



Ossiam Lux

SICAV

Unaudited Semi-Annual Report As at June 30, 2024

No subscriptions should be made on the basis of the Financial Reports including audited financial statements alone. Subscriptions should only be made on the basis of the current Prospectus supplemented by the application form, the Key Investor Documents ("KIDs"), the latest Annual Report including audited financial statements and the latest unaudited Semi-Annual Report, if published thereafter.

Performance data shown represents past performance and is not a guarantee of future results. More recent performance may be lower or higher. Principal value and returns fluctuate over time (including as a result of currency fluctuations) so that Shares, when redeemed, will be worth more or less than their original cost. Performance shown is net of all Fund expenses, but does not include the effect of sales charges or correspondent bank charges, and assumes reinvestment of distributions. If such charges were included, returns would have been lower. Performance for other share classes will be more or less depending on differences in fees and sales charges.

Unless otherwise indicated, all defined terms used herein shall have the same meaning as set out in the Prospectus of the SICAV.

The Prospectus and KIDs are available free of charge at the registered office of the SICAV I in Luxembourg and on www.ossiam.com.

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Ossiam Lux

Management and Administration

Chairman

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Chief Executive Officer (Ossiam)
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75008 Paris (France)

Directors of the SICAV:

Antoine MOREAU
Independent Director
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92200 Neuilly sur Seine (France)

Christophe ARNOULD
Independent Director
90 rue du Cimetière
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Philippe CHANZY
Deputy Chief Executive Officer (Ossiam)
6, place de la Madeleine
75008 Paris (France)

Management Company and Investment Manager

Ossiam
6, place de la Madeleine
75008 Paris (France)

Distributors

Natixis Investment Managers International
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75013 Paris (France)

Quantic Financial Solutions GmbH*
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1070 Vienna (Austria)

Barclays State Bank PLC*
1 Churchill Place
London E14 5HP (United Kingdom)

Altervest Ltd.**
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Brossard, Québec (Canada)

Depository, Domiciliary and Corporate Agent

State Street Bank International GmbH, Luxembourg
Branch
49, Avenue J.F. Kennedy
L-1855 Luxembourg (Grand Duchy of Luxembourg)

Administrative Agent, Paying Agent and Registrar and Transfer Agent

State Street Bank International GmbH, Luxembourg
Branch
49, Avenue J.F. Kennedy
L-1855 Luxembourg (Grand Duchy of Luxembourg)

Cabinet de révision agréé

Deloitte Audit, *Société à Responsabilité Limitée*
20, Boulevard de Kockelscheuer
L-1821 Luxembourg (Grand Duchy of Luxembourg)

Registered Office

49, Avenue J.F. Kennedy
L-1855 Luxembourg (Grand Duchy of Luxembourg)

Legal Advisor

Vandenbulke
12c Impasse Drosbach
L-1882 Luxembourg (Grand Duchy of Luxembourg)

*Ossiam Shiller Barclays Cape® US Sector Value TR, Ossiam Shiller Barclays Cape® Europe Sector Value TR, Ossiam Shiller Barclays Cape® Global Sector Value and Barclays Quantic Global E NR,

**all sub-funds except Ossiam Stoxx Europe 600 ESG Equal Weight NR

Investment Manager Report

(Performance are calculated over the period 2023-12-29 to 2024-06-28 unless specified otherwise)

Ossiam Shiller Barclays CAPE® US Sector Value TR

- *Investment Objective*

The investment objective of the Sub-Fund is to replicate, before the Sub-Fund’s fees and expenses, the performance of the Shiller Barclays CAPE® US Sector Value Net TR Index closing level. The Sub-Fund is passively managed.

- *Performance and Tracking Error vs Index*

Index Shiller Barclays CAPE® US Sector Value Net TR

	Sub-Fund Class Performance	Index Performance	Performance Difference	Tracking Error*	Target Tracking Error
UCITS ETF 1C (EUR)	9.91%	10.32%	-0.41%	0.06%	0.50%
UCITS ETF HEDGED INDEX 1C (EUR)	5.68%	6.14%	-0.46%	0.08%	0.50%
UCITS ETF 1C (USD)	6.63%	7.03%	-0.41%	0.07%	0.50%

This performance difference represents the net cost borne by the Sub-Fund which is the sum of administrative costs (Total Expense Ratio) and transaction costs less additional revenues coming from the synthetic replication used in this Sub-Fund. The effective Tracking Error is compliant with the Sub-Fund’s objective which is to maintain a low Tracking Error.

- *Performance and Volatility comparison vs Market Cap Index*

Market Cap Index S&P 500 NR (S&P 500 EUR Hedged NTR for the EUR Hedged share class)

	Sub-Fund Class Performance	Market Cap Index Performance	Performance Difference	Sub-Fund Class Volatility**	Market Cap Index Volatility***	Volatility Difference
UCITS ETF 1C (EUR)	9.91%	18.58%	-8.67%	10.44%	11.35%	-0.91%
UCITS ETF HEDGED INDEX 1C (EUR)	5.68%	14.19%	-8.51%	10.33%	10.89%	-0.56%
UCITS ETF 1C (USD)	6.63%	15.05%	-8.42%	10.29%	10.84%	-0.55%

Information Classification: Limited Access

*The Tracking Error was computed as the annualized standard deviation of the difference between the weekly returns of the Share Class and the weekly returns of the Index over a one-year period, unless specified otherwise

** The Sub-Fund Class Volatility was computed as the annualized standard deviation of the daily returns of the Share Class over the period

***The Market Cap Index Volatility was computed as the annualized standard deviation of the daily returns of the Market Cap Index

Investment Manager Report

(Performance are calculated over the period 2023-12-29 to 2024-06-28 unless specified otherwise)

Ossiam Shiller Barclays CAPE® Europe Sector Value TR

- *Investment Objective*

The investment objective of the Sub-Fund is to replicate, before the Sub-Fund’s fees and expenses, the performance of the Shiller Barclays CAPE® Europe Sector Value Net TR Index closing level. The Sub-Fund is passively managed.

- *Performance and Tracking Error vs Index*

Index Shiller Barclays CAPE® Europe Sector Value Net TR

	Sub-Fund Class Performance	Index Performance	Performance Difference	Tracking Error*	Target Tracking Error
UCITS ETF 1C (EUR)	5.19%	5.52%	-0.33%	0.07%	0.50%

This performance difference represents the net cost borne by the Sub-Fund which is the sum of administrative costs (Total Expense Ratio) and transaction costs less additional revenues coming from the synthetic replication used in this Sub-Fund. The effective Tracking Error is compliant with the Sub-Fund’s objective which is to maintain a low Tracking Error.

- *Performance and Volatility comparison vs Market Cap Index*

Market Cap Index MSCI Europe NR

	Sub-Fund Class Performance	Market Cap Index Performance	Performance Difference	Sub-Fund Class Volatility**	Market Cap Index Volatility***	Volatility Difference
UCITS ETF 1C (EUR)	5.19%	9.05%	-3.86%	8.81%	9.31%	-0.50%

Information Classification: Limited Access

*The Tracking Error was computed as the annualized standard deviation of the difference between the weekly returns of the Share Class and the weekly returns of the Index over a one-year period, unless specified otherwise

** The Sub-Fund Class Volatility was computed as the annualized standard deviation of the daily returns of the Share Class over the period

***The Market Cap Index Volatility was computed as the annualized standard deviation of the daily returns of the Market Cap Index

Investment Manager Report

(Performance are calculated over the period 2023-12-29 to 2024-06-28 unless specified otherwise)

Ossiam Shiller Barclays CAPE® Global Sector Value

- *Investment Objective*

The investment objective of the Sub-Fund is to replicate, before the Sub-Fund’s fees and expenses, the performance of the Shiller Barclays CAPE® Global Sector Net TR Index closing level. The Sub-Fund is passively managed.

- *Performance and Tracking Error vs official Index*

Index Shiller Barclays CAPE® Global Sector Value Net TR

	Sub-Fund Class Performance	Index Performance	Performance Difference	Tracking Error*	Target Tracking Error
UCITS ETF 1C (EUR)	9.85%	10.41%	-0.56%	0.10%	0.50%
UCITS ETF 1C (USD)	6.52%	7.06%	-0.54%	0.10%	0.50%

This performance difference represents the net cost borne by the Sub-Fund which is the sum of administrative costs (Total Expense Ratio) and transaction costs less additional revenues coming from the synthetic replication used in this Sub-Fund. The effective Tracking Error is compliant with the Sub-Fund’s objective which is to maintain a low Tracking Error.

- *Performance and Volatility comparison vs Market Cap Index*

Market Cap Index MSCI World Net TR

	Sub-Fund Class Performance	Market Cap Index Performance	Performance Difference	Sub-Fund Class Volatility**	Market Cap Index Volatility***	Volatility Difference
UCITS ETF 1C (EUR)	9.85%	15.56%	-5.71%	7.74%	9.72%	-1.98%
UCITS ETF 1C (USD)	6.52%	12.06%	-5.54%	9.56%	10.75%	-1.19%

Information Classification: Limited Access

*The Tracking Error was computed as the annualized standard deviation of the difference between the weekly returns of the Share Class and the weekly returns of the Index over a one-year period, unless specified otherwise

** The Sub-Fund Class Volatility was computed as the annualized standard deviation of the daily returns of the Share Class over the period

***The Market Cap Index Volatility was computed as the annualized standard deviation of the daily returns of the Market Cap Index over the period

Investment Manager Report

(Performance are calculated over the period 2023-12-29 to 2024-06-28 unless specified otherwise)

Ossiam Bloomberg Europe ex Eurozone PAB NR

- *Investment Objective*

The investment objective of the Sub-Fund is to replicate, before the Sub-Fund's fees and expenses, the performance of the Bloomberg PAB Europe DM ex Eurozone Large & Mid Cap Net Return Index closing level. The Sub-Fund is passively managed.

- *Performance and Tracking Error vs Index*

Index Bloomberg PAB Europe DM ex Eurozone Large & Mid Cap NR

	Sub-Fund Class Performance	Index Performance	Performance Difference	Tracking Error*	Target Tracking Error
UCITS ETF 1C (EUR)	9.27%	9.30%	-0.03%	0.13%	0.50%

This performance difference represents the net cost borne by the Sub-Fund which is the sum of administrative costs (Total Expense Ratio) and transaction costs.

The effective Tracking Error is compliant with the Sub-Fund's objective which is to maintain a low Tracking Error.

- *Performance and Volatility comparison vs Market Cap Index*

Market Cap Index Bloomberg Europe DM ex Eurozone Large & Mid Cap NR

	Sub-Fund Class Performance	Market Cap Index Performance	Performance Difference	Sub-Fund Class Volatility**	Market Cap Index Volatility***	Volatility Difference
UCITS ETF 1C (EUR)	9.27%	10.18%	-0.91%	9.04%	8.55%	0.48%

Information Classification: Limited Access

*The Tracking Error was computed as the annualized standard deviation of the difference between the weekly returns of the Share Class and the weekly returns of the Index over a one-year period, unless specified otherwise

** The Sub-Fund Class Volatility was computed as the annualized standard deviation of the daily returns of the Share Class over the period

***The Market Cap Index Volatility was computed as the annualized standard deviation of the daily returns of the Market Cap Index over the period

Investment Manager Report

(Performance are calculated over the period 2023-12-29 to 2024-06-28 unless specified otherwise)

Ossiam Bloomberg Eurozone PAB NR

- *Investment Objective*

The investment objective of the Sub-Fund is to replicate, before the Sub-Fund's fees and expenses, the performance of the Bloomberg PAB Eurozone DM Large & Mid Cap Net Return Index. The Sub-Fund is passively managed.

- *Performance and Tracking Error vs Index*

Index Bloomberg PAB Eurozone DM Large & Mid Cap NR

	Sub-Fund Class Performance	Index Performance	Performance Difference	Tracking Error*	Target Tracking Error
UCITS ETF 1C (EUR)	7.95%	7.61%	0.34%	0.14%	0.50%

This performance difference represents the net cost borne by the Sub-Fund which is the sum of administrative costs (Total Expense Ratio) and transaction costs.

The effective Tracking Error is compliant with the Sub-Fund's objective which is to maintain a low Tracking Error.

- *Performance and Volatility comparison vs Market Cap Index*

Market Cap Index Bloomberg Eurozone DM Large & Mid Cap NR

	Sub-Fund Class Performance	Market Cap Index Performance	Performance Difference	Sub-Fund Class Volatility**	Market Cap Index Volatility***	Volatility Difference
UCITS ETF 1C (EUR)	7.95%	8.29%	-0.34%	10.83%	10.66%	0.17%

Information Classification: Limited Access

*The Tracking Error was computed as the annualized standard deviation of the difference between the weekly returns of the Share Class and the weekly returns of the Index over a one-year period, unless specified otherwise

** The Sub-Fund Class Volatility was computed as the annualized standard deviation of the daily returns of the Share Class over the period

***The Market Cap Index Volatility was computed as the annualized standard deviation of the daily returns of the Market Cap Index over the period

Investment Manager Report

(Performance are calculated over the period 2023-12-29 to 2024-06-28 unless specified otherwise)

Ossiam Bloomberg Japan PAB NR

- *Investment Objective*

The investment objective of the Sub-Fund is to replicate, before the Sub-Fund's fees and expenses, the performance of the Bloomberg PAB Japan Large & Mid Cap Net Return Index closing level. The Sub-Fund is passively managed.

- *Performance and Tracking Error vs Index*

Index Bloomberg PAB Japan Large & Mid Cap Net Return

	Sub-Fund Class Performance	Index Performance	Performance Difference	Tracking Error*	Target Tracking Error
UCITS ETF 1C (EUR)	5.37%	5.49%	-0.12%	0.15%	0.50%
UCITS ETF 1H (EUR)	18.41%	16.78%	1.63%	0.37%	0.50%

This performance difference represents the net cost borne by the Sub-Fund which is the sum of administrative costs (Total Expense Ratio) and transaction costs.

The effective Tracking Error is compliant with the Sub-Fund's objective which is to maintain a low Tracking Error.

- *Performance and Volatility comparison vs Market Cap Index*

Market Cap Index Bloomberg Japan Large & Mid Cap Net Return

	Sub-Fund Class Performance	Market Cap Index Performance	Performance Difference	Sub-Fund Class Volatility**	Market Cap Index Volatility***	Volatility Difference
UCITS ETF 1C (EUR)	5.37%	10.06%	-4.70%	15.93%	17.03%	-1.10%
UCITS ETF 1H (EUR)	18.41%	21.84%	-3.44%	13.86%	15.33%	-1.46%

Information Classification: Limited Access

*The Tracking Error was computed as the annualized standard deviation of the difference between the weekly returns of the Share Class and the weekly returns of the Index over a one-year period, unless specified otherwise

** The Sub-Fund Class Volatility was computed as the annualized standard deviation of the daily returns of the Share Class over the period

***The Market Cap Index Volatility was computed as the annualized standard deviation of the daily returns of the Market Cap Index

Investment Manager Report

(Performance are calculated over the period 2023-12-29 to 2024-06-28 unless specified otherwise)

Ossiam Bloomberg Asia Pacific ex Japan PAB NR

- *Investment Objective*

The investment objective of the Sub-Fund is to replicate, before the Sub-Fund's fees and expenses, the performance of the Bloomberg PAB APAC DM ex-Japan Large & Mid Cap Net Return Index closing level. The Sub-Fund is passively managed.

- *Performance and Tracking Error vs Index*

<i>Index</i>	Bloomberg PAB APAC DM ex-Japan Large & Mid Cap Net Return				
	Sub-Fund Class Performance	Index Performance	Performance Difference	Tracking Error*	Target Tracking Error
UCITS ETF 1C (EUR)	5.15%	5.30%	-0.15%	0.23%	1.00%

This performance difference represents the net cost borne by the Sub-Fund which is the sum of administrative costs (Total Expense Ratio) and transaction costs. The effective Tracking Error is compliant with the Sub-Fund's objective which is to maintain a low Tracking Error.

- *Performance and Volatility comparison vs Market Cap Index*

Market Cap Index Bloomberg APAC Developed Markets ex Japan Large & Mid Cap Net Return

	Sub-Fund Class Performance	Market Cap Index Performance	Performance Difference	Sub-Fund Class Volatility**	Market Cap Index Volatility***	Volatility Difference
UCITS ETF 1C (EUR)	5.15%	4.25%	0.90%	11.71%	11.48%	0.23%

Information Classification: Limited Access

*The Tracking Error was computed as the annualized standard deviation of the difference between the weekly returns of the Share Class and the weekly returns of the Index over a one-year period, unless specified otherwise

** The Sub-Fund Class Volatility was computed as the annualized standard deviation of the daily returns of the Share Class over the period

***The Market Cap Index Volatility was computed as the annualized standard deviation of the daily returns of the Market Cap Index

Investment Manager Report

(Performance are calculated over the period 2023-12-29 to 2024-06-28 unless specified otherwise)

Ossiam Europe ESG Machine Learning

- *Investment Objective*

The investment objective of the Sub-Fund is to deliver the net total return of a selection of equities which are listed in Europe while consistently integrating environmental, social and governance (“ESG”) matters. The Sub-Fund is actively managed.

- *Performance and volatility comparison vs Market Cap Index*

Market Cap Index Solactive Europe 600 Index NTR

	Sub-Fund Class Performance	Market Cap Index Performance	Performance Difference	Sub-Fund Class Volatility**	Market Cap Index Volatility***	Volatility Difference
UCITS ETF 1C (EUR)	9.06%	8.84%	0.22%	7.77%	9.26%	-1.50%
UCITS ETF 2C (EUR)	9.17%	8.84%	0.32%	7.77%	9.26%	-1.49%

Information Classification: Limited Access

*The Tracking Error was computed as the annualized standard deviation of the difference between the weekly returns of the Share Class and the weekly returns of the Index over a one-year period, unless specified otherwise

** The Sub-Fund Class Volatility was computed as the annualized standard deviation of the daily returns of the Share Class over the period

***The Market Cap Index Volatility was computed as the annualized standard deviation of the daily returns of the Market Cap Index

Investment Manager Report

(Performance are calculated over the period 2023-12-29 to 2024-06-28 unless specified otherwise)

Ossiam STOXX® Europe 600 ESG Equal Weight NR

- *Investment Objective*

The investment objective of the Sub-Fund is to replicate, before the Sub-Fund's fees and expenses, the performance of the STOXX® Europe 600 ESG Broad Market Equal Weight Index Net Return EUR closing level. The Sub-Fund is passively managed.

- *Change in replication strategy*

Starting on January 23rd, the Sub-Fund switched from synthetic replication to physical replication of its Index.

- *Performance and Tracking Error vs Index*

Index STOXX® Europe 600 ESG Broad Market Equal Weight NR

	Sub-Fund Class Performance	Index Performance	Performance Difference	Tracking Error*	Target Tracking Error
UCITS ETF 1C (EUR)	3.89%	3.71%	0.18%	0.11%	0.50%

This performance difference represents the net cost borne by the Sub-Fund which is the sum of administrative costs (Total Expense Ratio) and transaction costs. The effective Tracking Error is compliant with the Sub-Fund's objective which is to maintain a low Tracking Error.

- *Performance and Volatility comparison vs Market Cap Index*

Market Cap Index STOXX® Europe 600 NR

	Sub-Fund Class Performance	Market Cap Index Performance	Performance Difference	Sub-Fund Class Volatility**	Market Cap Index Volatility***	Volatility Difference
UCITS ETF 1C (EUR)	3.89%	8.86%	-4.96%	10.13%	9.03%	1.10%

Information Classification: Limited Access

*The Tracking Error was computed as the annualized standard deviation of the difference between the weekly returns of the Share Class and the weekly returns of the Index over a one-year period, unless specified otherwise

** The Sub-Fund Class Volatility was computed as the annualized standard deviation of the daily returns of the Share Class over the period

***The Market Cap Index Volatility was computed as the annualized standard deviation of the daily returns of the Market Cap Index over the period

Investment Manager Report

(Performance are calculated over the period 2023-12-29 to 2024-06-28 unless specified otherwise)

Ossiam US Steepener

- *Investment Objective*

The investment objective of the Sub-Fund is to replicate, before the Sub-Fund's fees and expenses, the performance of the Solactive US Treasury Yield Curve Steepener 2-5 vs 10-30 Index closing level. The Sub-Fund is passively managed.

- *Performance and Tracking Error vs Index*

Index Solactive US Treasury Yield Curve Steepener 2-5 vs 10-30

	Sub-Fund Class Performance	Index Performance	Performance Difference	Tracking Error*	Target Tracking Error
UCITS ETF 1C (USD)	0.16%	0.45%	-0.29%	0.10%	1.00%
2C (USD)	0.16%	0.45%	-0.29%	0.10%	1.00%

This performance difference represents the net cost borne by the Sub-Fund which is the sum of administrative costs (Total Expense Ratio) and transaction costs less additional revenues coming from the synthetic replication used in this Sub-Fund.

The effective Tracking Error is compliant with the threshold defined in the Prospectus.

- *Performance and Volatility comparison vs USD Cash Index*

Market Cap Index Solactive Overnight USD Cash

	Sub-Fund Class Performance	Market Cap Index Performance	Performance Difference	Sub-Fund Class Volatility**	Market Cap Index Volatility***	Volatility Difference
UCITS ETF 1C (USD)	0.16%	2.73%	-2.57%	3.69%	0.23%	3.46%
2C (USD)	0.16%	2.73%	-2.57%	3.69%	0.23%	3.46%

Information Classification: Limited Access

*The Tracking Error was computed as the annualized standard deviation of the difference between the weekly returns of the Share Class and the weekly returns of the Index over a one-year period, unless specified otherwise

** The Sub-Fund Class Volatility was computed as the annualized standard deviation of the daily returns of the Share Class over the period

***The Market Cap Index Volatility was computed as the annualized standard deviation of the daily returns of the Market Cap Index

Investment Manager Report

(Performance are calculated over the period 2023-12-29 to 2024-06-28 unless specified otherwise)

Ossiam Euro Government Bonds 3-5Y Carbon Reduction

- *Investment Objective*

The investment objective of the Sub-Fund is to replicate, before the Sub-Fund's fees and expenses, the performance of the ICE 3-5 Year Euro Government Carbon Reduction Index. The Sub-Fund is passively managed.

- *Performance and Tracking Error vs Index*

Index ICE 3-5 Year Euro Government Carbon Reduction

	Sub-Fund Class Performance	Index Performance	Performance Difference	Tracking Error*	Target Tracking Error
UCITS ETF 1C (EUR)	-1.06%	-0.90%	-0.16%	0.35%	1.00%

This performance difference represents the net cost borne by the Sub-Fund which is the sum of administrative costs (Total Expense Ratio) and transaction costs. The effective Tracking Error is compliant with the Sub-Fund's objective which is to maintain a low Tracking Error.

- *Performance and Volatility comparison vs Market Cap Weighted Index*

Market Cap Index ICE BofA 3-5 Year Euro Government

	Sub-Fund Class Performance	Market Cap Index Performance	Performance Difference	Sub-Fund Class Volatility**	Market Cap Index Volatility***	Volatility Difference
UCITS ETF 1C (EUR)	-1.06%	-0.91%	-0.14%	2.86%	2.87%	-0.02%

Information Classification: Limited Access

*The Tracking Error was computed as the annualized standard deviation of the difference between the weekly returns of the Share Class and the weekly returns of the Index over a one-year period, unless specified otherwise

** The Sub-Fund Class Volatility was computed as the annualized standard deviation of the daily returns of the Share Class over the period

***The Market Cap Index Volatility was computed as the annualized standard deviation of the daily returns of the Market Cap Index

Investment Manager Report

(Performance are calculated over the period 2023-12-29 to 2024-06-28 unless specified otherwise)

BARCLAYS QUANTIC GLOBAL E NR

- *Investment Objective*

The investment objective of the Sub-Fund is to replicate, before the Sub-Fund's fees and expenses, the performance of the Barclays Quantic Global E Index closing level. The Sub-Fund is passively managed.

