC - A	USD	1 299 748	1 163 860	0.61
119 960	ANAPTYSBIO INC	USD	3 142 699	2 807 064	1.45
4 702	ANSYS INC	USD	1 596 538	1 296 294	0.68
13 977	APPFOLIO INC - A	USD	1 679 729	1 451 651	0.76
16 006	APPLE INC	USD	2 651 264	2 523 346	1.31
70 107	ARCTURUS THERAPEUTICS HOLDINGS INC	USD	2 579 191	1 358 674	0.71
33 474	ATOS SE	EUR	2 043 584	826 333	0.43
6 737	AUTODESK INC	USD	1 799 692	1 275 179	0.66
6 858	AVEVA GROUP	GBP	287 484	187 275	0.10
51 742	AXONICS INC	USD	2 642 889	2 681 271	1.39
5 146	BANDWIDTH INC - A	USD	694 148	113 830	0.06
664 600	BCPG PCL	THB	245 816	238 674	0.12
25 462	BEAM THERAPEUTICS INC	USD	2 122 029	955 589	0.50
147 600	BEIJING SINNET TECHNOLOGY CO LTD	CNH	340 974	215 121	0.11
4 653	BILL.COM HOLDINGS INC	USD	700 212	794 314	0.41
4 022	BIO-TECHNE CORP	USD	1 454 860	1 527 113	0.80
116 876	BLACKBERRY LTD	CAD	912 504	672 162	0.35
13 049	BLACKLINE INC	USD	1 342 400	874 935	0.46
15 574	BLOCK INC - A	USD	3 056 144	1 550 236	0.81
18 863	BLUEBIRD BIO INC	USD	11 437	68 473	0.04
9 459	BORALEX INC - A	CAD	298 710	285 023	0.15
31 723	BOTTOMLINE TECHNOLOGIES DE INC	USD	1 486 705	1 796 156	0.94
33 875	BROOKFIELD RENEWABLE CORP - A	CAD	1 410 485	1 222 712	0.64
180 421	BTRS HOLDINGS INC	USD	1 331 624	1 212 429	0.63
49 912	CERTARA INC	USD	1 326 167	915 885	0.48
70 806	CHANNELADVISOR CORP	USD	1 731 607	1 027 395	0.54
4 011	CIRRUS LOGIC INC	USD	324 002	304 034	0.16
26 366	CITRIX SYSTEMS INC	USD	2 652 687	2 639 237	1.37
12 606	CLOUDFLARE INC	USD	1 040 028	1 085 881	0.57
4 916	COGNEX CORP	USD	376 902	332 469	0.17

Lyxor Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
11 228	CONMED CORP	USD	1 328 419	1 492 875	0.78
7 597	COUPA SOFTWARE INC	USD	1 934 632	655 621	0.34
4 326	COVESTRO AG	EUR	280 208	188 436	0.10
17 526	CRINETICS PHARMACEUTICALS INC	USD	469 355	356 128	0.19
10 172	CRISPR THERAPEUTICS AG	USD	794 997	504 735	0.26
38 101	C3.AI INC - A	USD	1 367 198	647 336	0.34
9 273	C4 THERAPEUTICS INC	USD	333 727	79 470	0.04
26 315	DASSAULT SYSTEMES SE	EUR	1 429 716	1 180 815	0.61
13 913	DATADOG INC	USD	1 415 269	1 680 412	0.88
47 069	DERMTECH INC	USD	919 042	402 440	0.21
3 043	DEXCOM INC	USD	1 146 721	1 243 309	0.65
6 610	DIGITAL GARAGE INC	JPY	259 922	220 401	0.11
4 415	DOCEBO INC	CAD	305 923	190 035	0.10
3 754	DOMO INC	USD	262 574	155 491	0.08
87 218	DROPBOX INC	USD	2 035 046	1 896 992	0.99
27 452	DYNATRACE INC	USD	1 683 813	1 053 059	0.55
73 073	EDITAS MEDICINE INC	USD	3 126 857	967 487	0.50
12 194	EDP RENOVAVEIS SA	EUR	307 430	291 242	0.15
19 497	EDWARDS LIFESCIENCES CORP	USD	1 694 777	2 062 393	1.07
137 193	ELEKTA AB - B	SEK	1 708 132	934 946	0.49
128 098	ENERGY ABSOLUTE PCL	THB	224 107	330 998	0.17
1 686	ENPHASE ENERGY INC	USD	233 992	272 120	0.14
81 307	ENVAVIS AG	EUR	1 541 858	1 796 982	0.94
43 733	EVERTEC INC	USD	1 702 300	1 723 080	0.90
32 771	EVOTEC SE	EUR	1 159 959	804 831	0.42
129 637	E2OPEN PARENT HOLDINGS INC	USD	1 544 769	1 003 390	0.52
28 126	FALCK RENEWABLES SPA	EUR	199 219	262 148	0.14
1 424	FANUC CORP	JPY	310 260	221 634	0.12
17 998	FARO TECHNOLOGIES INC	USD	1 316 302	617 151	0.32
83 868	FATE THERAPEUTICS INC	USD	4 494 182	2 395 270	1.25
13 685	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	1 425 506	1 356 868	0.71
2 457	FIRST SOLAR INC	USD	201 416	179 435	0.09
15 323	FISERV INC	USD	1 633 852	1 500 428	0.78
11 465	FIVE9 INC	USD	1 738 357	1 262 297	0.66
7 231	FLEETCOR TECHNOLOGIES INC	USD	1 516 596	1 804 279	0.94
7 397	FORTINET INC	USD	1 270 595	2 137 807	1.11
47 915	FULGENT GENETICS INC	USD	4 357 013	2 629 575	1.37
43 185	GDS HOLDINGS LTD - ADR	USD	3 095 557	1 356 873	0.71
46 102	GENSCRIPT BIOTECH CORP	HKD	88 654	133 673	0.07
32 697	GLAUKOS CORP	USD	1 432 739	1 546 241	0.81
16 698	GLOBAL PAYMENTS INC	USD	2 435 740	2 287 292	1.19
4 529	GLOBUS MEDICAL INC - A	USD	287 285	299 910	0.16
2 186	GMO PAYMENT GATEWAY INC	JPY	275 770	187 116	0.10
24 890	GODADDY INC	USD	1 932 044	2 011 361	1.05

Lyxor Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
26 600	GREE INC	JPY	231 055	204 694	0.11
19 500	HENNGE KK	JPY	412 487	155 928	0.08
3 816	HORIZON THERAPEUTICS PLC	USD	312 056	376 105	0.20
2 109	HUBSPOT INC	USD	881 032	800 218	0.42
118 135	IDORSIA LTD	CHF	3 011 321	2 038 569	1.06
4 933	ILLUMINA INC	USD	1 843 840	1 463 374	0.76
30 019	I-MAB - ADR	USD	1 725 842	376 438	0.20
273 695	IMUGENE LTD	AUD	102 671	42 790	0.02
24 834	INCYTE CORP	USD	1 917 613	1 861 557	0.97
22 132	INNERGEX RENEWABLE ENERGY INC	CAD	391 897	297 859	0.16
607 900	INOVIO PHARMACEUTICALS INC	USD	4 702 525	1 659 567	0.86
167 267	INSEEGO CORP	USD	1 596 654	476 711	0.25
404 000	INSPUR INTERNATIONAL LTD	HKD	205 330	143 143	0.07
11 513	INTELLIA THERAPEUTICS INC	USD	618 680	564 482	0.29
13 850	INTERNATIONAL BUSINESS MACHINES CORP	USD	1 639 104	1 831 109	0.95
39 828	IONIS PHARMACEUTICALS INC	USD	1 765 901	1 464 077	0.76
15 206	IRHYTHM TECHNOLOGIES INC	USD	1 910 011	1 875 964	0.98
4 343	IROBOT CORP	USD	404 685	219 973	0.11
9 566	KINAXIS INC	CAD	1 431 147	1 064 068	0.55
62 156	KINGSOFT CLOUD HOLDINGS LTD	USD	1 906 934	225 005	0.12
2 393	LANDIS+GYR GROUP AG	CHF	169 951	135 100	0.07
49 474	LIGHTSPEED COMMERCE INC	CAD	2 454 021	1 111 403	0.58
115 600	LOCAWEB SERVICOS DE INTERNET SA	BRL	267 566	167 370	0.09
70 298	MANDIANT INC	USD	1 263 596	1 545 150	0.80
6 712	MASIMO CORP	USD	1 459 463	758 255	0.39
6 308	MASTERCARD INC	USD	2 143 549	2 292 201	1.19
11 000	MEDIATEK INC	TWD	330 310	309 749	0.16
2 067 246	MEYER BURGER TECHNOLOGY AG	CHF	1 060 234	996 713	0.52
1 214	MICROSOFT CORP	USD	284 094	336 909	0.18
19 869	MIMECAST LTD	USD	1 606 667	1 583 162	0.82
89 000	MING YUAN CLOUD GROUP HOLDINGS LTD	HKD	384 902	119 103	0.06
35 588	MIRATI THERAPEUTICS INC	USD	5 106 290	2 198 983	1.15
105 267	MITEK SYSTEMS INC	USD	1 786 260	1 175 832	0.61
95 098	MYOVANT SCIENCES LTD	USD	1 569 133	885 362	0.46
142 892	N-ABLE INC	USD	1 674 198	1 428 920	0.74
28 925	NEOEN SA	EUR	1 237 619	1 165 651	0.61
6 790	NEW JERSEY RESOURCES CORP	USD	253 237	293 056	0.15
10 613	NEW RELIC INC	USD	687 106	671 485	0.35
17 536	NEXI SPA	EUR	312 698	174 303	0.09
40 809	NEXTDC LTD	AUD	349 605	327 127	0.17
9 727	NGM BIOPHARMACEUTICALS INC	USD	173 417	121 393	0.06
74 353	NORDEX SE	EUR	1 377 354	1 092 651	0.57
108 241	NORTONLIFELOCK INC	USD	2 484 518	2 710 356	1.40
16 382	NOVAVAX INC	USD	3 404 870	738 337	0.38

Lyxor Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
26 969	NUTANIX INC	USD	784 846	675 034	0.35
2 101	NUVEI CORP	CAD	198 269	118 101	0.06
8 822	NVIDIA CORP	USD	1 282 102	1 636 216	0.85
129 982	OMEGA ENERGIA SA	BRL	277 404	280 320	0.15
20 386	ORACLE CORP	USD	1 412 869	1 496 332	0.78
6 854	PAYLOCITY HOLDING CORP	USD	1 305 778	1 299 724	0.68
9 758	PAYPAL HOLDINGS INC	USD	1 988 967	858 021	0.45
68 804	PRECISION BIOSCIENCES INC	USD	761 206	136 920	0.07
25 555	PROSUS NV	EUR	2 011 364	1 256 031	0.65
76 069	PROTHENA CORP PLC	USD	2 492 461	2 218 172	1.16
5 091	PROTO LABS INC	USD	604 453	216 928	0.11
91 894	PROXIMUS SADP	EUR	1 810 887	1 609 263	0.84
16 012	PTC INC	USD	1 829 513	1 828 731	0.95
10 794	PUBMATIC INC	USD	412 283	243 621	0.13
37 786	PULMONX CORP	USD	1 202 087	910 643	0.47
35 166	QIAGEN NV	EUR	1 757 082	1 633 812	0.85
2 319	QORVO INC	USD	337 497	263 856	0.14
15 609	QUALYS INC	USD	1 648 501	2 127 195	1.11
5 151	QUIDEL CORP	USD	764 586	518 294	0.27
17 210	Q2 HOLDINGS INC	USD	1 359 370	890 273	0.46
15 931	RACKSPACE TECHNOLOGY INC	USD	319 781	157 558	0.08
10 925	RAPID7 INC	USD	951 983	1 043 556	0.54
5 605	RENEWABLE ENERGY GROUP INC	USD	347 128	342 241	0.18
5 100	RENOVA INC	JPY	157 645	63 652	0.03
8 061	RESMED INC	USD	1 629 306	1 611 958	0.84
6 598	RINGCENTRAL INC - A	USD	1 815 347	559 840	0.29
5 733	ROCHE HOLDING AG	CHF	1 970 839	2 140 435	1.11
5 348	ROCHE HOLDING AG - BR	CHF	2 054 465	2 164 187	1.13
27 172	SANGAMO THERAPEUTICS INC	USD	317 495	112 764	0.06
7 100	SANGFOR TECHNOLOGIES INC - A	CNH	237 521	95 302	0.05
12 358	SAP SE	EUR	1 574 881	1 271 897	0.66
9 296	SCHNEIDER ELECTRIC SE	EUR	1 369 257	1 350 398	0.70
15 642	SEIKO EPSON CORP	JPY	226 018	219 490	0.11
4 683	SENSATA TECHNOLOGIES HOLDING PLC	USD	247 626	212 655	0.11
167 313	SENSEONICS HOLDINGS INC	USD	510 728	234 238	0.12
2 786	SERVICENOW INC	USD	1 425 588	1 331 987	0.69
34 563	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	1 039 766	558 784	0.29
28 484	SIMULATIONS PLUS INC	USD	1 664 991	1 329 063	0.69
3 251	SMA SOLAR TECHNOLOGY AG	EUR	177 253	149 944	0.08
38 912	SOFTWARE AG	EUR	1 648 541	1 212 623	0.63
752	SOLAREDGE TECHNOLOGIES INC	USD	195 286	188 308	0.10
31 439	SOLARIA ENERGIA Y MEDIO AMBIENTE SA	EUR	650 601	707 111	0.37
19 401	SOSEI GROUP CORP	JPY	307 760	191 225	0.10
14 800	SUNGROW POWER SUPPLY CO LTD - A	CNH	209 083	140 832	0.07

Lyxor Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
85 712	SUNNOVA ENERGY INTERNATIONAL INC	USD	3 313 228	1 480 246	0.77
5 036	SUNRUN INC	USD	252 939	100 619	0.05
15 903	SUTRO BIOPHARMA INC	USD	261 733	95 577	0.05
18 561	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	373 892	338 783	0.18
33 492	TERADATA CORP COM STK	USD	1 463 947	1 384 894	0.72
28 467	TG THERAPEUTICS INC - C M2	USD	424 061	197 561	0.10
15 268	UCB SA	EUR	1 642 212	1 745 996	0.91
8 154	UNITED STATES CELLULAR CORP	USD	238 110	234 672	0.12
67 895	VANGUARD INTERNATIONAL SEMICONDUCTOR CORP	TWD	282 428	243 013	0.13
7 019	VEEVA SYSTEMS INC	USD	1 938 770	1 277 107	0.67
26 492	VELODYNE LIDAR INC	USD	141 370	49 805	0.03
4 918	VERBIO VEREINIGTE BIOENERGIE AG	EUR	248 868	351 763	0.18
46 793	VESTAS WIND SYSTEMS A/S	DKK	1 679 688	1 213 203	0.63
163 482	VIEWRAY INC	USD	830 191	436 497	0.23
10 460	VISA INC	USD	2 165 402	2 229 340	1.16
15 909	VMWARE INC - A	USD	2 095 134	1 718 808	0.90
412 000	VOBILE GROUP LTD	HKD	379 355	203 213	0.11
170 204	VODAFONE GROUP PLC	GBP	249 896	259 724	0.14
158 000	WEIMOB INC	HKD	300 351	96 659	0.05
128 607	WESTERN UNION CO	USD	2 521 586	2 155 453	1.12
25 000	WIN SEMICONDUCTORS CORP	TWD	313 882	165 816	0.09
903	WORKDAY INC	USD	208 465	186 650	0.10
16 558	XERO LTD	AUD	1 674 145	1 133 734	0.59
75 791	XEROX HOLDINGS CORP	USD	1 661 153	1 318 763	0.69
593 600	XINJIANG GOLDWIND SCIENCE & TECHNOLOGY CO LTD - A	CNH	1 227 028	1 009 042	0.53
760 997	XINJIANG GOLDWIND SCIENCE & TECHNOLOGY CO LTD - H	HKD	1 302 956	1 094 045	0.57
211 678	XINYI SOLAR HOLDINGS LTD	HKD	382 020	319 426	0.17
104 156	YEXT INC	USD	986 673	603 063	0.31
42 774	ZAI LAB LTD	USD	2 877 079	1 709 249	0.89
655 370	ZIP CO LTD	AUD	2 662 392	561 210	0.29
4 542	ZSCALER INC	USD	800 880	920 845	0.48
8 725	3D SYSTEMS CORP	USD	185 298	98 942	0.05
57 247	8X8 INC	USD	1 372 568	524 955	0.27
	Total Shares		**254 516 036**	**191 314 402**	**99.63**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**254 516 036**	**191 314 402**	**99.63**
	Total Investments		**254 516 036**	**191 314 402**	**99.63**

Lyxor Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	37.51
Pharmaceuticals and Biotechnology	25.20
Industrial Support Services	9.23
Medical Equipment and Services	6.84
Alternative Energy	4.27
Technology Hardware and Equipment	4.03
Investment Banking and Brokerage Services	2.18
Electricity	2.04
General Industrials	1.47
Electronic and Electrical Equipment	1.40
Telecommunications Service Providers	1.37
Finance and Credit Services	1.16
Gas, Water and Multi-utilities	0.77
Industrial Engineering	0.75
Telecommunications Equipment	0.60
Personal Goods	0.23
Consumer Services	0.21
Oil, Gas and Coal	0.16
Household Goods and Home Construction	0.11
Chemicals	0.10
	99.63

Geographical classification	%
United States of America	69.73
Switzerland	4.16
Germany	3.58
Cayman Islands	2.81
Canada	2.58
Netherlands	2.56
France	2.36
Belgium	1.75
Ireland	1.35
China	1.33
United Kingdom	1.17
Puerto Rico	0.90
Spain	0.81
Japan	0.76
Denmark	0.63
New Zealand	0.59
Taiwan	0.55
Sweden	0.49
Australia	0.48
Bermuda	0.46
Brazil	0.23
Italy	0.23
Thailand	0.12
	99.63

Lyxor Index Fund - Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
128 665	ADVANCED MICRO DEVICES INC	USD	13 703 069	11 003 431	3.27
37 606	ALBEMARLE CORP	USD	7 376 078	7 251 565	2.15
3 268 348	ALLKEM LTD	AUD	23 746 601	28 452 214	8.43
918 107	AMERICAN AXLE & MANUFACTURING HOLDINGS INC	USD	8 291 617	6 077 868	1.80
338 000	BEIJING EASPRING MATERIAL TECHNOLOGY CO LTD	CNH	5 429 305	3 408 657	1.01
340 712	BLINK CHARGING CO	USD	12 537 407	6 507 599	1.93
1 355 857	CANOO INC	USD	15 370 282	6 508 114	1.93
54 904	CONTEMPORARY AMPEREX TECHNOLOGY CO LTD - A	CNH	3 985 871	3 383 921	1.00
384 889	DANA INC	USD	8 285 544	5 700 206	1.69
121 559	DENSO CORP	JPY	8 372 391	7 465 613	2.21
311 843	DIDI GLOBAL INC	USD	2 263 876	586 265	0.17
709 380	ELEMENT FLEET MANAGEMENT CORP	CAD	7 250 341	6 366 545	1.88
251 504	ENERGIZER HOLDINGS INC	USD	10 193 973	7 618 056	2.25
48 219	ERAMET SA	EUR	3 878 777	6 516 272	1.93
258 595	EVE ENERGY CO LTD - A	CNH	4 329 963	2 564 657	0.76
156 459	FAURECIA SE	EUR	7 360 076	3 477 739	1.03
169 913	GANFENG LITHIUM CO LTD - A	CNH	3 835 984	2 831 248	0.84
230 800	GANFENG LITHIUM CO LTD - H	HKD	3 862 667	2 818 023	0.83
969 000	GEELY AUTOMOBILE HOLDINGS LTD	HKD	2 793 813	1 536 340	0.45
398 010	GS YUASA CORP	JPY	9 120 774	6 964 252	2.06
529 603	GUOXUAN HIGH-TECH CO LTD - A	CNH	3 780 410	2 137 011	0.63
280 577	HONDA MOTOR CO LTD	JPY	8 014 101	7 404 234	2.19
7 433 432	IDEANOMICS INC	USD	11 593 538	5 346 124	1.58
337 957	JOHNSON MATTHEY PLC	GBP	12 027 321	9 440 931	2.79
382 669	LIVENT CORP	USD	8 931 557	8 173 810	2.42
389 259	LOCALIZA RENT A CAR SA	BRL	4 110 472	4 161 235	1.23
116 890	MAGNA INTERNATIONAL INC	CAD	8 986 694	7 080 957	2.10
66 635	MANDO CORP	KRW	3 404 901	2 886 102	0.85
2 723 870	NEXTEER AUTOMOTIVE GROUP LTD	HKD	3 407 264	1 562 220	0.46
731 799	NICHICON CORP	JPY	7 590 086	6 665 040	1.97
975 770	NIKOLA CORP	USD	12 416 907	7 006 029	2.07
72 524	NIO INC	USD	2 729 483	1 211 151	0.36
62 073	NVIDIA CORP	USD	12 694 031	11 512 680	3.42
156 579	ON SEMICONDUCTOR CORP	USD	6 982 795	8 159 332	2.41
2 193 398	PILBARA MINERALS LTD	AUD	2 965 700	4 442 362	1.31
101 790	RYDER SYSTEM INC	USD	7 591 771	7 115 121	2.11
6 354	SAMSUNG SDI CO LTD	KRW	3 674 589	3 090 998	0.91
47 725	SEBANG GLOBAL BATTERY CO LTD	KRW	3 585 078	2 887 818	0.85
170 725	SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO LTD - A	CNH	3 262 351	3 052 218	0.90
697 973	SHARP CORP/JAPAN	JPY	9 022 826	5 925 981	1.75
37 173	SIXT SE	EUR	5 402 453	4 882 349	1.45
195 619	SUNGROW POWER SUPPLY CO LTD - A	CNH	3 604 313	1 861 442	0.55
2 552 893	TAIWAN HIGH SPEED RAIL CORP	TWD	2 739 850	2 425 097	0.72
197 353	TAIYO YUDEN CO LTD	JPY	10 269 827	7 890 463	2.34