- *Performance and Tracking Error vs Index*

<i>Index</i>	Barclays Quantic Global E				
	Sub-Fund Class Performance	Index Performance	Performance Difference	Tracking Error*	Target Tracking Error
UCITS ETF 1C (EUR)	4.22%	4.62%	-0.40%	0.08%	1.00%

This performance difference represents the net cost borne by the Sub-Fund which is the sum of administrative costs (Total Expense Ratio) and transaction costs less additional revenues coming from the synthetic replication used in this Sub-Fund. The effective Tracking Error is compliant with the Sub-Fund's objective which is to maintain a low Tracking Error.

- *Performance and Volatility comparison vs Market Cap Weighted Index*

Market Cap Index Solactive GBS Developed Markets Large & Mid Cap USD NTR

	Sub-Fund Class Performance	Market Cap Index Performance	Performance Difference	Sub-Fund Class Volatility**	Market Cap Index Volatility***	Volatility Difference
UCITS ETF 1C (EUR)	4.22%	15.62%	-11.40%	11.11%	9.63%	1.48%

Information Classification: Limited Access

*The Tracking Error was computed as the annualized standard deviation of the difference between the weekly returns of the Share Class and the weekly returns of the Index over a one-year period, unless specified otherwise

** The Sub-Fund Class Volatility was computed as the annualized standard deviation of the daily returns of the Share Class over the period

***The Market Cap Index Volatility was computed as the annualized standard deviation of the daily returns of the Market Cap Index

Ossiam Lux

Statement of Net Assets

As at June 30, 2024

		Ossiam Europe ESG Machine Learning EUR	Ossiam STOXX® Europe 600 ESG Equal Weight NR EUR	Ossiam Shiller Barclays Cape® US Sector Value TR USD	Ossiam Shiller Barclays Cape® Europe Sector Value TR EUR
ASSETS					
Investments, at value, excluding swap					
contracts	2	55,881,047	116,629,823	3,781,637,072	161,377,205
<i>Portfolio at cost</i>		<i>52,219,160</i>	<i>113,836,653</i>	<i>3,354,575,872</i>	<i>160,816,134</i>
Cash at banks	2	-	17,294	6,461,087	330,336
Unrealised gain on forward foreign					
exchange contracts	2b	-	-	-	-
Net unrealised gain on swaps					
contracts	2, 6	-	-	194,842,308	7,518,003
Interest and dividends receivable, net		387,986	391,828	36,463	-
Receivable on sale of investments		3,456	-	-	-
Receivable on subscriptions		-	-	-	-
TOTAL ASSETS		56,272,489	117,038,945	3,982,976,930	169,225,544
LIABILITIES					
Bank overdrafts	2	307,799	219,025	-	-
Unrealised loss on forward foreign					
exchange contracts	2b	-	-	-	-
Payable on purchase of investments		-	-	-	-
Payable on redemptions		-	-	36,463	-
Management fees payable	3	7,557	1,897	1,206,780	35,704
Interest and dividends payable, net		-	-	-	-
Other expenses payable		14,876	25,453	773,751	48,719
TOTAL LIABILITIES		330,232	246,375	2,016,994	84,423
TOTAL NET ASSETS		55,942,257	116,792,570	3,980,959,936	169,141,121

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Statement of Net Assets

As at June 30, 2024 (continued)

		Ossiam Bloomberg Europe ex Eurozone PAB NR EUR	Ossiam Bloomberg Japan PAB NR JPY	Ossiam Bloomberg Eurozone PAB NR EUR	Ossiam US Steepener USD
ASSETS					
Investments, at value, excluding swap					
contracts	2	251,879,392	52,001,614,170	325,417,958	156,262,578
<i>Portfolio at cost</i>		<i>233,658,323</i>	<i>42,990,317,949</i>	<i>295,553,535</i>	<i>155,741,388</i>
Cash at banks	2	74,290	-	80,052	3,042,897
Unrealised gain on forward foreign					
exchange contracts	2b	-	234,273,967	-	-
Net unrealised gain on swaps					
contracts	2, 6	-	-	-	6,142,709
Interest and dividends receivable, net		432,682	53,472,524	486,334	1,538,333
Receivable on sale of investments		-	-	-	-
Receivable on subscriptions		1,062,113	-	1,793,580	5,205
TOTAL ASSETS		253,448,477	52,289,360,661	327,777,924	166,991,722
LIABILITIES					
Bank overdrafts	2	240,303	1,069,210	-	-
Unrealised loss on forward foreign					
exchange contracts	2b	-	7,169,475	-	-
Payable on purchase of investments		1,089,752	-	2,190,038	-
Payable on redemptions		-	-	-	2,851,103
Management fees payable	3	15,970	5,950,631	25,638	13,585
Interest and dividends payable, net		-	-	-	3,961
Other expenses payable		18,034	2,358,601	18,373	25,437
TOTAL LIABILITIES		1,364,059	16,547,917	2,234,049	2,894,086
TOTAL NET ASSETS		252,084,418	52,272,812,744	325,543,875	164,097,636

Ossiam Lux

Statement of Net Assets

As at June 30, 2024 (continued)

		Ossiam Euro Government Bonds 3-5Y Carbon Reduction EUR	Barclays Quantic Global E NR EUR	Ossiam Bloomberg Asia Pacific ex Japan PAB NR USD
ASSETS				
Investments, at value, excluding swap contracts	2	356,604,030	81,985,281	134,658,065
<i>Portfolio at cost</i>		<i>358,427,831</i>	<i>76,930,623</i>	<i>129,912,467</i>
Cash at banks	2	682,523	84,504	-
Unrealised gain on forward foreign exchange contracts	2b	-	-	-
Net unrealised gain on swaps contracts	2, 6	-	3,784,524	-
Interest and dividends receivable, net		3,113,421	-	600,064
Receivable on sale of investments		-	-	-
Receivable on subscriptions		-	-	-
TOTAL ASSETS		360,399,974	85,854,309	135,258,129
LIABILITIES				
Bank overdrafts	2	-	-	494,672
Unrealised loss on forward foreign exchange contracts	2b	-	-	-
Payable on purchase of investments		-	-	-
Payable on redemptions		-	-	-
Management fees payable	3	24,950	41,364	18,984
Interest and dividends payable, net		-	-	-
Other expenses payable		22,798	2,849	11,133
TOTAL LIABILITIES		47,748	44,213	524,789
TOTAL NET ASSETS		360,352,226	85,810,096	134,733,340

Ossiam Lux

Statement of Net Assets

As at June 30, 2024 (continued)

		Ossiam Shiller Barclays Cape® Global Sector Value USD	Combined EUR
ASSETS			
Investments, at value, excluding swap			
contracts	2	28,021,866	5,477,442,178
<i>Portfolio at cost</i>		<i>25,814,571</i>	<i>4,961,399,733</i>
Cash at banks	2	7,276	10,143,509
Unrealised gain on forward foreign			
exchange contracts	2b	-	1,358,789
Net unrealised gain on swaps			
contracts	2, 6	1,702,586	200,420,803
Interest and dividends receivable, net		-	7,151,651
Receivable on sale of investments		-	3,456
Receivable on subscriptions		-	2,860,550
TOTAL ASSETS		29,731,728	5,699,380,936
LIABILITIES			
Bank overdrafts	2	-	1,234,884
Unrealised loss on forward foreign			
exchange contracts	2b	-	41,583
Payable on purchase of investments		-	3,279,790
Payable on redemptions		-	2,694,252
Management fees payable	3	-	1,343,972
Interest and dividends payable, net		-	3,696
Other expenses payable		14,258	934,158
TOTAL LIABILITIES		14,258	9,532,335
TOTAL NET ASSETS		29,717,470	5,689,848,601

Ossiam Lux

Statement of Operations and Changes in Net Assets

For the year/period ended June 30, 2024

		Ossiam Europe ESG Machine Learning EUR	Ossiam STOXX® Europe 600 ESG Equal Weight NR EUR	Ossiam Shiller Barclays Cape® US Sector Value TR USD	Ossiam Shiller Barclays Cape® Europe Sector Value TR EUR
NET ASSETS AT THE BEGINNING OF THE PERIOD		53,699,125	257,408,027	3,945,334,009	195,254,193
INCOME					
Interest on bonds, net		-	-	-	-
Dividends, net	2	1,590,372	3,277,011	-	-
Other income	5	1,581	1,914	141,182	6,008
TOTAL INCOME		1,591,953	3,278,925	141,182	6,008
EXPENSES					
Management fees	3	49,360	122,775	7,471,399	250,511
Administrative fees		8,408	14,031	319,987	13,869
Depository and Depository transaction fees		14,706	32,978	100,662	22,099
Index fees		-	50,000	5,044,116	215,454
Interest on bonds, net		-	-	-	-
Bank interest, claims		8,909	14,216	450,151	17,643
Other charges and taxes	5	72,554	50,753	140,674	56,492
TOTAL EXPENSES		153,937	284,753	13,526,989	576,068
NET INCOME / (LOSS) FROM INVESTMENTS		1,438,016	2,994,172	(13,385,807)	(570,060)
- Net realised profit/(loss) on sales of investments	2	1,409,174	5,979,838	787,248,629	18,249,942
- Net realised profit/(loss) on forward foreign exchange contracts and foreign currencies	2	18,197	582,208	(151,230)	-
- Net realised profit/(loss) on swap contracts	2	-	-	(233,629,603)	2,318,311
NET REALISED PROFIT/(LOSS)		1,427,371	6,562,046	553,467,796	20,568,253
- Change in net unrealised appreciation/(depreciation) on investments		2,037,482	(2,279,436)	(293,570,375)	(8,735,099)
- Change in net unrealised appreciation/(depreciation) on forward foreign exchange contracts and foreign currencies	2	5	512	(3,892)	36
- Change in net unrealised appreciation/(depreciation) on swaps contracts	2	-	-	(6,693,109)	(2,670,593)
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS		4,902,874	7,277,294	239,814,613	8,592,537
Subscriptions of shares		388	1,999,223	760,021,208	3,341,159
Redemptions of shares		(2,660,130)	(149,891,974)	(964,209,894)	(38,046,768)
Currency translation		-	-	-	-
NET ASSETS AT THE END OF THE PERIOD		55,942,257	116,792,570	3,980,959,936	169,141,121

Ossiam Lux

Statement of Operations and Changes in Net Assets

For the year/period ended June 30, 2024 (continued)

		Ossiam Bloomberg Europe ex Eurozone PAB NR EUR	Ossiam Bloomberg Japan PAB NR JPY	Ossiam Bloomberg Eurozone PAB NR EUR	Ossiam US Steepener USD
NET ASSETS AT THE BEGINNING OF THE PERIOD		124,452,824	43,289,890,130	366,188,354	254,551,684
INCOME					
Interest on bonds, net		-	-	-	4,443,472
Dividends, net	2	4,026,152	445,828,074	7,797,512	-
Other income	5	2,340	596,854	3,024	2,690
TOTAL INCOME		4,028,492	446,424,928	7,800,536	4,446,162
EXPENSES					
Management fees	3	78,944	31,700,778	174,504	218,534
Administrative fees		16,952	5,770,016	28,849	34,168
Depository and Depository transaction fees		17,076	4,153,496	38,772	12,678
Index fees		15,974	5,531,583	30,327	10,337
Interest on bonds, net		-	-	-	-
Bank interest, claims		5,518	1,638,485	1,443	46,834
Other charges and taxes	5	28,076	6,932,427	31,188	36,417
TOTAL EXPENSES		162,540	55,726,785	305,083	358,968
NET INCOME / (LOSS) FROM INVESTMENTS		3,865,952	390,698,143	7,495,453	4,087,194
- Net realised profit/(loss) on sales of investments	2	2,648,110	2,644,726,423	16,512,617	5,645,108
- Net realised profit/(loss) on forward foreign exchange contracts and foreign currencies	2	295,436	1,206,748,000	2,940	11
- Net realised profit/(loss) on swap contracts	2	-	-	-	17,671,169
NET REALISED PROFIT/(LOSS)		2,943,546	3,851,474,423	16,515,557	23,316,288
- Change in net unrealised appreciation/(depreciation) on investments		10,017,343	4,301,117,943	4,978,024	(19,153,751)
- Change in net unrealised appreciation/(depreciation) on forward foreign exchange contracts and foreign currencies	2	887	657,268,418	(25)	147
- Change in net unrealised appreciation/(depreciation) on swaps contracts	2	-	-	-	(7,663,425)
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS		16,827,728	9,200,558,927	28,989,009	586,453
Subscriptions of shares		155,146,847	13,669,110,425	27,616,750	18,560,745
Redemptions of shares		(44,342,981)	(13,886,746,738)	(97,250,238)	(109,601,246)
Currency translation		-	-	-	-
NET ASSETS AT THE END OF THE PERIOD		252,084,418	52,272,812,744	325,543,875	164,097,636

Ossiam Lux

Statement of Operations and Changes in Net Assets

For the year/period ended June 30, 2024 (continued)

		Ossiam Euro Government Bonds 3-5Y Carbon Reduction EUR	Barclays Quantic Global E NR EUR	Ossiam Bloomberg Asia Pacific ex Japan PAB NR USD
NET ASSETS AT THE BEGINNING OF THE PERIOD		447,332,632	103,268,943	128,475,372
INCOME				
Interest on bonds, net		5,509,796	-	-
Dividends, net	2	-	-	2,460,323
Bank interest, claims		20,812	-	-
Other income	5	3,348	4,925	2,135
TOTAL INCOME		5,533,956	4,925	2,462,458
EXPENSES				
Management fees	3	197,318	255,514	105,583
Administrative fees		28,650	7,397	12,708
Depository and Depository transaction fees		35,624	5,885	19,024
Index fees		33,472	1,294	18,600
Interest on bonds, net		-	-	-
Bank interest, claims		-	13,393	10,987
Other charges and taxes	5	35,077	36,318	29,679
TOTAL EXPENSES		330,141	319,801	196,581
NET INCOME / (LOSS) FROM INVESTMENTS		5,203,815	(314,876)	2,265,877
- Net realised profit/(loss) on sales of investments	2	669,657	18,864,530	(452,590)
- Net realised profit/(loss) on forward foreign exchange contracts and foreign currencies	2	-	(300,528)	(10,940)
- Net realised profit/(loss) on swap contracts	2	-	(12,589,484)	-
NET REALISED PROFIT/(LOSS)		669,657	5,974,518	(463,530)
- Change in net unrealised appreciation/(depreciation) on investments		(10,500,575)	(355,555)	776,499
- Change in net unrealised appreciation/(depreciation) on forward foreign exchange contracts and foreign currencies	2	-	-	4,066
- Change in net unrealised appreciation/(depreciation) on swaps contracts	2	-	(1,779,270)	-
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS		(4,627,103)	3,524,817	2,582,912
Subscriptions of shares		11,967,178	2,003,246	5,496,554
Redemptions of shares		(94,320,481)	(22,986,910)	(1,821,498)
Currency translation		-	-	-
NET ASSETS AT THE END OF THE PERIOD		360,352,226	85,810,096	134,733,340

Ossiam Lux

Statement of Operations and Changes in Net Assets

For the year/period ended June 30, 2024 (continued)

		Ossiam Shiller Barclays Cape® Global Sector Value USD	Combined EUR
NET ASSETS AT THE BEGINNING OF THE PERIOD		27,898,249	5,769,133,212
INCOME			
Interest on bonds, net		-	9,655,791
Dividends, net	2	-	21,572,462
Bank interest, claims		-	20,812
Other income	5	15,243	177,057
TOTAL INCOME		15,243	31,426,122
EXPENSES			
Management fees	3	-	8,586,420
Administrative fees		5,626	499,174
Depository and Depository transaction fees		2,809	317,354
Index fees		35,991	5,145,613
Interest on bonds, net		-	-
Bank interest, claims		3,370	547,734
Other charges and taxes	5	62,522	601,930
TOTAL EXPENSES		110,318	15,698,225
NET INCOME / (LOSS) FROM INVESTMENTS		(95,075)	15,727,897
- Net realised profit/(loss) on sales of investments	2	5,925,871	824,592,022
- Net realised profit/(loss) on forward foreign exchange contracts and foreign currencies	2	3	7,446,091
- Net realised profit/(loss) on swap contracts	2	(2,746,449)	(214,334,420)
NET REALISED PROFIT/(LOSS)		3,179,425	617,703,693
- Change in net unrealised appreciation/(depreciation) on investments		(1,364,143)	(272,227,819)
- Change in net unrealised appreciation/(depreciation) on forward foreign exchange contracts and foreign currencies	2	(7)	3,813,865
- Change in net unrealised appreciation/(depreciation) on swaps contracts	2	99,021	(17,752,878)
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS		1,819,221	347,264,758
Subscriptions of shares		-	1,012,942,435
Redemptions of shares		-	(1,533,664,873)
Currency translation		-	94,173,069
NET ASSETS AT THE END OF THE PERIOD		29,717,470	5,689,848,601

Ossiam Lux

Ossiam Europe ESG Machine Learning

Changes in the Number of Shares for the period ended June 30, 2024 (Unaudited)

UCITS ETF 1C (EUR)	
Number of shares outstanding at the beginning of the period	88,905
Number of shares issued	-
Number of shares redeemed	(11,000)
Number of shares outstanding at the end of the period	77,905

2C (EUR)	
Number of shares outstanding at the beginning of the period	150
Number of shares issued	-
Number of shares redeemed	-
Number of shares outstanding at the end of the period	150

Statistics	June 30, 2024	December 31, 2023	December 31, 2022
Total Net Asset Value (EUR)	55,942,257	53,699,125	184,696,139
NAV per Share:			
UCITS ETF 1C (EUR)	241.690	221.611	206.961
2C (EUR)	247,422.847	226,645.268	211,239.758

Ossiam Lux

Ossiam Europe ESG Machine Learning

Statement of Investments

As at June 30, 2024
(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing and traded on another regulated market					
Shares					
Austria					
Verbund AG	6,057	EUR	453,707	446,098	0.80
			453,707	446,098	0.80
Denmark					
Carlsberg A/S - Class B	7,743	DKK	1,031,359	867,595	1.55
Tryg A/S	20,554	DKK	375,500	419,489	0.75
			1,406,859	1,287,084	2.30
Finland					
Kone OYJ - Class B	13,504	EUR	574,254	622,400	1.11
Sampo OYJ - Class A	24,373	EUR	944,201	977,357	1.75
			1,518,455	1,599,757	2.86
France					
BioMerieux	2,149	EUR	221,022	190,724	0.34
Bollore SE	31,862	EUR	198,093	174,604	0.31
Engie SA	138,299	EUR	2,092,301	1,844,217	3.30
EssilorLuxottica SA	10,661	EUR	2,173,984	2,144,993	3.84
Getlink SE	25,854	EUR	406,740	399,444	0.71
L'Oreal SA	1,820	EUR	812,097	746,291	1.33
Orange SA	172,250	EUR	1,747,622	1,611,227	2.88
Publicis Groupe SA	15,830	EUR	1,494,904	1,573,185	2.81
Sodexo SA	6,890	EUR	503,162	578,760	1.04
TotalEnergies SE	14,074	EUR	949,363	877,232	1.57
Ubisoft Entertainment SA	8,739	EUR	242,455	178,625	0.32
Vinci SA	6,075	EUR	690,719	597,659	1.07
			11,532,462	10,916,961	19.52
Germany					
Beiersdorf AG	9,410	EUR	1,064,119	1,284,935	2.30
Brenntag SE	4,131	EUR	293,976	260,088	0.47
Deutsche Boerse AG	11,487	EUR	1,926,063	2,195,166	3.92
Deutsche Telekom AG RegS	103,848	EUR	2,297,564	2,438,351	4.36
E.ON SE	110,943	EUR	1,252,505	1,359,606	2.43
Fresenius Medical Care AG	11,635	EUR	426,095	416,068	0.74
Henkel AG & Co KGaA	3,497	EUR	231,854	256,855	0.46
Henkel AG & Co KGaA - Preferred	15,283	EUR	1,016,362	1,271,851	2.27
MTU Aero Engines AG	1,712	EUR	362,791	408,826	0.73
			8,871,329	9,891,746	17.68
Greece					
Hellenic Telecommunications Organization SA	17,025	EUR	253,828	228,816	0.41
National Bank of Greece SA	34,640	EUR	245,890	269,638	0.48
OPAP SA	13,822	EUR	171,933	202,354	0.36
			671,651	700,808	1.25
Ireland					
Experian PLC	56,002	GBP	2,089,251	2,434,705	4.35
			2,089,251	2,434,705	4.35
Italy					
Generali	96,527	EUR	1,972,918	2,248,114	4.02
Terna - Rete Elettrica Nazionale	105,376	EUR	776,792	760,604	1.36
			2,749,710	3,008,718	5.38
Netherlands					
Arcadis NV	4,746	EUR	186,718	280,726	0.50
Euronext NV	5,247	EUR	410,057	453,866	0.81
Koninklijke Vopak NV	5,999	EUR	216,155	232,521	0.42
QIAGEN NV	21,477	EUR	768,945	827,938	1.48
Randstad NV	11,347	EUR	546,149	480,319	0.86
SBM Offshore NV	13,820	EUR	173,696	197,626	0.35
Wolters Kluwer NV	15,400	EUR	2,118,841	2,383,920	4.26
			4,420,561	4,856,916	8.68

Ossiam Lux

Ossiam Europe ESG Machine Learning

Statement of Investments (continued)

As at June 30, 2024
(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Norway					
Equinor ASA	57,042	NOK	1,657,489	1,519,342	2.72
Telenor ASA	45,815	NOK	501,252	488,604	0.87
			2,158,741	2,007,946	3.59
Portugal					
Galp Energia SGPS SA	35,595	EUR	394,449	701,933	1.26
			394,449	701,933	1.26
Spain					
Aena SME SA	3,633	EUR	630,891	683,004	1.22
Bankinter SA	63,115	EUR	414,730	481,315	0.86
CaixaBank SA	377,044	EUR	1,477,190	1,863,728	3.33
Iberdrola SA	194,422	EUR	2,211,035	2,355,423	4.21
Indra Sistemas SA	10,533	EUR	141,914	203,392	0.36
Redeia Corp SA	37,470	EUR	610,290	611,510	1.09
Telefonica SA	411,654	EUR	1,631,988	1,630,150	2.92
			7,118,038	7,828,522	13.99
Sweden					
Atlas Copco AB - Class A	49,640	SEK	717,864	871,211	1.55
Essity AB - Class B	2,991	SEK	65,985	71,520	0.13
Holmen AB - Class B	1,030	SEK	36,840	37,860	0.07
Saab AB - Class B	24,711	SEK	191,067	555,179	0.99
Telia Co AB	214,079	SEK	456,436	536,232	0.96
			1,468,192	2,072,002	3.70
Switzerland					
DKSH Holding AG	1,158	CHF	72,209	72,986	0.13
Novartis AG RegS	24,605	CHF	2,300,157	2,456,987	4.39
			2,372,366	2,529,973	4.52
United Kingdom					
B&M European Value Retail SA	4,641	GBP	26,165	23,932	0.04
GSK PLC	112,952	GBP	1,889,380	2,037,656	3.64
Intertek Group PLC	14,350	GBP	715,985	811,404	1.45
NatWest Group PLC	536,310	GBP	1,645,568	1,972,330	3.53
Pearson PLC	64,397	GBP	716,291	752,556	1.35
			4,993,389	5,597,878	10.01
Total Shares			52,219,160	55,881,047	99.89
Total Transferable securities admitted to an official stock exchange listing and traded on another regulated market			52,219,160	55,881,047	99.89
TOTAL INVESTMENT PORTFOLIO			52,219,160	55,881,047	99.89
OTHER ASSETS AND LIABILITIES				61,210	0.11
TOTAL NET ASSETS				55,942,257	100.00

A detailed schedule of portfolio movements for the period ended June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

Ossiam Lux

Ossiam STOXX® Europe 600 ESG Equal Weight NR

Changes in the Number of Shares for the period ended June 30, 2024 (Unaudited)

UCITS ETF 1C (EUR)	
Number of shares outstanding at the beginning of the period	2,211,709
Number of shares issued	17,340
Number of shares redeemed	(1,263,147)
Number of shares outstanding at the end of the period	965,902

Statistics	June 30, 2024	December 31, 2023	December 31, 2022
Total Net Asset Value (EUR)	116,792,570	257,408,027	237,863,014
NAV per Share:			
UCITS ETF 1C (EUR)	120.916	116.384	101.340

Ossiam Lux

Ossiam STOXX® Europe 600 ESG Equal Weight NR

Statement of Investments

As at June 30, 2024
(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing and traded on another regulated market					
Shares					
Austria					
ANDRITZ AG	4,070	EUR	215,185	235,449	0.20
BAWAG Group AG	4,194	EUR	173,405	247,865	0.21
Erste Group Bank AG	5,689	EUR	187,569	251,681	0.22
OMV AG	6,295	EUR	273,661	255,955	0.22
Raiffeisen Bank International AG	15,216	EUR	281,499	246,804	0.21
Verbund AG	3,264	EUR	237,398	240,394	0.21
voestalpine AG	9,859	EUR	292,338	248,644	0.21
Wienerberger AG	7,192	EUR	190,552	222,664	0.19
			1,851,607	1,949,456	1.67
Belgium					
Ackermans & van Haaren NV	1,531	EUR	227,007	247,256	0.21
Aedifica SA REIT	4,315	EUR	314,056	244,445	0.21
Ageas SA/NV	5,772	EUR	246,553	246,349	0.21
Anheuser-Busch InBev SA	4,408	EUR	248,567	238,561	0.20
Azelis Group NV	13,287	EUR	281,716	222,690	0.19
Cofinimmo SA REIT	4,274	EUR	337,797	240,840	0.21
D'ieren Group	1,272	EUR	220,495	251,983	0.21
Elia Group SA/NV	2,680	EUR	320,535	234,366	0.20
Groupe Bruxelles Lambert NV	3,647	EUR	283,253	243,073	0.21
KBC Group NV	3,829	EUR	250,261	252,331	0.22
UCB SA	1,819	EUR	142,171	252,295	0.22
Umicore SA	17,624	EUR	429,253	247,265	0.21
Warehouses De Pauw CVA REIT	9,599	EUR	259,876	242,855	0.21
			3,561,540	3,164,309	2.71
Bermuda					
Hiscox, Ltd	18,727	GBP	256,810	254,012	0.22
			256,810	254,012	0.22
Chile					
Antofagasta PLC	10,113	GBP	197,947	251,681	0.21
			197,947	251,681	0.21
Denmark					
ALK-Abello A/S	12,696	DKK	246,990	260,646	0.22
Ambu A/S - Class B	13,377	DKK	177,440	240,366	0.21
AP Moller - Maersk A/S - Class B	162	DKK	261,438	262,960	0.23
Coloplast A/S - Class B	2,160	DKK	246,299	242,316	0.21
Danske Bank A/S	9,016	DKK	179,500	250,866	0.21
Demant A/S	5,593	DKK	161,828	226,046	0.19
DSV A/S	1,658	DKK	260,861	237,224	0.20
FLSmidth & Co A/S	4,752	DKK	234,333	220,604	0.19
GN Store Nord A/S	8,458	DKK	184,473	220,142	0.19
ISS A/S	14,389	DKK	285,471	230,380	0.20
Jyske Bank A/S RegS	3,382	DKK	222,566	251,242	0.21
NKT A/S	3,217	DKK	173,127	262,926	0.23
Novo Nordisk A - Class B	1,883	DKK	125,594	253,913	0.22
Novonosis (Novozymes) - Class B	4,468	DKK	202,740	255,290	0.22
Pandora A/S	1,708	DKK	148,902	240,713	0.21
ROCKWOOL A/S - Class B	651	DKK	162,418	246,696	0.21
Royal Unibrew A/S	3,161	DKK	204,907	233,977	0.20
Tryg A/S	12,819	DKK	265,882	261,624	0.22
Vestas Wind Systems A/S	9,915	DKK	251,041	214,389	0.18
			3,995,810	4,612,320	3.95
Faroe Islands					
Bakkafrost P/F	4,984	NOK	278,329	236,721	0.20
			278,329	236,721	0.20
Finland					
Cargotec OYJ - Class B	3,160	EUR	198,142	236,842	0.20
Elisa OYJ	5,808	EUR	291,440	248,815	0.21
Huhtamaki OYJ	6,839	EUR	239,565	256,189	0.22
Kemira OYJ	10,417	EUR	238,145	237,091	0.20
Kesko OYJ - Class B	15,162	EUR	298,864	248,505	0.21

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Statement of Investments (continued)

As at June 30, 2024

(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Kone OYJ - Class B	5,255	EUR	247,552	242,203	0.21
Konecranes OYJ	4,517	EUR	173,642	239,175	0.20
Metso OYJ	23,037	EUR	236,672	227,698	0.20
Neste OYJ	13,716	EUR	426,676	228,028	0.20
Nokia OYJ	71,124	EUR	272,677	253,095	0.22
Nordea Bank Abp	21,674	EUR	227,487	240,907	0.21
Orion OYJ - Class B	6,668	EUR	311,098	265,786	0.23
Sampo OYJ - Class A	6,240	EUR	267,150	250,224	0.21
Stora Enso OYJ - Class R	19,267	EUR	252,312	245,751	0.21
TietoEVRY OYJ	13,610	EUR	341,774	245,524	0.21
UPM-Kymmene OYJ	7,435	EUR	243,927	242,530	0.21
Valmet OYJ	9,364	EUR	262,139	249,925	0.21
Wartsila OYJ Abp	12,682	EUR	112,346	228,276	0.20
			4,641,608	4,386,564	3.76
France					
Accor SA	6,446	EUR	193,047	246,882	0.21
Aeroports de Paris	2,088	EUR	281,095	237,197	0.20
Air Liquide SA	1,514	EUR	210,358	244,178	0.21
Alstom SA	15,420	EUR	285,332	242,094	0.21
Alten SA	2,196	EUR	292,465	225,090	0.19
Amundi SA	3,922	EUR	235,074	236,300	0.20
Arkema SA	2,873	EUR	262,113	233,144	0.20
AXA SA	7,989	EUR	227,295	244,224	0.21
BioMerieux	2,716	EUR	264,109	241,045	0.21
BNP Paribas SA	4,121	EUR	253,260	245,323	0.21
Bolloré SE	41,627	EUR	227,466	228,116	0.20
Bouygues SA	7,915	EUR	242,581	237,213	0.20
Bureau Veritas SA	8,972	EUR	231,451	232,016	0.20
Capgemini SE	1,329	EUR	236,423	246,795	0.21
Carrefour SA	16,913	EUR	284,882	223,252	0.19
Cie de Saint-Gobain SA	3,272	EUR	180,671	237,613	0.20
Cie Generale des Etablissements Michelin SCA	6,466	EUR	188,651	233,487	0.20
Covivio SA REIT	5,345	EUR	300,001	237,211	0.20
Credit Agricole SA	18,404	EUR	198,169	234,467	0.20
Danone SA	4,138	EUR	216,459	236,197	0.20
Dassault Systemes SE	6,926	EUR	246,854	244,488	0.21
Elis SA	11,229	EUR	181,994	227,050	0.19
Engie SA	18,141	EUR	227,875	241,910	0.21
EssilorLuxottica SA	1,199	EUR	208,517	241,239	0.21
Eurazeo SE	3,332	EUR	213,449	247,734	0.21
Forvia SE	19,577	EUR	323,395	216,424	0.19
Gecina SA REIT	2,610	EUR	272,802	224,330	0.19
Getlink SE	15,444	EUR	240,295	238,610	0.20
Hermes International SCA	114	EUR	199,784	243,960	0.21
Ipsen SA	2,009	EUR	207,113	230,030	0.20
IPSOS SA	3,885	EUR	249,554	228,826	0.20
Kering SA	786	EUR	365,742	266,061	0.23
Klepierre SA REIT	9,380	EUR	212,316	234,312	0.20
La Francaise des Jeux SAEM	7,741	EUR	295,646	246,164	0.21
Legrand SA	2,553	EUR	214,462	236,510	0.20
L'Oreal SA	548	EUR	216,137	224,707	0.19
LVMH Moët Hennessy Louis Vuitton SE	338	EUR	262,525	241,197	0.21
Neoen SA	6,830	EUR	253,755	257,218	0.22
Nexans SA	2,324	EUR	205,431	239,140	0.20
Orange SA	26,188	EUR	262,974	244,963	0.21
Pernod Ricard SA	1,865	EUR	340,170	236,295	0.20
Publicis Groupe SA	2,446	EUR	163,687	243,083	0.21
Renault SA	4,982	EUR	193,401	238,339	0.20
Rexel SA	9,488	EUR	190,922	229,230	0.20
Rubis SCA	8,220	EUR	206,027	215,857	0.18
Sanofi SA	2,812	EUR	255,141	252,911	0.22
Sartorius Stedim Biotech	1,374	EUR	333,835	210,634	0.18
Schneider Electric SE	1,077	EUR	158,434	241,571	0.21
SCOR SE	9,875	EUR	246,640	233,642	0.20
SEB SA	2,268	EUR	212,916	216,821	0.19
Societe Generale SA	10,765	EUR	264,674	235,969	0.20

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Statement of Investments (continued)

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(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Sodexo SA	2,899	EUR	200,380	243,516	0.21
SOITEC	2,141	EUR	299,513	223,092	0.19
Sopra Steria Group SACA	1,209	EUR	205,696	218,950	0.19
SPIE SA	6,938	EUR	179,775	234,366	0.20
Technip Energies NV	11,865	EUR	274,287	248,453	0.21
Teleperformance SE	2,526	EUR	398,334	248,407	0.21
TotalEnergies SE	3,968	EUR	232,563	247,325	0.21
Ubisoft Entertainment SA	11,332	EUR	237,974	231,626	0.20
Unibail-Rodamco-Westfield REIT	3,270	EUR	176,017	240,410	0.21
Valeo SE	23,983	EUR	387,519	238,343	0.20
Vallourec SACA	16,418	EUR	219,356	240,442	0.21
Veolia Environnement SA	8,445	EUR	232,742	235,784	0.20
Verallia SA	6,668	EUR	228,464	225,912	0.19
Vinci SA	2,463	EUR	259,918	242,310	0.21
Vivendi SE	25,226	EUR	235,408	246,105	0.21
Wendel SE	2,911	EUR	269,663	240,449	0.21
Worldline SA	22,821	EUR	510,006	230,949	0.20
			16,784,984	16,107,508	13.79
Germany					
adidas AG	1,087	EUR	167,508	242,401	0.21
Allianz SE RegS	965	EUR	211,981	250,417	0.21
Aurubis AG	3,461	EUR	283,072	253,518	0.22
Bayerische Motoren Werke AG	2,802	EUR	258,488	247,641	0.21
Bechtle AG	5,537	EUR	251,386	243,296	0.21
Beiersdorf AG	1,702	EUR	198,865	232,408	0.20
Brenntag SE	3,780	EUR	254,721	237,989	0.20
Carl Zeiss Meditec AG	2,945	EUR	299,722	193,339	0.17
Commerzbank AG	17,171	EUR	184,632	243,571	0.21
Continental AG	4,214	EUR	273,129	222,921	0.19
Covestro AG	4,867	EUR	210,561	266,712	0.23
Daimler Truck Holding AG	6,615	EUR	207,422	245,880	0.21
Deutsche Bank AG	17,022	EUR	190,723	243,764	0.22
Deutsche Boerse AG	1,372	EUR	228,192	262,189	0.22
Deutsche Lufthansa AG RegS	41,599	EUR	357,009	237,530	0.20
Deutsche Post AG	6,401	EUR	257,777	241,894	0.21
Deutsche Telekom AG RegS	10,975	EUR	226,703	247,693	0.22
Dr Ing hc F Porsche AG - Preferred	3,514	EUR	345,028	244,293	0.21
Evonik Industries AG	13,237	EUR	257,784	252,165	0.22
Fresenius Medical Care AG	6,389	EUR	228,308	228,471	0.20
Fresenius SE & Co KGaA	8,261	EUR	228,042	230,317	0.20
FUCHS SE - Preferred	5,622	EUR	241,196	239,947	0.21
GEA Group AG	6,534	EUR	260,992	254,173	0.22
Gerresheimer AG	2,384	EUR	251,518	239,115	0.20
Hannover Rueck SE	1,073	EUR	207,838	253,979	0.22
Heidelberg Materials AG	2,549	EUR	162,219	246,794	0.21
Henkel AG & Co KGaA - Preferred	2,925	EUR	193,863	243,418	0.21
HOCHTIEF AG	2,515	EUR	248,351	267,093	0.23
HUGO BOSS AG	5,549	EUR	314,792	231,782	0.20
Infineon Technologies AG	6,519	EUR	209,888	223,634	0.19
K&S AG RegS	19,516	EUR	268,419	245,414	0.21
KION Group AG	6,000	EUR	226,734	234,540	0.20
Knorr-Bremse AG	3,353	EUR	203,378	239,069	0.20
LANXESS AG	11,214	EUR	369,001	257,698	0.22
LEG Immobilien SE	3,251	EUR	230,375	247,921	0.21
Mercedes-Benz Group AG	3,885	EUR	258,855	250,854	0.21
Merck KGaA	1,435	EUR	262,040	222,066	0.19
MTU Aero Engines AG	1,077	EUR	236,759	257,188	0.22
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen RegS	536	EUR	175,207	250,312	0.21
Puma SE	5,311	EUR	295,015	227,683	0.19
SAP SE	1,389	EUR	150,703	263,243	0.23
Sartorius AG - Preferred	1,025	EUR	337,735	224,475	0.19
Scout24 SE	3,456	EUR	182,473	246,067	0.21
Siemens AG RegS	1,447	EUR	213,027	251,373	0.21
Siemens Energy AG	10,571	EUR	178,174	256,981	0.22
Siemens Healthineers AG	4,565	EUR	223,352	245,597	0.21

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Statement of Investments (continued)

As at June 30, 2024
(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Symrise AG	2,221	EUR	218,698	253,860	0.22
TAG Immobilien AG	18,411	EUR	236,875	251,678	0.22
Talanx AG	3,389	EUR	144,912	252,650	0.22
thyssenkrupp AG	60,205	EUR	373,404	243,108	0.21
Volkswagen AG - Preferred	2,338	EUR	278,940	246,425	0.21
Vonovia SE	9,237	EUR	225,726	245,242	0.21
Wacker Chemie AG	2,578	EUR	323,670	262,440	0.22
Zalando SE	10,970	EUR	353,953	240,133	0.21
			13,179,135	13,204,361	11.31
Ireland					
AIB Group PLC	50,919	EUR	195,435	251,336	0.22
Bank of Ireland Group PLC	25,226	EUR	235,545	246,408	0.21
DCC PLC	3,706	GBP	197,119	242,160	0.21
Experian PLC	5,608	GBP	186,605	243,810	0.21
Glanbia PLC	13,083	EUR	160,251	238,111	0.20
Grafton Group PLC	21,718	GBP	227,497	237,791	0.20
Kerry Group PLC - Class A	3,256	EUR	274,104	246,316	0.21
Kingspan Group PLC	2,897	EUR	180,511	230,311	0.20
Ryanair Holdings PLC	14,553	EUR	224,873	237,650	0.20
Smurfit Kappa Group PLC	5,843	EUR	227,031	243,069	0.21
			2,108,971	2,416,962	2.07
Italy					
A2A SpA	129,491	EUR	196,425	240,789	0.21
Amplifon SpA	7,221	EUR	210,899	240,026	0.21
Amplifon SpA Rights	7,316	EUR	-	-	-
Azimut Holding SpA	10,713	EUR	214,833	235,900	0.20
Banco BPM SpA	40,843	EUR	160,250	245,630	0.21
BPER Banca SpA	54,451	EUR	180,193	257,063	0.22
Buzzi SpA	6,422	EUR	167,568	241,339	0.21
Davide Campari-Milano NV	25,407	EUR	260,091	224,191	0.19
Eni SpA	18,025	EUR	257,055	258,731	0.22
Ferrari NV	639	EUR	149,168	243,267	0.21
FinecoBank Banca Fineco SpA	17,413	EUR	258,408	242,389	0.21
Generali	10,644	EUR	191,993	247,899	0.21
Hera SpA	72,596	EUR	197,660	231,872	0.20
Infrastrutture Wireless Italiane SpA	25,360	EUR	261,075	247,260	0.21
Interpump Group SpA	5,927	EUR	284,858	245,852	0.21
Intesa Sanpaolo SpA	72,405	EUR	171,229	251,318	0.21
Italgas SpA	50,627	EUR	275,694	232,985	0.20
Iveco Group NV	22,407	EUR	235,285	234,601	0.20
Mediobanca Banca di Credito Finanziario SpA	17,872	EUR	177,809	244,668	0.21
Moncler SpA	4,133	EUR	235,451	235,829	0.20
Nexi SpA	42,152	EUR	317,928	240,013	0.21
Poste Italiane SpA	19,957	EUR	191,660	237,389	0.20
Prysmian SpA	4,358	EUR	162,548	251,980	0.22
Recordati Industria Chimica e Farmaceutica SpA	5,069	EUR	217,991	246,860	0.21
Reply SpA	1,840	EUR	211,579	253,552	0.22
Snam SpA	57,237	EUR	271,441	236,446	0.20
Telecom Italia SpA	1,102,865	EUR	283,099	246,490	0.21
Terna - Rete Elettrica Nazionale	32,500	EUR	240,804	234,585	0.20
UniCredit SpA	7,178	EUR	120,796	248,395	0.21
Unipol Gruppo SpA	27,673	EUR	210,813	256,805	0.22
			6,314,603	7,054,124	6.04
Jordan					
Hikma Pharmaceuticals PLC	10,462	GBP	211,236	233,342	0.20
			211,236	233,342	0.20
Luxembourg					
Eurofins Scientific SE	4,650	EUR	286,249	216,458	0.19
Millicom International Cellular SA	10,935	SEK	152,696	248,565	0.21
Tenaris SA	17,035	EUR	258,327	244,452	0.21
			697,272	709,475	0.61
Netherlands					
Aalberts NV	5,868	EUR	245,560	222,515	0.19

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Statement of Investments (continued)

As at June 30, 2024
(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
ABN AMRO Bank NV	15,994	EUR	229,242	245,508	0.21
Aegon, Ltd	42,646	EUR	209,087	245,982	0.21
Akzo Nobel NV	4,124	EUR	280,005	234,161	0.20
Arcadis NV	4,149	EUR	164,707	245,413	0.21
ASM International NV	357	EUR	118,058	254,113	0.22
ASML Holding NV	256	EUR	155,467	246,835	0.21
ASR Nederland NV	5,582	EUR	233,409	248,455	0.21
BE Semiconductor Industries NV	1,553	EUR	130,271	242,501	0.21
Euronext NV	2,696	EUR	196,551	233,204	0.20
Ferrovial SE	6,842	EUR	248,366	248,091	0.21
Fugro NV	11,009	EUR	245,513	248,363	0.21
Heineken Holding NV	3,247	EUR	241,611	239,142	0.20
Heineken NV	2,615	EUR	238,140	236,134	0.20
IMCD NV	1,783	EUR	250,657	230,542	0.20
ING Groep NV	15,891	EUR	203,525	253,652	0.22
JDE Peet's NV	12,603	EUR	326,129	234,416	0.20
Koninklijke Ahold Delhaize NV	8,796	EUR	248,303	242,682	0.21
Koninklijke KPN NV	71,257	EUR	219,987	255,100	0.22
Koninklijke Philips NV	10,243	EUR	170,024	241,632	0.21
NN Group NV	5,962	EUR	226,487	259,049	0.22
OCI NV	10,567	EUR	255,100	240,822	0.21
Prosus NV	7,215	EUR	239,495	239,971	0.21
QIAGEN NV	6,124	EUR	276,218	236,080	0.20
Randstad NV	5,338	EUR	290,507	225,957	0.19
Signify NV	10,398	EUR	312,805	242,273	0.21
Stellantis NV	12,577	EUR	196,384	232,297	0.20
STMicroelectronics NV	6,072	EUR	245,598	223,905	0.19
Wolters Kluwer NV	1,624	EUR	170,784	251,395	0.21
			6,567,990	7,000,190	5.99
Norway					
Aker BP ASA	11,059	NOK	295,654	263,793	0.23
DNB Bank ASA	13,965	NOK	244,759	256,625	0.22
Equinor ASA	9,730	NOK	267,366	259,163	0.22
Frontline PLC	10,716	NOK	171,252	262,654	0.22
Gjensidige Forsikring ASA	15,031	NOK	246,932	251,319	0.22
Mowi ASA	15,160	NOK	249,132	236,072	0.20
Norsk Hydro ASA	42,416	NOK	296,105	247,178	0.21
Orkla ASA	31,605	NOK	219,494	240,261	0.21
Salmar ASA	4,758	NOK	196,065	234,325	0.20
Storebrand ASA	26,284	NOK	204,327	251,060	0.21
TOMRA Systems ASA	21,433	NOK	311,360	239,283	0.20
Yara International ASA	9,354	NOK	340,333	252,140	0.22
			3,042,779	2,993,873	2.56
Poland					
Allegro.eu SA	28,789	PLN	173,229	251,908	0.21
Santander Bank Polska SA	2,196	PLN	272,826	275,845	0.24
			446,055	527,753	0.45
Portugal					
Banco Comercial Portugues SA - Class R	735,463	EUR	206,035	247,557	0.21
EDP - Energias de Portugal SA	66,864	EUR	240,789	233,957	0.20
Galp Energia SGPS SA	13,184	EUR	167,686	259,989	0.22
Jeronimo Martins SGPS SA	12,609	EUR	254,152	230,114	0.20
			868,662	971,617	0.83
South Africa					
Investec PLC	39,215	GBP	231,520	265,261	0.23
			231,520	265,261	0.23
Spain					
Acciona SA	2,133	EUR	358,269	235,270	0.20
ACS Actividades de Construccion y Servicios SA	6,238	EUR	182,997	251,267	0.22
Aena SME SA	1,336	EUR	189,936	251,168	0.22
Amadeus IT Group SA	3,766	EUR	216,738	234,019	0.20
Banco Bilbao Vizcaya Argentaria SA	27,124	EUR	190,949	253,664	0.22
Banco de Sabadell SA	138,912	EUR	155,019	250,111	0.21
Banco Santander SA	56,183	EUR	186,340	243,300	0.21

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Statement of Investments (continued)