Lyxor Index Fund - Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
12 269	TESLA INC	USD	9 633 750	10 683 354	3.17
5 044 000	TIANNENG POWER INTERNATIONAL LTD	HKD	7 208 511	4 236 465	1.25
141 765	UBER TECHNOLOGIES INC	USD	6 009 222	4 462 762	1.32
244 019	VALEO	EUR	7 796 981	4 506 274	1.33
973 667	VANGUARD INTERNATIONAL SEMICONDUCTOR CORP	TWD	5 096 056	3 484 989	1.03
1 820 926	VELODYNE LIDAR INC	USD	9 764 255	3 423 341	1.01
486 909	VISHAY INTERTECHNOLOGY INC	USD	10 322 877	9 071 115	2.68
77 821	VISTEON CORP	USD	8 859 672	8 148 637	2.41
387 178	VONTIER CORP	USD	13 065 276	9 919 500	2.95
81 528	XPENG INC	USD	3 158 750	2 006 404	0.59
3 420 000	YADEA GROUP HOLDINGS LTD	HKD	6 760 980	5 213 153	1.54
439 017	YAGEO CORP	TWD	7 983 104	6 024 741	1.78
321 972	YAMAHA MOTOR CO LTD	JPY	7 788 237	6 684 968	1.98
606 706	ZHEJIANG CHINT ELECTRICS CO LTD - A	CNH	4 056 851	2 986 171	0.88
252 700	ZHEJIANG HUAYOU COBALT CO LTD - A	CNH	4 749 549	3 131 694	0.93
	Total Shares		**433 030 798**	**337 342 858**	**99.84**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**433 030 798**	**337 342 858**	**99.84**
	Total Investments		**433 030 798**	**337 342 858**	**99.84**

Lyxor Index Fund - Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Automobiles and Parts	30.41
Technology Hardware and Equipment	23.68
Industrial Metals and Mining	11.28
Industrial Transportation	9.57
Chemicals	8.52
Consumer Services	4.17
Personal Care, Drug and Grocery Stores	3.01
General Industrials	2.94
Electronic and Electrical Equipment	1.93
Leisure Goods	1.75
Travel and Leisure	1.31
Construction and Materials	0.72
Alternative Energy	0.55
	99.84

Geographical classification	%
United States of America	42.53
Japan	14.50
Australia	9.74
China	8.34
Cayman Islands	4.84
France	4.29
Canada	3.98
Taiwan	3.53
United Kingdom	2.79
South Korea	2.62
Germany	1.45
Brazil	1.23
	99.84

Lyxor Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
174 000	AAC TECHNOLOGIES HOLDINGS INC	HKD	804 689	410 265	0.62
1 110	ADIDAS AG - REG	EUR	365 411	226 845	0.34
1 390	ADOBE INC	USD	718 068	550 371	0.83
7 856	ADT INC	USD	64 937	53 814	0.08
268	ADYEN NV	EUR	640 777	458 865	0.69
5 546	AKAMAI TECHNOLOGIES INC	USD	581 881	622 705	0.94
177 500	A-LIVING SMART CITY SERVICES CO LTD	HKD	408 612	283 687	0.43
62 155	AMERICANAS SA	BRL	388 006	301 222	0.45
5 372	ANHEUSER-BUSCH INBEV SA/NV	EUR	324 481	313 962	0.47
5 696	APPLE INC	USD	946 614	897 974	1.35
65 466	ARCA CONTINENTAL SAB DE CV	MXN	384 570	415 376	0.63
37 557	AREZZO INDUSTRIA E COMERCIO SA	BRL	483 603	678 528	1.02
12 600	ARISTOCRAT LEISURE LTD	AUD	395 474	301 395	0.45
12 361	ARITZIA INC	CAD	487 319	442 493	0.67
5 100	ASKUL CORP	JPY	81 901	62 667	0.09
9 368	ASSOCIATED BRITISH FOODS PLC	GBP	272 952	188 952	0.28
95 638	AVI LTD	ZAR	465 837	415 840	0.63
2 092	BALCHEM CORP	USD	266 970	257 734	0.39
22 088	BAOZUN INC	USD	521 236	168 752	0.25
7 290	BASIC-FIT NV	EUR	340 773	308 085	0.46
61 700	BEIJING SINNET TECHNOLOGY CO LTD	CNH	142 454	89 925	0.14
84 537	BETSSON AB	SEK	662 403	524 830	0.79
2 356	BGF RETAIL CO LTD	KRW	320 903	339 519	0.51
15 742	BIGCOMMERCE HOLDINGS INC	USD	819 324	281 310	0.42
3 852	BILIBILI INC - SPON ADR	USD	244 374	93 758	0.14
4 524	BLACKLINE INC	USD	481 573	303 334	0.46
3 581	BLOCK INC - A	USD	783 777	356 453	0.54
109	BOOKING HOLDINGS INC	USD	243 434	240 924	0.36
3 872	BOOT BARN HOLDINGS INC	USD	471 983	348 712	0.53
24 524	BOOZT AB	SEK	504 851	259 680	0.39
116 000	BOSIDENG INTERNATIONAL HOLDINGS LTD	HKD	79 979	58 546	0.09
83 883	BTRS HOLDINGS INC	USD	621 509	563 694	0.85
2 482	BUCKLE INC	USD	95 170	77 091	0.12
1 429	BURLINGTON STORES INC	USD	413 934	290 887	0.44
3 237	CALBEE INC	JPY	86 781	58 089	0.09
10 354	CALERES INC	USD	270 346	237 417	0.36
7 793	CAMPBELL SOUP CO	USD	354 641	367 985	0.55
8 114	CANADA GOOSE HOLDINGS INC	CAD	323 662	177 768	0.27
8 252	CAPCOM CO LTD	JPY	226 982	218 784	0.33
1 991	CARLSBERG AS - B	DKK	322 703	256 494	0.39
20 719	CARSALES.COM LTD	AUD	354 584	314 795	0.47
23 997	CHANNELADVISOR CORP	USD	540 190	348 196	0.52
41 000	CHICONY ELECTRONICS CO LTD	TWD	125 907	114 756	0.17
108 000	CHINA FEIHE LTD	HKD	200 836	103 373	0.16

Lyxor Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
12 050	CHINA MENGNIU DAIRY CO LTD	HKD	68 960	65 424	0.10
8 651	CHR HANSEN HOLDING A/S	DKK	719 015	678 454	1.02
99 000	CHUNGHWA TELECOM CO LTD	TWD	394 900	439 992	0.66
24 288	CINEPLEX INC	CAD	241 020	250 097	0.38
4 795	CITI TRENDS INC	USD	399 878	134 116	0.20
10 097	CITRIX SYSTEMS INC	USD	1 028 606	1 010 711	1.52
11 667	CJ CGV CO LTD	KRW	279 915	256 377	0.39
4 213	CLOROX CO	USD	764 870	604 439	0.91
10 319	COCA-COLA HBC AG	GBP	358 767	212 150	0.32
3 147	COLUMBIA SPORTSWEAR CO	USD	309 741	258 558	0.39
445 116	COMPAL ELECTRONICS INC	TWD	351 601	336 002	0.51
1 084	COSTCO WHOLESALE CORP	USD	424 981	576 384	0.87
5 563	CROCS INC	USD	531 787	369 550	0.56
4 536	DANONE SA	EUR	305 643	275 822	0.42
1 678	DECKERS OUTDOOR CORP	USD	561 247	445 929	0.67
3 535	DELIVERY HERO SE	EUR	463 817	126 198	0.19
14 306	DESIGNER BRANDS INC - A	USD	179 621	197 709	0.30
4 188	DICK'S SPORTING GOODS INC	USD	350 610	403 807	0.61
11 370	DOCEBO INC	CAD	792 259	489 400	0.74
4 695	DOMINO'S PIZZA ENTERPRISES LTD	AUD	427 590	251 270	0.38
1 632	DOORDASH INC	USD	284 873	132 894	0.20
22 182	DOUYU INTERNATIONAL HOLDINGS LTD - ADR	USD	60 753	39 262	0.06
9 899	EBAY INC	USD	605 009	513 956	0.77
17 427	EVENTBRITE INC	USD	329 488	184 378	0.28
3 863	EVOLUTION AB	SEK	486 349	404 865	0.61
6 211	FIVERR INTERNATIONAL LTD	USD	853 203	330 736	0.50
6 668	FOOT LOCKER INC	USD	319 835	195 439	0.29
12 174	FREENET AG	EUR	277 614	337 898	0.51
5 500	FUJI MEDIA HOLDINGS INC	JPY	54 679	47 630	0.07
2 662	GAP INC	USD	63 826	33 062	0.05
3 800	G-BITS NETWORK TECHNOLOGY XIAMEN CO LTD	CNH	224 999	193 385	0.29
4 538	GENESCO INC	USD	216 448	281 492	0.42
18 265	GLANBIA PLC	EUR	248 425	219 277	0.33
9 405	GODADDY INC	USD	738 296	760 018	1.15
6 700	GREE INC	JPY	57 622	51 558	0.08
13 006	GROCERY OUTLET HOLDING CORP	USD	438 781	437 912	0.66
8 397	GROUPON INC	USD	174 564	163 825	0.25
13 798	GUESS? INC	USD	311 197	310 041	0.47
6 843	HAIN CELESTIAL GROUP INC	USD	279 434	229 514	0.35
19 600	HERBALIFE NUTRITION LTD	USD	852 370	520 968	0.79
6 133	HIBBETT SPORTS INC	USD	400 027	264 823	0.40
17 222	HOSTESS BRANDS INC	USD	282 059	390 767	0.59
2 408	HOUSE FOODS GROUP INC	JPY	77 488	56 501	0.09
985	HUBSPOT INC	USD	518 903	373 739	0.56

Lyxor Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
9 021	HUYA INC	USD	75 688	37 257	0.06
214 000	IGG INC	HKD	253 240	89 188	0.13
120 609	INGHAMS GROUP LTD	AUD	296 455	264 844	0.40
4 431	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	630 682	537 480	0.81
3 471	JACK IN THE BOX INC	USD	288 386	287 260	0.43
16 040	JAMIESON WELLNESS INC	CAD	455 566	405 386	0.61
30 755	JD SPORTS FASHION PLC	GBP	74 327	51 510	0.08
131	JD.COM INC - A	HKD	5 749	4 434	0.01
44 580	KAHOOT! AS	NOK	245 696	110 869	0.17
8 778	KANGWON LAND INC	KRW	187 524	187 301	0.28
5 496	KELLOGG CO	USD	337 126	376 476	0.57
2 536	KERRY GROUP PLC	EUR	328 593	280 912	0.42
5 155	KOHL'S CORP	USD	243 734	298 371	0.45
2 499	KONAMI HOLDINGS CORP	JPY	144 384	155 078	0.23
1 347	KONINKLIJKE DSM NV	EUR	244 326	228 215	0.34
12 063	LANDS' END INC - AU5010	USD	368 826	169 123	0.25
6 453	LENDINGCLUB CORP	USD	126 230	98 408	0.15
603 655	LENOVO GROUP LTD	HKD	652 352	590 872	0.89
10 000	LI NING CO LTD	HKD	98 619	79 721	0.12
16 303	LIGHTSPEED COMMERCE INC	CAD	1 064 937	366 237	0.55
16 217	LIONS GATE ENTERTAINMENT CORP (ISIN CA5359194019)	USD	241 727	218 767	0.33
17 515	LIONS GATE ENTERTAINMENT CORP (ISIN CA5359195008)	USD	242 757	220 164	0.33
2 042	LIVE NATION ENTERTAINMENT INC	USD	176 120	214 165	0.32
16 841	LIVEPERSON INC	USD	888 104	380 943	0.57
42 083	LOCALIZA RENT A CAR SA	BRL	437 645	449 873	0.68
444	LONZA GROUP AG - REG	CHF	302 731	264 572	0.40
2 842	LOWE'S COS INC	USD	581 668	561 949	0.85
1 878	LULULEMON ATHLETICA INC	USD	657 069	665 995	1.00
337 400	MAJOR CINEPLEX GROUP PCL	THB	187 059	201 947	0.30
1 130	MARRIOTT VACATIONS WORLDWIDE CORP	USD	187 879	168 743	0.25
5 523	MEDIATEK INC	TWD	182 529	155 522	0.23
1 275	MEIJI HOLDINGS CO LTD	JPY	83 848	63 671	0.10
2 872	MEITUAN - B	HKD	104 358	62 959	0.09
70 800	MGM CHINA HOLDINGS LTD	HKD	66 711	40 967	0.06
1 300	MORINAGA MILK INDUSTRY CO LTD	JPY	64 424	52 678	0.08
29 768	MR PRICE GROUP LTD	ZAR	358 358	404 805	0.61
3 236	NASPERS LTD	ZAR	514 414	328 945	0.50
1 135	NCSOFT CORP	KRW	806 781	380 894	0.57
2 617	NESTLE SA	CHF	305 276	339 708	0.51
32 590	NETEASE INC	HKD	686 066	639 659	0.96
4 825	NEXI SPA	EUR	86 312	47 959	0.07
3 836	NIKE INC - B	USD	645 037	478 349	0.72
300	NINTENDO CO LTD	JPY	162 213	138 723	0.21
12 504	NU SKIN ENTERPRISES INC - A	USD	607 776	533 171	0.80

Lyxor Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
525	NUVEI CORP	CAD	49 639	29 511	0.04
4 132	NVIDIA CORP	USD	735 046	766 362	1.16
2 259	PAYLOCITY HOLDING CORP	USD	460 078	428 374	0.65
3 543	PAYPAL HOLDINGS INC	USD	821 447	311 536	0.47
100 000	PEGATRON CORP	TWD	244 403	238 503	0.36
55 900	PERFECT WORLD CO LTD/CHINA - A	CNH	165 906	124 312	0.19
3 040	PETCO HEALTH & WELLNESS CO INC	USD	58 082	58 550	0.09
53 875	PITNEY BOWES INC	USD	434 656	283 921	0.43
60 915	PLUS500 LTD	GBP	1 153 635	1 192 323	1.81
6 923	PROSUS NV	EUR	674 769	340 266	0.51
3 291	PUMA SE	EUR	360 340	245 390	0.37
4 250	QORVO INC	USD	625 028	483 565	0.73
7 168	QUALYS INC	USD	752 752	976 855	1.47
8 057	Q2 HOLDINGS INC	USD	641 471	416 789	0.63
32 207	RAKUTEN GROUP INC	JPY	332 903	228 203	0.34
4 953	REA GROUP LTD	AUD	557 752	455 535	0.69
373 964	REDBUBBLE LTD	AUD	956 523	302 961	0.46
5 140	RESTAURANT BRANDS INTERNATIONAL INC	CAD	305 306	295 163	0.44
11 255	REVOLVE GROUP	USD	519 652	475 636	0.72
2 495	RINGCENTRAL INC - A	USD	717 898	211 701	0.32
84 243	ROCKET COS INC	USD	1 507 116	745 551	1.12
3 812	ROSS STORES INC	USD	429 363	380 323	0.57
4 861	ROYAL UNIBREW A/S	DKK	537 110	423 413	0.64
2 531	SAMSUNG ELECTRONICS CO LTD	KRW	169 526	135 820	0.20
2 713	SAMSUNG ELECTRONICS CO LTD - PFD	KRW	163 654	128 090	0.19
1 344	SERVICENOW INC	USD	739 607	642 566	0.97
3 762	SHAKE SHACK INC - A	USD	336 979	217 556	0.33
800	SHIMAMURA CO LTD	JPY	68 386	71 257	0.11
8 617	SHOE CARNIVAL INC	USD	238 471	260 147	0.39
8 069	SIMPLY GOOD FOODS CO	USD	253 468	336 074	0.51
45 451	SINCH AB	SEK	731 089	205 852	0.31
5 482	SKYWORKS SOLUTIONS INC	USD	906 977	621 111	0.94
19 107	SLM CORP	USD	302 035	319 660	0.48
6 665	SOFTBANK CORP	JPY	87 992	77 937	0.12
22 434	SONOS INC	USD	699 890	511 944	0.77
30 470	SPAR GROUP LTD	ZAR	378 659	318 778	0.48
4 328	SPROUT SOCIAL INC - A	USD	331 969	265 220	0.40
16 311	SPROUTS FARMERS MARKET INC	USD	377 000	486 068	0.73
101 609	STAR ENTERTAINMENT GRP LTD	AUD	277 653	228 899	0.35
6 368	STEVEN MADDEN LTD	USD	242 931	261 470	0.39
1 824	SUNTORY BEVERAGE & FOOD LTD	JPY	67 015	72 222	0.11
2 367	SYMRISE AG	EUR	305 850	283 292	0.43
106 201	TAIWAN MOBILE CO LTD	TWD	376 710	390 928	0.59
3 265	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	540 973	390 200	0.59

Lyxor Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
50 772	TEAMVIEWER AG	EUR	1 279 969	618 372	0.93
35 565	TECHNOGYM SPA	EUR	370 791	271 452	0.41
2 167	TENCENT HOLDINGS LTD	HKD	148 655	104 233	0.16
5 029	THOR INDUSTRIES INC	USD	546 207	384 970	0.58
4 300	TOKYO BROADCASTING SYSTEM HOLDINGS INC	JPY	64 629	56 687	0.09
5 344	TRAVEL + LEISURE CO	USD	312 754	296 485	0.45
7 687	TREEHOUSE FOODS INC	USD	330 013	242 141	0.37
3 471	TWILIO INC - A	USD	1 116 106	388 127	0.59
1 021	ULTA BEAUTY INC	USD	392 624	405 133	0.61
6 616	UNITED NATURAL FOODS INC	USD	327 453	284 025	0.43
3 875	UNITED STATES CELLULAR CORP	USD	113 926	111 523	0.17
16 181	UPWORK INC	USD	691 612	339 316	0.51
9 817	URBAN OUTFITTERS INC	USD	307 886	233 645	0.35
6 962	USANA HEALTH SCIENCES INC	USD	658 866	533 707	0.80
4 911	VICTORIA'S SECRET & CO	USD	266 227	231 406	0.35
44 309	VITASOY INTERNATIONAL HOLDINGS LTD	HKD	134 177	80 416	0.12
3 454	VIVINT SMART HOME INC	USD	35 388	18 099	0.03
121 478	WANT WANT CHINA HOLDINGS LTD	HKD	93 261	109 771	0.17
30 005	WARNER BROS DISCOVERY INC	USD	701 630	544 591	0.82
46 711	WEBJET LTD	AUD	181 388	200 165	0.30
6 913	WEBZEN INC	KRW	194 992	122 739	0.19
7 749	WINNEBAGO INDUSTRIES INC	USD	532 241	412 092	0.62
10 462	WOLVERINE WORLD WIDE INC	USD	338 515	207 357	0.31
271 500	WUHU SANQI INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD - A	CNH	1 043 642	987 207	1.49
200 800	WYNN MACAU LTD	HKD	194 997	125 402	0.19
48 184	YEXT INC	USD	466 245	278 985	0.42
5 538	YUM! BRANDS INC	USD	685 785	648 001	0.98
5 716	YUM CHINA HOLDINGS INC	USD	325 054	238 929	0.36
6 722	ZENDESK INC	USD	683 607	820 353	1.24
3 811	ZOOM VIDEO COMMUNICATIONS INC	USD	1 184 989	379 461	0.57
3 871	ZOZO INC	JPY	119 616	82 463	0.12
7 625	ZUMIEZ INC	USD	336 652	279 304	0.42
135 777	ZYNGA INC	USD	1 157 954	1 122 877	1.70
98 500	360 SECURITY TECHNOLOGY INC - A	CNH	218 217	121 462	0.18
185 650	888 HOLDINGS PLC	GBP	1 008 496	444 264	0.67
	Total Shares		**86 649 056**	**66 241 245**	**99.86**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**86 649 056**	**66 241 245**	**99.86**
	Total Investments		**86 649 056**	**66 241 245**	**99.86**

Lyxor Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	18.88
Retailers	12.01
Travel and Leisure	9.24
Food Producers	8.15
Technology Hardware and Equipment	7.38
Leisure Goods	7.26
Personal Goods	6.93
Telecommunications Service Providers	3.93
Personal Care, Drug and Grocery Stores	3.82
Investment Banking and Brokerage Services	2.91
Beverages	2.67
General Industrials	2.42
Consumer Services	2.33
Industrial Support Services	2.32
Media	1.84
Finance and Credit Services	1.75
Chemicals	1.63
Automobiles and Parts	1.49
Pharmaceuticals and Biotechnology	1.20
Real Estate Investment Trusts	0.69
Real Estate Investment and Services	0.43
Electronic and Electrical Equipment	0.40
Industrial Engineering	0.18
	99.86