As at June 30, 2024
(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Bankinter SA	32,322	EUR	201,516	246,488	0.21
CaixaBank SA	49,651	EUR	195,694	245,425	0.21
Cellnex Telecom SA	7,500	EUR	265,908	227,775	0.20
EDP Renovaveis SA	18,009	EUR	309,648	235,017	0.20
Enagas SA	17,561	EUR	288,272	243,922	0.21
Grifols SA	26,737	EUR	259,664	210,153	0.18
Iberdrola SA	20,284	EUR	221,581	245,741	0.21
Industria de Diseno Textil SA	5,359	EUR	147,973	248,443	0.21
Merlin Properties Socimi SA REIT	23,023	EUR	205,316	239,439	0.21
Naturgy Energy Group SA	11,752	EUR	294,082	236,920	0.20
Redeia Corp SA	14,631	EUR	239,748	238,778	0.20
Repsol SA	17,468	EUR	269,436	257,391	0.22
Telefonica SA	59,740	EUR	220,151	236,570	0.20
Vidrala SA	2,268	EUR	205,940	238,594	0.20
Viscofan SA	4,087	EUR	245,843	251,351	0.22
			5,051,020	5,320,806	4.56
Sweden					
AAK AB	9,035	SEK	147,058	247,247	0.21
AddTech AB - Class B	10,594	SEK	165,470	245,854	0.21
Alfa Laval AB	5,789	SEK	184,659	236,710	0.20
Assa Abloy AB - Class B	8,979	SEK	198,239	237,013	0.20
Atlas Copco AB - Class A	13,753	SEK	180,491	241,373	0.21
Axfood AB	10,218	SEK	247,360	250,632	0.21
Boliden AB	8,016	SEK	267,282	239,490	0.21
Castellum AB	21,132	SEK	259,498	240,922	0.21
Electrolux AB - Class B	28,542	SEK	339,984	220,942	0.19
Elekta AB - Class B	41,931	SEK	271,814	244,566	0.21
Epiroc AB - Class A	12,870	SEK	242,291	239,823	0.21
EQT AB	8,801	SEK	188,614	242,860	0.21
Essity AB - Class B	9,962	SEK	244,819	238,209	0.20
Fastighets AB Balder - Class B	40,300	SEK	196,439	257,848	0.22
Getinge AB - Class B	14,996	SEK	292,046	237,887	0.20
H & M Hennes & Mauritz AB - Class B	15,131	SEK	183,691	223,498	0.19
Hexagon AB - Class B	23,523	SEK	238,192	247,975	0.21
Hexpol AB	22,616	SEK	243,882	235,126	0.20
Holmen AB - Class B	6,538	SEK	250,339	240,321	0.21
Husqvarna AB - Class B	31,244	SEK	229,915	233,820	0.20
Indutrade AB	9,944	SEK	199,559	237,954	0.20
Mycronic AB	6,450	SEK	256,027	232,199	0.20
Nibe Industrier AB - Class B	57,795	SEK	407,184	228,837	0.20
Sandvik AB	12,568	SEK	242,940	235,192	0.20
Securitas AB - Class B	26,224	SEK	223,291	243,062	0.21
Skandinaviska Enskilda Banken AB - Class A	18,325	SEK	203,400	252,674	0.22
Skanska AB - Class B	14,727	SEK	230,179	247,568	0.21
SKF AB - Class B	13,063	SEK	225,437	244,916	0.21
SSAB AB - Class B	48,173	SEK	270,148	244,302	0.21
Svenska Cellulosa AB SCA - Class B	17,838	SEK	234,040	246,038	0.21
Svenska Handelsbanken AB - Class A	28,105	SEK	261,807	249,972	0.21
Sweco AB - Class B	18,700	SEK	185,150	239,557	0.21
Swedbank AB - Class A	12,924	SEK	219,863	248,345	0.21
Swedish Orphan Biovitrum AB	10,236	SEK	209,997	255,764	0.22
Tele2 AB - Class B	26,689	SEK	215,497	250,899	0.22
Telefonaktiebolaget LM Ericsson - Class B	44,811	SEK	238,516	259,784	0.22
Telia Co AB	103,197	SEK	240,170	258,491	0.22
Thule Group AB	8,908	SEK	203,100	218,186	0.19
Trelleborg AB - Class B	6,760	SEK	161,639	245,622	0.21
Volvo AB - Class B	10,370	SEK	197,311	247,691	0.21
Volvo Car AB - Class B	86,518	SEK	352,249	249,910	0.21
Wallenstam AB - Class B	55,339	SEK	233,008	245,489	0.21
Wihlborgs Fastigheter AB	28,273	SEK	215,912	243,869	0.21
			9,998,507	10,428,437	8.93
Switzerland					
ABB, Ltd RegS	4,700	CHF	148,194	243,620	0.21
Adecco Group AG RegS	7,430	CHF	258,710	230,057	0.20
Alcon, Inc	2,916	CHF	201,301	242,890	0.21
Baloise Holding AG RegS	1,541	CHF	228,470	253,133	0.22

Ossiam Lux

Ossiam STOXX® Europe 600 ESG Equal Weight NR

Statement of Investments (continued)

As at June 30, 2024

(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Barry Callebaut AG RegS	152	CHF	270,188	231,060	0.20
Belimo Holding AG RegS	552	CHF	257,707	258,268	0.22
Bucher Industries AG RegS	661	CHF	246,683	248,456	0.21
Cembra Money Bank AG	3,165	CHF	246,281	252,063	0.22
Chocoladefabriken Lindt & Sprüngli AG	22	CHF	233,957	239,628	0.20
Clariant AG RegS	17,075	CHF	239,412	250,698	0.21
Coca-Cola HBC AG	7,710	GBP	166,637	245,349	0.21
Comet Holding AG RegS	645	CHF	246,324	242,442	0.21
DKSH Holding AG	3,879	CHF	279,034	244,483	0.21
Galenica AG	3,245	CHF	235,011	247,821	0.21
Geberit AG RegS	433	CHF	213,429	238,649	0.20
Georg Fischer AG RegS	3,742	CHF	235,080	234,100	0.20
Givaudan SA RegS	55	CHF	167,646	243,283	0.21
Helvetia Holding AG RegS	2,005	CHF	239,046	252,948	0.22
Holcim AG	2,929	CHF	140,401	242,148	0.21
Julius Baer Group, Ltd	4,634	CHF	246,352	241,546	0.21
Kuehne & Nagel International AG RegS	921	CHF	222,884	247,111	0.21
Logitech International SA RegS	2,613	CHF	156,818	235,830	0.20
Lonza Group AG RegS	495	CHF	223,318	252,055	0.22
Nestle SA RegS	2,505	CHF	280,003	238,568	0.20
Novartis AG RegS	2,527	CHF	205,490	252,339	0.22
Partners Group Holding AG	203	CHF	268,543	243,244	0.21
Roche Holding AG	969	CHF	277,092	251,035	0.21
Schindler Holding AG	1,013	CHF	201,281	237,505	0.20
SGS SA RegS	2,855	CHF	253,537	237,157	0.20
SIG Group AG	14,596	CHF	310,886	249,310	0.21
Sika AG RegS	906	CHF	238,464	241,958	0.21
Sonova Holding AG RegS	848	CHF	199,874	244,430	0.21
Straumann Holding AG RegS	2,121	CHF	264,727	245,118	0.21
Swatch Group AG	1,262	CHF	348,932	241,177	0.21
Swiss Life Holding AG RegS	375	CHF	209,175	257,223	0.22
Swiss Prime Site AG RegS	2,858	CHF	229,465	252,838	0.22
Swiss Re AG	2,154	CHF	208,095	249,379	0.21
Swisscom AG RegS	480	CHF	261,870	251,943	0.22
Swissquote Group Holding SA RegS	833	CHF	179,601	245,296	0.21
Tecan Group AG RegS	731	CHF	281,309	228,315	0.19
Temenos AG RegS	3,967	CHF	267,204	255,384	0.22
UBS Group AG RegS	8,754	CHF	164,764	240,421	0.21
VAT Group AG	471	CHF	227,543	249,126	0.21
Zurich Insurance Group AG	504	CHF	225,781	250,724	0.21
			10,206,519	10,780,128	9.23
United Kingdom					
3i Group PLC	6,885	GBP	118,202	248,980	0.21
abrdn PLC	144,725	GBP	314,331	252,976	0.22
Anglo American PLC	8,733	GBP	294,088	257,714	0.22
Ashtead Group PLC	3,796	GBP	233,228	236,490	0.20
AstraZeneca PLC	1,684	GBP	215,627	245,419	0.21
Auto Trader Group PLC	25,275	GBP	185,569	238,847	0.20
Aviva PLC	44,256	GBP	218,853	248,779	0.21
Barclays PLC	101,692	GBP	199,522	250,561	0.22
Barratt Developments PLC	41,708	GBP	217,028	232,291	0.20
Beazley PLC	31,278	GBP	221,311	261,192	0.22
Bellway PLC	7,676	GBP	188,994	229,600	0.20
Berkeley Group Holdings PLC	4,115	GBP	197,150	222,680	0.19
Big Yellow Group PLC REIT	17,770	GBP	231,353	246,061	0.21
BP PLC	45,352	GBP	249,952	254,191	0.22
British Land Co PLC REIT	49,134	GBP	226,982	238,531	0.20
Britvic PLC	21,891	GBP	201,332	304,932	0.26
BT Group PLC	154,534	GBP	224,423	255,814	0.22
Bunzl PLC	7,024	GBP	238,661	249,367	0.21
Burberry Group PLC	20,383	GBP	431,497	211,033	0.18
Centrica PLC	160,293	GBP	199,201	255,043	0.22
Compass Group PLC	9,397	GBP	216,296	239,404	0.21
Computacenter PLC	7,325	GBP	177,106	248,130	0.21
ConvaTec Group PLC	82,459	GBP	225,569	228,362	0.20
Cranswick PLC	4,880	GBP	221,721	255,846	0.22
Croda International PLC	5,026	GBP	341,971	234,038	0.20

Ossiam Lux

Ossiam STOXX® Europe 600 ESG Equal Weight NR

Statement of Investments (continued)

As at June 30, 2024
(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Derwent London PLC REIT	9,023	GBP	243,084	240,518	0.21
Diageo PLC	8,103	GBP	318,949	237,928	0.20
Diploma PLC	5,017	GBP	183,950	245,454	0.21
DS Smith PLC	59,504	GBP	233,017	295,472	0.25
easyJet PLC	45,851	GBP	278,405	247,524	0.21
Electrocomponents PLC	29,571	GBP	300,515	244,496	0.21
Entain PLC	31,045	GBP	405,842	230,685	0.20
Greggs PLC	7,398	GBP	224,890	241,877	0.21
GSK PLC	12,958	GBP	212,911	233,763	0.20
Haleon PLC	64,034	GBP	238,660	243,648	0.21
Halma PLC	7,831	GBP	188,076	249,938	0.21
Hargreaves Lansdown PLC	19,570	GBP	263,552	261,291	0.22
Hays PLC	202,152	GBP	243,540	225,319	0.19
Howden Joinery Group PLC	23,734	GBP	241,876	245,924	0.21
HSBC Holdings PLC	30,989	GBP	213,114	249,970	0.21
IMI PLC	11,577	GBP	193,912	240,870	0.21
Informa PLC	24,777	GBP	188,699	250,097	0.21
InterContinental Hotels Group PLC	2,536	GBP	169,856	249,042	0.21
Intermediate Capital Group PLC	9,372	GBP	162,451	241,199	0.21
International Consolidated Airlines Group SA	124,886	GBP	232,432	238,993	0.21
International Distribution Services PLC	63,295	GBP	172,605	239,194	0.21
Intertek Group PLC	4,266	GBP	207,390	241,216	0.21
ITV PLC	274,501	GBP	236,151	260,632	0.22
J Sainsbury PLC	80,798	GBP	229,411	243,012	0.21
JD Sports Fashion PLC	170,931	GBP	287,580	240,922	0.21
Johnson Matthey PLC	13,212	GBP	300,248	244,188	0.21
Kingfisher PLC	81,556	GBP	240,608	239,328	0.21
Land Securities Group PLC REIT	33,540	GBP	257,510	245,071	0.21
Legal & General Group PLC	93,259	GBP	269,308	249,692	0.21
Lloyds Banking Group PLC	385,906	GBP	214,657	249,157	0.21
London Stock Exchange Group PLC	2,228	GBP	191,833	247,019	0.21
LondonMetric Property PLC REIT	107,040	GBP	226,630	244,169	0.21
Man Group PLC	83,986	GBP	226,000	239,921	0.21
Mondi PLC	14,182	GBP	255,388	254,004	0.22
National Grid PLC	23,903	GBP	278,012	248,831	0.21
NatWest Group PLC	67,668	GBP	225,144	248,855	0.21
Next PLC	2,310	GBP	250,849	246,193	0.21
Pearson PLC	21,960	GBP	232,651	256,629	0.22
Pennon Group PLC	34,828	GBP	313,020	235,586	0.20
Phoenix Group Holdings PLC	43,211	GBP	290,869	265,789	0.23
Prudential PLC	29,483	GBP	368,578	249,819	0.21
Reckitt Benckiser Group PLC	4,681	GBP	296,679	236,414	0.20
RELX PLC	5,834	GBP	170,792	250,401	0.21
Rentokil Initial PLC	45,195	GBP	257,264	245,848	0.21
Rotork PLC	63,955	GBP	236,475	254,059	0.22
Sage Group PLC	20,235	GBP	221,388	259,788	0.22
Schroders PLC	55,871	GBP	294,818	239,738	0.21
Segro PLC REIT	23,032	GBP	210,033	244,001	0.21
Severn Trent PLC	8,279	GBP	259,597	232,403	0.20
Shell PLC	7,632	EUR	233,427	256,397	0.22
Smith & Nephew PLC	20,635	GBP	267,560	238,662	0.20
Smiths Group PLC	12,214	GBP	238,679	245,623	0.21
Softcat PLC	11,887	GBP	220,049	254,750	0.22
Spectris PLC	6,556	GBP	243,620	214,967	0.18
Spirax Group PLC	2,405	GBP	299,405	240,546	0.21
SSE PLC	11,727	GBP	231,664	247,518	0.21
St James's Place PLC	39,889	GBP	399,371	257,117	0.22
Standard Chartered PLC	28,516	GBP	228,963	240,818	0.21
Tate & Lyle PLC	30,976	GBP	228,729	218,481	0.19
Taylor Wimpey PLC	139,453	GBP	183,305	233,810	0.20
Tesco PLC	68,966	GBP	204,367	248,911	0.21
Travis Perkins PLC	25,582	GBP	278,926	232,032	0.20
Tritax Big Box PLC REIT	134,508	GBP	224,407	246,064	0.21
Unilever PLC	4,725	GBP	220,460	242,147	0.21
UNITE Group PLC REIT	23,271	GBP	255,934	244,832	0.21
United Utilities Group PLC	19,859	GBP	240,761	230,156	0.20
Virgin Money UK PLC	97,578	GBP	200,662	245,833	0.21

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Statement of Investments (continued)

As at June 30, 2024
(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Vistry Group PLC	16,811	GBP	149,583	234,566	0.20
Vodafone Group PLC	303,669	GBP	301,080	249,859	0.21
Weir Group PLC	10,127	GBP	211,712	236,979	0.20
Whitbread PLC	7,103	GBP	262,035	249,239	0.21
WPP PLC	28,025	GBP	269,864	239,448	0.21
			23,343,749	23,760,923	20.34
Total Shares			113,836,653	116,629,823	99.86
Total Transferable securities admitted to an official stock exchange listing and traded on another regulated market			113,836,653	116,629,823	99.86
TOTAL INVESTMENT PORTFOLIO			113,836,653	116,629,823	99.86
OTHER ASSETS AND LIABILITIES				162,747	0.14
TOTAL NET ASSETS				116,792,570	100.00

A detailed schedule of portfolio movements for the period ended June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

Ossiam Lux

Ossiam Shiller Barclays Cape® US Sector Value TR

Changes in the Number of Shares for the period ended June 30, 2024 (Unaudited)

UCITS ETF 1C (USD)	
Number of shares outstanding at the beginning of the period	2,094,649
Number of shares issued	295,398
Number of shares redeemed	(417,619)
Number of shares outstanding at the end of the period	1,972,428

UCITS ETF 1C (EUR)	
Number of shares outstanding at the beginning of the period	659,679
Number of shares issued	197,554
Number of shares redeemed	(203,443)
Number of shares outstanding at the end of the period	653,790

UCITS ETF Hedged Index 1C (EUR)	
Number of shares outstanding at the beginning of the period	392,374
Number of shares issued	92,013
Number of shares redeemed	(123,715)
Number of shares outstanding at the end of the period	360,672

Statistics June 30, 2024 December 31, 2023 December 31, 2022

Total Net Asset Value (USD)	3,980,959,936	3,945,334,009	2,211,735,898
NAV per Share:			
UCITS ETF 1C (USD)	1,369.096	1,284.023	1,001.447
UCITS ETF 1C (EUR)	1,279.469	1,164.125	939.415
UCITS ETF Hedged Index 1C (EUR)	993.385	940.028	756.770

Ossiam Lux

Ossiam Shiller Barclays Cape® US Sector Value TR

Statement of Investments

As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing and traded on another regulated market					
Shares					
Bermuda					
Arch Capital Group, Ltd	125,163	USD	5,068,474	12,627,695	0.32
			5,068,474	12,627,695	0.32
Ireland					
Accenture PLC - Class A	240,000	USD	73,706,400	72,818,400	1.83
Aptiv PLC	100,000	USD	8,939,000	7,042,000	0.17
			82,645,400	79,860,400	2.00
Israel					
Check Point Software Technologies, Ltd	154,484	USD	19,372,318	25,489,860	0.64
			19,372,318	25,489,860	0.64
United States					
ACM Research, Inc - Class A	85,400	USD	2,578,226	1,969,324	0.05
Adobe, Inc	164,698	USD	73,661,758	91,496,327	2.30
Advanced Micro Devices, Inc	701,800	USD	65,335,229	113,838,978	2.86
Alphabet, Inc - Class A	358,461	USD	63,219,544	65,293,671	1.64
Alphabet, Inc - Class C	98,047	USD	17,526,882	17,983,781	0.45
Amazon.com, Inc	1,889,886	USD	223,143,267	365,220,469	9.17
Amgen, Inc	192,946	USD	59,894,085	60,285,978	1.51
Analog Devices, Inc	246,000	USD	58,129,800	56,151,960	1.41
Apple, Inc	331,101	USD	65,389,313	69,736,493	1.75
Applied Materials, Inc	742,000	USD	164,574,080	175,104,580	4.40
Archer-Daniels-Midland Co	132,000	USD	8,170,800	7,979,400	0.20
Arista Networks, Inc	88,672	USD	28,298,040	31,077,762	0.78
Becton Dickinson & Co	10,888	USD	2,538,973	2,544,634	0.06
Berkshire Hathaway, Inc - Class B	575,645	USD	174,156,433	234,172,386	5.88
Biogen, Inc	20,700	USD	6,199,179	4,798,674	0.12
Booking Holdings, Inc	4,429	USD	17,528,698	17,545,483	0.44
Boston Scientific Corp	724,831	USD	45,956,832	55,819,235	1.40
Cadence Design Systems, Inc	113,900	USD	15,290,040	35,052,725	0.88
Charles Schwab Corp	328,000	USD	24,091,600	24,170,320	0.61
Clean Harbors, Inc	25,600	USD	5,008,128	5,789,440	0.15
Cognizant Technology Solutions Corp - Class A	313,000	USD	21,612,650	21,284,000	0.53
Coinbase Global, Inc - Class A	86,577	USD	21,238,555	19,240,007	0.48
Colgate-Palmolive Co	877,156	USD	79,632,372	85,119,218	2.14
Costco Wholesale Corp	28,000	USD	23,780,680	23,799,720	0.60
CrowdStrike Holdings, Inc - Class A	82,000	USD	27,661,940	31,421,580	0.79
CVS Health Corp	359,000	USD	20,620,960	21,202,540	0.53
Datadog, Inc - Class A	100,000	USD	11,177,000	12,969,000	0.33
Dexcom, Inc	193,000	USD	25,192,290	21,882,340	0.55
Dollar Tree, Inc	162,512	USD	19,559,383	17,351,406	0.44
DuPont de Nemours, Inc	600,000	USD	48,120,000	48,294,000	1.21
Eaton Corp PLC	132,000	USD	44,375,760	41,388,600	1.04
Eli Lilly & Co	51,113	USD	40,030,679	46,276,688	1.16
Emerson Electric Co	159,502	USD	18,135,377	17,570,740	0.44
Enphase Energy, Inc	52,000	USD	9,811,880	5,184,920	0.13
F5, Inc	76,582	USD	13,347,477	13,189,718	0.33
Fiserv, Inc	364,400	USD	43,397,013	54,310,176	1.36
Fortinet, Inc	222,651	USD	4,570,580	13,419,176	0.34
Freeport-McMoRan, Inc	500,000	USD	24,670,000	24,300,000	0.61
Generac Holdings, Inc	21,200	USD	3,205,864	2,803,064	0.07
Home Depot, Inc	145,304	USD	47,329,872	50,019,449	1.26
Johnson & Johnson	391,376	USD	57,426,126	57,203,516	1.44
Kinder Morgan, Inc	55,000	USD	1,091,200	1,092,850	0.03
KLA Corp	61,000	USD	48,687,760	50,295,110	1.26
Liberty Broadband Corp - Class C	360,990	USD	28,953,339	19,789,472	0.50
Light & Wonder, Inc	204,403	USD	17,728,315	21,437,787	0.54
Marsh & McLennan Cos, Inc	369,000	USD	76,937,580	77,755,680	1.95
Marvell Technology, Inc	431,000	USD	30,342,400	30,126,900	0.76
Meta Platforms, Inc - Class A	34,722	USD	17,524,193	17,507,527	0.44
Microchip Technology, Inc	974,000	USD	95,264,260	89,121,000	2.24
Microsoft Corp	137,820	USD	59,586,648	61,598,649	1.55
Morgan Stanley	670,000	USD	65,791,290	65,117,300	1.64

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Ossiam Shiller Barclays Cape® US Sector Value TR

Statement of Investments (continued)

As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Netflix, Inc	77,709	USD	34,592,742	52,444,250	1.32
NIKE, Inc - Class B	331,000	USD	31,127,240	24,947,470	0.63
NVIDIA Corp	300,000	USD	38,808,000	37,062,000	0.93
ON Semiconductor Corp	99,000	USD	7,552,710	6,786,450	0.17
O'Reilly Automotive, Inc	5,000	USD	4,976,650	5,280,300	0.13
PayPal Holdings, Inc	450,000	USD	26,568,000	26,113,500	0.66
PNC Financial Services Group, Inc	130,000	USD	20,345,000	20,212,400	0.51
Procter & Gamble Co	284,627	USD	46,266,119	46,940,685	1.18
Qorvo, Inc	149,000	USD	15,886,120	17,289,960	0.43
QUALCOMM, Inc	830,020	USD	174,759,988	165,323,384	4.15
Regeneron Pharmaceuticals, Inc	13,000	USD	12,789,400	13,663,390	0.34
S&P Global, Inc	68,000	USD	29,159,080	30,328,000	0.76
Salesforce, Inc	51,900	USD	15,816,006	13,343,490	0.34
ServiceNow, Inc	16,100	USD	5,153,610	12,665,387	0.32
Snap, Inc - Class A	11,235,722	USD	118,007,413	186,625,342	4.69
Snowflake, Inc - Class A	112,379	USD	19,485,395	15,181,279	0.38
Starbucks Corp	212,000	USD	17,112,640	16,504,200	0.41
Synaptics, Inc	61,077	USD	5,013,811	5,386,991	0.14
Synopsys, Inc	81,910	USD	31,146,345	48,741,365	1.22
Tesla, Inc	845,302	USD	194,670,314	167,268,360	4.20
Texas Instruments, Inc	140,086	USD	27,490,477	27,250,930	0.68
TJX Cos, Inc	150,000	USD	15,168,000	16,515,000	0.42
Uber Technologies, Inc	561,148	USD	38,208,638	40,784,237	1.02
Union Pacific Corp	200,185	USD	45,171,745	45,293,858	1.14
VeriSign, Inc	48,803	USD	9,298,924	8,677,173	0.22
Vertex Pharmaceuticals, Inc	56,000	USD	25,061,680	26,248,320	0.66
Walmart, Inc	387,749	USD	25,145,523	26,254,485	0.66
Western Digital Corp	651,991	USD	29,246,160	49,401,358	1.24
Zoom Video Communications, Inc - Class A	220,000	USD	15,967,600	13,021,800	0.33
			3,247,489,680	3,663,659,117	92.03
Total Shares			3,354,575,872	3,781,637,072	94.99
Total Transferable securities admitted to an official stock exchange listing and traded on another regulated market			3,354,575,872	3,781,637,072	94.99
TOTAL INVESTMENT PORTFOLIO			3,354,575,872	3,781,637,072	94.99

Ossiam Lux

Ossiam Shiller Barclays Cape® US Sector Value TR

Statement of Investments (continued)

As at June 30, 2024
(expressed in USD)

OTC dealt derivatives

Description	Quantity	Currency	Unrealised gain/ (loss)	% of Net Assets
Total Return Swap				
Ossiam Shiller Barclays Cape® US Sector Value TR Swap				
Paying leg	(100,000)	USD	(988,394,061)	(24.83)
Receiving leg (unhedged index)	630,562	USD	1,034,546,042	25.99
Paying leg	(100,000)	USD	(1,196,670,243)	(30.06)
Receiving leg (unhedged index)	902,294	USD	1,480,649,123	37.20
Paying leg	(100,000)	USD	(1,388,443,672)	(34.88)
Receiving leg (hedged index)	300,322	EUR	383,686,177	9.64
Receiving leg (unhedged index)	524,024	USD	859,917,860	21.60
Paying leg	(100,000)	USD	(208,129,096)	(5.23)
Receiving leg (unhedged index)	133,004	USD	217,680,178	5.47
Total Total Return Swap			194,842,308	4.90
Total OTC dealt derivatives			194,842,308	4.90
OTHER ASSETS AND LIABILITIES			4,480,556	0.11
TOTAL NET ASSETS			3,980,959,936	100.00

A detailed schedule of portfolio movements for the period ended June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

Ossiam Lux

Ossiam Shiller Barclays Cape® Europe Sector Value TR

Changes in the Number of Shares for the period ended June 30, 2024 (Unaudited)

UCITS ETF 1C (EUR)	
Number of shares outstanding at the beginning of the period	397,722
Number of shares issued	6,350
Number of shares redeemed	(76,542)
Number of shares outstanding at the end of the period	327,530

Statistics	June 30, 2024	December 31, 2023	December 31, 2022
Total Net Asset Value (EUR)	169,141,121	195,254,193	133,240,467
NAV per Share:			
UCITS ETF 1C (EUR)	516.414	490.931	432.912

Ossiam Lux

Ossiam Shiller Barclays Cape® Europe Sector Value TR

Statement of Investments

As at June 30, 2024
(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing and traded on another regulated market					
Shares					
Austria					
BAWAG Group AG	28,832	EUR	1,614,592	1,703,971	1.01
			1,614,592	1,703,971	1.01
Finland					
Fortum OYJ	415,672	EUR	4,987,788	5,673,923	3.35
Nordea Bank Abp	824,696	EUR	8,804,349	9,166,496	5.42
Sampo OYJ - Class A	180,809	EUR	7,284,795	7,250,441	4.29
UPM-Kymmene OYJ	127,956	EUR	4,341,321	4,173,925	2.47
			25,418,253	26,264,785	15.53
Germany					
BASF SE	151,577	EUR	7,474,013	6,849,007	4.05
Commerzbank AG	346,503	EUR	4,882,227	4,915,145	2.91
Covestro AG	154,111	EUR	7,374,934	8,445,283	4.99
Evotec SE	4,655	EUR	63,099	41,779	0.02
Knorr-Bremse AG	16,282	EUR	1,195,913	1,160,906	0.69
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen RegS	30,574	EUR	13,616,819	14,278,058	8.44
Siemens AG RegS	39,995	EUR	7,104,712	6,947,931	4.11
Volkswagen AG - Preferred	15,398	EUR	1,746,903	1,622,949	0.96
Wacker Chemie AG	17,200	EUR	1,788,800	1,750,960	1.03
			45,247,420	46,012,018	27.20
Netherlands					
ABN AMRO Bank NV	924,941	EUR	14,720,436	14,197,844	8.39
Akzo Nobel NV	3,478	EUR	226,974	197,481	0.12
Argenx SE	1,237	EUR	423,567	505,438	0.30
Argenx SE	18,497	EUR	7,292,884	7,557,874	4.47
ASML Holding NV	6,866	EUR	5,937,030	6,620,197	3.91
ASR Nederland NV	148,850	EUR	6,797,980	6,625,314	3.92
EXOR NV	65,677	EUR	6,613,674	6,416,643	3.79
Heineken Holding NV	14,168	EUR	1,117,855	1,043,473	0.62
ING Groep NV	689,264	EUR	11,057,173	11,002,032	6.50
Koninklijke Ahold Delhaize NV	252,930	EUR	7,362,069	6,978,339	4.13
NN Group NV	156,848	EUR	6,695,841	6,815,046	4.03
Universal Music Group NV	231,707	EUR	6,636,088	6,436,820	3.80
			74,881,571	74,396,501	43.98
Portugal					
EDP - Energias de Portugal SA	1,757,775	EUR	6,690,092	6,150,455	3.64
Galp Energia SGPS SA	229,574	EUR	4,396,342	4,527,199	2.68
Jeronimo Martins SGPS SA	127,248	EUR	2,567,864	2,322,276	1.37
			13,654,298	12,999,930	7.69
Total Shares			160,816,134	161,377,205	95.41
Total Transferable securities admitted to an official stock exchange listing and traded on another regulated market			160,816,134	161,377,205	95.41
TOTAL INVESTMENT PORTFOLIO			160,816,134	161,377,205	95.41

Ossiam Lux

Ossiam Shiller Barclays Cape® Europe Sector Value TR

Statement of Investments (continued)

As at June 30, 2024
(expressed in EUR)

OTC dealt derivatives

Description	Quantity	Currency	Unrealised gain/ (loss)	% of Net Assets
Total Return Swap				
Ossiam Shiller Barclays Cape® Europe Sector Value TR Swap				
Paying leg	(100,000)	EUR	(161,377,205)	(95.41)
Receiving leg	308,889	EUR	168,895,208	99.85
Total Total Return Swap			7,518,003	4.44
Total OTC dealt derivatives			7,518,003	4.44
OTHER ASSETS AND LIABILITIES			245,913	0.15
TOTAL NET ASSETS			169,141,121	100.00

A detailed schedule of portfolio movements for the period ended June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

Ossiam Lux

Ossiam Bloomberg Europe ex Eurozone PAB NR

Changes in the Number of Shares for the period ended June 30, 2024 (Unaudited)

1C (EUR)	
Number of shares outstanding at the beginning of the period	834,789
Number of shares issued	1,006,282
Number of shares redeemed	(293,639)
Number of shares outstanding at the end of the period	1,547,432

Statistics	June 30, 2024	December 31, 2023	December 31, 2022
Total Net Asset Value (EUR)	252,084,418	124,452,824	83,849,162
NAV per Share:			
1C (EUR)	162.905	149.083	131.331

Ossiam Lux

Ossiam Bloomberg Europe ex Eurozone PAB NR

Statement of Investments

As at June 30, 2024
(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing and traded on another regulated market					
Shares					
Chile					
Antofagasta PLC	52,176	GBP	1,068,200	1,298,497	0.52
			1,068,200	1,298,497	0.52
Denmark					
AP Moller - Maersk A/S - Class A	88	DKK	126,534	139,479	0.05
AP Moller - Maersk A/S - Class B	157	DKK	235,813	254,844	0.10
Carlsberg A/S - Class B	13,450	DKK	1,691,970	1,507,059	0.60
Coloplast A/S - Class B	14,554	DKK	1,718,365	1,632,712	0.65
DSV A/S	10,507	DKK	1,569,659	1,503,324	0.60
Genmab A/S	2,186	DKK	644,550	511,511	0.20
Novo Nordisk A - Class B	186,400	DKK	17,977,351	25,135,098	9.97
Novonosis (Novozymes) - Class B	23,217	DKK	1,165,860	1,326,560	0.53
Tryg A/S	33,500	DKK	664,639	683,705	0.27
Vestas Wind Systems A/S	77,165	DKK	1,823,316	1,668,513	0.66
			27,618,057	34,362,805	13.63
Ireland					
Experian PLC	50,633	GBP	1,814,606	2,201,286	0.87
Flutter Entertainment PLC	3,523	GBP	707,904	601,061	0.24
			2,522,510	2,802,347	1.11
Norway					
DNB Bank ASA	74,700	NOK	1,338,465	1,372,707	0.54
Gjensidige Forsikring ASA	19,213	NOK	293,683	321,242	0.13
Mowi ASA	93,284	NOK	1,628,816	1,452,624	0.58
Orkla ASA	149,931	NOK	1,025,835	1,139,776	0.45
Salmar ASA	4,582	NOK	239,150	225,658	0.09
Telenor ASA	28,954	NOK	292,493	308,786	0.12
			4,818,442	4,820,793	1.91
Sweden					
Alfa Laval AB	26,574	SEK	902,926	1,086,602	0.43
Assa Abloy AB - Class B	29,724	SEK	707,760	784,605	0.31
Atlas Copco AB - Class A	174,760	SEK	2,492,611	3,067,140	1.22
Atlas Copco AB - Class B	125,631	SEK	1,564,336	1,894,418	0.75
Boliden AB	17,213	SEK	478,528	514,265	0.20
Epiroc AB - Class A	50,946	SEK	891,793	949,342	0.38
Epiroc AB - Class B	36,302	SEK	553,090	619,850	0.25
EQT AB	30,460	SEK	724,018	840,531	0.33
Essity AB - Class B	52,219	SEK	1,227,337	1,248,650	0.50
H & M Hennes & Mauritz AB - Class B	82,218	SEK	1,081,012	1,214,430	0.48
Hexagon AB - Class B	154,801	SEK	1,582,568	1,631,882	0.65
Holmen AB - Class B	7,138	SEK	264,506	262,375	0.11
Indutrade AB	19,635	SEK	451,920	469,854	0.19
Investment AB Latour - Class B	33,296	SEK	739,361	839,583	0.33
Investor AB - Class B	61,247	SEK	1,281,727	1,565,973	0.62
Nibe Industrier AB - Class B	335,046	SEK	1,885,844	1,326,599	0.53
Sagax AB - Class B	10,000	SEK	211,812	238,942	0.10
Sandvik AB	57,043	SEK	1,078,409	1,067,478	0.42
Skandinaviska Enskilda Banken AB - Class A	105,597	SEK	1,279,009	1,456,023	0.58
Skandinaviska Enskilda Banken AB - Class C	30,640	SEK	417,369	430,848	0.17
Skanska AB - Class B	91,939	SEK	1,482,308	1,545,540	0.61
SKF AB - Class B	39,441	SEK	691,416	739,472	0.29
Svenska Cellulosa AB SCA - Class B	69,875	SEK	944,915	963,778	0.38
Svenska Handelsbanken AB - Class A	118,836	SEK	1,132,261	1,056,955	0.42
Svenska Handelsbanken AB - Class B	30,979	SEK	380,510	334,080	0.13
Swedbank AB - Class A	48,377	SEK	895,472	929,601	0.37
Telia Co AB	94,286	SEK	233,542	236,171	0.09
Trelleborg AB - Class B	43,155	SEK	1,268,886	1,568,021	0.62
			26,845,246	28,883,008	11.46
Switzerland					
ABB, Ltd RegS	84,427	CHF	3,215,543	4,376,187	1.74
Alcon, Inc	35,844	CHF	2,649,489	2,985,651	1.19

Ossiam Lux

Ossiam Bloomberg Europe ex Eurozone PAB NR

Statement of Investments (continued)

As at June 30, 2024
(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Chocoladefabriken Lindt & Spruengli AG	40	CHF	441,226	435,688	0.17
Cie Financiere Richemont SA RegS - Class A	26,538	CHF	3,542,868	3,864,657	1.53
Coca-Cola HBC AG	16,171	GBP	407,750	514,596	0.20
EMS-Chemie Holding AG RegS	453	CHF	312,612	346,426	0.14
Geberit AG RegS	3,893	CHF	2,051,597	2,145,632	0.85
Givaudan SA RegS	524	CHF	1,981,821	2,317,826	0.92
Kuehne & Nagel International AG RegS	1,564	CHF	399,555	419,632	0.17
Logitech International SA RegS	10,690	CHF	765,723	964,800	0.38
Lonza Group AG RegS	4,639	CHF	2,373,690	2,362,189	0.94
Nestle SA RegS	146,304	CHF	15,220,041	13,933,497	5.53
Novartis AG RegS	121,165	CHF	10,610,568	12,099,201	4.80
Partners Group Holding AG	972	CHF	1,164,184	1,164,694	0.46
Roche Holding AG	36,123	CHF	9,563,403	9,358,242	3.71
Roche Holding AG	659	CHF	183,113	187,352	0.08
Schindler Holding AG	5,908	CHF	1,343,795	1,385,174	0.55
Schindler Holding AG RegS	4,768	CHF	1,049,398	1,108,981	0.44
Sika AG RegS	12,201	CHF	3,155,107	3,258,414	1.29
Sonova Holding AG RegS	6,823	CHF	1,936,554	1,966,685	0.78
Straumann Holding AG RegS	3,954	CHF	543,838	456,953	0.18
Swatch Group AG	1,215	CHF	272,142	232,195	0.09
Swiss Life Holding AG RegS	1,348	CHF	807,665	924,631	0.37
Swiss Re AG	21,292	CHF	2,152,784	2,465,081	0.98
Swisscom AG RegS	1,772	CHF	947,212	930,090	0.37
VAT Group AG	782	CHF	318,123	413,624	0.16
Zurich Insurance Group AG	7,911	CHF	3,629,370	3,935,478	1.56
			71,039,171	74,553,576	29.58
United Kingdom					
3i Group PLC	51,742	GBP	1,289,009	1,871,126	0.74
Admiral Group PLC	6,961	GBP	207,945	214,699	0.08
Anglo American PLC	34,980	GBP	959,136	1,032,273	0.41
Ashtead Group PLC	10,347	GBP	587,469	644,615	0.26
Associated British Foods PLC	9,643	GBP	252,555	281,384	0.11
AstraZeneca PLC	91,465	GBP	11,784,705	13,329,701	5.29
Auto Trader Group PLC	51,431	GBP	405,017	486,019	0.19
Aviva PLC	239,667	GBP	1,256,087	1,347,255	0.53
Barclays PLC	1,202,148	GBP	2,454,011	2,961,992	1.17
BT Group PLC	1,008,792	GBP	1,300,005	1,669,943	0.66
Bunzl PLC	53,632	GBP	1,884,980	1,904,049	0.76
Coca-Cola Europacific Partners PLC	20,835	USD	1,257,810	1,416,604	0.56
Compass Group PLC	89,850	GBP	2,204,077	2,289,072	0.91
Croda International PLC	26,588	GBP	1,557,706	1,238,085	0.49
Diageo PLC	141,484	GBP	5,122,948	4,154,388	1.65
Entain PLC	16,944	GBP	215,769	125,905	0.05
GSK PLC	281,333	GBP	5,444,876	5,075,253	2.01
Halma PLC	58,501	GBP	1,508,612	1,867,148	0.74
HSBC Holdings PLC	1,095,369	GBP	7,928,110	8,835,693	3.50
Informa PLC	69,598	GBP	596,238	702,517	0.28
InterContinental Hotels Group PLC	5,923	GBP	492,165	581,655	0.23
International Consolidated Airlines Group SA	273,096	GBP	491,544	522,622	0.21
Intertek Group PLC	3,887	GBP	205,683	219,786	0.09
J Sainsbury PLC	462,439	GBP	1,379,493	1,390,856	0.55
JD Sports Fashion PLC	487,502	GBP	705,068	687,119	0.27
Legal & General Group PLC	598,535	GBP	1,711,168	1,602,518	0.64
Lloyds Banking Group PLC	4,276,563	GBP	2,410,369	2,761,132	1.10
London Stock Exchange Group PLC	28,330	GBP	2,891,039	3,140,957	1.25
Melrose Industries PLC	174,156	GBP	1,179,025	1,136,750	0.45
Mondi PLC	36,507	GBP	631,860	653,851	0.26
NatWest Group PLC	644,609	GBP	1,986,095	2,370,610	0.94
Next PLC	13,172	GBP	1,224,200	1,403,833	0.56
Pearson PLC	51,226	GBP	549,672	598,638	0.24
Phoenix Group Holdings PLC	175,927	GBP	1,096,632	1,082,117	0.43
Prudential PLC	188,947	GBP	1,962,284	1,601,009	0.63
Reckitt Benckiser Group PLC	54,330	GBP	3,429,959	2,743,936	1.09
RELX PLC	112,635	GBP	3,928,502	4,834,404	1.92
Rentokil Initial PLC	227,526	GBP	1,270,206	1,237,679	0.49

Ossiam Lux

Ossiam Bloomberg Europe ex Eurozone PAB NR

Statement of Investments (continued)

As at June 30, 2024
(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Sage Group PLC	74,575	GBP	903,006	957,435	0.38
Schroders PLC	266,232	GBP	1,258,151	1,142,380	0.45
Segro PLC REIT	145,197	GBP	1,471,914	1,538,219	0.61
Severn Trent PLC	46,374	GBP	1,399,260	1,301,784	0.52
Smith & Nephew PLC	85,111	GBP	1,064,481	984,385	0.39
Spirax Group PLC	6,764	GBP	794,054	676,530	0.27
Standard Chartered PLC	210,737	GBP	1,634,974	1,779,678	0.71
Tesco PLC	832,403	GBP	2,768,460	3,004,295	1.19
Unilever PLC	151,709	GBP	7,042,020	7,774,790	3.08
United Utilities Group PLC	140,841	GBP	1,695,096	1,632,275	0.65
Vodafone Group PLC	1,945,332	GBP	1,649,344	1,600,618	0.63
WPP PLC	66,703	GBP	624,042	569,917	0.23
			98,066,831	102,979,499	40.85
United States					
Carnival PLC	136,133	GBP	1,679,866	2,178,867	0.86
			1,679,866	2,178,867	0.86
Total Shares			233,658,323	251,879,392	99.92
Total Transferable securities admitted to an official stock exchange listing and traded on another regulated market			233,658,323	251,879,392	99.92
TOTAL INVESTMENT PORTFOLIO			233,658,323	251,879,392	99.92
OTHER ASSETS AND LIABILITIES				205,026	0.08
TOTAL NET ASSETS				252,084,418	100.00

A detailed schedule of portfolio movements for the period ended June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

Ossiam Lux

Ossiam Bloomberg Japan PAB NR

Changes in the Number of Shares for the period ended June 30, 2024 (Unaudited)

1C (EUR)	
Number of shares outstanding at the beginning of the period	1,484,050
Number of shares issued	305,829
Number of shares redeemed	(294,359)
Number of shares outstanding at the end of the period	1,495,520

Hedged Index 1C (EUR)	
Number of shares outstanding at the beginning of the period	604,234
Number of shares issued	282,246
Number of shares redeemed	(298,326)
Number of shares outstanding at the end of the period	588,154

Statistics	June 30, 2024	December 31, 2023	December 31, 2022
Total Net Asset Value (JPY)	52,272,812,744	43,289,890,130	14,701,747,942
NAV per Share:			
1C (EUR)	134.381	127.537	111.710
Hedged Index 1C (EUR)	173.821	146.802	112.867

Ossiam Lux

Ossiam Bloomberg Japan PAB NR

Statement of Investments

As at June 30, 2024
(expressed in JPY)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing and traded on another regulated market					
Shares					
Japan					
Advantest Corp	109,700	JPY	434,948,506	704,822,500	1.35
Aeon Co, Ltd	152,700	JPY	451,272,060	525,135,300	1.00
Ajinomoto Co, Inc	45,700	JPY	212,061,981	257,793,700	0.49
Asahi Group Holdings, Ltd	66,500	JPY	337,505,435	377,387,500	0.72
Astellas Pharma, Inc	367,700	JPY	685,125,981	584,643,000	1.12
Bandai Namco Holdings, Inc	20,000	JPY	60,628,710	62,800,000	0.12
Canon, Inc	106,100	JPY	367,232,597	461,959,400	0.88
Central Japan Railway Co	151,100	JPY	522,604,674	524,770,300	1.00
Chugai Pharmaceutical Co, Ltd	128,300	JPY	566,617,082	733,362,800	1.40
Daifuku Co, Ltd	51,400	JPY	163,730,475	154,714,000	0.30
Dai-ichi Life Holdings, Inc	99,300	JPY	281,737,100	426,791,400	0.82
Daiichi Sankyo Co, Ltd	252,700	JPY	1,097,812,820	1,395,914,800	2.67
Daito Trust Construction Co, Ltd	24,500	JPY	387,204,173	406,332,500	0.78
Daiwa Securities Group, Inc	204,900	JPY	178,344,622	251,412,300	0.48
Disco Corp	12,100	JPY	305,726,699	738,584,000	1.41
East Japan Railway Co	167,600	JPY	449,545,171	446,570,200	0.85
Eisai Co, Ltd	93,400	JPY	647,077,254	615,692,800	1.18
Fast Retailing Co, Ltd	24,100	JPY	801,876,838	977,496,000	1.87
FUJIFILM Holdings Corp	100,800	JPY	254,735,901	379,209,600	0.73
Fujitsu, Ltd	224,300	JPY	462,450,007	564,563,100	1.08
Hamamatsu Photonics KK	77,300	JPY	449,351,024	333,008,400	0.64
Hankyu Hanshin Holdings, Inc	79,300	JPY	361,748,812	338,928,200	0.65
Hoya Corp	44,200	JPY	685,367,914	826,761,000	1.58
Hulic Co, Ltd	261,300	JPY	345,084,046	372,221,850	0.71
Japan Exchange Group, Inc	12,900	JPY	33,062,118	48,400,800	0.09
Japan Post Bank Co, Ltd	92,700	JPY	117,415,832	140,857,650	0.27
KDDI Corp	139,800	JPY	607,433,862	594,709,200	1.14
Keyence Corp	21,400	JPY	1,284,273,936	1,509,770,000	2.89
Kikkoman Corp	210,700	JPY	377,516,919	392,639,450	0.75
Kirin Holdings Co, Ltd	129,800	JPY	276,907,528	269,075,400	0.51
Kobe Bussan Co, Ltd	29,900	JPY	111,750,649	107,161,600	0.20
Kyocera Corp	103,600	JPY	193,596,276	191,815,400	0.37
Kyowa Kirin Co, Ltd	192,000	JPY	538,924,008	527,520,000	1.01
Lasertec Corp	12,900	JPY	345,492,208	465,561,000	0.89
LY Corp	165,000	JPY	66,043,534	64,168,500	0.12
MINEBEA MITSUMI, Inc	47,100	JPY	134,045,789	155,194,500	0.30
Mitsubishi Estate Co, Ltd	311,300	JPY	612,588,527	784,476,000	1.50
Mitsubishi HC Capital, Inc	152,800	JPY	135,101,979	162,273,600	0.31
Mitsubishi UFJ Financial Group, Inc	1,018,500	JPY	1,057,288,882	1,760,986,500	3.37
Mitsui Fudosan Co, Ltd	465,200	JPY	486,018,768	683,146,200	1.31
Mizuho Financial Group, Inc	212,500	JPY	452,839,712	713,575,000	1.36
MS&AD Insurance Group Holdings, Inc	145,600	JPY	250,231,529	520,520,000	1.00
Murata Manufacturing Co, Ltd	283,100	JPY	773,188,555	940,458,200	1.80
NEC Corp	34,800	JPY	281,559,805	460,926,000	0.88
NIDEC Corp	96,300	JPY	614,646,134	691,915,500	1.32
Nintendo Co, Ltd	125,500	JPY	823,769,720	1,073,778,000	2.05
Nippon Building Fund, Inc REIT	707	JPY	418,119,230	398,041,000	0.76
Nippon Paint Holdings Co, Ltd	318,700	JPY	363,463,474	333,997,600	0.64
Nippon Telegraph & Telephone Corp	5,240,000	JPY	878,631,587	795,432,000	1.52
Nitori Holdings Co, Ltd	18,100	JPY	314,629,216	307,519,000	0.59
Nitto Denko Corp	8,700	JPY	84,074,497	110,577,000	0.21
Nomura Holdings, Inc	332,600	JPY	211,700,340	306,657,200	0.59
Nomura Research Institute, Ltd	52,800	JPY	194,888,617	238,708,800	0.46
NTT Data Group Corp	98,600	JPY	206,308,430	232,893,200	0.45
Obic Co, Ltd	5,300	JPY	114,265,779	109,922,000	0.21
Olympus Corp	285,700	JPY	645,812,814	740,962,950	1.42
Ono Pharmaceutical Co, Ltd	235,500	JPY	619,168,226	517,275,750	0.99
Oriental Land Co, Ltd	96,600	JPY	456,697,752	432,961,200	0.83
Otsuka Corp	50,300	JPY	146,709,223	155,477,300	0.30
Otsuka Holdings Co, Ltd	113,100	JPY	597,872,097	765,687,000	1.46
Pan Pacific International Holdings Corp	87,600	JPY	251,519,972	329,726,400	0.63
Rakuten Group, Inc	483,800	JPY	305,741,049	401,505,620	0.77
Recruit Holdings Co, Ltd	130,400	JPY	694,412,675	1,122,352,800	2.15