Geographical classification	%
United States of America	55.93
Canada	4.36
Cayman Islands	4.15
Australia	3.50
Germany	2.77
China	2.71
Taiwan	2.53
South Korea	2.34
Israel	2.30
Japan	2.25
South Africa	2.21
Brazil	2.16
Sweden	2.10
Denmark	2.05
Netherlands	2.01
Switzerland	1.23
Hong Kong (China)	1.01
Ireland	0.75
Gibraltar	0.67
Mexico	0.63
Italy	0.48
Belgium	0.47
France	0.42
United Kingdom	0.36
Thailand	0.30
Norway	0.17
	99.86

Lyxor Index Fund - Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
15 138	ABB LTD	CHF	453 972	461 628	0.31
419	ABIOMED INC	USD	127 857	120 077	0.08
2 437	ABN AMRO BANK NV	EUR	29 032	30 838	0.02
20 098	ABRDN PLC	GBP	74 873	47 767	0.03
1 473	ADECCO GROUP AG - REG	CHF	83 184	57 893	0.04
1 343	ADEVINTA ASA	NOK	20 143	10 624	0.01
1 755	ADIDAS AG - REG	EUR	567 293	358 660	0.24
1 122	ADMIRAL GROUP PLC	GBP	44 586	35 555	0.02
4 385	ADOBE INC	USD	2 142 736	1 736 240	1.19
287	ADVANCE AUTO PARTS INC	USD	50 516	57 294	0.04
9 417	ADVANCED MICRO DEVICES INC	USD	934 219	805 342	0.55
937	ADVANTEST CORP	JPY	69 981	65 017	0.04
114	ADYEN NV	EUR	284 659	195 189	0.13
346	AENA SME SA	EUR	54 972	49 751	0.03
6 043	AEON CO LTD	JPY	169 747	115 137	0.08
776	AERCAP HOLDINGS NV	USD	41 962	36 247	0.02
137	AEROPORTS DE PARIS	EUR	16 566	19 591	0.01
2 896	AFLAC INC	USD	135 754	165 883	0.11
990	AGEAS SA/NV	EUR	49 571	47 917	0.03
3 024	AGNC INVESTMENT CORP	USD	48 445	33 204	0.02
111 408	AIA GROUP LTD	HKD	1 240 347	1 103 977	0.75
936	AKAMAI TECHNOLOGIES INC	USD	101 450	105 094	0.07
581	AKER BP ASA	NOK	18 444	21 234	0.01
1 728	AKZO NOBEL NV	EUR	183 045	151 487	0.10
539	ALBEMARLE CORP	USD	87 559	103 935	0.07
1 727	ALCON INC	CHF	118 018	125 078	0.08
2 899	ALFA LAVAL AB	SEK	83 282	81 967	0.06
6 192	ALGONQUIN POWER & UTILITIES CORP	CAD	96 874	90 117	0.06
345	ALIGN TECHNOLOGY INC	USD	185 114	100 019	0.07
4 901	ALIMENTATION COUCHE-TARD INC	CAD	167 616	219 314	0.15
79	ALLEGHANY CORP	USD	55 135	66 084	0.04
827	ALLEGION PLC	USD	113 257	94 476	0.06
3 765	ALLIANZ SE - REG	EUR	910 602	858 722	0.58
1 321	ALLSTATE CORP	USD	144 756	167 159	0.11
1 679	ALLY FINANCIAL INC	USD	64 392	67 093	0.05
689	ALNYLAM PHARMACEUTICALS INC	USD	99 599	91 933	0.06
4 152	AMADEUS IT GROUP SA - A	EUR	265 635	264 561	0.18
1 544	AMBU A/S	DKK	28 512	20 675	0.01
2 961	AMC ENTERTAINMENT HOLDINGS INC	USD	55 483	45 303	0.03
14 130	AMCOR PLC	USD	161 601	167 582	0.11
45	AMERCO	USD	22 164	24 097	0.02
6 068	AMERICAN EXPRESS CO	USD	776 133	1 060 140	0.72
4 783	AMERICAN INTERNATIONAL GROUP INC	USD	257 362	279 853	0.19
4 197	AMERICAN TOWER CORP	USD	952 900	1 011 561	0.69

Lyxor Index Fund - Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
1 046	AMERICAN WATER WORKS CO INC	USD	163 957	161 168	0.11
645	AMERIPRISE FINANCIAL INC	USD	146 647	171 241	0.12
1 148	AMPLIFON SPA	EUR	48 652	46 288	0.03
1 098	AMPOL LTD	AUD	22 646	26 413	0.02
561	AMUNDI SA	EUR	43 938	34 148	0.02
2 472	ANALOG DEVICES INC	USD	380 825	381 627	0.26
8 353	ANNALY CAPITAL MANAGEMENT INC	USD	68 254	53 626	0.04
804	ANSYS INC	USD	274 695	221 655	0.15
1 398	ANTHEM INC	USD	576 588	701 698	0.48
3 634	ANTOFAGASTA PLC	GBP	68 399	70 765	0.05
1 015	AON PLC - A	USD	296 392	292 310	0.20
10 874	APA GROUP	AUD	80 997	88 789	0.06
8 322	APPLIED MATERIALS INC	USD	826 315	918 333	0.62
2 493	APTIV PLC	USD	325 787	265 255	0.18
796	ARAMARK	USD	29 306	28 855	0.02
2 224	ARCH CAPITAL GROUP LTD	USD	80 905	101 570	0.07
264	ARGENX SE	EUR	78 284	76 283	0.05
1 061	ARISTA NETWORKS INC	USD	85 306	122 620	0.08
283	ARKEMA SA	EUR	33 079	32 587	0.02
5 755	AROUNDTOWN SA	EUR	36 690	29 130	0.02
955	ARTHUR J GALLAGHER & CO	USD	121 839	160 908	0.11
11 600	ASAHI KASEI CORP	JPY	109 443	95 935	0.07
307	ASANA INC - A	USD	29 003	8 228	0.01
15 429	ASCENDAS REAL ESTATE INVESTMENT TRUST	SGD	33 944	31 955	0.02
4 112	ASHTEAD GROUP PLC	GBP	320 365	215 749	0.15
216	ASM INTERNATIONAL NV	EUR	64 104	66 059	0.04
3 809	ASML HOLDING NV	EUR	2 029 212	2 202 030	1.50
9 238	ASSA ABLOY AB	SEK	236 572	236 766	0.16
10 200	ASSICURAZIONI GENERALI SPA	EUR	178 113	194 765	0.13
328	ASSURANT INC	USD	46 340	59 657	0.04
1 784	ASX LTD	AUD	103 772	109 879	0.07
6 189	ATLAS COPCO AB	SEK	338 505	285 582	0.19
3 596	ATLAS COPCO AB - B	SEK	170 237	144 709	0.10
25 982	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	AUD	518 335	504 065	0.34
4 381	AUTO TRADER GROUP PLC	GBP	35 375	34 917	0.02
2 026	AUTODESK INC	USD	558 919	383 481	0.26
3 884	AUTOMATIC DATA PROCESSING INC	USD	709 777	847 411	0.58
121	AUTOZONE INC	USD	184 527	236 612	0.16
501	AVALARA INC	USD	82 659	38 111	0.03
805	AVALONBAY COMMUNITIES INC	USD	179 660	183 121	0.12
2 528	AVANTOR INC	USD	76 833	80 593	0.05
477	AVERY DENNISON CORP	USD	89 046	86 146	0.06
695	AVEVA GROUP	GBP	31 321	18 979	0.01
34 932	AVIVA PLC	GBP	195 931	190 036	0.13

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
17 943	AXA SA	EUR	487 368	481 932	0.33
1 100	AZBIL CORP	JPY	53 232	33 749	0.02
7 617	BAKER HUGHES CO	USD	180 590	236 279	0.16
2 194	BALLARD POWER SYSTEMS INC	CAD	34 915	18 317	0.01
264	BALOISE HOLDING AG - REG	CHF	43 524	46 318	0.03
10 470	BANK HAPOALIM BM	ILS	79 640	97 695	0.07
13 391	BANK LEUMI LE-ISRAEL BM	ILS	93 912	141 461	0.10
5 963	BANK OF MONTREAL	CAD	509 763	635 529	0.43
7 231	BANK OF NEW YORK MELLON CORP	USD	328 056	304 136	0.21
11 199	BANK OF NOVA SCOTIA	CAD	759 715	712 850	0.48
9 422	BARRATT DEVELOPMENTS PLC	GBP	80 937	58 497	0.04
1 526	BAYERISCHE MOTOREN WERKE AG	EUR	160 822	126 390	0.09
266	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	23 778	19 826	0.01
335	BCE INC	CAD	15 213	17 903	0.01
472	BECHTLE AG	EUR	32 822	22 069	0.01
400	BENEFIT ONE INC	JPY	17 501	6 150	0.00
811	BENTLEY SYSTEMS INC	USD	48 590	34 378	0.02
1 035	BERKELEY GROUP HOLDINGS PLC	GBP	61 044	53 018	0.04
443	BILL.COM HOLDINGS INC	USD	116 405	75 625	0.05
846	BIOMARIN PHARMACEUTICAL INC	USD	68 471	68 822	0.05
382	BIOMERIEUX	EUR	52 207	36 584	0.02
895	BLACK KNIGHT INC	USD	73 098	58 882	0.04
2 482	BLACKBERRY LTD	CAD	19 649	14 274	0.01
2 926	BLOCK INC - A	USD	549 738	291 254	0.20
4 556	BLUESCOPE STEEL LTD	AUD	66 743	66 502	0.05
10 367	BNP PARIBAS SA	EUR	645 440	543 607	0.37
33 875	BOC HONG KONG HOLDINGS LTD	HKD	107 506	123 694	0.08
189	BOOKING HOLDINGS INC	USD	389 943	417 749	0.28
1 105	BORGWARNER INC	USD	45 319	40 697	0.03
684	BOSTON PROPERTIES INC	USD	65 697	80 438	0.05
2 115	BOUYGUES SA	EUR	75 813	73 296	0.05
13 221	BRAMBLES LTD	AUD	103 024	99 122	0.07
1 424	BRENNTAG SE	EUR	113 011	111 076	0.08
8 115	BRITISH LAND CO PLC	GBP	49 927	52 756	0.04
2 371	BROADCOM INC	USD	1 169 097	1 314 458	0.89
537	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	81 328	77 398	0.05
1 352	BROTHER INDUSTRIES LTD	JPY	26 390	23 626	0.02
1 106	BROWN & BROWN INC	USD	55 903	68 550	0.05
3 109	BUNZL PLC	GBP	114 159	121 123	0.08
3 732	BURBERRY GROUP PLC	GBP	85 521	74 548	0.05
2 710	BUREAU VERITAS SA	EUR	73 485	78 420	0.05
308	BURLINGTON STORES INC	USD	75 425	62 696	0.04
25	CABLE ONE INC	USD	46 701	29 155	0.02
4 452	CABOT OIL & GAS CORP	USD	104 410	128 173	0.09

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
2 554	CADENCE DESIGN SYSTEMS INC	USD	337 939	385 271	0.26
40 860	CAIXABANK SA	EUR	113 100	133 109	0.09
3 668	CAMECO CORP	CAD	59 235	95 200	0.06
4 148	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	391 435	460 946	0.31
736	CANADIAN UTILITIES LTD	CAD	19 254	22 241	0.02
4 586	CANON INC	JPY	94 135	106 013	0.07
600	CAPCOM CO LTD	JPY	16 949	15 908	0.01
1 478	CAPGEMINI SE	EUR	237 974	305 762	0.21
371	CARL ZEISS MEDITEC AG	EUR	61 580	47 123	0.03
739	CARLYLE GROUP INC	USD	26 769	26 818	0.02
934	CARMAX INC	USD	98 905	80 119	0.05
2 145	CARREFOUR SA	EUR	38 784	45 619	0.03
7 587	CARRIER GLOBAL CORP	USD	367 881	290 354	0.20
614	CBOE GLOBAL MARKETS INC	USD	63 078	69 370	0.05
3 084	CBRE GROUP INC	USD	216 400	256 095	0.17
782	CDW CORP/DE	USD	115 466	127 607	0.09
627	CELANESE CORP - A	USD	86 141	92 131	0.06
785	CERIDIAN HCM HOLDING INC	USD	78 421	44 062	0.03
2 712	CERNER CORP	USD	213 808	253 952	0.17
1 198	CH ROBINSON WORLDWIDE INC	USD	116 162	127 168	0.09
8 347	CHARLES SCHWAB CORP	USD	500 475	553 657	0.38
612	CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	74 561	77 289	0.05
1 110	CHENIERE ENERGY INC	USD	147 747	150 749	0.10
3 098	CHIBA BANK LTD	JPY	17 860	17 910	0.01
9 200	CHOW TAI FOOK JEWELLERY GROUP LTD	HKD	18 061	15 571	0.01
972	CHR HANSEN HOLDING A/S	DKK	92 308	76 229	0.05
2 481	CHUBB LTD	USD	415 562	512 202	0.35
882	CINCINNATI FINANCIAL CORP	USD	81 807	108 186	0.07
429	CINTAS CORP	USD	150 711	170 425	0.12
1 964	CITIZENS FINANCIAL GROUP INC	USD	76 391	77 382	0.05
575	CITRIX SYSTEMS INC	USD	67 964	57 558	0.04
3 769	CITY DEVELOPMENTS LTD	SGD	20 069	23 309	0.02
11 500	CK ASSET HOLDINGS LTD	HKD	73 613	78 268	0.05
1 989	CLARIANT AG - REG	CHF	39 122	34 384	0.02
1 622	CLARIVATE PLC	USD	39 024	25 433	0.02
1 132	CLOROX CO	USD	219 008	162 408	0.11
899	CLOUDFLARE INC	USD	76 654	77 440	0.05
2 070	CME GROUP INC	USD	403 322	454 034	0.31
9 431	CNH INDUSTRIAL NV	EUR	135 646	136 603	0.09
1 582	CNP ASSURANCES	EUR	26 508	34 847	0.02
37 819	COCA-COLA CO	USD	1 991 613	2 443 485	1.67
1 891	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	90 837	94 455	0.06
606	COCHLEAR LTD	AUD	92 425	99 799	0.07
2 420	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	183 844	195 778	0.13

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
179	COINBASE GLOBAL INC - A	USD	33 981	20 175	0.01
7 380	COLGATE-PALMOLIVE CO	USD	598 662	568 629	0.39
21 011	COMCAST CORP	USD	1 103 291	835 397	0.57
9 234	COMMERZBANK AG	EUR	62 509	61 196	0.04
8 221	COMPASS GROUP PLC	GBP	154 549	175 674	0.12
5 008	COMPUTERSHARE LTD	AUD	60 727	90 147	0.06
4 991	CONCORDIA FINANCIAL GROUP LTD	JPY	18 348	18 183	0.01
116	CONSTELLATION SOFTWARE INC/CANADA	CAD	195 868	183 515	0.12
984	COPART INC	USD	118 418	111 832	0.08
2 545	COSTCO WHOLESALE CORP	USD	1 031 582	1 353 226	0.92
427	COUPA SOFTWARE INC	USD	110 872	36 850	0.03
890	COVESTRO AG	EUR	53 936	38 767	0.03
479	COVIVIO	EUR	38 547	34 337	0.02
5 699	CREDIT AGRICOLE SA	EUR	82 119	62 382	0.04
1 286	CRODA INTERNATIONAL PLC	GBP	120 231	126 003	0.09
1 126	CROWDSTRIKE HOLDINGS INC - A	USD	292 618	223 804	0.15
1 876	CYBERAGENT INC	JPY	30 738	20 069	0.01
366	CYBERARK SOFTWARE LTD	USD	50 459	57 513	0.04
338	DAIFUKU CO LTD	JPY	38 754	21 001	0.01
9 250	DAI-ICHI LIFE HOLDINGS INC	JPY	169 942	185 950	0.13
300	DAITO TRUST CONSTRUCTION CO LTD	JPY	33 016	28 990	0.02
2 600	DAIWA HOUSE INDUSTRY CO LTD	JPY	74 154	63 073	0.04
10	DAIWA HOUSE REIT INVESTMENT CORP	JPY	26 951	24 313	0.02
6 700	DAIWA SECURITIES GROUP INC	JPY	38 200	32 890	0.02
6 127	DASSAULT SYSTEMES SE	EUR	258 345	274 933	0.19
1 007	DATADOG INC	USD	116 114	121 625	0.08
3 011	DAVIDE CAMPARI-MILANO NV	EUR	35 663	34 258	0.02
610	DAVITA INC	USD	63 438	66 106	0.04
16 667	DBS GROUP HOLDINGS LTD	SGD	330 469	409 398	0.28
1 357	DEERE & CO	USD	406 427	512 335	0.35
752	DELIVERY HERO SE	EUR	92 514	26 846	0.02
1 675	DELL TECHNOLOGIES INC	USD	74 068	78 742	0.05
996	DEMANT A/S	DKK	46 921	44 197	0.03
2 000	DENSO CORP	JPY	139 246	122 831	0.08
1 259	DENTSPLY SIRONA INC	USD	66 092	50 347	0.03
1 200	DENTSU GROUP INC	JPY	47 500	43 578	0.03
1 751	DEUTSCHE BOERSE AG	EUR	286 630	307 008	0.21
2 964	DEVON ENERGY CORP	USD	83 408	172 416	0.12
447	DEXCOM INC	USD	170 211	182 635	0.12
21 484	DIAGEO PLC	GBP	884 999	1 083 933	0.74
116	DIASORIN SPA	EUR	23 127	15 303	0.01
205	DISCO CORP	JPY	60 873	50 791	0.03
1 688	DISCOVER FINANCIAL SERVICES	USD	160 690	189 832	0.13
8 573	DNB BANK ASA	NOK	161 941	169 085	0.11