Ossiam Lux

Ossiam Bloomberg Japan PAB NR

Statement of Investments (continued)

As at June 30, 2024
(expressed in JPY)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Renesas Electronics Corp	236,600	JPY	502,459,332	711,929,400	1.36
Resona Holdings, Inc	295,500	JPY	218,311,258	314,559,750	0.60
Rohm Co, Ltd	23,600	JPY	58,224,110	50,740,000	0.10
Secom Co, Ltd	13,800	JPY	125,643,057	131,058,600	0.25
Sekisui House, Ltd	21,900	JPY	60,021,327	78,029,700	0.15
Seven & i Holdings Co, Ltd	365,300	JPY	734,082,308	715,988,000	1.37
SG Holdings Co, Ltd	75,300	JPY	152,609,707	111,632,250	0.21
Shimadzu Corp	37,600	JPY	154,988,970	151,340,000	0.29
Shimano, Inc	14,300	JPY	315,286,958	355,283,500	0.68
Shin-Etsu Chemical Co, Ltd	179,100	JPY	797,267,684	1,117,225,800	2.14
Shionogi & Co, Ltd	93,700	JPY	653,218,619	588,154,900	1.13
Shiseido Co, Ltd	123,700	JPY	603,508,399	567,535,600	1.09
SMC Corp	6,700	JPY	478,678,492	511,478,000	0.98
SoftBank Corp	255,600	JPY	419,977,220	502,126,200	0.96
SoftBank Group Corp	95,300	JPY	587,189,030	990,167,000	1.89
Sompo Holdings, Inc	97,800	JPY	218,620,291	335,943,000	0.64
Sony Group Corp	117,500	JPY	1,468,874,472	1,602,700,000	3.07
Sumitomo Mitsui Financial Group, Inc	105,800	JPY	629,987,205	1,134,705,000	2.17
Sumitomo Mitsui Trust Holdings, Inc	92,500	JPY	251,880,071	339,475,000	0.65
Sumitomo Realty & Development Co, Ltd	112,400	JPY	446,683,024	530,640,400	1.02
Sysmex Corp	173,900	JPY	472,248,950	450,574,900	0.86
T&D Holdings, Inc	67,300	JPY	146,353,756	189,012,050	0.36
Taisei Corp	52,400	JPY	275,789,543	311,832,400	0.60
Takeda Pharmaceutical Co, Ltd	183,000	JPY	780,119,890	763,476,000	1.46
Terumo Corp	214,900	JPY	481,708,931	570,129,700	1.09
Tokio Marine Holdings, Inc	181,200	JPY	572,217,543	1,088,106,000	2.08
Tokyo Electron, Ltd	40,200	JPY	856,039,880	1,402,980,000	2.68
Tokyu Corp	172,300	JPY	314,226,080	305,315,600	0.58
Toyota Motor Corp	780,500	JPY	2,076,219,997	2,567,845,000	4.91
Unicharm Corp	92,700	JPY	466,336,349	478,980,900	0.92
West Japan Railway Co	91,000	JPY	275,929,263	272,545,000	0.52
Yakult Honsha Co, Ltd	135,500	JPY	502,102,123	389,765,750	0.75
Yaskawa Electric Corp	22,800	JPY	142,028,301	131,715,600	0.25
ZOZO, Inc	54,400	JPY	163,984,679	219,123,200	0.42
			42,990,317,949	52,001,614,170	99.48
Total Shares			42,990,317,949	52,001,614,170	99.48
Total Transferable securities admitted to an official stock exchange listing and traded on another regulated market			42,990,317,949	52,001,614,170	99.48
TOTAL INVESTMENT PORTFOLIO			42,990,317,949	52,001,614,170	99.48

Ossiam Lux

Ossiam Bloomberg Japan PAB NR

Statement of Investments (continued)

As at June 30, 2024
(expressed in JPY)

OTC dealt derivatives

Maturity	Purchase		Sale		Unrealised
Forward Foreign Exchange Contracts					
07/02/2024	332,093,190	JPY	1,967,861	EUR	(7,169,475)
07/02/2024	98,769,020	EUR	16,798,990,450	JPY	228,964,803
07/02/2024	1,786,972	EUR	303,934,139	JPY	4,143,067
07/02/2024	533,736	EUR	90,850,916	JPY	1,166,097
Total Forward Foreign Exchange Contracts					227,104,492
Total OTC dealt derivatives					0.44
OTHER ASSETS AND LIABILITIES					44,094,082 0.08
TOTAL NET ASSETS					52,272,812,744 100.00

A detailed schedule of portfolio movements for the period ended June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

Ossiam Lux

Ossiam Bloomberg Eurozone PAB NR

Changes in the Number of Shares for the period ended June 30, 2024 (Unaudited)

1C (EUR)	
Number of shares outstanding at the beginning of the period	2,653,574
Number of shares issued	189,637
Number of shares redeemed	(657,883)
Number of shares outstanding at the end of the period	2,185,328

Statistics	June 30, 2024	December 31, 2023	December 31, 2022
Total Net Asset Value (EUR)	325,543,875	366,188,354	122,470,600
NAV per Share:			
1C (EUR)	148.968	137.998	115.565

Ossiam Lux

Ossiam Bloomberg Eurozone PAB NR

Statement of Investments

As at June 30, 2024
(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing and traded on another regulated market					
Shares					
Austria					
Verbund AG	63,174	EUR	4,678,419	4,652,765	1.43
			4,678,419	4,652,765	1.43
Belgium					
Anheuser-Busch InBev SA	106,598	EUR	5,804,513	5,769,084	1.77
D'ieren Group	13,924	EUR	2,456,784	2,758,344	0.85
Elia Group SA/NV	12,389	EUR	1,392,707	1,083,418	0.33
Groupe Bruxelles Lambert NV	5,884	EUR	453,111	392,169	0.12
KBC Group NV	22,812	EUR	1,483,476	1,503,311	0.46
UCB SA	9,092	EUR	760,230	1,261,060	0.39
Warehouses De Pauw CVA REIT	10,137	EUR	275,142	256,466	0.08
			12,625,963	13,023,852	4.00
Finland					
Elisa OYJ	9,801	EUR	495,724	419,875	0.13
Kesko OYJ - Class B	112,684	EUR	2,131,403	1,846,891	0.57
Metso OYJ	48,265	EUR	493,058	477,051	0.14
Nokia OYJ	344,496	EUR	1,263,124	1,225,889	0.38
Nordea Bank Abp	214,666	EUR	2,221,375	2,386,013	0.73
Sampo OYJ - Class A	4,854	EUR	193,698	194,645	0.06
Stora Enso OYJ - Class R	37,643	EUR	485,114	480,136	0.15
UPM-Kymmene OYJ	81,089	EUR	2,557,269	2,645,123	0.81
			9,840,765	9,675,623	2.97
France					
Aerports de Paris	13,888	EUR	1,746,679	1,577,677	0.48
AXA SA	154,043	EUR	4,231,946	4,709,094	1.45
BioMerieux	12,007	EUR	1,151,476	1,065,621	0.33
BNP Paribas SA	95,399	EUR	5,352,697	5,679,102	1.74
Bureau Veritas SA	41,270	EUR	1,067,689	1,067,242	0.33
Capgemini SE	23,951	EUR	4,849,387	4,447,701	1.37
Carrefour SA	95,410	EUR	1,627,724	1,259,412	0.39
Cie de Saint-Gobain SA	26,029	EUR	1,779,461	1,890,226	0.58
Credit Agricole SA	75,603	EUR	878,968	963,182	0.30
Danone SA	41,728	EUR	2,291,531	2,381,834	0.73
Dassault Systemes SE	46,106	EUR	1,743,765	1,627,542	0.50
Edenred SE	23,281	EUR	1,223,231	917,504	0.28
Eiffage SA	7,385	EUR	700,654	633,338	0.19
EssilorLuxottica SA	37,914	EUR	6,649,730	7,628,297	2.34
Getlink SE	275,302	EUR	4,358,954	4,253,416	1.31
Hermes International SCA	2,780	EUR	4,784,494	5,949,200	1.83
Kering SA	12,971	EUR	6,229,393	4,390,683	1.35
Legrand SA	31,918	EUR	2,697,976	2,956,884	0.91
L'Oreal SA	21,536	EUR	8,415,242	8,830,837	2.71
LVMH Moet Hennessy Louis Vuitton SE	20,507	EUR	15,618,439	14,633,795	4.49
Orange SA	192,136	EUR	2,069,358	1,797,240	0.55
Pernod Ricard SA	31,808	EUR	5,681,331	4,030,074	1.24
Publicis Groupe SA	15,568	EUR	1,001,747	1,547,148	0.47
Sartorius Stedim Biotech	7,989	EUR	2,134,527	1,224,714	0.38
Schneider Electric SE	34,463	EUR	5,330,308	7,730,051	2.37
Societe Generale SA	79,536	EUR	1,861,490	1,743,429	0.54
Teleperformance SE	8,338	EUR	1,382,981	819,959	0.25
Vinci SA	38,942	EUR	4,051,786	3,831,114	1.18
			100,912,964	99,586,316	30.59
Germany					
adidas AG	24,058	EUR	4,126,108	5,364,934	1.65
Allianz SE RegS	30,001	EUR	6,490,304	7,785,259	2.39
Beiersdorf AG	22,279	EUR	2,810,369	3,042,197	0.93
Commerzbank AG	83,125	EUR	951,805	1,179,128	0.36
Deutsche Boerse AG	7,720	EUR	1,317,873	1,475,292	0.45
Deutsche Post AG	59,396	EUR	2,350,283	2,244,575	0.69
Deutsche Telekom AG RegS	247,212	EUR	5,112,997	5,804,538	1.78
Dr Ing hc F Porsche AG - Preferred	22,171	EUR	2,116,402	1,541,328	0.47
Fresenius Medical Care AG	15,335	EUR	606,961	548,380	0.17

Ossiam Lux

Ossiam Bloomberg Eurozone PAB NR

Statement of Investments (continued)

As at June 30, 2024
(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Fresenius SE & Co KGaA	14,840	EUR	378,118	413,739	0.13
Hannover Rueck SE	2,808	EUR	673,954	664,654	0.20
Infineon Technologies AG	113,013	EUR	3,727,418	3,876,911	1.19
Knorr-Bremse AG	14,969	EUR	992,318	1,067,290	0.33
Merck KGaA	9,201	EUR	1,519,421	1,423,855	0.44
MTU Aero Engines AG	19,382	EUR	4,043,094	4,628,422	1.42
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen RegS	11,011	EUR	3,600,081	5,142,137	1.58
SAP SE	81,033	EUR	9,938,672	15,357,374	4.72
Sartorius AG - Preferred	3,932	EUR	1,405,924	861,108	0.27
Siemens AG RegS	19,053	EUR	2,637,116	3,309,887	1.02
Siemens Energy AG	33,076	EUR	468,522	804,077	0.25
Siemens Healthineers AG	44,957	EUR	2,306,039	2,418,687	0.74
Symrise AG	16,510	EUR	1,653,919	1,887,093	0.58
Talanx AG	3,463	EUR	214,669	258,167	0.08
Vonovia SE	111,561	EUR	2,569,204	2,961,944	0.91
			62,011,571	74,060,976	22.75
Ireland					
Kerry Group PLC - Class A	13,481	EUR	1,208,486	1,019,838	0.31
Kingspan Group PLC	1,409	EUR	90,482	112,015	0.04
			1,298,968	1,131,853	0.35
Italy					
Amplifon SpA	20,036	EUR	599,592	665,997	0.20
Amplifon SpA Rights	24,536	EUR	-	-	-
Davide Campari-Milano NV	412,547	EUR	4,261,732	3,640,315	1.12
Ferrari NV	13,349	EUR	4,148,118	5,081,964	1.56
Generali	127,300	EUR	2,400,850	2,964,817	0.91
Infrastrutture Wireless Italiane SpA	213,400	EUR	2,347,784	2,080,650	0.64
Intesa Sanpaolo SpA	605,023	EUR	1,423,252	2,100,035	0.64
Moncler SpA	60,219	EUR	3,586,149	3,436,096	1.05
Nexi SpA	169,629	EUR	1,117,277	965,867	0.30
Poste Italiane SpA	267,544	EUR	2,671,487	3,182,436	0.98
Recordati Industria Chimica e Farmaceutica SpA	20,584	EUR	865,257	1,002,441	0.31
Terna - Rete Elettrica Nazionale	334,022	EUR	2,508,742	2,410,971	0.74
UniCredit SpA	126,761	EUR	2,657,030	4,386,564	1.35
UnipolSai Assicurazioni SpA	217,530	EUR	521,136	550,351	0.17
			29,108,406	32,468,504	9.97
Luxembourg					
Eurofins Scientific SE	9,536	EUR	575,362	443,901	0.14
			575,362	443,901	0.14
Netherlands					
ABN AMRO Bank NV	110,633	EUR	1,661,238	1,698,216	0.52
Adyen NV	434	EUR	588,942	483,129	0.15
Aegon, Ltd	71,855	EUR	326,876	414,460	0.13
ASM International NV	7,531	EUR	2,650,352	5,360,566	1.65
ASML Holding NV	29,619	EUR	18,337,983	28,558,640	8.77
Heineken NV	7,092	EUR	650,288	640,408	0.20
ING Groep NV	313,921	EUR	3,903,199	5,010,807	1.54
JDE Peet's NV	60,596	EUR	1,525,227	1,127,086	0.35
Koninklijke Ahold Delhaize NV	139,768	EUR	4,011,899	3,856,199	1.18
Koninklijke KPN NV	239,347	EUR	771,421	856,862	0.26
Prosus NV	39,027	EUR	1,166,567	1,298,038	0.40
STMicroelectronics NV	102,471	EUR	4,126,675	3,777,593	1.16
Wolters Kluwer NV	8,037	EUR	889,913	1,244,127	0.38
			40,610,580	54,326,131	16.69
Portugal					
Jeronimo Martins SGPS SA	154,707	EUR	3,223,266	2,823,403	0.87
			3,223,266	2,823,403	0.87
Spain					
Acciona SA	18,847	EUR	2,694,395	2,078,824	0.64
ACS Actividades de Construccion y Servicios SA	1,561	EUR	62,458	62,877	0.02
Aena SME SA	16,398	EUR	2,440,994	3,082,824	0.95

Ossiam Lux

Ossiam Bloomberg Eurozone PAB NR

Statement of Investments (continued)

As at June 30, 2024
(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Amadeus IT Group SA	21,144	EUR	1,284,581	1,313,888	0.40
Banco Bilbao Vizcaya Argentaria SA	474,421	EUR	3,271,758	4,436,785	1.36
Banco Santander SA	1,085,915	EUR	3,535,251	4,702,555	1.44
CaixaBank SA	400,897	EUR	1,617,434	1,981,634	0.61
Cellnex Telecom SA	69,399	EUR	2,441,491	2,107,648	0.65
Corp ACCIONA Energias Renovables SA	21,609	EUR	728,661	415,541	0.13
EDP Renovaveis SA	196,592	EUR	3,137,307	2,565,525	0.79
Industria de Diseno Textil SA	120,363	EUR	4,617,965	5,580,029	1.71
Redeia Corp SA	134,829	EUR	2,143,528	2,200,409	0.67
Telefonica SA	680,832	EUR	2,691,448	2,696,095	0.83
			30,667,271	33,224,634	10.20
Total Shares			295,553,535	325,417,958	99.96
Total Transferable securities admitted to an official stock exchange listing and traded on another regulated market			295,553,535	325,417,958	99.96
TOTAL INVESTMENT PORTFOLIO			295,553,535	325,417,958	99.96
OTHER ASSETS AND LIABILITIES				125,917	0.04
TOTAL NET ASSETS				325,543,875	100.00

A detailed schedule of portfolio movements for the period ended June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

Ossiam Lux

Ossiam US Steepener

Changes in the Number of Shares for the period ended June 30, 2024 (Unaudited)

UCITS ETF 1C (USD)	
Number of shares outstanding at the beginning of the period	1,167,590
Number of shares issued	128,000
Number of shares redeemed	(554,786)
Number of shares outstanding at the end of the period	740,804

2C (USD)	
Number of shares outstanding at the beginning of the period	885,727
Number of shares issued	20,992
Number of shares redeemed	(325,998)
Number of shares outstanding at the end of the period	580,721

Statistics	June 30, 2024	December 31, 2023	December 31, 2022
Total Net Asset Value (USD)	164,097,636	254,551,684	231,204,336
NAV per Share:			
UCITS ETF 1C (USD)	123.982	123.783	121.883
2C (USD)	124.417	124.218	122.311

Ossiam Lux

Ossiam US Steepener

Statement of Investments

As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing and traded on another regulated market					
Government Bonds					
United States					
United States Treasury Note/Bond 2.50% 02/15/2046	29,600,000	USD	20,474,476	20,968,594	12.78
United States Treasury Note/Bond 2.75% 05/31/2029	32,000,000	USD	29,851,967	29,746,250	18.13
United States Treasury Note/Bond 2.625% 07/31/2029	40,000,000	USD	37,345,920	36,879,688	22.47
United States Treasury Note/Bond 3.875% 09/30/2029	25,000,000	USD	24,343,359	24,443,359	14.90
United States Treasury Note/Bond 4.00% 10/31/2029	24,000,000	USD	23,501,186	23,610,000	14.39
United States Treasury Note/Bond 4.125% 08/15/2053	22,000,000	USD	20,224,480	20,614,687	12.56
			155,741,388	156,262,578	95.23
Total Government Bonds			155,741,388	156,262,578	95.23
Total Transferable securities admitted to an official stock exchange listing and traded on another regulated market			155,741,388	156,262,578	95.23
TOTAL INVESTMENT PORTFOLIO			155,741,388	156,262,578	95.23

Ossiam Lux

Ossiam US Steepener

Statement of Investments (continued)

As at June 30, 2024
(expressed in USD)

OTC dealt derivatives

Description	Quantity	Currency	Unrealised gain/ (loss)	% of Net Assets
Total Return Swap				
Ossiam US Steepener Swap				
Paying leg	(100,000)	USD	(157,800,901)	(96.16)
Receiving leg	1,283,063	USD	163,943,610	99.90
Total Total Return Swap			6,142,709	3.74
Total OTC dealt derivatives			6,142,709	3.74
OTHER ASSETS AND LIABILITIES			1,692,349	1.03
TOTAL NET ASSETS			164,097,636	100.00

A detailed schedule of portfolio movements for the period ended June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

Ossiam Lux

Ossiam Euro Government Bonds 3-5Y Carbon Reduction

Changes in the Number of Shares for the period ended June 30, 2024 (Unaudited)

UCITS ETF 1C (EUR)	
Number of shares outstanding at the beginning of the period	2,307,795
Number of shares issued	62,500
Number of shares redeemed	(491,397)
Number of shares outstanding at the end of the period	1,878,898

Statistics	June 30, 2024	December 31, 2023	December 31, 2022
Total Net Asset Value (EUR)	360,352,226	447,332,632	153,539,994
NAV per Share:			
UCITS ETF 1C (EUR)	191.789	193.836	184.377

Ossiam Lux

Ossiam Euro Government Bonds 3-5Y Carbon Reduction

Statement of Investments

As at June 30, 2024
(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing and traded on another regulated market					
Government Bonds					
France					
French Republic Government Bond OAT 5.50% 04/25/2029	12,051,000	EUR	13,421,628	13,343,409	3.70
French Republic Government Bond OAT 2.75% 10/25/2027	16,078,000	EUR	16,072,506	15,925,838	4.42
French Republic Government Bond OAT 0.75% 05/25/2028	17,540,000	EUR	16,265,914	16,101,720	4.47
French Republic Government Bond OAT 0.75% 11/25/2028	16,766,000	EUR	15,418,720	15,222,388	4.23
French Republic Government Bond OAT 0.50% 05/25/2029	16,805,000	EUR	14,932,116	14,898,893	4.14
French Republic Government Bond OAT 0.75% 02/25/2028	24,509,000	EUR	22,863,129	22,607,061	6.27
French Republic Government Bond OAT 2.75% 02/25/2029	14,643,000	EUR	14,655,048	14,458,586	4.01
French Republic Government Bond OAT 2.50% 09/24/2027	10,113,000	EUR	10,137,243	9,943,850	2.76
			123,766,304	122,501,745	34.00
Germany					
Bundesrepublik Deutschland Bundesanleihe 5.625% 01/04/2028	2,676,000	EUR	2,955,794	2,949,177	0.82
Bundesrepublik Deutschland Bundesanleihe 4.75% 07/04/2028	1,497,000	EUR	1,622,110	1,624,238	0.45
Bundesrepublik Deutschland Bundesanleihe 6.50% 07/04/2027	4,408,000	EUR	4,892,897	4,895,943	1.36
Bundesrepublik Deutschland Bundesanleihe 0.50% 08/15/2027	6,778,000	EUR	6,435,510	6,367,942	1.77
Bundesrepublik Deutschland Bundesanleihe 0.50% 02/15/2028	5,753,000	EUR	5,364,820	5,361,221	1.49
Bundesrepublik Deutschland Bundesanleihe 0.25% 08/15/2028	5,893,000	EUR	5,404,496	5,392,141	1.50
Bundesrepublik Deutschland Bundesanleihe 0.25% 02/15/2029	5,988,000	EUR	5,437,333	5,429,110	1.51
Bundesrepublik Deutschland Bundesanleihe 0.00% 11/15/2027	3,662,000	EUR	3,388,031	3,365,487	0.93
Bundesrepublik Deutschland Bundesanleihe 0.00% 11/15/2028	5,397,000	EUR	4,887,723	4,857,376	1.35
Bundesobligation 1.30% 10/15/2027	6,133,000	EUR	5,923,597	5,896,244	1.63
Bundesobligation 2.20% 04/13/2028	4,868,000	EUR	4,833,580	4,812,398	1.33
Bundesobligation 2.40% 10/19/2028	6,258,000	EUR	6,212,326	6,233,156	1.73
Bundesobligation 2.10% 04/12/2029	3,820,000	EUR	3,729,268	3,757,079	1.04
			61,087,485	60,941,512	16.91
Greece					
Hellenic Republic Government Bond 3.75% 01/30/2028	5,447,000	EUR	5,599,966	5,583,818	1.55
Hellenic Republic Government Bond 3.875% 03/12/2029	7,907,000	EUR	8,234,849	8,117,643	2.25
Hellenic Republic Government Bond 3.875% 06/15/2028	7,101,000	EUR	7,330,752	7,277,502	2.02
			21,165,567	20,978,963	5.82
Italy					
Italy Buoni Poliennali Del Tesoro 6.50% 11/01/2027	5,507,000	EUR	6,062,136	6,045,146	1.68
Italy Buoni Poliennali Del Tesoro 4.75% 09/01/2028	5,200,000	EUR	5,348,741	5,457,400	1.51
Italy Buoni Poliennali Del Tesoro 2.20% 06/01/2027	5,683,000	EUR	5,502,073	5,501,246	1.53
Italy Buoni Poliennali Del Tesoro 2.05% 08/01/2027	5,610,000	EUR	5,400,443	5,394,004	1.50
Italy Buoni Poliennali Del Tesoro 2.00% 02/01/2028	4,138,000	EUR	3,915,433	3,944,350	1.10
Italy Buoni Poliennali Del Tesoro 2.80% 12/01/2028	3,861,000	EUR	3,842,088	3,760,035	1.04
Italy Buoni Poliennali Del Tesoro 0.25% 03/15/2028	2,556,000	EUR	2,274,147	2,276,731	0.63