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
1 133	DOCUSIGN INC	USD	251 776	91 773	0.06
1 344	DOLLAR GENERAL CORP	USD	300 421	319 240	0.22
1 296	DOLLAR TREE INC	USD	184 082	210 535	0.14
1 667	DOLLARAMA INC	CAD	70 266	93 157	0.06
503	DOORDASH INC	USD	83 574	40 959	0.03
829	DOVER CORP	USD	115 366	110 506	0.08
1 951	DR HORTON INC	USD	150 799	135 770	0.09
1 785	DROPBOX INC	USD	45 487	38 824	0.03
940	DSV A/S	DKK	173 847	155 971	0.11
2 194	DUKE REALTY CORP	USD	100 336	120 122	0.08
2 388	DUPONT DE NEMOURS INC	USD	173 229	157 441	0.11
1 067	DYNATRACE INC	USD	50 014	40 930	0.03
620	EASTMAN CHEMICAL CO	USD	73 180	63 655	0.04
2 885	EBAY INC	USD	163 118	149 789	0.10
2 377	ECOLAB INC	USD	497 523	402 521	0.27
2 300	EDENRED	EUR	119 867	116 564	0.08
25 585	EDP - ENERGIAS DE PORTUGAL SA	EUR	143 325	119 894	0.08
1 328	EDP RENOVAVEIS SA	EUR	34 168	31 718	0.02
5 754	EDWARDS LIFESCIENCES CORP	USD	645 803	608 658	0.41
1 962	ELANCO ANIMAL HEALTH INC	USD	59 331	49 658	0.03
2 216	ELECTRICITE DE FRANCE SA	EUR	27 060	20 301	0.01
2 079	ELECTROLUX AB	SEK	48 819	32 106	0.02
2 606	ELECTRONIC ARTS INC	USD	344 304	307 638	0.21
285	ELIA GROUP SA/NV	EUR	32 912	45 610	0.03
1 311	ELISA OYJ	EUR	73 398	77 118	0.05
3 450	EMBRACER GROUP AB	SEK	29 741	23 455	0.02
2 741	EMERSON ELECTRIC CO	USD	224 614	247 183	0.17
40	EMS-CHEMIE HOLDING AG	CHF	38 790	36 120	0.02
2 927	ENDESA SA	EUR	75 948	61 849	0.04
3 370	EOG RESOURCES INC	USD	244 582	393 481	0.27
327	EPAM SYSTEMS INC	USD	139 506	86 652	0.06
6 074	EPIROC AB - A	SEK	145 784	125 036	0.08
3 594	EPIROC AB - B	SEK	71 760	63 507	0.04
2 727	EQT AB	SEK	120 868	79 192	0.05
9 007	EQUINOR ASA	NOK	172 813	310 383	0.21
1 231	EQUITY RESIDENTIAL	USD	79 220	100 327	0.07
117	ERIE INDEMNITY CO - A	USD	26 471	18 753	0.01
3 169	ERSTE GROUP BANK AG	EUR	106 718	99 157	0.07
9 200	ESR CAYMAN LTD	HKD	28 375	28 083	0.02
1 383	ESSENTIAL UTILITIES INC	USD	64 342	61 903	0.04
300	ESSEX PROPERTY TRUST INC	USD	82 781	98 781	0.07
1 335	ESTEE LAUDER COS INC - A	USD	396 745	352 520	0.24
246	ETABLISSEMENTS FRANZ COLRUYT NV	EUR	13 964	9 065	0.01
584	ETSY INC	USD	104 351	54 423	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
395	EURONEXT NV	EUR	38 357	31 928	0.02
227	EVEREST RE GROUP LTD	USD	60 652	62 359	0.04
16 893	EVOLUTION MINING LTD	AUD	53 387	48 620	0.03
1 933	EVONIK INDUSTRIES AG	EUR	58 901	51 001	0.03
673	EXPEDIA GROUP INC	USD	110 114	117 607	0.08
1 561	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	156 945	154 648	0.10
771	EXTRA SPACE STORAGE INC	USD	145 369	146 490	0.10
347	FACTSET RESEARCH SYSTEMS INC	USD	120 294	140 011	0.10
126	FAIR ISAAC CORP	USD	58 074	47 062	0.03
1 736	FANUC CORP	JPY	366 854	270 195	0.18
522	FAST RETAILING CO LTD	JPY	360 557	242 386	0.16
5 301	FASTENAL CO	USD	265 999	293 198	0.20
485	FASTIGHETS AB BALDER - B	SEK	28 546	24 346	0.02
2 037	FERGUSON PLC	GBP	256 859	259 330	0.18
581	FERRARI NV	EUR	122 814	124 424	0.08
3 508	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	461 154	347 818	0.24
2 811	FINECOBANK BANCA FINECO SPA	EUR	44 852	39 515	0.03
3 383	FIRST QUANTUM MINERALS LTD	CAD	99 088	97 491	0.07
814	FIRST REPUBLIC BANK/CA	USD	126 672	121 465	0.08
182	FIRSTSERVICE CORP	CAD	26 654	22 811	0.02
2 738	FISERV INC	USD	295 578	268 105	0.18
5 318	FISHER & PAYKEL HEALTHCARE CORP LTD	NZD	123 182	74 212	0.05
135	FIVERR INTERNATIONAL LTD	USD	17 773	7 189	0.00
730	FMC CORP	USD	74 522	96 754	0.07
15 607	FORTESCUE METALS GROUP LTD	AUD	261 613	239 899	0.16
640	FORTINET INC	USD	114 825	184 966	0.13
1 041	FRANKLIN RESOURCES INC	USD	27 183	25 598	0.02
320	FUCHS PETROLUB SE	EUR	16 549	10 155	0.01
700	FUJI ELECTRIC CO LTD	JPY	35 491	31 067	0.02
1 800	FUJITSU LTD	JPY	296 492	259 594	0.18
4 620	GALP ENERGIA SGPS SA	EUR	47 674	56 683	0.04
709	GARMIN LTD	USD	93 856	77 806	0.05
379	GARTNER INC	USD	71 622	110 118	0.07
1 414	GEA GROUP AG	EUR	62 097	55 446	0.04
331	GEBERIT AG - REG	CHF	216 672	190 962	0.13
423	GECINA SA	EUR	59 584	48 016	0.03
5 582	GENERAL MILLS INC	USD	337 788	394 815	0.27
656	GENUINE PARTS CO	USD	70 857	85 313	0.06
1 054	GETINGE AB - B	SEK	43 283	30 845	0.02
2 028	GETLINK SE - REG	EUR	33 000	37 397	0.03
85	GIVAUDAN SA - REG	CHF	365 344	341 082	0.23
1 843	GJENSIDIGE FORSIKRING ASA	NOK	42 458	39 880	0.03
1 337	GLOBAL PAYMENTS INC	USD	236 648	183 142	0.12
108	GMO PAYMENT GATEWAY INC	JPY	15 095	9 245	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
1 146	GN STORE NORD AS	DKK	83 574	43 686	0.03
766	GODADDY INC	USD	60 431	61 900	0.04
15 496	GOODMAN GROUP	AUD	239 608	264 071	0.18
1 608	GREAT-WEST LIFECO INC	CAD	48 764	44 590	0.03
1 375	GRIFOLS SA	EUR	26 242	23 209	0.02
630	GROUPE BRUXELLES LAMBERT SA	EUR	71 338	60 201	0.04
456	GUIDEWIRE SOFTWARE INC	USD	50 207	39 645	0.03
6 731	H & M HENNES & MAURITZ AB - B	SEK	132 798	86 037	0.06
1 043	HAKUHODO DY HOLDINGS INC	JPY	14 961	12 398	0.01
1 749	HALMA PLC	GBP	59 831	54 349	0.04
7 084	HANG SENG BANK LTD	HKD	126 921	125 949	0.09
347	HANNOVER RUECK SE - REG	EUR	58 413	54 507	0.04
1 961	HARTFORD FINANCIAL SERVICES GROUP INC	USD	108 556	137 133	0.09
1 208	HASBRO INC	USD	112 015	106 376	0.07
531	HEINEKEN HOLDING NV	EUR	46 814	41 845	0.03
761	HELLOFRESH SE	EUR	55 692	32 578	0.02
6 270	HENDERSON LAND DEVELOPMENT CO LTD	HKD	25 602	25 452	0.02
958	HENKEL AG & CO KGAA	EUR	87 783	61 245	0.04
1 642	HENKEL AG & CO KGAA - PFD	EUR	166 105	106 290	0.07
639	HENRY SCHEIN INC	USD	45 997	51 823	0.04
182	HERMES INTERNATIONAL	EUR	227 229	227 809	0.15
2 569	HESS CORP	USD	198 611	264 787	0.18
12 056	HEWLETT PACKARD ENTERPRISE CO	USD	151 771	185 783	0.13
104	HIKARI TSUSHIN INC	JPY	25 009	12 241	0.01
2 317	HOLOGIC INC	USD	169 250	166 801	0.11
9 624	HOME DEPOT INC	USD	2 858 128	2 891 049	1.97
11 148	HONG KONG EXCHANGES & CLEARING LTD	HKD	617 639	479 954	0.33
6 641	HONGKONG LAND HOLDINGS LTD	USD	35 936	31 146	0.02
209	HOSHIZAKI CORP	JPY	16 942	13 309	0.01
10 622	HP INC	USD	278 515	389 084	0.26
187 534	HSBC HOLDINGS PLC	GBP	1 042 943	1 180 323	0.80
414	HUBSPOT INC	USD	211 510	157 084	0.11
3 556	HULIC CO LTD	JPY	34 544	30 137	0.02
592	HUMANA INC	USD	239 002	263 180	0.18
13 331	HUNTINGTON BANCSHARES INC/OH	USD	195 811	175 303	0.12
3 032	HYDRO ONE LTD	CAD	70 782	82 394	0.06
496	IA FINANCIAL CORP INC	CAD	23 390	26 069	0.02
701	IDEX CORP	USD	147 484	133 064	0.09
781	IDEXX LABORATORIES INC	USD	415 371	336 205	0.23
386	IGM FINANCIAL INC	CAD	11 223	12 296	0.01
1 446	ILLINOIS TOOL WORKS INC	USD	307 253	285 021	0.19
1 402	IMPERIAL OIL LTD	CAD	46 536	70 954	0.05
1 082	INCYTE CORP	USD	90 824	81 107	0.06
10 054	INDUSTRIA DE DISENO TEXTIL SA	EUR	306 536	213 190	0.14

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
751	INDUSTRIVARDEN AB - A	SEK	24 300	19 539	0.01
936	INDUSTRIVARDEN AB - C	SEK	29 947	23 942	0.02
13 853	INFORMA PLC	GBP	95 384	99 939	0.07
35 982	ING GROEP NV	EUR	394 309	345 429	0.23
2 348	INGERSOLL RAND INC	USD	118 180	103 218	0.07
229	INMODE LTD	USD	9 721	5 750	0.00
922	INPOST SA	EUR	5 663	5 735	0.00
636	INSULET CORP	USD	163 798	151 998	0.10
1 623	INTACT FINANCIAL CORP	CAD	197 079	228 232	0.15
3 245	INTERCONTINENTAL EXCHANGE INC	USD	374 496	375 803	0.26
2 346	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	305 240	284 570	0.19
1 695	INTERNATIONAL PAPER CO	USD	80 218	78 445	0.05
1 815	INTERPUBLIC GROUP OF COS INC	USD	53 142	59 205	0.04
1 487	INTERTEK GROUP PLC	GBP	113 398	93 497	0.06
2 479	INTUIT INC	USD	1 021 284	1 038 081	0.70
1 594	INVESCO LTD	USD	30 584	29 298	0.02
174	IPSEN SA	EUR	15 942	18 118	0.01
1 100	IQVIA HOLDINGS INC	USD	238 438	239 789	0.16
1 334	IRON MOUNTAIN INC	USD	65 691	71 676	0.05
5 364	ISRAEL DISCOUNT BANK A	ILS	22 987	31 944	0.02
2 002	ISUZU MOTORS LTD	JPY	20 295	23 441	0.02
310	ITO EN LTD	JPY	18 986	12 777	0.01
522	ITOCHU TECHNO-SOLUTIONS CORP	JPY	16 525	12 309	0.01
3 481	IVANHOE MINES LTD	CAD	27 242	28 055	0.02
499	J M SMUCKER CO	USD	67 257	68 328	0.05
16 123	J SAINSBURY PLC	GBP	52 035	47 226	0.03
426	JACK HENRY & ASSOCIATES INC	USD	69 558	80 761	0.05
2 564	JAMES HARDIE INDUSTRIES PLC	AUD	79 644	75 690	0.05
2 395	JAPAN EXCHANGE GROUP INC	JPY	57 315	36 075	0.02
32	JAPAN METROPOLITAN FUND INVEST	JPY	25 775	25 514	0.02
7	JAPAN REAL ESTATE INVESTMENT CORP	JPY	41 720	33 984	0.02
11 885	JD SPORTS FASHION PLC	GBP	26 191	19 906	0.01
979	JERONIMO MARTINS SGPS SA	EUR	18 116	20 449	0.01
1 784	JOHNSON MATTHEY PLC	GBP	59 478	49 837	0.03
1 019	JULIUS BAER GROUP LTD	CHF	56 624	49 624	0.03
1 873	JUNIPER NETWORKS INC	USD	48 770	59 037	0.04
1 041	JUST EAT TAKEAWAY.COM NV	EUR	96 619	28 883	0.02
2 083	KAJIMA CORP	JPY	26 174	23 312	0.02
625	KAKAKU.COM INC	JPY	16 958	13 232	0.01
566	KANSAI PAINT CO LTD	JPY	15 406	7 868	0.01
2 304	KBC GROUP NV	EUR	161 366	158 038	0.11
14 899	KDDI CORP	JPY	442 399	498 512	0.34
2 517	KESKO OYJ - B	EUR	70 738	63 807	0.04
6 534	KEURIG DR PEPPER INC	USD	234 905	244 372	0.17

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
4 291	KEYCORP	USD	78 401	82 859	0.06
934	KEYENCE CORP	JPY	488 854	380 996	0.26
1 019	KEYERA CORP	CAD	23 861	25 411	0.02
1 698	KEYSIGHT TECHNOLOGIES INC	USD	235 877	238 178	0.16
2 841	KIMCO REALTY CORP	USD	66 814	71 963	0.05
19 238	KINGFISHER PLC	GBP	77 999	61 181	0.04
2 232	KINNEVIK AB - B	SEK	94 852	44 465	0.03
5 776	KINROSS GOLD CORP	CAD	40 103	29 331	0.02
333	KION GROUP AG	EUR	29 899	18 710	0.01
7 553	KIRIN HOLDINGS CO LTD	JPY	136 283	110 794	0.08
2 426	KKR & CO INC	USD	112 392	123 653	0.08
873	KLA CORP	USD	258 879	278 714	0.19
1 873	KLEPIERRE SA	EUR	38 200	45 170	0.03
334	KNORR-BREMSE AG	EUR	40 974	24 080	0.02
209	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	19 912	14 341	0.01
628	KOBE BUSSAN CO LTD	JPY	19 340	15 511	0.01
300	KOEI TECMO HOLDINGS CO LTD	JPY	10 318	9 181	0.01
400	KONAMI HOLDINGS CORP	JPY	21 397	24 822	0.02
1 958	KONE OYJ - B	EUR	146 194	95 203	0.06
1 611	KONINKLIJKE DSM NV	EUR	286 925	272 944	0.19
429	KORNIT DIGITAL LTD	USD	40 451	28 529	0.02
106	KOSE CORP	JPY	11 982	10 996	0.01
3 878	KRAFT HEINZ CO	USD	152 216	165 319	0.11
6 511	KROGER CO	USD	272 117	351 334	0.24
9 493	KUBOTA CORP	JPY	183 298	162 552	0.11
501	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	124 249	141 991	0.10
900	KURITA WATER INDUSTRIES LTD	JPY	39 202	31 086	0.02
1 200	KYOWA KIRIN CO LTD	JPY	30 670	25 313	0.02
551	LABORATORY CORP OF AMERICA HOLDINGS	USD	132 059	132 394	0.09
1 298	LAM RESEARCH CORP	USD	648 247	604 556	0.41
6 492	LAND SECURITIES GROUP PLC	GBP	60 755	61 343	0.04
756	LANXESS	EUR	51 905	29 581	0.02
343	LEAR CORPORATION	USD	55 437	43 883	0.03
55 023	LEGAL & GENERAL GROUP PLC	GBP	185 955	174 157	0.12
2 465	LEGRAND SA	EUR	230 126	220 414	0.15
6 348	LENDLEASE CORP LTD	AUD	57 566	55 262	0.04
1 253	LENNAR CORP	USD	104 219	95 842	0.07
304	LENNOX INTERNATIONAL INC	USD	90 005	64 810	0.04
110	LIBERTY BROADBAND CORP (ISIN US5303071071)	USD	16 391	11 843	0.01
652	LIBERTY BROADBAND CORP (ISIN US5303073051)	USD	98 653	72 907	0.05
734	LIBERTY GLOBAL PLC - A	USD	17 718	16 706	0.01
1 546	LIBERTY GLOBAL PLC - C	USD	36 828	36 640	0.02
806	LIFCO AB	SEK	21 504	17 226	0.01
511	LIGHTSPEED COMMERCE INC	CAD	34 604	11 479	0.01

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
791	LINCOLN NATIONAL CORP	USD	41 146	47 579	0.03
12 000	LINK REIT	HKD	96 788	104 153	0.07
1 042	LION CORP	JPY	21 110	10 769	0.01
2 552	LKQ CORP	USD	115 693	126 656	0.09
654 412	LLOYDS BANKING GROUP PLC	GBP	357 814	376 962	0.26
1 595	LOGITECH INTERNATIONAL SA - REG	CHF	150 336	105 888	0.07
3 033	LONDON STOCK EXCHANGE GROUP PLC	GBP	339 423	301 440	0.20
2 313	L'OREAL SA	EUR	880 535	851 351	0.58
6 210	LOWE'S COS INC	USD	1 373 031	1 227 902	0.83
546	LULULEMON ATHLETICA INC	USD	188 707	193 628	0.13
350	LUNDBERGFORETAGEN AB - B	SEK	18 077	16 583	0.01
1 279	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	804 218	835 880	0.57
3 123	MACQUARIE GROUP LTD	AUD	345 909	459 359	0.31
1 300	MAKITA CORP	JPY	45 447	38 841	0.03
17 902	MANULIFE FINANCIAL CORP	CAD	361 956	351 870	0.24
7 500	MAPLETREE COMMERCIAL TRUST	SGD	10 002	10 156	0.01
10 777	MAPLETREE LOGISTICS TRUST	SGD	15 508	13 970	0.01
63	MARKEL CORP	USD	67 247	85 257	0.06
219	MARKETAXESS HOLDINGS INC	USD	110 275	57 731	0.04
4 653	MARSH & MCLENNAN COS INC	USD	574 015	752 390	0.51
3 795	MARVELL TECHNOLOGY INC	USD	198 765	220 414	0.15
242	MASIMO CORP	USD	53 597	27 339	0.02
4 042	MASTERCARD INC	USD	1 356 216	1 468 781	1.00
2 632	MAZDA MOTOR CORP	JPY	18 473	18 873	0.01
2 298	MCCORMICK & CO INC/MD	USD	208 561	231 110	0.16
15 864	MEDIBANK PVT LTD	AUD	36 469	36 076	0.02
3 578	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	34 437	36 282	0.02
634	MEDIPAL HOLDINGS CORP	JPY	12 065	10 418	0.01
209	MERCADOLIBRE INC	USD	306 199	203 489	0.14
916	MERCARI INC	JPY	35 733	15 625	0.01
6 279	MERCURY NZ LTD	NZD	27 447	24 697	0.02
11 867	MERIDIAN ENERGY LTD	NZD	51 567	36 509	0.02
212	METTLER-TOLEDO INTERNATIONAL INC	USD	259 540	270 836	0.18
8 986	M&G PLC	GBP	24 018	24 166	0.02
27 500	MICROSOFT CORP	USD	8 925 780	7 631 800	5.19
531	MID-AMERICA APARTMENT COMMUNITIES INC	USD	87 073	104 437	0.07
979	MINERAL RESOURCES LTD	AUD	32 098	40 727	0.03
36 337	MIRVAC GROUP	AUD	68 246	62 491	0.04
1 653	MISUMI GROUP INC	JPY	55 256	41 848	0.03
5 420	MITSUBISHI ESTATE CO LTD	JPY	84 290	78 794	0.05
929	MITSUBISHI GAS CHEMICAL CO INC	JPY	19 564	13 617	0.01
2 275	MITSUBISHI HC CAPITAL INC	JPY	11 665	10 272	0.01
68 900	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	387 447	401 137	0.27
843	MITSUI CHEMICALS INC	JPY	23 837	19 357	0.01

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
4 273	MITSUI FUDOSAN CO LTD	JPY	85 330	90 549	0.06
650	MIZRAHI TEFAHOT BANK LTD	ILS	17 052	24 218	0.02
336	MOLINA HEALTHCARE INC	USD	80 300	105 319	0.07
1 182	MONCLER SPA	EUR	67 352	62 697	0.04
4 475	MONDI PLC	GBP	104 727	84 839	0.06
343	MONGODB INC	USD	118 514	121 741	0.08
1 446	MONOTARO CO LTD	JPY	32 760	25 212	0.02
1 542	MOODY'S CORP	USD	477 362	488 012	0.33
12 404	MORGAN STANLEY	USD	1 150 398	999 638	0.68
4 065	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	123 617	121 768	0.08
445	M&T BANK CORP	USD	80 917	74 155	0.05
1 291	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	359 492	309 569	0.21
2 000	M3 INC	JPY	161 013	64 866	0.04
674	NASDAQ INC	USD	99 475	106 067	0.07
3 113	NATIONAL BANK OF CANADA	CAD	200 723	218 539	0.15
33 337	NATIONAL GRID PLC	GBP	417 063	499 752	0.34
1 787	NATURGY ENERGY GROUP SA	EUR	43 632	54 162	0.04
1 146	NEC CORP	JPY	58 997	44 669	0.03
266	NEMETSCHEK SE	EUR	20 994	21 405	0.01
3 899	NESTE OYJ	EUR	240 225	169 466	0.12
1 288	NETAPP INC	USD	85 210	94 346	0.06
2 041	NETFLIX INC	USD	1 071 162	388 525	0.26
8 355	NEW WORLD DEVELOPMENT CO LTD	HKD	39 584	32 052	0.02
7 539	NEWCREST MINING LTD	AUD	153 483	144 011	0.10
4 830	NEXI SPA	EUR	78 224	48 009	0.03
2 800	NEXON CO LTD	JPY	55 197	64 230	0.04
1 225	NEXT PLC	GBP	117 816	92 681	0.06
13 146	NIBE INDUSTRIER AB - B	SEK	118 549	130 797	0.09
364	NICE LTD	ILS	95 053	74 868	0.05
2 104	NIDEC CORP	JPY	245 563	138 670	0.09
1 700	NIHON M&A CENTER HOLDINGS INC	JPY	48 447	21 178	0.01
1 042	NINTENDO CO LTD	JPY	553 168	481 832	0.33
727	NIPPON EXPRESS HOLDINGS INC	JPY	47 688	42 870	0.03
3 870	NIPPON PAINT HOLDINGS CO LTD	JPY	62 309	31 035	0.02
12	NIPPON PROLOGIS REIT INC	JPY	38 686	33 390	0.02
211	NIPPON SHINYAKU CO LTD	JPY	15 205	14 348	0.01
5 539	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	140 389	164 468	0.11
415	NITORI HOLDINGS CO LTD	JPY	75 693	42 762	0.03
1 359	NITTO DENKO CORP	JPY	111 337	91 782	0.06
2 490	NN GROUP NV	EUR	110 428	123 303	0.08
49 692	NOKIA OYJ	EUR	217 764	255 324	0.17
28 300	NOMURA HOLDINGS INC	JPY	150 973	109 216	0.07
522	NOMURA REAL ESTATE HOLDINGS INC	JPY	11 165	12 712	0.01

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
15	NOMURA REAL ESTATE MASTER FUND INC	JPY	19 708	18 872	0.01
3 119	NOMURA RESEARCH INSTITUTE LTD	JPY	105 757	89 314	0.06
29 547	NORDEA BANK ABP	SEK	279 520	298 748	0.20
241	NORDSON CORP	USD	54 510	51 981	0.04
3 824	NORTHERN STAR RESOURCES LTD	AUD	31 784	26 686	0.02
1 818	NORTHERN TRUST CORP	USD	179 592	187 345	0.13
2 087	NORTHLAND POWER INC	CAD	68 850	63 311	0.04
2 681	NORTONLIFELOCK INC	USD	60 755	67 132	0.05
538	NOVOCURE LTD	USD	74 555	41 200	0.03
3 617	NTT DATA CORP	JPY	55 518	67 086	0.05
1 317	NUCOR CORP	USD	173 356	203 845	0.14
5 261	NUTRIEN LTD	CAD	454 597	519 669	0.35
308	NUVEI CORP	CAD	32 902	17 313	0.01
23 041	NVIDIA CORP	USD	3 701 332	4 273 413	2.91
15	NVR INC	USD	65 676	65 643	0.04
5 941	OBAYASHI CORP	JPY	50 736	41 086	0.03
400	OBIC CO LTD	JPY	63 367	59 525	0.04
2 251	OCADO GROUP PLC	GBP	59 079	26 114	0.02
3 760	OJI HOLDINGS CORP	JPY	20 163	17 877	0.01
510	OKTA INC	USD	114 368	60 848	0.04
735	OMNICOM GROUP INC	USD	46 673	55 956	0.04
1 669	OMRON CORP	JPY	140 557	99 527	0.07
1 357	OMV AG	EUR	57 336	70 290	0.05
4 110	ONEOK INC	USD	268 824	260 286	0.18
400	OPEN HOUSE CO LTD	JPY	22 203	15 560	0.01
2 505	OPEN TEXT CORP	CAD	110 689	100 845	0.07
205	ORACLE CORP JAPAN	JPY	25 273	13 259	0.01
3 756	ORICA LTD	AUD	38 189	43 961	0.03
9	ORIX JREIT INC	JPY	16 057	12 177	0.01
6 922	ORKLA ASA	NOK	67 279	56 734	0.04
1 743	ORSTED AS	DKK	286 626	195 995	0.13
1 739	OSAKA GAS CO LTD	JPY	32 907	31 475	0.02
1 860	OTIS WORLDWIDE CORP	USD	129 363	135 482	0.09
419	OTSUKA CORP	JPY	20 581	13 825	0.01
31 229	OVERSEA-CHINESE BANKING CORP LTD	SGD	241 054	280 196	0.19
1 600	PACCAR INC	USD	142 804	132 880	0.09
328	PACKAGING CORP OF AMERICA	USD	43 996	52 864	0.04
2 377	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	48 184	36 895	0.03
922	PANDORA A/S	DKK	93 090	82 245	0.06
1 404	PARKLAND CORP/CANADA	CAD	41 817	40 087	0.03
131	PARTNERS GROUP HOLDING AG	CHF	163 842	141 370	0.10
1 496	PAYCHEX INC - AK9420	USD	145 418	189 588	0.13
235	PAYCOM SOFTWARE INC	USD	90 868	66 145	0.04
5 144	PAYPAL HOLDINGS INC	USD	1 110 679	452 312	0.31

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
6 975	PEARSON PLC	GBP	66 699	68 814	0.05
3 168	PEMBINA PIPELINE CORP	CAD	89 367	120 496	0.08
1 525	PENTAIR PLC	USD	99 828	77 394	0.05
1 931	PERNOD RICARD SA	EUR	422 615	402 634	0.27
1 838	PERSIMMON PLC	GBP	67 091	48 461	0.03
833	PERSOL HOLDINGS CO LTD	JPY	15 915	16 678	0.01
3 224	PHOENIX GROUP HOLDINGS PLC	GBP	30 432	24 651	0.02
1 069	PIONEER NATURAL RESOURCES CO	USD	154 754	248 510	0.17
1 948	PNC FINANCIAL SERVICES GROUP INC	USD	307 037	323 563	0.22
369	POOL CORP	USD	145 175	149 526	0.10
3 009	POSTE ITALIANE SPA	EUR	32 038	29 769	0.02
5 160	POWER CORP OF CANADA	CAD	140 758	152 617	0.10
1 221	PRINCIPAL FINANCIAL GROUP INC	USD	66 208	83 199	0.06
2 696	PROGRESSIVE CORP	USD	261 611	289 443	0.20
2 555	PROLOGIS INC	USD	286 082	409 541	0.28
8 600	PROSUS NV	EUR	685 674	422 691	0.29
526	PROXIMUS SADP	EUR	10 426	9 211	0.01
1 742	PRUDENTIAL FINANCIAL INC	USD	148 110	189 024	0.13
12 656	PRUDENTIAL PLC	GBP	212 653	160 487	0.11
516	PTC INC	USD	58 534	58 932	0.04
909	PUBLIC STORAGE	USD	302 910	337 694	0.23
2 101	PUBLICIS GROUPE SA	EUR	121 681	127 623	0.09
1 167	PULTEGROUP INC	USD	53 993	48 734	0.03
973	PUMA SE	EUR	109 585	72 551	0.05
13 608	QBE INSURANCE GROUP LTD	AUD	95 552	119 140	0.08
578	QUEBECOR INC	CAD	14 061	13 672	0.01
1 131	QUEST DIAGNOSTICS INC	USD	146 628	151 373	0.10
1 364	RAIFFEISEN BANK INTERNATIONAL AG	EUR	25 987	15 800	0.01
1 102	RANDSTAD NV	EUR	69 210	59 128	0.04
24	RATIONAL AG	EUR	21 917	14 774	0.01
1 067	RAYMOND JAMES FINANCIAL INC	USD	91 609	103 990	0.07
304	REA GROUP LTD	AUD	32 074	27 959	0.02
3 260	REALTY INCOME CORP	USD	209 936	226 114	0.15
602	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	33 645	29 207	0.02
3 989	RED ELECTRICA CORP SA	EUR	77 199	80 524	0.05
1 340	REECE LTD	AUD	22 556	16 674	0.01
533	REGENCY CENTERS CORP	USD	27 133	36 686	0.02
8 786	REGIONS FINANCIAL CORP	USD	169 523	182 046	0.12
17 830	RELX PLC	GBP	446 661	535 695	0.36
210	REMY COINTREAU SA	EUR	40 204	41 982	0.03
17 136	RENTOKIL INITIAL PLC	GBP	116 399	118 330	0.08
13 373	REPSOL SA	EUR	132 818	201 531	0.14
1 343	RESMED INC	USD	285 294	268 560	0.18
18 977	RESONA HOLDINGS INC	JPY	70 994	82 742	0.06

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
449	RINGCENTRAL INC - A	USD	120 782	38 098	0.03
895	RIOCAN REAL ESTATE INVESTMENT TRUST	CAD	12 695	16 807	0.01
534	ROCKWELL AUTOMATION INC	USD	140 866	134 926	0.09
1 225	ROGERS COMMUNICATIONS INC - B	CAD	57 063	67 077	0.05
542	ROKU INC	USD	185 948	50 352	0.03
1 275	ROLLINS INC	USD	42 760	42 764	0.03
486	ROPER TECHNOLOGIES INC	USD	203 447	228 381	0.16
2 047	ROSS STORES INC	USD	223 460	204 229	0.14
598	RPM INTERNATIONAL INC	USD	52 344	49 574	0.03
1 155	RYOHIN KEIKAKU CO LTD	JPY	22 723	10 421	0.01
742	SAGAX AB	SEK	27 488	19 199	0.01
9 428	SAGE GROUP PLC	GBP	82 324	87 286	0.06
9 023	SALESFORCE INC	USD	2 143 366	1 587 506	1.08
4 597	SAMPO OYJ - A	EUR	208 324	225 070	0.15
10 405	SANDVIK AB	SEK	247 053	200 007	0.14
3 367	SANTEN PHARMACEUTICAL CO LTD	JPY	45 752	27 625	0.02
501	SBA COMMUNICATIONS CORP	USD	148 216	173 902	0.12
1 144	SBI HOLDINGS INC/JAPAN	JPY	28 944	25 721	0.02
337	SCHIBSTED ASA	NOK	14 275	7 151	0.00
449	SCHIBSTED ASA - B	NOK	16 743	8 747	0.01
188	SCHINDLER HOLDING AG	CHF	50 660	36 683	0.02
93	SCHINDLER HOLDING AG - REG	CHF	24 875	18 147	0.01
12 927	SCHLUMBERGER NV	USD	400 544	504 282	0.34
4 982	SCHNEIDER ELECTRIC SE	EUR	746 706	723 718	0.49
1 146	SCHRODERS PLC	GBP	49 950	40 863	0.03
385	SCOUT24 SE	EUR	29 864	24 613	0.02
1 457	SCSK CORP	JPY	26 277	23 346	0.02
632	SEAGEN INC	USD	106 761	82 798	0.06
683	SEALED AIR CORP	USD	33 623	43 855	0.03
128	SEB SA	EUR	20 537	15 488	0.01
3 099	SEEK LTD	AUD	61 516	62 501	0.04
11 082	SEGRO PLC	GBP	152 765	186 791	0.13
5 729	SEKISUI HOUSE LTD	JPY	111 270	99 890	0.07
1 472	SEMPRA ENERGY	USD	197 098	237 522	0.16
730	SENSATA TECHNOLOGIES HOLDING PLC	USD	38 658	33 149	0.02
1 834	SERVICENOW INC	USD	1 061 673	876 835	0.60
1 442	SEVERN TRENT PLC	GBP	48 711	56 957	0.04
2 918	SG HOLDINGS CO LTD	JPY	73 380	51 644	0.04
2 086	SHAW COMMUNICATIONS INC	CAD	44 161	62 448	0.04
1 435	SHERWIN-WILLIAMS CO	USD	439 490	394 568	0.27
5 105	SHIMIZU CORP	JPY	36 843	26 912	0.02
1 666	SHIN-ETSU CHEMICAL CO LTD	JPY	268 420	231 267	0.16
2 577	SHIZUOKA BANK LTD	JPY	19 036	16 728	0.01
1 047	SHOPIFY INC	CAD	1 294 069	450 194	0.31

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Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
654	SIKA AG	CHF	191 567	202 804	0.14
1 136	SIMON PROPERTY GROUP INC	USD	129 011	134 048	0.09
4 822	SINCH AB	SEK	41 263	21 839	0.01
7 399	SINGAPORE EXCHANGE LTD	SGD	52 334	52 455	0.04
4 608	SIRIUS XM HOLDINGS INC	USD	27 890	27 648	0.02
15 000	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	163 444	170 856	0.12
3 524	SKF AB - B	SEK	65 250	58 419	0.04
300	SMC CORP	JPY	184 133	145 994	0.10
2 268	SMURFIT KAPPA GROUP PLC	EUR	111 269	97 332	0.07
6 969	SNAM SPA	EUR	38 004	38 407	0.03
4 997	SNAP INC	USD	238 872	142 215	0.10
248	SNAP-ON INC	USD	46 659	52 698	0.04
1 213	SNOWFLAKE INC - A	USD	362 452	207 957	0.14
7 472	SOCIETE GENERALE SA	EUR	205 736	182 640	0.12
79	SODEXO SA (ISIN FR0000121220)	EUR	6 835	6 011	0.00
329	SODEXO SA - PF 2026	EUR	27 266	25 031	0.02
89	SOFINA SA	EUR	36 894	27 604	0.02
26 500	SOFTBANK CORP	JPY	332 797	309 876	0.21
627	SOHGO SECURITY SERVICES CO LTD	JPY	29 104	17 519	0.01
683	SOLVAY SA	EUR	75 996	65 251	0.04
2 925	SOMPO HOLDINGS INC	JPY	118 377	119 316	0.08
2 625	SONIC HEALTHCARE LTD	AUD	70 862	68 518	0.05
495	SONOVA HOLDING AG	CHF	138 063	181 138	0.12
11 669	SONY GROUP CORP	JPY	1 164 943	1 010 545	0.69
3 264	S&P GLOBAL INC	USD	1 164 235	1 228 896	0.83
17 229	SPARK NEW ZEALAND LTD	NZD	57 255	55 019	0.04
680	SPIRAX-SARCO ENGINEERING PLC	GBP	111 414	103 731	0.07
1 489	SPLUNK INC	USD	210 172	181 688	0.12
517	SQUARE ENIX HOLDINGS CO LTD	JPY	29 118	20 790	0.01
1 318	SS&C TECHNOLOGIES HOLDINGS INC	USD	100 773	85 222	0.06
9 822	SSE PLC	GBP	195 143	230 418	0.16
4 979	ST JAMES'S PLACE PLC	GBP	80 953	81 141	0.06
751	STANLEY BLACK & DECKER INC	USD	133 904	90 233	0.06
1 264	STATE STREET CORP	USD	96 391	84 650	0.06
915	STEEL DYNAMICS INC	USD	40 738	78 461	0.05
922	STERIS PLC	USD	221 239	206 574	0.14
22 001	STOCKLAND	AUD	69 159	65 041	0.04
5 362	STORA ENSO OYJ - R	EUR	95 621	106 882	0.07
480	STRAUMANN HOLDING AG	CHF	63 045	57 635	0.04
1 143	SUMITOMO METAL MINING CO LTD	JPY	47 479	50 031	0.03
6 042	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	193 273	182 575	0.12
1 800	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	59 857	47 709	0.03
7 742	SUN HUNG KAI PROPERTIES LTD	HKD	102 877	89 743	0.06
5 399	SUN LIFE FINANCIAL INC	CAD	255 372	269 987	0.18

Lyxor Index Fund - Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
5 818	SUNCORP GROUP LTD	AUD	43 274	47 382	0.03
1 014	SUNRUN INC	USD	41 685	20 260	0.01
826	SUNTORY BEVERAGE & FOOD LTD	JPY	29 883	32 706	0.02
270	SVB FINANCIAL GROUP	USD	123 148	131 663	0.09
5 584	SVENSKA CELLULOSA AB SCA - B	SEK	92 482	109 561	0.07
13 443	SVENSKA HANDELSBANKEN AB	SEK	129 008	137 239	0.09
133	SWATCH GROUP AG	CHF	36 168	34 872	0.02
242	SWATCH GROUP AG - REG	CHF	12 689	12 107	0.01
291	SWISS LIFE HOLDING AG - REG	CHF	145 937	171 783	0.12
350	SWISS PRIME SITE AG - REG	CHF	32 639	34 435	0.02
2 780	SWISS RE AG	CHF	249 602	230 038	0.16
179	SWISSCOM AG - REG	CHF	96 938	106 368	0.07
3 152	SYNCHRONY FINANCIAL	USD	120 905	116 025	0.08
878	SYNOPSYS INC	USD	230 582	251 802	0.17
1 562	SYSMEX CORP	JPY	168 171	103 804	0.07
2 071	T ROWE PRICE GROUP INC	USD	326 781	254 816	0.17
835	TAISEI CORP	JPY	27 626	22 718	0.02
200	TAISHO PHARMACEUTICAL HOLDINGS CO LTD	JPY	9 881	7 873	0.01
4 416	TARGET CORP	USD	935 921	1 009 718	0.69
33 609	TAYLOR WIMPEY PLC	GBP	68 111	53 548	0.04
2 400	T&D HOLDINGS INC	JPY	29 124	30 935	0.02
6 255	TECHTRONIC INDUSTRIES CO LTD	HKD	96 550	84 823	0.06
498	TELADOC HEALTH INC	USD	88 115	16 812	0.01
45 917	TELECOM ITALIA SPA/MILANO	EUR	20 718	13 471	0.01
216	TELEFLEX INC	USD	79 328	61 694	0.04
26 901	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	328 069	217 964	0.15
9 595	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	26 282	29 041	0.02
30 353	TELEFONICA SA	EUR	132 216	148 353	0.10
4 616	TELE2 AB	SEK	61 370	61 416	0.04
4 158	TELUS CORP	CAD	86 008	104 566	0.07
619	TEMENOS AG - REG	CHF	86 280	63 325	0.04
2 176	TENARIS SA	EUR	23 527	33 997	0.02
12 967	TERNA - RETE ELETTRICA NAZIONALE	EUR	96 069	106 235	0.07
982	THOMSON REUTERS RG	CAD	86 825	98 690	0.07
942	TIS INC	JPY	20 734	21 325	0.01
5 542	TJX COS INC	USD	360 436	339 614	0.23
516	TMX GROUP LTD	CAD	51 765	52 806	0.04
521	TOHO CO LTD/TOKYO	JPY	21 336	19 423	0.01
2 917	TOKIO MARINE HOLDINGS INC	JPY	149 978	158 030	0.11
316	TOKYO CENTURY CORP	JPY	20 960	9 768	0.01
1 328	TOKYO ELECTRON LTD	JPY	517 260	568 674	0.39
3 440	TOKYO GAS CO LTD	JPY	74 290	66 140	0.04
763	TOROMONT INDUSTRIES LTD	CAD	56 964	67 517	0.05
16 797	TORONTO-DOMINION BANK	CAD	1 164 039	1 219 534	0.83

Lyxor Index Fund - Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
1 300	TOTO LTD	JPY	54 109	43 999	0.03
1 443	TOURMALINE OIL CORP	CAD	56 965	74 700	0.05
700	TOYOTA INDUSTRIES CORP	JPY	57 599	42 089	0.03
1 049	TRACTOR SUPPLY CO	USD	214 617	211 321	0.14
2 189	TRANE TECHNOLOGIES PLC	USD	336 971	306 219	0.21
28 292	TRANSURBAN GROUP	AUD	282 923	288 313	0.20
1 134	TRAVELERS COS INC	USD	161 707	193 982	0.13
3 326	TREASURY WINE ESTATES LTD	AUD	24 787	26 638	0.02
800	TREND MICRO INC/JAPAN	JPY	41 302	44 829	0.03
7 689	TRUIST FINANCIAL CORP	USD	405 413	371 763	0.25
3 318	TRYG A/S	DKK	78 840	79 523	0.05
207	TSURUHA HOLDINGS INC	JPY	28 229	10 625	0.01
970	TWILIO INC - A	USD	307 896	108 465	0.07
3 685	TWITTER INC	USD	180 471	180 639	0.12
236	TYLER TECHNOLOGIES INC	USD	100 386	93 152	0.06
541	UBISOFT ENTERTAINMENT SA	EUR	38 762	24 627	0.02
32 417	UBS GROUP AG	CHF	585 242	558 227	0.38
1 425	UDR INC	USD	68 152	75 824	0.05
1 928	UGI CORP	USD	72 980	66 130	0.04
297	ULTA BEAUTY INC	USD	91 828	117 850	0.08
1 817	UMICORE SA	EUR	86 625	70 789	0.05
1 150	UNIBAIL RODAMCO REITS	EUR	76 884	82 497	0.06
559	UNITED INTERNET AG - REG	EUR	22 517	18 122	0.01
10 919	UNITED OVERSEAS BANK LTD	SGD	199 822	237 133	0.16
417	UNITED RENTALS INC	USD	111 279	131 989	0.09
6 285	UNITED UTILITIES GROUP PLC	GBP	79 927	90 825	0.06
264	UNITY SOFTWARE INC	USD	32 542	17 532	0.01
3 343	UNIVERSAL MUSIC GROUP NV	EUR	93 169	78 592	0.05
2 186	UOL GROUP LTD	SGD	11 634	11 556	0.01
4 919	UPM-KYMMENE OYJ	EUR	172 663	171 454	0.12
8 114	US BANCORP/MN	USD	411 015	394 016	0.27
1 041	USS CO LTD	JPY	19 676	17 363	0.01
2 355	VALERO ENERGY CORP	USD	143 958	262 535	0.18
156	VAT GROUP AG	CHF	73 029	49 340	0.03
799	VEEVA SYSTEMS INC	USD	216 035	145 378	0.10
1 600	VENTURE CORP LTD	SGD	22 611	19 871	0.01
576	VERISIGN INC	USD	120 576	102 925	0.07
706	VERISK ANALYTICS INC - A	USD	135 624	144 059	0.10
9 307	VESTAS WIND SYSTEMS A/S	DKK	359 509	241 303	0.16
3 077	VF CORP	USD	218 467	160 004	0.11
481	VIFOR PHARMA AG	CHF	67 615	85 976	0.06
2 482	VINCI SA	EUR	238 447	243 091	0.16
7 694	VISA INC	USD	1 588 679	1 639 821	1.12
7 152	VIVENDI SE	EUR	79 103	82 693	0.06