Ossiam Lux

Ossiam Euro Government Bonds 3-5Y Carbon Reduction

Statement of Investments (continued)

As at June 30, 2024
(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Italy Buoni Poliennali Del Tesoro 0.50% 07/15/2028	964,000	EUR	857,910	858,501	0.24
Italy Buoni Poliennali Del Tesoro 0.45% 02/15/2029	12,319,000	EUR	10,770,420	10,737,240	2.98
Italy Buoni Poliennali Del Tesoro 2.65% 12/01/2027	2,405,000	EUR	2,328,374	2,348,271	0.65
Italy Buoni Poliennali Del Tesoro 3.40% 04/01/2028	2,701,000	EUR	2,680,075	2,697,905	0.75
Italy Buoni Poliennali Del Tesoro 3.80% 08/01/2028	2,536,000	EUR	2,549,137	2,566,970	0.71
Italy Buoni Poliennali Del Tesoro 4.10% 02/01/2029	2,194,000	EUR	2,264,388	2,248,692	0.62
			53,795,365	53,836,491	14.94
Portugal					
Portugal Obrigacoes do Tesouro OT 2.125% 10/17/2028	20,686,000	EUR	20,237,842	20,138,524	5.59
Portugal Obrigacoes do Tesouro OT 0.70% 10/15/2027	14,853,000	EUR	13,884,886	13,868,246	3.85
			34,122,728	34,006,770	9.44
Spain					
Spain Government Bond 6.00% 01/31/2029	5,428,000	EUR	6,136,014	6,114,045	1.70
Spain Government Bond 5.15% 10/31/2028	3,382,000	EUR	3,673,012	3,670,074	1.02
Spain Government Bond 1.45% 10/31/2027	12,405,000	EUR	11,844,988	11,792,400	3.27
Spain Government Bond 1.40% 04/30/2028	5,235,000	EUR	4,939,340	4,932,260	1.37
Spain Government Bond 1.40% 07/30/2028	4,262,000	EUR	3,985,380	4,000,910	1.11
Spain Government Bond 1.45% 04/30/2029	3,807,000	EUR	3,534,441	3,541,842	0.98
Spain Government Bond 0.80% 07/30/2027	3,645,000	EUR	3,447,865	3,406,847	0.95
Spain Government Bond 0.00% 01/31/2028	25,410,000	EUR	22,881,673	22,825,091	6.33
Spain Government Bond 2.50% 05/31/2027	4,121,000	EUR	4,047,669	4,055,080	1.12
			64,490,382	64,338,549	17.85
Total Government Bonds			358,427,831	356,604,030	98.96
Total Transferable securities admitted to an official stock exchange listing and traded on another regulated market			358,427,831	356,604,030	98.96
TOTAL INVESTMENT PORTFOLIO			358,427,831	356,604,030	98.96
OTHER ASSETS AND LIABILITIES				3,748,196	1.04
TOTAL NET ASSETS				360,352,226	100.00

A detailed schedule of portfolio movements for the period ended June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

Ossiam Lux

Barclays Quantic Global E NR

Changes in the Number of Shares for the period ended June 30, 2024 (Unaudited)

1C (EUR)	
Number of shares outstanding at the beginning of the period	914,516
Number of shares issued	17,000
Number of shares redeemed	(202,385)
Number of shares outstanding at the end of the period	729,131

Statistics	June 30, 2024	December 31, 2023	December 31, 2022
Total Net Asset Value (EUR)	85,810,096	103,268,943	43,967,576
NAV per Share:			
1C (EUR)	117.688	112.922	96.467

Ossiam Lux

Barclays Quantic Global E NR

Statement of Investments

As at June 30, 2024
(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing and traded on another regulated market					
Shares					
United States					
Adobe, Inc	6,481	USD	2,152,657	3,308,019	3.86
Advanced Micro Devices, Inc	2,621	USD	415,933	390,189	0.45
Alphabet, Inc - Class C	23,150	USD	3,853,948	4,038,281	4.71
Amazon.com, Inc	22,867	USD	2,606,643	4,223,519	4.92
Apple, Inc	22,198	USD	3,904,884	4,436,696	5.17
Biogen, Inc	14,041	USD	2,994,119	2,997,998	3.49
Colgate-Palmolive Co	45,337	USD	3,790,396	4,154,902	4.84
Dollar Tree, Inc	12,868	USD	1,857,806	1,263,855	1.47
Eli Lilly & Co	4,855	USD	3,501,232	4,120,040	4.80
Fiserv, Inc	27,098	USD	3,018,678	3,771,254	4.40
Gartner, Inc	5,500	USD	1,746,625	2,283,639	2.66
Home Depot, Inc	12,522	USD	3,834,659	3,991,911	4.65
Johnson & Johnson	23,869	USD	3,232,425	3,248,785	3.79
Meta Platforms, Inc - Class A	8,169	USD	3,853,859	3,962,176	4.62
Microsoft Corp	16,277	USD	6,413,956	6,881,101	8.02
Moderna, Inc	9,097	USD	1,482,414	1,029,102	1.20
Netflix, Inc	6,124	USD	3,853,973	3,912,338	4.56
NVIDIA Corp	4,915	USD	599,466	568,905	0.66
ON Semiconductor Corp	21,280	USD	1,475,177	1,348,077	1.57
O'Reilly Automotive, Inc	2,205	USD	1,818,498	2,176,634	2.54
Procter & Gamble Co	41,506	USD	6,317,231	6,456,055	7.52
QUALCOMM, Inc	19,795	USD	3,834,502	3,606,229	4.20
Tesla, Inc	30,184	USD	5,762,772	5,562,847	6.48
Texas Instruments, Inc	21,127	USD	3,834,592	3,814,968	4.45
Zoom Video Communications, Inc - Class A	8,020	USD	774,178	437,761	0.51
			76,930,623	81,985,281	95.54
Total Shares			76,930,623	81,985,281	95.54
Total Transferable securities admitted to an official stock exchange listing and traded on another regulated market			76,930,623	81,985,281	95.54
TOTAL INVESTMENT PORTFOLIO			76,930,623	81,985,281	95.54

Ossiam Lux

Barclays Quantic Global E NR

Statement of Investments (continued)

As at June 30, 2024
(expressed in EUR)

OTC dealt derivatives

Description	Quantity	Currency	Unrealised gain/ (loss)	% of Net Assets
Total Return Swap				
Barclays Quantic Global E NR Swap				
Paying leg	(100,000)	EUR	(81,985,281)	(95.54)
Receiving leg	514,435	EUR	85,769,805	99.95
Total Total Return Swap			3,784,524	4.41
Total OTC dealt derivatives			3,784,524	4.41
OTHER ASSETS AND LIABILITIES			40,291	0.05
TOTAL NET ASSETS			85,810,096	100.00

A detailed schedule of portfolio movements for the period ended June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

Ossiam Lux

Ossiam Bloomberg Asia Pacific ex Japan PAB NR

Changes in the Number of Shares for the period ended June 30, 2024 (Unaudited)

1C (EUR)	
Number of shares outstanding at the beginning of the period	1,162,208
Number of shares issued	48,676
Number of shares redeemed	(16,200)
Number of shares outstanding at the end of the period	1,194,684

Statistics	June 30, 2024	December 31, 2023	December 31, 2022
Total Net Asset Value (USD)	134,733,340	128,475,372	128,248,610
NAV per Share:			
1C (EUR)	105.227	100.072	99.031

Ossiam Lux

Ossiam Bloomberg Asia Pacific ex Japan PAB NR

Statement of Investments

As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing and traded on another regulated market					
Shares					
Australia					
ANZ Group Holdings, Ltd	255,012	AUD	4,057,988	4,809,548	3.57
Aristocrat Leisure, Ltd	52,472	AUD	1,307,865	1,743,761	1.29
ASX, Ltd	25,517	AUD	1,302,499	1,022,492	0.76
BlueScope Steel, Ltd	20,241	AUD	228,368	276,172	0.21
Brambles, Ltd	128,588	AUD	1,041,873	1,247,800	0.93
Cochlear, Ltd	8,545	AUD	1,288,619	1,895,507	1.41
Coles Group, Ltd	208,952	AUD	2,508,185	2,376,513	1.76
Commonwealth Bank of Australia	145,289	AUD	9,543,006	12,359,844	9.17
Computershare, Ltd	45,134	AUD	771,822	793,960	0.59
CSL, Ltd	40,418	AUD	7,918,359	7,968,652	5.92
Endeavour Group, Ltd	382,043	AUD	1,668,694	1,288,495	0.96
Fortescue, Ltd	86,619	AUD	1,092,471	1,238,537	0.92
Goodman Group REIT	208,455	AUD	2,959,118	4,837,780	3.59
Insurance Australia Group, Ltd	249,884	AUD	802,295	1,191,559	0.88
Lottery Corp, Ltd	89,116	AUD	292,881	301,747	0.22
Macquarie Group, Ltd	33,011	AUD	3,871,674	4,512,678	3.35
Mineral Resources, Ltd	26,008	AUD	1,158,522	936,560	0.70
National Australia Bank, Ltd	270,406	AUD	5,514,579	6,542,800	4.86
Northern Star Resources, Ltd	207,681	AUD	1,357,828	1,803,097	1.34
Pilbara Minerals, Ltd	724,472	AUD	1,986,670	1,485,385	1.10
QBE Insurance Group, Ltd	215,981	AUD	2,065,129	2,508,385	1.86
Ramsay Health Care, Ltd	29,793	AUD	1,236,100	944,324	0.70
REA Group, Ltd	5,929	AUD	520,228	778,711	0.58
Reece, Ltd	57,977	AUD	707,832	974,581	0.72
Scentre Group REIT	1,112,304	AUD	2,193,920	2,317,699	1.72
Sonic Healthcare, Ltd	30,669	AUD	667,390	538,684	0.40
Stockland REIT	707,135	AUD	1,948,684	1,969,325	1.46
Suncorp Group, Ltd	176,487	AUD	1,524,537	2,052,062	1.52
Telstra Group, Ltd	518,749	AUD	1,374,775	1,254,137	0.93
TPG Telecom, Ltd	101,917	AUD	351,784	311,739	0.23
Transurban Group	340,449	AUD	3,133,079	2,819,374	2.09
Wesfarmers, Ltd	118,931	AUD	3,970,283	5,177,122	3.84
WiseTech Global, Ltd	13,246	AUD	533,761	887,288	0.66
Woolworths Group, Ltd	145,428	AUD	3,562,070	3,281,823	2.44
			74,462,888	84,448,141	62.68
Hong Kong					
AIA Group, Ltd	888,800	HKD	8,854,806	6,033,558	4.48
BOC Hong Kong Holdings, Ltd	219,000	HKD	758,291	674,610	0.50
Budweiser Brewing Co APAC, Ltd	380,600	HKD	979,151	448,487	0.33
Chow Tai Fook Jewellery Group, Ltd	527,600	HKD	925,291	571,025	0.42
CK Asset Holdings, Ltd	146,500	HKD	908,323	548,854	0.41
Galaxy Entertainment Group, Ltd	97,000	HKD	567,540	452,238	0.34
Hang Seng Bank, Ltd	56,500	HKD	852,560	726,567	0.54
Henderson Land Development Co, Ltd	322,000	HKD	1,083,118	864,039	0.64
Hong Kong & China Gas Co, Ltd	1,682,000	HKD	1,296,296	1,279,694	0.95
Hong Kong Exchanges & Clearing, Ltd	92,300	HKD	3,867,418	2,957,894	2.20
Hongkong Land Holdings, Ltd	307,400	USD	1,327,515	992,902	0.74
Link REIT	254,500	HKD	1,648,229	989,327	0.73
MTR Corp, Ltd	239,631	HKD	1,061,526	756,578	0.56
Sino Land Co, Ltd	788,000	HKD	1,039,806	812,486	0.60
Sun Hung Kai Properties, Ltd	136,000	HKD	1,478,991	1,176,678	0.87
Swire Pacific, Ltd - Class A	108,500	HKD	738,684	958,898	0.71
Swire Pacific, Ltd - Class B	559,508	HKD	729,170	751,037	0.56
Swire Properties, Ltd	503,400	HKD	1,112,467	802,097	0.60
Techtronic Industries Co, Ltd	166,000	HKD	1,804,386	1,896,560	1.41
Wharf Holdings, Ltd	196,907	HKD	688,924	553,591	0.41
Wharf Real Estate Investment Co, Ltd	330,000	HKD	1,455,569	874,939	0.65
			33,178,061	25,122,059	18.65
Macau					
Sands China, Ltd	158,000	HKD	370,574	329,462	0.24
			370,574	329,462	0.24

Ossiam Lux

Ossiam Bloomberg Asia Pacific ex Japan PAB NR

Statement of Investments (continued)

As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
New Zealand					
Auckland International Airport, Ltd	185,194	NZD	858,830	861,030	0.64
Fisher & Paykel Healthcare Corp, Ltd - Class C	56,580	NZD	735,621	1,037,069	0.77
Meridian Energy, Ltd	315,302	NZD	998,372	1,208,493	0.89
Xero, Ltd	14,320	AUD	877,273	1,304,477	0.97
			3,470,096	4,411,069	3.27
Singapore					
CapitaLand Ascendas REIT	710,500	SGD	1,433,217	1,342,099	1.00
CapitaLand Integrated Commercial Trust REIT	961,200	SGD	1,406,928	1,404,299	1.04
CapitaLand Investment, Ltd	240,900	SGD	561,749	472,823	0.35
DBS Group Holdings, Ltd	181,160	SGD	3,856,344	4,784,148	3.55
Genting Singapore, Ltd	407,100	SGD	295,496	259,835	0.19
Grab Holdings, Ltd - Class A	43,833	USD	143,872	155,607	0.12
Keppel, Ltd	191,200	SGD	1,023,958	912,794	0.68
Oversea-Chinese Banking Corp, Ltd	303,100	SGD	2,578,022	3,227,252	2.39
Sea, Ltd - ADR	18,917	USD	1,258,316	1,351,052	1.00
Singapore Airlines, Ltd	138,500	SGD	621,754	705,147	0.52
Singapore Exchange, Ltd	63,300	SGD	438,581	442,785	0.33
Singapore Technologies Engineering, Ltd	144,100	SGD	403,890	460,397	0.34
Singapore Telecommunications, Ltd	750,600	SGD	1,395,573	1,523,077	1.13
United Overseas Bank, Ltd	120,400	SGD	2,375,640	2,783,348	2.07
Wilmar International, Ltd	228,500	SGD	637,508	522,671	0.39
			18,430,848	20,347,334	15.10
Total Shares			129,912,467	134,658,065	99.94
Total Transferable securities admitted to an official stock exchange listing and traded on another regulated market			129,912,467	134,658,065	99.94
TOTAL INVESTMENT PORTFOLIO			129,912,467	134,658,065	99.94
OTHER ASSETS AND LIABILITIES				75,275	0.06
TOTAL NET ASSETS				134,733,340	100.00

A detailed schedule of portfolio movements for the period ended June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

Ossiam Lux

Ossiam Shiller Barclays Cape® Global Sector Value

Changes in the Number of Shares for the period ended June 30, 2024 (Unaudited)

1C (USD)	
Number of shares outstanding at the beginning of the period	206,537
Number of shares issued	-
Number of shares redeemed	-
Number of shares outstanding at the end of the period	206,537

1C (EUR)	
Number of shares outstanding at the beginning of the period	32,415
Number of shares issued	-
Number of shares redeemed	-
Number of shares outstanding at the end of the period	32,415

Statistics	June 30, 2024	December 31, 2023	December 31, 2022
Total Net Asset Value (USD)	29,717,470	27,898,249	2,045,565
NAV per Share:			
1C (USD)	123.338	115.787	99.229
1C (EUR)	122.215	111.259	98.690

Ossiam Lux

Ossiam Shiller Barclays Cape® Global Sector Value

Statement of Investments

As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing and traded on another regulated market					
Shares					
United States					
Adobe, Inc	1,803	USD	649,304	985,808	3.32
Advanced Micro Devices, Inc	7,817	USD	1,184,874	1,246,577	4.19
Alphabet, Inc - Class C	7,421	USD	1,326,726	1,386,688	4.67
Altria Group, Inc	14,497	USD	648,016	659,034	2.22
Amazon.com, Inc	7,235	USD	718,982	1,431,445	4.82
Apple, Inc	10,205	USD	2,028,734	2,184,890	7.35
Coca-Cola Co	21,186	USD	1,326,667	1,353,997	4.56
Electronic Arts, Inc	9,646	USD	1,326,614	1,345,810	4.53
Elevance Health, Inc	2,483	USD	1,326,866	1,330,317	4.48
Eli Lilly & Co	936	USD	733,057	850,861	2.86
Home Depot, Inc	4,060	USD	1,344,266	1,386,449	4.66
Kenvue, Inc	69,689	USD	1,341,513	1,283,671	4.32
KLA Corp	1,509	USD	1,280,960	1,229,639	4.14
Meta Platforms, Inc - Class A	2,619	USD	1,326,864	1,360,728	4.58
Microsoft Corp	3,195	USD	1,358,961	1,446,856	4.87
Netflix, Inc	3,065	USD	1,307,905	2,097,502	7.06
NVIDIA Corp	10,129	USD	1,326,696	1,255,895	4.22
QUALCOMM, Inc	6,418	USD	1,344,186	1,252,473	4.21
Ross Stores, Inc	7,000	USD	1,052,660	1,022,560	3.44
ServiceNow, Inc	1,900	USD	1,378,450	1,470,847	4.95
Texas Instruments, Inc	792	USD	155,422	153,197	0.51
Thermo Fisher Scientific, Inc	2,336	USD	1,326,848	1,286,622	4.33
			25,814,571	28,021,866	94.29
Total Shares			25,814,571	28,021,866	94.29
Total Transferable securities admitted to an official stock exchange listing and traded on another regulated market			25,814,571	28,021,866	94.29
TOTAL INVESTMENT PORTFOLIO			25,814,571	28,021,866	94.29

Ossiam Lux

Ossiam Shiller Barclays Cape® Global Sector Value

Statement of Investments (continued)

As at June 30, 2024
(expressed in USD)

OTC dealt derivatives

Description	Quantity	Currency	Unrealised gain/ (loss)	% of Net Assets
Total Return Swap				
Ossiam Shiller Barclays Cape® Global Sector Value Swap				
Paying leg	(100,000)	USD	(28,021,866)	(94.29)
Receiving leg	40,125	USD	29,724,452	100.02
Total Total Return Swap			1,702,586	5.73
Total OTC dealt derivatives			1,702,586	5.73
OTHER ASSETS AND LIABILITIES			(6,982)	(0.02)
TOTAL NET ASSETS			29,717,470	100.00

A detailed schedule of portfolio movements for the period ended June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

Ossiam Lux

Notes to the Financial Statements

As at June 30, 2024

Note 1 - GENERAL

Ossiam Lux (the "SICAV") is a *Société d'Investissement à Capital Variable* incorporated under the laws of the Grand Duchy of Luxembourg on April 5, 2011 and is currently governed by Part I of the Law of December 17, 2010 on undertakings for collective investment (the "UCIs"), as amended.

The registered office of the SICAV is located at 49, Avenue J.F. Kennedy, L-1855 Luxembourg. The SICAV is recorded in the Luxembourg Registre de Commerce et des Sociétés under the number B160071.

The SICAV's objective is to provide investors access to a diversified management expertise through a range of several separate Sub-Funds, each having its own investment objective and policy, the performance of which may be linked partially or in full to the performance of an underlying asset, such as, for instance, a basket of securities or an index.

As of June 30, 2024 shares are offered in twelve Sub-Funds (each, a "Sub-Fund"):

– Ossiam Europe ESG Machine Learning (launched on June 21, 2011): The Sub-Fund's investment objective is to deliver the net total return of a selection of equities which are listed in Europe while consistently integrating environmental, social and governance ("ESG") matters. The Sub-Fund is actively managed.

– Ossiam STOXX® Europe 600 ESG Equal Weight NR (launched on May 16, 2011): The Sub-Fund's investment objective is to replicate, before the Sub-Fund's fees and expenses, the performance of the STOXX® Europe 600 ESG Broad Market Equal Weight Index Net Return EUR closing level, which screens securities for certain environmental, social and governance (ESG) criteria. The STOXX® Europe 600 ESG Broad Market Equal Weight Index Net Return EUR is a total return index (net dividends reinvested), calculated and published by STOXX, expressed in EUR.

– Ossiam Shiller Barclays Cape® US Sector Value TR (launched on June 22, 2015): The Sub-Fund's investment objective is to replicate, before the Sub-Fund's fees and expenses, the performance of the Shiller Barclays Cape® US Sector Value Net TR Index (the "Index") closing level. The Index is a total return index (net dividends reinvested) expressed in USD, sponsored by Barclays and calculated and published by Bloomberg Index Services Limited.

– Ossiam Shiller Barclays Cape® Europe Sector Value TR (launched on December 30, 2014): The Sub-Fund's investment objective is to replicate, before the Sub-Fund's fees and expenses, the performance of the Shiller Barclays Cape® Europe Sector Value Net TR Index (the "Index") closing level. The Index is a total return index (net dividends reinvested) expressed in EUR, sponsored by Barclays and calculated and published by Bloomberg Index Services Limited.

– Ossiam Bloomberg Europe ex Eurozone PAB NR (launched on November 10, 2017): The Sub-Fund's investment objective is to replicate, before the Sub-Fund's fees and expenses, the performance of the Bloomberg PAB Europe DM ex Eurozone Large & Mid Cap Net Return Index (the "Index", ticker: EUXPABNL) closing level. The Sub-Fund is a financial product that pursuant to the Regulation (EU) 2019/2088 of the European Parliament and of the Council of 27 November 2019 on sustainability-related disclosures in the financial services sector (the "SFDR Regulation") promotes the reduction of carbon emissions through the replication of the Index. The Index is a Bloomberg Global Equity Paris-Aligned Index expressed in EUR, calculated and published by Bloomberg.

– Ossiam Bloomberg Japan PAB NR (launched on November 14, 2017): The Sub-Fund's investment objective is to replicate, before the Sub-Fund's fees and expenses, the performance of the Bloomberg PAB Japan Large & Mid Cap Net Return Index (the "Index", ticker: JPPABNL) closing level. The Sub-Fund is a financial product that pursuant to the Regulation (EU) 2019/2088 of the European Parliament and of the Council of 27 November 2019 on sustainability-related disclosures in the financial services sector (the "SFDR Regulation") promotes the reduction of carbon emissions through the replication of the Index. The Index is a Bloomberg Global Equity Paris-Aligned Index expressed in Japanese yen (JPY), calculated and published by Bloomberg.