Lyxor Index Fund - Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
1 934	VMWARE INC - A	USD	228 789	208 949	0.14
251 486	VODAFONE GROUP PLC	GBP	427 139	383 757	0.26
1 070	VOESTALPINE AG	EUR	35 235	28 288	0.02
764	VULCAN MATERIALS CO	USD	127 878	131 630	0.09
1 221	W R BERKLEY CORP - C	USD	57 421	81 184	0.06
3 391	WALGREENS BOOTS ALLIANCE INC	USD	150 640	143 778	0.10
2 225	WARNER BROS DISCOVERY INC	USD	61 033	40 384	0.03
563	WATERS CORP	USD	154 204	170 600	0.12
256	WAYFAIR INC	USD	64 596	19 697	0.01
829	WEBSTER FINANCIAL CORP	USD	49 689	41 442	0.03
518	WELCIA HOLDINGS CO LTD	JPY	18 646	10 711	0.01
247	WENDEL SE	EUR	25 132	24 885	0.02
435	WEST FRASER TIMBER CO LTD	CAD	32 399	38 431	0.03
3 705	WESTERN UNION CO	USD	73 539	62 096	0.04
818	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	62 892	73 546	0.05
1 526	WESTROCK CO	USD	70 869	75 583	0.05
7 310	WHARF REAL ESTATE INVESTMENT CO LTD	HKD	36 425	34 611	0.02
4 152	WHEATON PRECIOUS METALS CORP	CAD	174 687	187 064	0.13
350	WHIRLPOOL CORP	USD	70 858	63 532	0.04
431	WILLIS TOWERS WATSON PLC	USD	90 783	92 605	0.06
674	WISETECH GLOBAL LTD	AUD	17 001	21 683	0.01
525	WIX.COM LTD	USD	121 125	39 617	0.03
2 419	WOLTERS KLUWER NV	EUR	219 313	246 465	0.17
667	WORKDAY INC	USD	155 890	137 869	0.09
2 197	WORLDLINE SA	EUR	140 073	87 726	0.06
858	WP CAREY INC	USD	62 847	69 301	0.05
10 762	WPP PLC	GBP	127 254	135 795	0.09
407	WSP GLOBAL INC	CAD	39 850	47 712	0.03
404	WW GRAINGER INC	USD	166 076	202 012	0.14
1 234	XERO LTD	AUD	122 993	84 493	0.06
1 662	XYLEM INC/NY	USD	168 963	133 791	0.09
622	YAKULT HONSHA CO LTD	JPY	31 574	32 262	0.02
2 189	YASKAWA ELECTRIC CORP	JPY	101 693	75 186	0.05
2 085	YOKOGAWA ELECTRIC CORP	JPY	38 122	33 522	0.02
1 689	YUM! BRANDS INC	USD	192 186	197 630	0.13
24 716	Z HOLDINGS CORP	JPY	140 145	98 170	0.07
2 052	ZALANDO SE	EUR	183 531	81 893	0.06
696	ZENDESK INC	USD	91 186	84 940	0.06
283	ZILLOW GROUP INC (ISIN US98954M1018)	USD	16 124	10 938	0.01
776	ZILLOW GROUP INC (ISIN US98954M2008)	USD	44 428	30 900	0.02
1 203	ZIMMER BIOMET HOLDINGS INC	USD	169 980	145 262	0.10
1 301	ZOOMINFO TECHNOLOGIES INC	USD	76 175	61 667	0.04
525	ZOZO INC	JPY	15 469	11 184	0.01
387	ZSCALER INC	USD	75 257	78 460	0.05

Lyxor Index Fund - Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
1 387	ZURICH INSURANCE GROUP AG	CHF	561 855	637 156	0.43
8 969	3I GROUP PLC	GBP	140 192	149 205	0.10
	Total Shares		**153 389 035**	**146 363 082**	**99.34**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**153 389 035**	**146 363 082**	**99.34**
Total Investments			**153 389 035**	**146 363 082**	**99.34**

Lyxor Index Fund - Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	14.88
Technology Hardware and Equipment	9.33
Banks	8.09
Retailers	6.74
Investment Banking and Brokerage Services	6.13
Industrial Support Services	4.87
Non-life Insurance	4.71
Real Estate Investment Trusts	3.18
Beverages	3.08
Industrial Engineering	2.74
Life Insurance	2.68
Oil, Gas and Coal	2.67
Finance and Credit Services	2.33
Chemicals	2.31
Telecommunications Service Providers	2.14
Medical Equipment and Services	2.12
Personal Goods	2.01
Construction and Materials	1.87
Electronic and Electrical Equipment	1.63
Media	1.46
Leisure Goods	1.44
Personal Care, Drug and Grocery Stores	1.40
Industrial Transportation	1.14
Gas, Water and Multi-utilities	1.09
Pharmaceuticals and Biotechnology	0.98
Health Care Providers	0.91
Food Producers	0.88
Real Estate Investment and Services	0.80
Industrial Metals and Mining	0.74
Electricity	0.65
Automobiles and Parts	0.64
Travel and Leisure	0.64
Household Goods and Home Construction	0.63
Telecommunications Equipment	0.56
General Industrials	0.44
Consumer Services	0.39
Industrial Materials	0.34
Precious Metals and Mining	0.30
Alternative Energy	0.16
Open-end and Miscellaneous Investment Vehicles	0.11
Mortgage Real Estate Investment Trusts	0.06
Aerospace and Defense	0.05
Tobacco	0.02
	99.34

Geographical classification	%
United States of America	56.15
Japan	6.92
United Kingdom	5.57
Canada	5.16
France	4.45
Switzerland	3.26
Netherlands	3.19
Australia	2.21
Germany	2.03
Sweden	1.67
Hong Kong (China)	1.47
Finland	0.99
Spain	0.86
Singapore	0.74
Ireland	0.70
Denmark	0.64
Jersey	0.61
Italy	0.45
Norway	0.42
Israel	0.40
Belgium	0.34
Curacao	0.34
New Zealand	0.19
Bermuda	0.15
Austria	0.14
Portugal	0.13
Cayman Islands	0.11
Luxembourg	0.05
	99.34

Lyxor Index Fund - Lyxor iBoxx $ Liquid Emerging Markets Sovereigns UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Bonds				
20 228 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - REGS - 4.15% 29/03/2027	USD	21 145 513	20 562 167	7.01
	Total Bonds		**21 145 513**	**20 562 167**	**7.01**
	Supranationals, Governments and Local Public Authorities, Debt Instruments				
13 445 000	ABU DHABI GOVERNMENT INTERNATIONAL BOND - REGS - 3.125% 30/09/2049	USD	11 685 553	11 027 858	3.76
12 304 000	ABU DHABI GOVERNMENT INTERNATIONAL BOND - REGS - 3.875% 16/04/2050	USD	12 045 124	11 568 467	3.95
4 431 000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 2.875% 06/06/2025	USD	4 469 819	4 251 810	1.45
10 596 000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 3.875% 12/06/2030	USD	9 990 344	9 377 460	3.20
2 766 000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 6.125% 18/01/2041	USD	2 752 756	2 458 421	0.84
6 200 000	DOMINICAN REPUBLIC INTERNATIONAL BOND - REGS - 4.875% 23/09/2032	USD	5 488 931	5 228 584	1.78
5 779 000	DOMINICAN REPUBLIC INTERNATIONAL BOND - REGS - 5.875% 30/01/2060	USD	5 059 785	4 401 518	1.50
8 600 000	EGYPT GOVERNMENT INTERNATIONAL BOND - REGS - 7.625% 29/05/2032	USD	6 747 570	6 741 024	2.30
8 569 000	EGYPT GOVERNMENT INTERNATIONAL BOND - REGS - 8.875% 29/05/2050	USD	7 446 731	6 331 034	2.16
1 298 000	EUROPEAN INVESTMENT BANK 2.125% 13/04/2026	USD	1 269 613	1 257 386	0.43
200 000	INDONESIA GOVERNMENT INTERNATIONAL BOND - REGS - 5.125% 15/01/2045	USD	234 828	198 186	0.07
200 000	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.85% 12/03/2031	USD	179 437	170 412	0.06
13 651 000	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.05% 12/03/2051	USD	11 879 098	10 947 692	3.73
200 000	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.1% 24/04/2028	USD	204 085	202 052	0.07
2 123 000	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.35% 11/01/2048	USD	2 282 760	1 957 257	0.67
1 000 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT FRN 13/01/2023	USD	999 937	1 000 330	0.34
6 946 000	MEXICO GOVERNMENT INTERNATIONAL BOND 4.15% 28/03/2027	USD	7 218 908	6 969 130	2.38
9 545 000	MEXICO GOVERNMENT INTERNATIONAL BOND 4.5% 22/04/2029	USD	9 561 561	9 456 900	3.23
4 400 000	NIGERIA GOVERNMENT INTERNATIONAL BOND - REGS - 7.375% 28/09/2033	USD	3 997 207	3 518 592	1.20
2 607 000	NIGERIA GOVERNMENT INTERNATIONAL BOND - REGS - 7.625% 28/11/2047	USD	2 273 564	1 861 242	0.63
6 315 000	OMAN GOVERNMENT INTERNATIONAL BOND - REGS - 5.625% 17/01/2028	USD	6 546 238	6 345 375	2.16
7 087 000	OMAN GOVERNMENT INTERNATIONAL BOND - REGS - 6.75% 17/01/2048	USD	6 797 467	6 659 583	2.27
5 130 000	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.844% 20/06/2030	USD	5 230 215	4 579 141	1.56
88 000	PERUVIAN GOVERNMENT INTERNATIONAL BOND 4.125% 25/08/2027	USD	92 129	87 403	0.03
8 079 000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3% 01/02/2028	USD	8 235 157	7 765 131	2.65
7 862 000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.2% 06/07/2046	USD	7 518 907	6 199 423	2.11
1 870 000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.7% 02/02/2042	USD	1 827 168	1 636 643	0.56
10 147 000	QATAR GOVERNMENT INTERNATIONAL BOND - REGS - 4.817% 14/03/2049	USD	11 925 615	10 916 346	3.72
10 732 000	QATAR GOVERNMENT INTERNATIONAL BOND - REGS - 5.103% 23/04/2048	USD	12 120 882	11 953 838	4.08
3 405 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.85% 30/09/2029	USD	3 324 455	3 138 899	1.07
5 441 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.75% 30/09/2049	USD	4 755 837	4 315 856	1.47
1 684 000	ROMANIAN GOVERNMENT INTERNATIONAL BOND - REGS - 3% 14/02/2031	USD	1 530 684	1 440 746	0.49
10 000 000	SAUDI GOVERNMENT INTERNATIONAL BOND - REGS - 3.625% 04/03/2028	USD	10 485 365	9 980 200	3.40
23 894 000	TURKEY GOVERNMENT INTERNATIONAL BOND 5.75% 11/05/2047	USD	19 212 217	17 066 528	5.83

Lyxor Index Fund - Lyxor iBoxx $ Liquid Emerging Markets Sovereigns UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)				
4 996 000	TURKEY GOVERNMENT INTERNATIONAL BOND 7.625% 26/04/2029	USD	4 792 753	4 778 824	1.63
10 446 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2024	USD	13 268 322	13 259 858	4.52
281 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027	USD	450 444	449 497	0.15
6 191 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2032	USD	6 721 432	6 417 692	2.19
366 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2042	USD	488 117	484 100	0.17
296 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2047	USD	382 528	377 415	0.13
10 230 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2052	USD	10 125 280	9 600 612	3.27
7 550 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2025	USD	8 567 699	8 576 281	2.93
794 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2028	USD	1 714 450	1 717 780	0.59
209 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2029	USD	462 023	462 081	0.16
11 985 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2023	USD	15 162 198	15 186 084	5.19
29 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2028	USD	35 918	35 856	0.01
11 764 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2029	USD	13 864 961	13 438 394	4.58
1 000	UNITED STATES TREASURY NOTE/BOND 1.25% 30/09/2028	USD	912	898	0.00
2 382 300	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2027	USD	2 346 286	2 296 686	0.78
1 400	UNITED STATES TREASURY NOTE/BOND 2.375% 15/05/2051	USD	1 394	1 225	0.00
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**283 774 664**	**268 093 750**	**91.45**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**304 920 177**	**288 655 917**	**98.46**
	Total Investments		**304 920 177**	**288 655 917**	**98.46**

Lyxor Index Fund - Lyxor iBoxx $ Liquid Emerging Markets Sovereigns UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Governments	91.45
Finance and Credit Services	7.01
	98.46

Geographical classification	%
United States of America	25.01
Indonesia	11.61
Qatar	7.80
United Arab Emirates	7.71
Turkey	7.45
Mexico	5.60
Philippines	5.32
Brazil	4.65
Egypt	4.46
Oman	4.44
Saudi Arabia	3.40
Dominican Republic	3.28
South Africa	2.54
Nigeria	1.84
Peru	1.59
Colombia	0.84
Romania	0.49
Luxembourg	0.43
	98.46

Notes to the financial statements

1 - General

Lyxor Index Fund (the "Company") is an Investment Company with Variable Capital (SICAV) incorporated under Luxembourg Law on June 16, 2006 and listed on the official list of Undertakings for Collective Investment in Transferable Securities. The Company is governed by the provisions of Part I of the amended Luxembourg law of December 17, 2010 relating to Undertakings for Collective Investment in Transferable Securities.

The Articles of Incorporation (the"Articles of Incorporation"), as amended on February 7, 2007, on September 8, 2009, on April 17, 2012, and on January 28, 2014 are deposited and available for inspection at the *Registre de Commerce et des Sociétés* of Luxembourg.

The Articles of Incorporation were published in *Mémorial C, Recueil Spécial des Sociétés et Associations* (the "Mémorial") on July 13, 2006.

A novation to the Main Delegation Agreement dated April 9, 2014 was signed between Lyxor Index Fund and Lyxor International Asset Management S.A.S. and appointed Lyxor International Asset Management S.A.S as management company of the Company.

The Company is registered with the Luxembourg Trade Register under number B 117 500.

As at April 30, 2022, 42 Sub-Funds are available:

- Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR);
- Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR);
- Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor $ Floating Rate Note UCITS ETF;
- Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF;
- Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor ESG Euro High Yield (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF;
- Lyxor Index Fund - Lyxor Smart Overnight Return;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Real Estate UCITS ETF;
- Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF;

Notes to the financial statements (continued)

- Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF;
- Lyxor Index Fund - Lyxor MSCI Robotics & AI ESG Filtered UCITS ETF;
- Lyxor Index Fund - Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor iBoxx $ Liquid Emerging Markets Sovereigns UCITS ETF.

In each Sub-Fund, the Company may, but is not required to issue one or more of the following Classes of Shares:

Class "R" Shares: Class of Shares dedicated to all Investors and which may be expressed in different currencies; (RE expressed in EUR; RU expressed in USD, RG expressed in GBP; RJ expressed in JPY; RP expressed in PLN).

Class "A" Shares: Class of Shares dedicated to all Investors and which may be expressed in different currencies; (AE expressed in EUR; AU expressed in USD, AG expressed in GBP; AJ expressed in JPY; AP expressed in PLN).

Class "UCITS ETF C" Shares: Class of Shares dedicated to all Investors, capitalizing, listed at least on one stock exchange and which may be expressed in different currencies; (UCITS ETF C-EUR expressed in EUR; UCITS ETF C-USD expressed in USD; UCITS ETF C-GBP expressed in GBP).

Class "UCITS ETF D" Shares: Class of Shares dedicated to all Investors, distributing, listed at least on one stock exchange and which may be expressed in different currencies; (UCITS ETF D-EUR expressed in EUR; UCITS ETF D-USD expressed in USD).

Class "UCITS ETF Acc" Shares: Class of Shares dedicated to all Investors, capitalizing, listed on a stock exchange and which may be expressed in different currencies; (UCITS ETF Acc expressed in EUR; UCITS ETF Acc expressed in USD; UCITS ETF Acc expressed in GBP).

Class "UCITS ETF Dist" Shares: Class of Shares dedicated to all Investors, distributing, listed on a stock exchange and which may be expressed in different currencies; (UCITS ETF Dist expressed in EUR; UCITS ETF Dist expressed in USD).

Class "I" Shares: Class of Shares dedicated to Institutional Investors within the meaning of the article 174 (2) c) of the 2010 Law and which may be expressed in different currencies; (IE expressed in EUR; IU expressed in USD, IG expressed in GBP; IJ expressed in JPY; IP expressed in PLN).

Class "S" Shares: Class of Shares dedicated to Institutional Investors within the meaning of the article 174 (2) c) of the 2010 Law with significant initial subscription amount and which may be expressed in different currencies; (SE expressed in EUR; SU expressed in USD, SG expressed in GBP; SJ expressed in JPY; SP expressed in PLN).

Class "E" Shares: Class of Shares dedicated to Institutional Investors within the meaning of the article 174 (2) c) of the 2010 Law and which may be expressed in different currencies; (EE expressed in EUR; EU expressed in USD, EG expressed in GBP; EJ expressed in JPY; EP expressed in PLN).

Class "O" Shares: Class of Shares dedicated to Portfolio managers or Legal Entities selected by the SICAV and which may be expressed in different currencies; (OE expressed in EUR; OU expressed in USD, OG expressed in GBP; OJ expressed in JPY; OP expressed in PLN).

Class "Dist" Shares: Class of Shares dedicated to all investors, distributing, expressed in the currency of the Sub-Fund or in any other currency as specified in the prospectus and listed in different currencies depending on the considered stock exchange.

Class "Acc" Shares: Class of Shares dedicated to all investors, capitalizing, expressed in the currency of the Sub-Fund or in any other currency as specified in the prospectus and listed in different currencies depending on the considered stock exchange.

Notes to the financial statements (continued)

Class "Monthly Hedged to [Currency] - Dist" Shares: Class of Shares dedicated to all Investors, distributing, minimizing the impact of the evolution of Euro (EUR), US dollar (USD), Pound Sterling (GBP), Swiss Franc (CHF) against the currency of each component of the index, listed on a stock exchange and which may be expressed in different currencies; (Monthly Hedged to EUR - Dist expressed in EUR; Monthly Hedged to USD - Dist expressed in USD; Monthly Hedged to GBP - Dist expressed in GBP; Monthly Hedged to CHF - Dist expressed in CHF).

Class "Monthly Hedged to [Currency] - Acc" Shares: Class of Shares dedicated to all Investors, capitalizing, minimizing the impact of the evolution of Euro (EUR), US dollar (USD), Pound Sterling (GBP), Swiss Franc (CHF) against the currency of each component of the index, listed on a stock exchange and which may be expressed in different currencies; (Monthly Hedged to EUR - Acc expressed in EUR; Monthly Hedged to USD - Acc expressed in USD; Monthly Hedged to GBP - Acc expressed in GBP; Monthly Hedged to CHF - Acc expressed in CHF).

Class "UCITS ETF Daily Hedged to [Currency] - Dist" Shares: Class of Shares dedicated to all Investors, distributing, minimizing the impact of the evolution of Euro (EUR), US dollar (USD), Pound Sterling (GBP), Swiss Franc (CHF) against the currency of each component of the index, listed on a stock exchange and which may be expressed in different currencies; (Daily Hedged to EUR - Dist expressed in EUR; Daily Hedged to USD - Dist expressed in USD; Daily Hedged to GBP - Dist expressed in GBP; Daily Hedged to CHF - Dist expressed in CHF).

Class "UCITS ETF Daily Hedged to [Currency] - Acc" Shares: Class of Shares dedicated to all Investors, capitalizing, minimizing the impact of the evolution of Euro (EUR), US dollar (USD), Pound Sterling (GBP), Swiss Franc (CHF) against the currency of each component of the index, listed on a stock exchange and which may be expressed in different currencies; (Daily Hedged to EUR - Acc expressed in EUR; Daily Hedged to USD - Acc expressed in USD; Daily Hedged to GBP - Acc expressed in GBP; Daily Hedged to CHF - Acc expressed in CHF).

Class "UCITS ETF Monthly Hedged to [Currency] - Dist" Shares: Class of Shares dedicated to all Investors, distributing, minimizing the impact of the evolution of Euro (EUR), US dollar (USD), Pound Sterling (GBP), Swiss Franc (CHF) against the currency of each component of the index, listed on a stock exchange and which may be expressed in different currencies; (Monthly Hedged to EUR - Dist expressed in EUR; Monthly Hedged to USD - Dist expressed in USD; Monthly Hedged to GBP - Dist expressed in GBP; Monthly Hedged to CHF - Dist expressed in CHF).

Class "UCITS ETF Monthly Hedged to [Currency] - Acc " Shares: Class of Shares dedicated to all Investors, capitalizing, minimizing the impact of the evolution of Euro (EUR), US dollar (USD), Pound Sterling (GBP), Swiss Franc (CHF) against the currency of each component of the index, listed on a stock exchange and which may be expressed in different currencies; (Monthly Hedged to EUR - Acc expressed in EUR; Monthly Hedged to USD - Acc expressed in USD; Monthly Hedged to GBP - Acc expressed in GBP; Monthly Hedged to CHF - Acc expressed in CHF).

The following Sub-Funds have been renamed:

On November 08, 2022:

• Lyxor Index Fund - Lyxor Robotics & AI UCITS ETF into Lyxor Index Fund - Lyxor MSCI Robotics & AI ESG Filtered UCITS ETF.

2 - Significant accounting policies

2.1 Presentation of financial statements

The financial statements of the Company are presented in accordance with Luxembourg laws and regulations relating to Undertakings for Collective Investment in Transferable Securities. They are prepared in accordance with generally accepted accounting principles in Luxembourg.

Notes to the financial statements (continued)

2.2 Valuation of assets

The basic accounting principles for determining the Net Asset Value of the Sub-Funds are set forth in the Articles of Incorporation.

The material provisions are as follows:

2.2.1 The value of any cash on hand or on deposit, bills and demand notes and accounts receivable, prepaid expenses, cash dividends and interest declared or accrued and not yet received shall be deemed to be the full amount thereof, unless in any case the same is unlikely to be paid or received in full, in which case the value thereof shall be arrived at after making such discount as the Board of Directors of the Company may consider appropriate in such case to reflect the true value thereof.

2.2.2 Securities listed on a recognised stock exchange or dealt on any other Regulated Market that operates regularly, is recognised and is open to the public are valued at their last available closing prices or in the event that there should be several such markets on the basis of the main market for the relevant security. For the financial statements as at April 30, 2022, such securities are valued with the closing prices of April 30, 2022 for all Sub-Funds except for Lyxor Smart Overnight Return. In accordance with its valuation policy, the securities held by the Sub-Fund Lyxor Smart Overnight Return were valued based on the latest available closing prices as at April 29, 2022.

2.2.3 In the event that the last available closing price does not, in the opinion of the Board of Directors of the Company, truly reflect the fair market value of the relevant securities, the value of such securities is defined by the Board of Directors of the Company based on the reasonably foreseeable sales proceeds determined prudently and in good faith by them.

2.2.4 Securities not listed or traded on a stock exchange or not dealt on another Regulated Market are valued on the basis of the probable sales proceeds determined prudently and in good faith by the Board of Directors of the Company.

2.2.5 Money market instruments not listed or traded on a stock exchange or not dealt with on another Regulated Market are valued at market value determined by the Board of Directors of the Company plus any accrued interest or an amortised cost basis.

2.2.6 Investments in open-ended UCI are valued on the basis of the last available prices of the units or shares of such UCI.

2.2.7 All other transferable securities and other permitted assets are valued at fair market value as determined in good faith pursuant to procedures established by the Board of Directors of the Company.

2.2.8 The liquidating value of futures, forward or options contracts not traded on exchanges or on other Regulated Markets shall mean their net liquidating value determined, pursuant to the policies established by the Board of Directors of the Company, on a basis consistently applied for each different variety of contracts. The liquidating values of futures, forward or options contracts traded on exchanges or on other Regulated Market are based upon the last available settlement prices of these contracts on exchanges and Regulated Markets on which the particular futures, forward or options contracts are traded by the Company; provided that if a futures, forward or options contract could not be liquidated on the day with respect to which Net Assets are being determined the liquidating value of such contract is such value as the Board of Directors of the Company may deem fair and reasonable.

2.2.9 In case of short term instruments which have a maturity of less than 90 days, the value of the instrument based on the net acquisition cost, is gradually adjusted to the repurchase price thereof. In the event of material changes in market conditions, the valuation basis of the investment is adjusted to the new market yields.

2.2.10 The Company may more specifically enter into securities lending transactions provided that Sub-Funds may lend securities in their portfolios to a borrower. To guarantee this transaction, the Sub-Fund receives collateral. Securities on loan are delivered to a third party broker and these assets continue to be valued as part of the portfolio of the Sub-Fund. Upon termination of a loan, the Sub-Fund is required to return to the borrower the collateral received. Loans can be terminated by the parties at any time. Securities lending generates additional income for the Sub-Fund according to the contractual arrangements. This remuneration is accounted in the Statement of Operations and Changes in Net Assets.

2.3 Currency exchange

The value of the assets and liabilities denominated in a currency other than the Reference Currency of the relevant Sub-Fund or Class are translated at the prevailing exchange rates in Luxembourg at the time of the determination of the corresponding Net Asset Value.

Income and expenses in currencies other than the Reference Currency of the respective Sub-Fund are translated at the exchange rate prevailing at the transaction date. The resulting net realised gains and losses and net change in unrealised profits or losses on currencies are included in the Statement of Operations and Changes in Net Assets.

Notes to the financial statements (continued)

The cost of investments expressed in currencies other than the Sub-Fund's Reference Currency is translated into the Sub-Fund's Reference Currency at the exchange rate prevailing at the purchase date.

The total Net Asset Value of the Company is equal to the sum of the Net Assets of the various Sub-Funds translated into USD at the prevailing exchange rates in Luxembourg on the relevant valuation day.

2.4 Combined financial statements

The combined Statement of Net Assets and combined Statement of Operations and Changes in Net Assets represent the total of the Statements of Net Assets and Statements of Operations and Changes in Net Assets of the individual Sub-Funds, expressed in USD.

2.5 Net realised gain or loss on sale of investments

The net realised gain or loss on sales of investments is determined on the basis of the average cost of investments sold and are recorded in the Statements of Operations and Changes in Net Assets.

2.6 Forward foreign exchange contracts

Net unrealised profits and losses on forward foreign exchange contracts is valued on the basis of forward exchange rates prevailing at the relevant valuation date and are included in the Statement of Net Assets under the item "Unrealised appreciation/depreciation on forward foreign exchange contracts".

Net change in unrealised profits and losses and net realised gain/loss are recorded in the Statement of Operations and Changes in Net Assets.

2.7 Futures contracts

Futures contracts are valued at their liquidation value based on the closing price on the market on which these futures contracts are quoted.

Futures contracts are disclosed in the Statement of Net Assets under the item "Unrealised appreciation/depreciation on financial futures contracts".

Net change in unrealised profit/ loss and net realised gain/loss are recorded in the Statement of Operations and Changes in Net Assets.

2.8 Swaps

Swaps pegged to indexes or financial instruments shall be valued at their market value, based on the applicable index or financial instrument. The valuation of the swaps tied to such indexes or financial instruments shall be based upon the market value of said swaps, in accordance with the procedures laid down by the Board of Directors of the Company.

Swaps are disclosed in the Statement of Net Assets under the item "Swaps at market value".

2.9 Income

Dividends are recorded net and credited to income on the date upon which the relevant securities are first listed as "ex-dividend".

Interest income is accrued on a daily basis.

2.10 Formation expenses

The incorporation fees borne by new Sub-Funds are amortised over a maximum period of five years. In the case of liquidation of a Sub-Fund, the liquidation fees will be borne by this Sub-Fund in their entirety.

2.11 Other expenses

Other expenses comprise liquidation fees and other fees.

2.12 Other income

The "Other income" presented in the Statement of Operations and Changes in Net Assets mainly include the subscription and redemption fees.

Notes to the financial statements (continued)

2.13 Transaction costs

The transaction costs include broker fees and fees charged by the depositary for securities and derivatives transactions. The broker fees are excluded from the cost of securities and derivatives purchased and sold. All these fees are recorded under caption “Transaction costs” in Statement of Operations and Changes in Net Assets.

3 - Management fees

Following a Novation Agreement dated April 9, 2014, Lyxor International Asset Management S.A.S was appointed as Management Company. The Management Company was incorporated on June 6, 1998 for a period of ninety nine years (99). Its registered office is established in France and its capital is 1 059 696 Euros. The management fees are paid out of the assets of each Sub-Fund on a monthly basis in arrears to the Management Company. The management fees are calculated for each Class of Shares within each Sub-Fund on the quarterly average of the Net Asset Value of each Sub-Fund over such quarter.

Notes to the financial statements (continued)

The Management fees rates applicable at April 30, 2022, are as follows :

Sub-Funds	Class of shares	Management fees p.a.
Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR)	Class UCITS ETF Acc	0.07%
	Class UCITS ETF Monthly Hedged to EUR - Dist	0.15%
Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR)	Class SE	0.07%
	Class UCITS ETF Acc	0.07%
	Class UCITS ETF Dist	0.07%
Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF	Class Acc	0.14%
	Class Dist	0.14%
	Class Monthly Hedged to EUR - Dist	0.20%
Lyxor Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF	Class Acc	0.25%
	Class Dist	0.25%
	Class Monthly Hedged to EUR - Dist	0.30%
Lyxor Index Fund - Lyxor $ Floating Rate Note UCITS ETF	Class Dist	0.10%
	Class Monthly Hedged to EUR - Dist	0.15%
Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF	Class Dist	0.40%
Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF	Class Dist	0.40%
Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF	Class Dist	0.40%
Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF	Class Dist	0.30%
Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF	Class Acc	0.20%
Lyxor Index Fund - Lyxor ESG Euro High Yield (DR) UCITS ETF	Class Acc	0.25%
	Class Dist	0.25%
Lyxor Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF	Class Acc	0.25%
	Class Monthly Hedged to EUR - Acc	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF	Class Dist	0.30%
Lyxor Index Fund - Lyxor Smart Overnight Return	Class IE	0.00%
	Class IG	0.00%
	Class IU	0.00%
	Class UCITS ETF C-EUR	0.00%
	Class UCITS ETF C-GBP	0.00%
	Class UCITS ETF C-USD	0.00%
	Class UCITS ETF D-EUR	0.00%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Real Estate UCITS ETF	Class Dist	0.30%
Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF	Class Dist EUR	0.45%
	Class Dist USD	0.45%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%

Notes to the financial statements (continued)

Sub-Funds	Class of shares	Management fees p.a.
Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor MSCI Robotics & AI ESG Filtered UCITS ETF[1]	Class Acc	0.40%
Lyxor Index Fund - Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF	Class Acc	0.45%
Lyxor Index Fund - Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF	Class Acc	0.45%
Lyxor Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF	Class Acc	0.45%
Lyxor Index Fund - Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF	Class Acc	0.45%
Lyxor Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF	Class Acc	0.45%
Lyxor Index Fund - Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF	Class Acc	0.30%
Lyxor Index Fund - Lyxor iBoxx $ Liquid Emerging Markets Sovereigns UCITS ETF	Class Dist	0.30%
	Class Monthly Hedged to EUR Dist	0.40%

[1] For more details, please refer to the Note 1 of this report.

Notes to the financial statements (continued)

4 - Performance Fees

The Performance Fee is calculated and accrued on every Valuation Day for each Class of the Sub-Fund and payable in EUR at the end of each Class Performance Period.

5 - Depositary, Administrative, Registrar Agent and other fees

The fees of the Depositary Agent, of the Administrative Agent, of the Registrar Agent, the Intermediaries, nominees, any Paying Agents and the other financial agents mandated by the Company, the Management Company, are determined through mutual agreement with the relevant entity at the rate and according to the market practices in Luxembourg.

6 - Taxation

A subscription tax (*Taxe d'abonnement*) equal to (i) 0.01% per annum for all Classes of Shares dedicated to institutional investors and (ii) 0.05% per annum for the Classes of Shares dedicated to other investors, is payable quarterly to Luxembourg authorities and calculated on the basis of the Net Assets of each Sub-Fund on the last day of the quarter.

The portion of the assets of any Sub-Fund invested in other Luxembourg UCI, already subject to this tax, is not subject to the aforesaid tax.

No tax or charge is payable in Luxembourg following the issue of Shares, except for a capital duty of 1 250 EUR payable by the Company on incorporation. Under Luxembourg law, no tax is payable in Luxembourg on capital gains made in respect of any Shares.

Some Company income (in the form of dividends, interest or profits from sources outside Luxembourg) may be subject to withholding tax, at a variable rate, which may not be recoverable.

There is no subscription tax (*Taxe d'abonnement*) payable for UCITS ETF Classes within the meaning of the article 175 (e) of the amended Law of December 17, 2010 on undertakings for collective investment.

Notes to the financial statements (continued)

7 - Futures contracts

As at April 30, 2022, the Company holds the following open futures contracts:

Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR)

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/ depreciation EUR
EUR	STOXX EUROP 600 FUT	Jun-22	1 110	-	24 996 645	(118 325)
					24 996 645	**(118 325)**

Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR)

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/ depreciation EUR
EUR	EURO STOXX 50	Jun-22	126	-	4 791 604	10 460
					4 791 604	**10 460**

Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/ depreciation EUR
EUR	EURO STOXX 50	Jun-22	6	-	228 172	3 580
					228 172	**3 580**

Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/ depreciation EUR
EUR	EURO STOXX 50	Jun-22	13	-	494 372	4 270
					494 372	**4 270**

Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/ depreciation EUR
EUR	EURO STOXX 50	Jun-22	48	-	1 825 373	6 200
					1 825 373	**6 200**

Notes to the financial statements (continued)

Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/ depreciation USD
USD	MSCI WORLD INDEX	Jun-22	13	-	1 102 960	1 940
					1 102 960	**1 940**

Lyxor Index Fund - Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/ depreciation USD
USD	SP500 MIC EMIN FUT	Jun-22	1	-	20 660	(713)
					20 660	**(713)**

Lyxor Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/ depreciation USD
USD	SP500 MIC EMIN FUT	Jun-22	34	-	702 428	(12 058)
					702 428	**(12 058)**

Lyxor Index Fund - Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/ depreciation USD
USD	SP500 MIC EMIN FUT	Jun-22	23	-	475 172	(9 776)
					475 172	**(9 776)**

Lyxor Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/ depreciation USD
USD	SP500 MIC EMIN FUT	Jun-22	4	-	82 639	(5 850)
					82 639	**(5 850)**

Lyxor Index Fund - Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/ depreciation USD
USD	MSCI WORLD INDEX	Jun-22	11	-	933 274	(32 970)
					933 274	**(32 970)**

Notes to the financial statements (continued)

8 - Forward foreign exchange contracts

As at April 30, 2022, the Company holds the following open forward foreign exchange contracts:

Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR)

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation EUR
CHF	31 400	EUR	30 726	03-May-22	(62)
EUR	12 537 845	CHF	12 835 644	03-May-22	2 837
EUR	3 170 667	DKK	23 585 936	03-May-22	20
EUR	8 550	DKK	63 600	03-May-22	-
EUR	1 102 963	NOK	10 737 634	03-May-22	10 653
EUR	20 942	NOK	203 200	03-May-22	271
EUR	4 600 902	SEK	47 732 802	03-May-22	(19 002)
EUR	110 874	SEK	1 147 000	03-May-22	(141)
SEK	1 866 000	EUR	181 506	03-May-22	(901)
EUR	18 060 458	GBP	15 276 321	04-May-22	(116 937)
EUR	158 309	GBP	133 400	04-May-22	(428)
EUR	297 457	PLN	1 383 768	04-May-22	2 060
EUR	3 130	PLN	14 600	04-May-22	13
					(121 617)

Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation USD
EUR	42 025 789	USD	46 641 671	03-May-22	(2 301 651)
EUR	10 981 723	USD	11 549 600	03-May-22	36 687
EUR	1 967 916	USD	2 121 100	03-May-22	(44 968)
USD	1 156 100	EUR	1 065 594	03-May-22	31 843
USD	1 136 900	EUR	1 020 940	03-May-22	59 744
USD	345 000	EUR	310 621	03-May-22	17 270
USD	116 300	EUR	105 275	03-May-22	5 229
					(2 195 846)

Lyxor Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation USD
EUR	69 911 769	USD	77 590 494	03-May-22	(3 828 899)
EUR	986 851	USD	1 070 800	03-May-22	(30 172)
USD	1 050 700	EUR	943 532	03-May-22	55 215
USD	555 000	EUR	499 708	03-May-22	27 775
USD	192 600	EUR	174 340	03-May-22	8 661
					(3 767 420)

Notes to the financial statements (continued)

9 - Index Swaps

As at April 30, 2022, the Company holds the following swaps.
Counterparty's countries are listed following the ISO 3166-1 standard.

Lyxor Index Fund - Lyxor $ Floating Rate Note UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in USD)
-		Basket of securities	USD	(128 550 751)
133 498 801	12/12/22	Bloomberg Barclays US Corporate FRN 2-7 Year Total Return Index Unhedged USD	USD	83 549 432
133 498 801	12/12/22	Bloomberg Barclays US Corporate FRN 2-7 Year Total Return Index Hedged EUR	USD	46 125 382
				1 124 063

The counterparty of the swaps is Société Générale (FR).

Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	12/12/22	Basket of securities	EUR	(126 360 407)
130 027 975	12/12/22	BofA Merrill Lynch BB-CCC 1-3 Year Euro Developed Markets High Yield Constrained Index	EUR	125 930 626
				(429 781)

The counterparty of the swaps is Société Générale (FR).

Lyxor Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	12/12/22	Basket of securities	USD	(26 738 729)
80 186 391	12/12/22	Bloomberg Barclays MSCI US Corporate High Yield SRI Sustainable Index	USD	26 890 199
				151 470

The counterparty of the swaps is Société Générale (FR).

Lyxor Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	26/04/23	Basket of securities	EUR	(162 645 321)
164 896 438	26/04/23	STXE SD 30 EUR NRT	EUR	165 155 712
				2 510 391

The counterparty of the swaps is Bofa Securities Europe SA (US).

Notes to the financial statements (continued)

Lyxor Index Fund - Lyxor Smart Overnight Return

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	22/11/22	Basket of securities	EUR	(1 473 951 563)
1 129 649 855	22/11/22	Eonia Index	EUR	1 106 701 742
26 899 674	22/11/22	Sonia Index	EUR	27 894 243
293 515 424	22/11/22	Fed Funds Index	EUR	317 848 269
				(21 507 308)

The counterparty of the swaps is Société Générale (FR).

Lyxor Index Fund - Lyxor Stoxx Europe 600 Real Estate UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	08/09/22	Basket of securities	EUR	(31 638 203)
34 584 416	08/09/22	EPRA EUROPE NET RTN IDX	EUR	31 569 787
				(68 416)

The counterparty of the swaps is Société Générale (FR).

Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	12/10/22	Basket of securities	EUR	(180 464 377)
363 821 924	12/10/22	FTSE E/N Dev Net TRI USD	EUR	180 377 502
				(86 875)

The counterparty of the swaps is Société Générale (FR).

Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	21/07/22	Basket of securities	EUR	(42 589 175)
42 491 466	21/07/22	STXE 600 Cn&Mt EUR NRT	EUR	42 994 774
				405 599

The counterparty of the swaps is Bofa Securities Europe SA (US).

Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	21/07/22	Basket of securities	EUR	(35 500 063)
33 532 091	21/07/22	STXE 600 FnSv EUR NRT	EUR	36 182 925
				682 862

The counterparty of the swaps is Bofa Securities Europe SA (US).

Notes to the financial statements (continued)

Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	21/07/22	Basket of securities	EUR	(220 292 016)
459 209 850	21/07/22	STXE 600 Fd&Bv EUR NRT	EUR	223 976 907
				3 684 891

The counterparty of the swaps is Société Générale (FR).

Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	21/07/22	Basket of securities	EUR	(633 898 863)
633 793 968	21/07/22	STXE 600 HECR EUR NRT	EUR	638 865 062
				4 966 199

The counterparty of the swaps is Bofa Securities Europe SA (US).

Lyxor Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	08/09/22	Basket of securities	EUR	(60 751 777)
146 204 188	08/09/22	STXE 600 Ig&S EUR NRT	EUR	61 407 516
				655 739

The counterparty of the swaps is Société Générale (FR).

Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	08/09/22	Basket of securities	EUR	(101 508 057
190 618 710	08/09/22	STXE 600 Ins EUR NRT	EUR	102 557 933
				1 049 876

The counterparty of the swaps is Société Générale (FR).

Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	12/10/22	Basket of securities	EUR	(8 091 836)
8 304 098	12/10/22	STXE 600 Mda EUR NRT	EUR	8 147 806
				55 970

The counterparty of the swaps is Bofa Securities Europe SA (US).

Notes to the financial statements (continued)

Lyxor Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	08/09/22	Basket of securities	EUR	(444 196 966)
716 598 061	08/09/22	STXE 600 Oil&G EUR NRT	EUR	450 984 031
				6 787 065

The counterparty of the swaps is Société Générale (FR).

Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	08/09/22	Basket of securities	EUR	(30 362 847)
65 498 532	08/09/22	STXE 600 Pr&Ho EUR NRT	EUR	31 069 803
				706 956

The counterparty of the swaps is Société Générale (FR).

Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	12/10/22	Basket of securities	EUR	(17 908 164)
34 083 184	12/10/22	STXE 600 Rtl EUR NRT	EUR	18 106 738
				198 574

The counterparty of the swaps is Société Générale (FR).

Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	08/09/22	Basket of securities	EUR	(116 080 551)
287 490 235	08/09/22	STXE 600 Tech EUR NRT	EUR	118 288 736
				2 208 185

The counterparty of the swaps is Société Générale (FR).

Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	08/09/22	Basket of securities	EUR	(53 395 407)
119 253 712	08/09/22	STXE 600 Tr&Ls EUR NRT	EUR	53 879 489
				484 082

The counterparty of the swaps is Société Générale (FR).

Notes to the financial statements (continued)

Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	12/10/22	Basket of securities	EUR	(148 215 212)
144 142 279	12/10/22	STXE 600 Tr&Ls EUR NRT	EUR	149 610 583
				1 395 371

The counterparty of the swaps is Bofa Securities Europe SA (US).

Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	08/09/22	Basket of securities	EUR	(59 254 923)
114 486 446	08/09/22	STXE 600 Util EUR NRT	EUR	59 361 107
				106 184

The counterparty of the swaps is Société Générale (FR).

Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	21/07/22	Basket of securities	EUR	(106 923 982)
225 125 201	21/07/22	STXE 600 Au&Pt EUR NRT	EUR	108 836 272
				1 912 290

The counterparty of the swaps is Société Générale (FR).

Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	17/03/23	Basket of securities	EUR	(909 652 455)
2 363 958 388	17/03/23	STXE 600 Bnk EUR NRT	EUR	929 851 705
				20 199 250

The counterparty of the swaps is Société Générale (FR).

Lyxor Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	21/07/22	Basket of securities	EUR	(823 611 333)
1 297 684 566	21/07/22	STXE 600 BsRs EUR NRT	EUR	853 766 256
				30 154 923

The counterparty of the swaps is Société Générale (FR).

Notes to the financial statements (continued)

Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	21/07/22	Basket of securities	EUR	(31 577 138)
75 679 133	21/07/22	STXE 600 Chem EUR NRT	EUR	32 132 204
				555 066

The counterparty of the swaps is Société Générale (FR).

Lyxor Index Fund - Lyxor MSCI Robotics & AI ESG Filtered UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in USD)
-	08/11/22	Basket of securities	USD	(279 863 263)
350 166 599	08/11/22	Rise of the Robots NRT Index	USD	278 843 362
				(1 019 901)

The counterparty of the swaps is Société Générale (FR).

Lyxor Index Fund - Lyxor iBoxx $ Liquid Emerging Markets Sovereigns UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in USD)
-	12/12/22	Basket of securities	USD	(291 431 587)
694 987 068	12/12/22	Markit iBoxx USD Liquid Emerging Markets Sovereigns Mid Price TCA TRI	USD	293 253 719
				1 822 132

The counterparty of the swaps is Société Générale (FR).