As at June 30, 2024

Note 1 - GENERAL (continued)

– Ossiam Bloomberg Eurozone PAB NR (launched on August 31, 2018): The Sub-Fund's investment objective is to replicate, before the Sub-Fund's fees and expenses, the performance of the Bloomberg PAB Eurozone DM Large & Mid Cap Net Return Index (the "Index", ticker: EURPABNL) closing level. The Sub-Fund is a financial product that pursuant to the Regulation (EU) 2019/2088 of the European Parliament and of the Council of 27 November 2019 on sustainability-related disclosures in the financial services sector (the "SFDR Regulation") promotes the reduction of carbon emissions through the replication of the Index. The Index is a Bloomberg Global Equity Paris-Aligned Index expressed in EUR, calculated and published by Bloomberg.

– Ossiam US Steepener (launched on July 19, 2019): The Sub-Fund's investment objective is to replicate, before the Sub-Fund's fees and expenses, the performance of the Solactive US Treasury Yield Curve Steepener 2-5 vs 10-30 Index (The "Index") closing level. The Index is a leveraged index which is expressed in USD, created by Solactive AG, and calculated and published by Solactive AG.

– Ossiam Euro Government Bonds 3-5Y Carbon Reduction (launched on May 13, 2020): The Sub-Fund's investment objective is to replicate, before the Fund's fees and expenses, the performance of the ICE 3-5 Year Euro Government Carbon Reduction Index (The "Index"). The Index is calculated and published by ICE Data Indices, LLC. The Index tracks the performance of EUR denominated sovereign debt publicly issued by Eurozone member countries which have a remaining term to final maturity greater than 3 years and less than 5 years.

– Ossiam Bloomberg Asia Pacific ex Japan PAB NR (launched on July 19, 2022): The Sub-Fund's investment objective is to replicate, before the Fund's fees and expenses, the performance of the Bloomberg PAB APAC DM ex-Japan Large & Mid Cap Net Return Index (The "Index") closing level. The Sub-Fund is a financial product that pursuant to the Regulation (EU) 2019/2088 of the European Parliament and of the Council of 27 November 2019 on sustainability-related disclosures in the financial services sector (the "SFDR Regulation") promotes the reduction of carbon emissions through the replication of the Index. The Index is a Bloomberg Global Equity Paris-Aligned Index expressed in USD, calculated and published by Bloomberg.

– Barclays Quantic Global E NR (launched on July 19, 2022): The Sub-Fund's investment objective is to replicate, before the Fund's fees and expenses, the performance of the Barclays Quantic Global E Index (The "Index") closing level. The Index is expressed in EUR. The Index is calculated by Solactive AG and published by Barclays Bank PLC.

– Ossiam Shiller Barclays Cape® Global Sector Value (launched on December 21, 2022): The Sub-Fund's investment objective is to replicate, before the Fund's fees and expenses, the performance of the Shiller Barclays CAPE® Global Sector Net TR Index (the "Index") closing level. The Index is a total return index (net dividends reinvested) expressed in USD, sponsored by Barclays and calculated and published by Bloomberg Index Services Limited.

As of the period end, the following liquidated sub-funds still hold amounts of cash:

- Ossiam MSCI Canada NR (liquidated in 2022) for an amount of 62,918.67 CAD
- Ossiam Risk Weighted Enhanced Commodity Ex. Grains TR (liquidated in 2023) for an amount of 130.13 USD
- Ossiam MSCI USA NR (liquidated in 2022) for an amount of 28,061.04 USD
- Ossiam FTSE 100 Minimum Variance (liquidated in 2022) for an amount of 3,405.77 GBP.

The financial statements are presented on the basis of the latest Net Asset Value ("NAV") calculated during the financial period. In accordance with the prospectus dated February 2024, the NAVs were calculated using the latest market values and exchange rates known at the time of the calculation meaning: as at June 27, 2024 for Barclays Quantic Global E NR, Ossiam Shiller Barclays Cape® Global Sector Value, and as at June 28, 2024 for all other Sub-Funds.

Ossiam Lux

Notes to the Financial Statements (continued)

As at June 30, 2024

Note 1 - GENERAL (continued)

Ossiam is a French *société à directoire et conseil de surveillance* with a share capital of EUR 287 795, having its registered office located 6, place de la Madeleine, 75008 Paris, France, and with a registration number 512 855 958 RCS Paris.

Ossiam is registered as a *Société de Gestion de Portefeuille* with the French *Autorité des Marchés Financiers* under number GP10000016. Ossiam is a subsidiary of Natixis Investment Managers, which is ultimately controlled by Natixis, Paris, France.

Since January 2023, each share class for a given Sub-Fund is represented by separate Key Investor Document ("KID").

Note 2 - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

a) Presentation of financial statements

The financial statements are prepared in accordance with Luxembourg legal and regulatory requirements concerning undertakings for collective investment in transferable securities ("UCITS") and generally accepted accounting principles.

b) Method of Calculation

The value of each Sub-Fund's assets shall be determined as follows:

- *Securities and money market instruments traded on exchanges and Regulated Markets* - last closing price (unless the Board of Directors of the SICAV believes that an occurrence after the publication of the last market price and before any Sub-Fund next calculates its net asset value will materially affect the security's value. In that case, the security may be fair valued: the Administrative Agent determines its fair value by or pursuant to procedures approved by the Board of Directors of the SICAV).
- *Securities and money market instruments not traded on a Regulated Market (other than short-term money market instruments)* - based upon valuations provided by pricing vendors, which valuations are determined based on normal, institutional-size trading of such securities using market information, transactions for comparable securities and various relationships between securities which are generally recognized by institutional traders.
- *Swaps contracts* - the swaps contracts agreements are valued on the basis of a total return swap, which corresponds to the net positive or negative value resulting from, on one hand, either the market value or gain/(loss) of the portfolio of investments, and, on the other hand, of the market value or gain/(loss) of the index plus any additional payment related to dividend distributions for those indices which are total return indices. The net positive or negative value is disclosed in the Statement of Net Assets under the caption "Net unrealised gain/(loss) on swaps contracts" and net realised profit/(loss) and change in net unrealised appreciation/(depreciation) are presented in the Statement of Operations and Changes in Net Assets.
- *Forward foreign exchange contracts* - in order to track the Hedged Index performance, in addition to the use of swaps contracts, the SICAV will also enter into currency forward foreign exchange contracts to reduce the impact of exchange rate fluctuations between the currency of the Index and the foreign exchange currency in which the Hedged Index is calculated. Unrealised gain/(loss) is disclosed in the Statement of Net Assets under the caption "Unrealised gain/(loss) on forward foreign exchange contracts" and net realised profit/(loss) and change in net unrealised appreciation/(depreciation) are presented in the Statement of Operations and Changes in Net Assets. The forward foreign exchange contracts are valued on the basis of current settlement prices. When a settlement price is not used, forward foreign exchange contracts are valued at their fair value as determined pursuant to procedures approved by the Board of Directors of the SICAV, as used on a consistent basis.
- *Units or shares of open-ended funds* – last published net asset value.

Ossiam Lux

Notes to the Financial Statements (continued)

As at June 30, 2024

Note 2 - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (continued)

b) Method of Calculation (continued)

- *Cash on hand or deposit, bills, demand notes, accounts receivable, prepaid expenses, cash dividends and interest declared or accrued and not yet received* - full amount, unless in any case such amount is unlikely to be paid or received in full, in which case the value thereof is arrived at after the SICAV or its agent makes such discount as it may consider appropriate in such case to reflect the true value thereof.
- *All other assets* - fair market value as determined pursuant to procedures approved by the Board of Directors of the SICAV.

c) Foreign Exchange Translation

The value of all assets and liabilities not expressed in the reference currency of a Sub-Fund is converted into the reference currency of such Sub-Fund at rates last quoted by any major bank. Income and expenses expressed in currencies other than the reference currency of the Sub-Fund are converted into this currency at the exchange rate prevailing on the date of the transaction.

Foreign currency exchange gains or losses relating to investments, derivative financial investments, and all other foreign currency exchange gains or losses relating to monetary items, including cash and cash equivalents, are reflected in the net realised profit/(loss) or change in net unrealised appreciation/(depreciation) on forward foreign exchange contracts and foreign currencies in the Statement of Operations and Changes in Net Assets.

The exchange rates used as at June 30, 2024 are the following:

1 EUR = 1.604777006 AUD

1 EUR = 1.466529768 CAD

1 EUR = 0.963074981 CHF

1 EUR = 7.457454185 DKK

1 EUR = 0.847837154 GBP

1 EUR = 8.367584692 HKD

1 EUR = 172.401782107 JPY

1 EUR = 11.411463229 NOK

1 EUR = 1.758842209 NZD

1 EUR = 4.308490514 PLN

1 EUR = 11.350051926 SEK

1 EUR = 1.452489837 SGD

1 EUR = 1.071750479 USD

d) Net realised result on sales of investments

Net realised profit/(loss) on sales of investments has been determined on the basis of the average cost method.

Ossiam Lux

Notes to the Financial Statements (continued)

As at June 30, 2024

Note 2 - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (continued)

e) Conversion of the acquisition cost of securities in the portfolio

For securities expressed in currencies other than the reference currency of the SICAV, the conversion of the acquisition cost is calculated based on the closing exchange rates of the day of purchase.

f) Combined Financial Statements

The accounts of each Sub-Fund are expressed in the Sub-Funds' reference currency. The combined figures of the SICAV are expressed in EUR and include the total of the financial statements of the different Sub-Funds. For the translation of the Statement of Net Assets and Statement of Operations and Changes in Net Assets, the exchange rates used are rates prevailing at the Sub-Funds' valuation point as at June 30, 2024.

g) Dividend and interest income

Dividend income are recorded on the ex-dividend date and are recognized on a net basis after withholding tax, if any. Interest income is accrued on a daily basis.

h) Dividend Distribution

Distributing Shares identified by the inclusion of a D in their name make periodic distributions in the form of cash, as decided by the Shareholders upon proposal of the Board of Directors of the SICAV. In addition, the Board of Directors of the SICAV may declare interim dividends.

The SICAV's administrative agent ("Administrative Agent") is responsible for calculating the amounts of any distribution.

The SICAV's paying agent ("Paying Agent") is responsible for liaising, and arranging, with the Depositary of the SICAV for the payment to Shareholders of any distribution.

There was no distribution during the period 2024.

Note 3 - FEES PAID TO THE MANAGEMENT COMPANY

The Management Company is entitled to receive from the SICAV a management fee. The Management Company pays the distributors and other fees out of the fees it receives from the SICAV.

The Management Fee is calculated as the difference between the amount of Total Expense Ratio of each Sub-Fund and the total real expenses paid by each. If the total real expenses paid by each Sub-Fund exceed the Total Expense Ratio, the Management Company will not receive any Management Fee and instead will support the difference as explained under Note 5.

Note 4 - TAXATION

The SICAV is not subject to any Luxembourg tax on interest or dividends received by any Sub-Fund, any realised or unrealised capital appreciation of Sub-Fund assets or any distribution paid by any Sub-Fund to Shareholders. The SICAV is not subject to any Luxembourg stamp tax or other duty payable on the issuance of Shares.

As per the article 175 - e) of the amended Law of December 17, 2010, UCIs whose securities are listed or traded on at least one stock exchange or another regulated market operating regularly, recognised and open to the public and whose exclusive object is to replicate the performance of one or more indices, are exempted from the subscription tax.

Notes to the Financial Statements (continued)

As at June 30, 2024

Note 5 - TOTAL EXPENSE RATIO ("TER")

The amount of expenses (in %) to be incurred annually by each Sub-Fund including among others the remuneration to the Management Company, the Depository Bank, the Administrative Agent, the Auditor, the outside counsels and other professionals is:

	1C (EUR) Shares	UCITS ETF 1C (EUR) Shares	2C (EUR) Shares	UCITS ETF 1C (USD) Shares	2C (USD) Shares	UCITS ETF Hedged Index 1C (EUR) Shares	Hedged Index 1C (EUR) Shares
Ossiam Europe ESG Machine Learning	-	0.65%	0.45%	-	-	-	-
Ossiam STOXX® Europe 600 ESG Equal Weight NR	-	0.30%	-	-	-	-	-
Ossiam Shiller Barclays Cape® US Sector Value TR	-	0.65%	-	0.65%	-	0.65%	-
Ossiam Shiller Barclays Cape® Europe Sector Value TR	-	0.65%	-	-	-	-	-
Ossiam Bloomberg Europe ex Eurozone PAB NR	0.17%	-	-	-	-	-	-
Ossiam Bloomberg Japan PAB NR	0.19%	-	-	-	-	-	0.25%
Ossiam Bloomberg Eurozone PAB NR	0.17%	-	-	-	-	-	-
Ossiam US Steepener	-	-	-	0.30%	0.30%	-	-
Ossiam Euro Government Bonds 3-5Y Carbon Reduction	-	0.17%	-	-	-	-	-
Barclays Quantic Global E NR	-	0.70%	-	-	-	-	-
Ossiam Bloomberg Asia Pacific ex Japan PAB NR	-	0.29%	-	-	-	-	-
Ossiam Shiller Barclays Cape® Global Sector Value	-	0.65%	-	0.65%	-	-	-

As at June 30, 2024

Note 5 - TOTAL EXPENSE RATIO ("TER") (continued)

The Total Expense Ratio by share class, as indicated in each Sub-Fund's description, does not necessarily include all the expenses linked to the Sub-Fund's investments (such as but not limited to brokerage fees and bank interest fees) that are paid by such Sub-Fund.

Costs and gross incomes provided by a Total Return Swap or performance swap shall be considered as basic flows between a Sub-Fund and a swap counterparty. Such costs and expenses will be borne by each Sub-Fund and the gross revenue will revert to the relevant Sub-Fund. These costs and expenses are not included in the Total Expense Ratio.

If the total real expenses paid by each Sub-Fund exceed the Total Expense Ratio, the Management Company will support the difference and the corresponding income will be presented under "Other Income" in the Statement of Operations and Changes in Net Assets and respectively in "Other Assets" in the Statement of Net Assets; at June 30, 2024, total real expenses didn't exceed the Total Expense Ratio for any Sub-Funds in current period.

Other charges presented in Statement of Operations and Changes in Net Assets includes i.a. audit fees, listing fees, distribution fees, advisory fees, legal fees, liquidity provider fees and subscription taxes.

Note 6 - TOTAL RETURN SWAPS

Exposure to swap counterparties is collateralized through daily margin calls on the following business day (T+1 of NAV date).

The following table details the gross aggregate unrealised value and the proportion of the Sub-Fund's Net Assets Value for Total Return Swaps analysed by counterparty, as at June 30, 2024:

Ossiam Shiller Barclays Cape® US Sector Value TR:								
Counterparty	Country of incorporation	Underlying	Maturity	Paying leg (basket swap ¹)		Receiving leg (index swap)		Total return swap (% of Net Assets)
				Quantity	Unrealised loss (USD)	Quantity	Unrealised gain (USD)	
Bank of America Securities Europe SA	France	Shiller Barclays CAPE® US Sector Value TR Index	9/9/2024	(100,000)	(1,196,670,243)	Unhedged index		7.14
						902,294	1,480,649,123	
Barclays Bank Ireland PLC	Ireland	Shiller Barclays CAPE® US Sector Value TR Index	1/21/2025	(100,000)	(988,394,061)	Unhedged index		1.16
						630,562	1,034,546,042	
Bank of America Securities Europe SA	France	Shiller Barclays CAPE® US Sector Value TR Index	1/21/2025	(100,000)	(1,388,443,672)	Unhedged index		(3.64)
						524,024	859,917,860	
		Shiller Barclays CAPE® US Sector Value Euro Hedged TR Index				Hedged index		
300,322	383,686,177							
Natixis	France	Shiller Barclays CAPE® US Sector Value TR Index	1/21/2025	(100,000)	(208,129,096)	Unhedged index		0.24
						133,004	217,680,178	

¹ A basket swap is a swap in which the floating leg is based on the returns on a basket of underlying securities.

Sub-Fund received collateral of 153,608,558 EUR, which is equivalent of 164,630,046 USD and 44,280,000 USD respectively held by State Street Bank International GmbH, Luxembourg Branch.

The country of incorporation is the one of the direct counterparty.

As at June 30, 2024

Note 6 - TOTAL RETURN SWAPS (continued)

Ossiam Shiller Barclays Cape® Europe Sector Value TR:								
Counterparty	Country of incorporation	Underlying	Maturity	Paying leg (basket swap ¹)		Receiving leg (index swap)		Total return swap (% of Net Assets)
				Quantity	Unrealised loss (EUR)	Quantity	Unrealised gain (EUR)	
Bank of America Securities Europe SA	France	Shiller Barclays CAPE® Europe Sector Value Net TR Index	2/3/2025	(100,000)	(161,377,205)	308,889	168,895,208	4.44

¹ A basket swap is a swap in which the floating leg is based on the returns on a basket of underlying securities. Sub-Fund received collateral of 7,800,000 EUR held by State Street Bank International GmbH, Luxembourg Branch. The country of incorporation is the one of the direct counterparty.

Ossiam US Steepener:								
Counterparty	Country of incorporation	Underlying	Maturity	Paying leg (basket swap ¹)		Receiving leg (index swap)		Total return swap (% of Net Assets)
				Quantity	Unrealised loss (USD)	Quantity	Unrealised gain (USD)	
Barclays Bank Ireland PLC	Ireland	Solactive US Treasury Yield Curve Steepener 2-5 vs 10-30 Index	2/6/2025	(100,000)	(157,800,901)	1,283,063	163,943,610	3.74

¹ A basket swap is a swap in which the floating leg is based on the returns on a basket of underlying securities. Sub-Fund received collateral of 8,420,000 USD held by State Street Bank International GmbH, Luxembourg Branch. The country of incorporation is the one of the direct counterparty.

Barclays Quantic Global E NR:								
Counterparty	Country of incorporation	Underlying	Maturity	Paying leg (basket swap ¹)		Receiving leg (index swap)		Total return swap (% of Net Assets)
				Quantity	Unrealised loss (EUR)	Quantity	Unrealised gain (EUR)	
Barclays Bank Ireland PLC	Ireland	Barclays QUANTIC Global E Index	7/19/2024	(100,000)	(81,985,281)	514,435	85,769,805	4.41

¹ A basket swap is a swap in which the floating leg is based on the returns on a basket of underlying securities. Sub-Fund received collateral of 4,210,000 EUR held by State Street Bank International GmbH, Luxembourg Branch. The country of incorporation is the one of the direct counterparty.

Ossiam Lux

Notes to the Financial Statements (continued)

As at June 30, 2024

Note 6 - TOTAL RETURN SWAPS (continued)

Ossiam Shiller Barclays Cape® Global Sector Value:								
Counterparty	Country of incorporation	Underlying	Maturity	Paying leg (basket swap ¹)		Receiving leg (index swap)		Total return swap (% of Net Assets)
				Quantity	Unrealised loss (USD)	Quantity	Unrealised gain (USD)	
Barclays Bank Ireland PLC	Ireland	Shiller Barclays CAPE® Global Sector Net TR Index	1/30/2025	(100,000)	(28,021,866)	40,125	29,724,452	5.73

¹ A basket swap is a swap in which the floating leg is based on the returns on a basket of underlying securities. Sub-Fund received collateral of 2,010,000 USD held by State Street Bank International GmbH, Luxembourg Branch. The country of incorporation is the one of the direct counterparty.

Note 7 - FORMATION EXPENSES

Charges relating to the creation of a new Sub-Fund or share class may be written off over a period not exceeding 5 years against the assets of that Sub-Fund or class.

There have been no formation expenses to be written off during the period ended June 30, 2024.

Note 8 - CHANGES IN THE SECURITIES PORTFOLIO

A copy of the list of changes in the securities portfolio during the reference period may be obtained free of charge at the depositary or paying agents and the representative's office.

Note 9 - SIGNIFICANT EVENTS

On January 31, 2024, Ossiam signed the Exempt dealer Agreement with Altervest Ltd, with the effective date on November 3, 2023, for the provision of marketing and assistance services in Ontario and Québec, Canada. Consequently, Altervest Ltd will be the distributor of Ossiam Lux in Ontario and Québec regarding all the sub-funds except Ossiam Stoxx Europe 600 ESG Equal Weight NR.

On March 1, 2024, the CSSF approved the amended prospectus of Ossiam Lux. The amendments made to the new prospectus relate to some clarifications/changes in relation to the following:

1. Re-classify the sub-funds below in SFDR Article 9 products, as they designate as a reference benchmark a Paris Aligned Benchmark and so, are deemed to have sustainable investments as defined in Article 2, point (17) of SFDR as their objective:

- Ossiam Bloomberg Europe ex Eurozone PAB NR
- Ossiam Bloomberg Europe PAB NR
- Ossiam Bloomberg Eurozone PAB NR
- Ossiam Bloomberg Asia Pacific ex Japan PAB NR
- Ossiam Bloomberg Japan PAB NR.

2. New Dealing Deadline of 3:00 p.m. (Luxembourg time) instead of 3:30 p.m. (Luxembourg time) for the sub-fund Ossiam Stoxx® Europe 600 ESG Equal Weight NR.

Ossiam Lux

Notes to the Financial Statements (continued)

As at June 30, 2024

Note 9 - SIGNIFICANT EVENTS (continued)

3. Miscellaneous clarifications/changes were made in relation to, inter alia, performance comparisons, disclaimers, iNAV calculation, funds of funds, master feeder structures, management of collateral, etc.

There have been no other significant subsequent events after the period end that require disclosure in the financial statements.

Note 10 - SUBSEQUENT EVENTS

TBC

Ossiam Lux

Additional Information (Unaudited)

INFORMATION ON GLOBAL MARKET RISK EXPOSURE

The Management Company monitored the global exposure of the Sub-Funds for the period ended June 30, 2024 utilizing the commitment approach.

THE REMUNERATION POLICY

The Management Company has designed a remuneration policy compliant with the provisions of the 2014/91/UE Directive (UCITS V Directive).

The remuneration policy is consistent with, and promotes, sound and effective risk management, based on its business model that by its nature does not encourage excessive risk taking which would be inconsistent with the risk profile of the Sub-Funds. If and where the Management Company identifies those of its staff members whose professional activity has a material impact on the risk profiles of the Sub-Funds, it ensures that these staff members comply with the remuneration policy.

The remuneration policy integrates governance, a pay structure that is balanced between fixed and variable components, and risk and long-term performance alignment rules. These alignment rules are designed to be consistent with the interests of the Management Company, the SICAV and the shareholders, with respect to such considerations as business strategy, objectives, values and interests, and include measures to avoid conflicts of interest.

The Management Company ensures that the calculation of a part of the performance-based remuneration may be deferred over a three-year period and subject to the compliance with the risk-taking policy of the company.

The remuneration policy is applicable as from the financial period 2024 to the Management Company and is to be reviewed every year by the remuneration committee of the Management Company. Remuneration paid in respect of 2024 for 45 employees (remuneration pro rata temporis of their presence in the company): the fixed remuneration is EUR 4 515 806 and the variable remuneration in respect of the financial year 2024 is EUR 1 488 953.

The details of the remuneration policy of the Management Company are available on the "Legal mention" page in "Reports" section of www.ossiam.com, or you can request a free paper copy from the registered office of the Management Company.

Securities Financing Transactions Regulation

The following table provides an analysis of the maturity tenor of total return swaps, outstanding as at June 30, 2024:

Fund	Maturity Tenor					Total return swap
	2 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days	
Ossiam Shiller Barclays Cape [®] US Sector Value TR (USD)	-	-	283,978,880	(89,136,572)	-	194,842,308
Ossiam Shiller Barclays Cape [®] Europe Sector Value TR (EUR)	-	-	-	7,518,003	-	7,518,003
Ossiam US Steepener (USD)	-	-	-	6,142,709	-	6,142,709

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Additional Information (Unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Fund	Maturity Tenor					Total return swap
	2 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days	
Barclays Quantic Global E NR (EUR)	-	3,784,524	-	-	-	3,784,524
Ossiam Shiller Barclays Cape® Global Sector Value (USD)	-	-	-	1,702,586	-	1,702,586

The above maturity tenor analysis has been based on the respective transaction contractual maturity date.

The total return swaps are rolled forward from year to year.