Safekeeping of collateral granted by the collective investment undertaking as part of total return swaps.

Lyxor Index Fund - Lyxor Smart Overnight Return.

Proportion of collateral held in segregated accounts, or pooled accounts, or other accounts	2.42%

Notes to the financial statements (continued)

10 - Securities lending

As at April 30, 2022, the market value of securities lent is as follows:

Sub-Fund	Currency	Market value of securities lent
Lyxor Index Fund - Lyxor Smart Overnight Return	EUR	70 170 000

The counterparty of the security lending contract is Société Générale (FR).

Safekeeping of collateral received by the collective investment undertaking as part of securities lending transactions as at April 30, 2022.

As at April 30, 2022, the collateral fully covered the market value of the securities lent into the following Sub-Fund:

Lyxor Index Fund - Lyxor Smart Overnight Return

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	SHELL PLC	EUR	108 321 910
Equity	TELECOM ITALIA SPA	EUR	6 729 874
Equity	SUMITOMO FORESTRY	JPY	1 031 549
Equity	BHP GROUP LTD	AUD	934 199
			117 017 532

Data on reuse of collateral

Non-cash collateral received by the Company may not be sold, re-invested or pledged.

Notes to the financial statements (continued)

11 - Dividends distribution

During the period ended April 30, 2022, the following dividends have been distributed:

Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR)

Class name	Dividend ex-date	Currency	Dividend per share
Class UCITS ETF Monthly Hedged to EUR - Dist	08/12/2021	EUR	0.83

Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR)

Class name	Dividend ex-date	Currency	Dividend per share
Class UCITS ETF Dist	08/12/2021	EUR	0.51

Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	USD	1.37
Class Monthly Hedged to EUR - Dist	08/12/2021	EUR	1.17

Lyxor Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	USD	2.06
Class Monthly Hedged to EUR - Dist	08/12/2021	EUR	1.72

Lyxor Index Fund - Lyxor $ Floating Rate Note UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	USD	0.31
Class Monthly Hedged to EUR - Dist	08/12/2021	EUR	0.27

Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	EUR	0.78

Lyxor Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	EUR	0.21

Lyxor Index Fund - Lyxor Stoxx Europe 600 Real Estate UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	EUR	0.16

Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist EUR	08/12/2021	EUR	0.39
Class Dist USD	08/12/2021	USD	0.18

Notes to the financial statements (continued)

Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	EUR	0.16

Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	EUR	0.56

Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	EUR	0.37

Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	EUR	0.34

Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	EUR	0.33

Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	EUR	0.26

Lyxor Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	EUR	0.99

Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	EUR	1.91

Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	EUR	0.24

Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	EUR	0.53

Notes to the financial statements (continued)

Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	EUR	1.19

Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	EUR	0.40

Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	EUR	0.77

Lyxor Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	EUR	3.99

Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	EUR	0.40

12 - Exchange rates

As of April 30, 2022, the following exchange rates have been used for the preparation of these financial statements:

1 USD =	1.40718	AUD	1 USD =	4.95223	BRL
1 USD =	1.27802	CAD	1 USD =	0.97066	CHF
1 USD =	6.64169	CNH	1 USD =	7.05133	DKK
1 USD =	0.94791	EUR	1 USD =	0.79648	GBP
1 USD =	7.84615	HKD	1 USD =	3.34158	ILS
1 USD =	129.56003	JPY	1 USD =	1256.00007	KRW
1 USD =	20.40850	MXN	1 USD =	9.31656	NOK
1 USD =	1.54069	NZD	1 USD =	4.43760	PLN
1 USD =	9.79336	SEK	1 USD =	1.38092	SGD
1 USD =	34.25001	THB	1 USD =	29.47552	TWD
1 USD =	15.81625	ZAR			

Notes to the financial statements (continued)

13 - Tracking error

Calculation methodology: Tracking error has been calculated starting October 31, 2021 till April 30, 2022.

We have used a weekly tracking error based on Fridays' figures.

Tracking error levels shown here below, are not representative of expected full year tracking errors for all of the sub-funds.

Sub-Fund	Share Class	TE 1 Year
LYXOR Index Fund - Lyxor Core Stoxx Europe 600 (DR)	Class UCITS ETF Acc	0.09%
	Class UCITS ETF Monthly Hedged to EUR - Dist	0.11%
LYXOR Index Fund - Lyxor Core Euro Stoxx 50 (DR)	Class SE	0.23%
	Class UCITS ETF Acc	0.23%
LYXOR Index Fund - LYXOR ESG USD Corporate Bond (DR) UCITS ETF	Class Dist	0.08%
	Class Monthly Hedged to EUR - Dist	0.11%
LYXOR INDEX FUND - LYXOR ESG USD High Yield (DR) UCITS ETF	Class Dist	0.11%
	Class Monthly Hedged to EUR - Dist	0.13%
LYXOR Index Fund - Lyxor $ Floating Rate Note UCITS ETF	Class Dist	0.00%
	Class Monthly Hedged to EUR - Dist	0.00%
LYXOR Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF	Class Dist	0.06%
LYXOR Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF	Class Dist	0.09%
LYXOR Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF	Class Dist	0.25%
LYXOR Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF	Class Dist	0.00%
LYXOR Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF	Class Acc	0.13%
LYXOR Index Fund - Lyxor ESG Euro High Yield (DR) UCITS ETF	Class Dist	0.08%
LYXOR Index Fund – Lyxor Global High Yield Sustainable Exposure UCITS ETF	Class Acc	2.27%
	Class Monthly Hedged to EUR - Acc	0.16%
LYXOR Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF	Class Dist	0.16%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Real Estate UCITS ETF	Class Dist	0.04%
LYXOR Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF	Class Dist EUR	0.01%
	Class Dist USD	0.01%
LYXOR Index Fund - Lyxor STOXX Europe 600 Construction & Materials UCITS ETF	Class Acc	0.13%
LYXOR Index Fund - Lyxor STOXX Europe 600 Financial Services UCITS ETF	Class Acc	0.04%
LYXOR Index Fund - Lyxor STOXX Europe 600 Food & Beverage UCITS ETF	Class Acc	0.06%
LYXOR Index Fund - Lyxor STOXX Europe 600 Healthcare UCITS ETF	Class Acc	0.07%
LYXOR Index Fund - Lyxor STOXX Europe 600 Industrial Goods & Services UCITS ETF	Class Acc	0.06%
LYXOR Index Fund - Lyxor STOXX Europe 600 Insurance UCITS ETF	Class Acc	0.26%
LYXOR Index Fund - Lyxor STOXX Europe 600 Media UCITS ETF	Class Acc	2.46%
	Class Dist	2.46%
LYXOR Index Fund - Lyxor STOXX Europe 600 Oil & Gas UCITS ETF	Class Acc	0.21%
LYXOR Index Fund - Lyxor STOXX Europe 600 Personal & Household Goods UCITS ETF	Class Acc	0.10%
LYXOR Index Fund - Lyxor STOXX Europe 600 Retail UCITS ETF	Class Acc	0.10%
LYXOR Index Fund - Lyxor STOXX Europe 600 Technology UCITS ETF	Class Acc	0.03%
LYXOR Index Fund - Lyxor STOXX Europe 600 Telecommunications UCITS ETF	Class Acc	0.11%
LYXOR Index Fund - Lyxor STOXX Europe 600 Travel & Leisure UCITS ETF	Class Acc	0.07%
LYXOR Index Fund - Lyxor STOXX Europe 600 Utilities UCITS ETF	Class Acc	0.16%
LYXOR Index Fund - Lyxor STOXX Europe 600 Automobiles & Parts UCITS ETF	Class Acc	0.07%
LYXOR Index Fund - Lyxor STOXX Europe 600 Banks UCITS ETF	Class Acc	0.16%
LYXOR Index Fund - Lyxor STOXX Europe 600 Basic Resources UCITS ETF	Class Acc	0.09%
LYXOR Index Fund - Lyxor STOXX Europe 600 Chemicals UCITS ETF	Class Acc	0.09%
LYXOR Index Fund - Lyxor MSCI Robotics & AI ESG Filtered UCITS ETF	Class Acc	0.03%
LYXOR Index Fund - Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF	Class Acc	0.13%
LYXOR Index Fund - Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF	Class Acc	0.08%
LYXOR Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF	Class Acc	0.21%
LYXOR Index Fund - Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF	Class Acc	0.10%
LYXOR Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF	Class Acc	0.12%
LYXOR Index Fund - Lyxor iBoxx $ Liquid Emerging Markets Sovereigns UCITS ETF	Class Dist	0.02%
	Class Monthly Hedged to EUR - Dist	0.01%

Notes to the financial statements (continued)

14 - Subsequent events

The domiciliary agent and registered office have been amended as follows:

From
Société Générale Luxembourg
28-32, Place de la gare
L-1616 Luxembourg
Grand Duchy of Luxembourg

To
Arendt Services SA
9, Rue de Bitbourg,
L - 1273 Luxembourg
Grand Duchy of Luxembourg

SFT Regulation

1 - Total Return Swaps

Following the Regulation 2015/2365 of the European Parliament and of the Council of 25 November 2015 on transparency of securities financing transactions, please find bellow details about Total Return Swaps for the period April 30, 2022:

	Lyxor Index Fund - Lyxor $ Floating Rate Note UCITS ETF	Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF	Lyxor Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF	Lyxor Index Fund - Lyxor Smart Overnight Return
Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)[1]	129 662 737	125 899 832	26 883 759	165 241 131	1 452 136 966
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of Total Return Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	129 662 737	125 899 832	26 883 759	165 241 131	1 452 136 966
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	129 662 737	125 899 832	26 883 759	165 241 131	1 452 136 966
Counterparty					
Name of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Country of domicile of the couterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Gross volume of the outstanding transactions	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Data on Collateral					
Type of collateral					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Quality of collateral					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of Total Return Swap					
Name of custodian	-	-	-	-	-
Securities	-	-	-	-	-
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

[1] The amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the closing date, increased by the marked-to-market value of the TRS at the closing date.

SFT Regulation (continued)

	Lyxor Index Fund - Lyxor Stoxx Europe 600 Real Estate UCITS ETF	Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)[1]	31 561 949	180 311 529	42 993 715	36 164 512	223 923 168
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of Total Return Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	42 993 715	36 164 512	223 923 168
Three months to one year	31 561 949	180 311 529	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	31 561 949	180 311 529	42 993 715	36 164 512	223 923 168
Counterparty					
Name of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Country of domicile of the couterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Gross volume of the outstanding transactions	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Data on Collateral					
Type of collateral					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Quality of collateral					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of Total Return Swap					
Name of custodian	-	-	-	-	-
Securities	-	-	-	-	-
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

[1] The amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the closing date, increased by the marked-to-market value of the TRS at the closing date.

SFT Regulation (continued)

	Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)[1]	638 859 094	61 391 722	102 532 138	8 145 398	450 863 945
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of Total Return Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	638 859 094	-	-	-	-
Three months to one year	-	61 391 722	102 532 138	8 145 398	450 863 945
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	638 859 094	61 391 722	102 532 138	8 145 398	450 863 945
Counterparty					
Name of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Country of domicile of the couterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Gross volume of the outstanding transactions	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Data on Collateral					
Type of collateral					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Quality of collateral					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of Total Return Swap					
Name of custodian	-	-	-	-	-
Securities	-	-	-	-	-
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

[1] The amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the closing date, increased by the marked-to-market value of the TRS at the closing date.

SFT Regulation (continued)

	Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)[1]	31 061 957	18 103 067	118 260 082	53 865 140	149 607 684
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of Total Return Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	31 061 957	18 103 067	118 260 082	53 865 140	149 607 684
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	31 061 957	18 103 067	118 260 082	53 865 140	149 607 684
Counterparty					
Name of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Country of domicile of the couterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Gross volume of the outstanding transactions	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Data on Collateral					
Type of collateral					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Quality of collateral					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of Total Return Swap					
Name of custodian	-	-	-	-	-
Securities	-	-	-	-	-
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

[1] The amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the closing date, increased by the marked-to-market value of the TRS at the closing date.

SFT Regulation (continued)

	Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)[1]	59 348 553	108 810 779	929 613 658	853 559 635	32 124 598
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of Total Return Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	108 810 779	-	853 559 635	32 124 598
Three months to one year	59 348 553	-	929 613 658	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	59 348 553	108 810 779	929 613 658	853 559 635	32 124 598
Counterparty					
Name of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Country of domicile of the couterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Gross volume of the outstanding transactions	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Data on Collateral					
Type of collateral					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Quality of collateral					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of Total Return Swap					
Name of custodian	-	-	-	-	-
Securities	-	-	-	-	-
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

[1] The amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the closing date, increased by the marked-to-market value of the TRS at the closing date.

SFT Regulation (continued)

	Lyxor Index Fund - Lyxor MSCI Robotics & AI ESG Filtered UCITS ETF*	Lyxor Index Fund - Lyxor iBoxx $ Liquid Emerging Markets Sovereigns UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)[1]	278 745 495	293 170 114
Proportion of AUM	100%	100%
Maturity tenor of Total Return Swaps broken down in the following maturity buckets		
Less than one day	-	-
One day to one week	-	-
One week to one month	-	-
One month to three months	-	-
Three months to one year	278 745 49	293 170 114
Above one year	-	-
Open maturity	-	-
Total	278 745 495	293 170 114
Counterparty		
Name of the counterparty	see Note 9	see Note 9
Country of domicile of the couterparty	see Note 9	see Note 9
Gross volume of the outstanding transactions	see Note 9	see Note 9
Data on Collateral		
Type of collateral		
Cash	-	-
Securities	-	-
Quality of collateral		
Rating	-	-
Maturity tenor of the collateral broken down in the following maturity buckets		
Less than one day	-	-
One day to one week	-	-
One week to one month	-	-
One month to three months	-	-
Three months to one year	-	-
Above one year	-	-
Open maturity	-	-
Total	-	-
Safekeeping of collateral received by the fund as part of Total Return Swap		
Name of custodian	-	-
Securities	-	-
Cash	-	-
Proportion of collateral granted	-	-

[1] The amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the closing date, increased by the marked-to-market value of the TRS at the closing date.

Returns and costs incurred from total return swaps transactions during the period ended April 30, 2022, are included in the valuation of the swaps.

All transactions are bilateral transactions.

* For more details, please refer to the Note 1 of this report.

SFT Regulation (continued)

2 - Securities lending

Following the Regulation 2015/2365 of the European Parliament and of the Council of 25 November 2015 on transparency of securities financing transactions, please find bellow details about securities lending transactions for the period ending April 30, 2022:

	Lyxor Index Fund - Lyxor Smart Overnight Return
Amount of securities lent expressed in absolute amount (in the currency of the Sub-Fund)	70 170 000
Proportion of total lendable Assets*	4.76%
Proportion of AUM	4.83%
Maturity tenor of the securities lent broken down in the following maturity buckets	
Less than one day	-
One day to one week	-
One week to one month	-
One month to three months	-
Three months to one year	-
Above one year	-
Open maturity	70 170 000
Total	70 170 000
Counterparty	
Name of the counterparty	see Note 10
Country of domicile of the couterparty	see Note 10
Gross volume of the outstanding transactions	see Note 10
Data on Collateral	
Type of collateral	-
Cash	-
Securities	see Note 10
Quality of collateral	
Rating	-
Maturity tenor of the collateral broken down in the following maturity buckets	
Less than one day	-
One day to one week	-
One week to one month	-
One month to three months	-
Three months to one year	-
Above one year	-
Open maturity	117 017 532
Total	117 017 532
Safekeeping of collateral received by the fund as part of securities lending	
Name of custodian	Société Générale
Securities	see Note 10
Cash	-
Data on returns and costs for securities lending	See Note Efficient Portfolio Management Techniques

All transactions are bilateral transactions.

* The proportion of total lendable assets represents the market value of the securities lent (see note 10)/ market value of the portfolio of the Sub-Fund.

SFT Regulation (continued)

Sub-Fund	Currency	Ten largest collateral issuers across all SFTs and total return swaps	Volumes of the collateral securities and commodities received
Lyxor Index Fund - Lyxor Smart Overnight Return	EUR	SHELL PLC	108 321 910
	EUR	TELECOM ITALIA SPA	6 729 874
	JPY	SUMITOMO FORESTRY	1 031 549
	AUD	BHP GROUP LTD	934 199

Efficient Portfolio Management Technique

The Sub-Fund Lyxor Index Fund - Lyxor Smart Overnight Return enters into securities lending transactions, concluded in connection with a Total Return Swap (TRS). In this case, the Management Company uses Société Générale as counterparty to both the TRS and the securities lending transactions.

Return and cost from the securities lending activities incurred during the period ended April 30, 2022 are included in the valuation of the TRS.

Revenues arising from securities lending transactions benefit to the Fund via an amelioration of the price of the TRS, and the Fund will not be charged additional direct and indirect operational costs/fees from the securities lending agent or the Management Company.

Information to shareholders for shares distributed in Switzerland

Société Générale, Paris, Zurich Branch, has been authorized by FINMA as the Fund's representative and paying agent in Switzerland.

The prospectus, the articles of Incorporation, the annual and semi-annual reports of the Fund, the KIIDs and the list of purchases and sales made by the Fund during the period may be obtained, upon request and free of charge, at the registered office of the Fund representative in Switzerland, Société Générale, Paris, Zurich Branch, Talacker 50, P.O. Box 5070, 8021 Zurich.

The total expense Ratio (TER) is calculated in accordance with the recommendations of the Asset Management Association Switzerland (AMAS). The Asset Management Platform (AMP) Switzerland and the Swiss Funds and Asset Management Association (SFAMA) have been merged in autumn 2020, creating the Asset Management Association Switzerland (AMAS).

Total Expense Ratio (TER)

The Expenses Rates as at April 30, 2022 are the following:

Sub-Funds	Shares Class	Currency	TER	Performance Fees
Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR)	Class UCITS ETF Acc	EUR	0.07	-
	Class UCITS ETF Monthly Hedged to EUR - Dist	EUR	0.15	-
Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR)	Class UCITS ETF Acc	EUR	0.07	-
	Class Dist	EUR	0.07	-
	Class SE	EUR	0.08	-
Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF	Class Acc	USD	0.14	-
	Class Dist	USD	0.14	-
	Class Monthly Hedged to EUR - Dist	EUR	0.20	-
Lyxor Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF	Class Acc	USD	0.25	-
	Class Dist	USD	0.25	-
	Class Monthly Hedged to EUR - Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor $ Floating Rate Note UCITS ETF	Class Dist	USD	0.10	-
	Class Monthly Hedged to EUR - Dist	EUR	0.15	-
Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF	Class Dist	EUR	0.40	-
Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF	Class Dist	EUR	0.40	-
Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF	Class Dist	EUR	0.40	-
Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF	Class Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF	Class Acc	USD	0.20	-
Lyxor Index Fund - Lyxor ESG Euro High Yield (DR) UCITS ETF	Class Acc	EUR	0.25	-
	Class Dist	EUR	0.25	-
Lyxor Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF	Class Acc	USD	0.25	-
	Class Monthly Hedged to EUR - Acc	EUR	0.30	-
Lyxor Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF	Class Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor Smart Overnight Return	Class IE	EUR	0.05	-
	Class IG	GBP	0.06	-
	Class IU	USD	0.09	-
	Class UCITS ETF C-EUR	EUR	0.05	-
	Class UCITS ETF C-GBP	GBP	0.06	-
	Class UCITS ETF C-USD	USD	0.09	-
	Class UCITS ETF D-EUR	EUR	0.05	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Real Estate UCITS ETF	Class Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF	Class Dist USD	USD	0.45	-
	Class Dist EUR	EUR	0.45	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF	Class Acc	EUR	0.30	-
	Class Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF	Class Acc	EUR	0.30	-
	Class Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF	Class Acc	EUR	0.30	-
	Class Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF	Class Acc	EUR	0.30	-
	Class Dist	EUR	0.30	-

Information to shareholders for shares distributed in Switzerland (continued)

Sub-Funds	Shares Class	Currency	TER	Performance Fees
Lyxor Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF	Class Acc	EUR	0.30	-
	Class Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF	Class Acc	EUR	0.30	-
	Class Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF	Class Acc	EUR	0.30	-
	Class Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF	Class Acc	EUR	0.30	-
	Class Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF	Class Acc	EUR	0.30	-
	Class Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF	Class Acc	EUR	0.30	-
	Class Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF	Class Acc	EUR	0.30	-
	Class Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF	Class Acc	EUR	0.30	-
	Class Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF	Class Acc	EUR	0.30	-
	Class Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF	Class Acc	EUR	0.30	-
	Class Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF	Class Acc	EUR	0.30	-
	Class Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF	Class Acc	EUR	0.30	-
	Class Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF	Class Acc	EUR	0.30	-
	Class Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF	Class Acc	EUR	0.30	-
	Class Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor Robotics & AI UCITS ETF	Class Acc	USD	0.40	-
Lyxor Index Fund - Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF	Class Acc	USD	0.35	-
Lyxor Index Fund - Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF	Class Acc	USD	0.32	-
Lyxor Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF	Class Acc	USD	0.30	-
Lyxor Index Fund - Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF	Class Acc	USD	0.36	-
Lyxor Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF	Class Acc	USD	0.33	-
Lyxor Index Fund - Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF	Class Acc	USD	0.30	-
Lyxor Index Fund - Lyxor iBoxx $ Liquid Emerging Markets Sovereigns UCITS ETF	Class Dist	USD	0.30	-
	Class Monthly Hedged to EUR Dist	EUR	0.40	-

Lyxor Index Fund

Unaudited semi-annual report