LYXOR Index Fund

Société d'Investissement à Capital Variable

R.C.S. Luxembourg B 117.500

Unaudited semi-annual report

as at April 30, 2021

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

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The following Sub-Funds of the Company are not registered in Germany according to Section 310 of the German Capital investment Code (Kapitalanlagegesetzbuch):

- LYXOR Index Fund - Lyxor Alpha Plus Fund
- LYXOR Index Fund - Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF.

Organisation and Administration

Registered Office
LYXOR Index Fund
28-32, Place de la Gare,
L-1616 Luxembourg
Luxembourg

Board of Directors of the Company
Chairman:
Lucien CAYTAN
Independent Director
1 rue des Foyers
L- 1537 Luxembourg
Luxembourg

Directors:
Arnaud LLINAS
Lyxor International Asset Management
Tour Société Générale,
17, cours Valmy,
92800 Puteaux
France

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

Martin RAUSCH
Commerz Funds Solutions S.A.
22, boulevard Royal
L-2449 Luxembourg
Luxembourg

Management Company
Lyxor International Asset Management S.A.S.
("Lyxor International AM")
Tour Société Générale
17, cours Valmy,
92800 Puteaux
France

Investment Manager
For the Sub-Funds LYXOR Index Fund - Lyxor Alpha Plus Fund and LYXOR Index Fund - Crystal Europe Equity:
Lyxor Asset Management
Tour Société Générale,
17, cours Valmy,
92800 Puteaux,
France

Depositary and Paying Agent
Société Générale Luxembourg
11, avenue Emile Reuter,
L-2420 Luxembourg
Luxembourg

Administrative, Corporate and Domiciliary Agent
Société Générale Luxembourg
(operational center)
28-32, Place de la Gare,
L-1616 Luxembourg
Luxembourg

Sponsor
Société Générale
29, boulevard Haussmann,
75009 Paris
France

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

Cabinet de révision agréé
Deloitte Audit
20 Boulevard de Kockelscheuer
L-1821 Luxembourg
Luxembourg

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

Information to the Shareholders

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

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

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

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

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

The Company has been established for an undetermined period.

Statement of Net Assets

(expressed in the Sub-Fund's currency)

	Notes	LYXOR Index Fund - Lyxor Core Stoxx Europe 600 (DR) EUR	LYXOR Index Fund - Lyxor Core Euro Stoxx 300 (DR) EUR	LYXOR Index Fund - Lyxor Core Euro Stoxx 50 (DR) EUR
ASSETS				
Securities portfolio at cost		2 169 972 441	315 666 939	298 057 960
Net unrealised profit/ (loss)		313 022 577	68 038 825	56 864 058
Securities portfolio at market value	2	2 482 995 018	383 705 764	354 922 018
Cash at bank	2	6 516 098	775 243	2 727 231
Receivable for securities sold		532 634	116 958	58 027
Receivable on swaps		-	-	-
Receivable on spot exchange		6 010 598	-	-
Dividends receivable, net		5 095 972	738 300	661 416
Interest receivable on bonds		-	-	-
Swaps at market value	2.8,9	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.6,8	56 242	-	-
Unrealised appreciation on financial futures contracts	2.7,7	29 905	6 630	-
Formation expenses, net	2.10	-	-	-
Other assets		566 677	158 520	123 635
		2 501 803 144	**385 501 415**	**358 492 327**
LIABILITIES				
Bank Overdraft		1 855	-	-
Payable for securities purchased		-	-	-
Payable on swaps		-	-	-
Payable on spot exchange		6 006 918	-	-
Management fees payable	3	296 341	49 566	42 355
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
Taxe d'abonnement payable	6	-	703	75
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8,9	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.6,8	23 157	-	-
Unrealised depreciation on financial futures contracts	2.7,7	-	-	19 190
Other liabilities		3 550	608	3 571
		6 331 821	**50 877**	**65 191**
TOTAL NET ASSETS		**2 495 471 323**	**385 450 538**	**358 427 136**

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

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	LYXOR Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF USD	LYXOR Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF USD	LYXOR Index Fund - Lyxor $ Floating Rate Note UCITS ETF USD
ASSETS				
Securities portfolio at cost		171 540 067	133 633 836	120 392 440
Net unrealised profit/ (loss)		(4 762 823)	(205 409)	(2 527 866)
Securities portfolio at market value	2	166 777 244	133 428 427	117 864 574
Cash at bank	2	800 118	2 533 806	-
Receivable for securities sold		2 550 028	3 998 973	989 425
Receivable on swaps		-	-	6 200 495
Receivable on spot exchange		-	-	-
Dividends receivable, net		4 393	-	-
Interest receivable on bonds		1 400 489	2 007 003	855 012
Swaps at market value	2.8,9	-	-	117 907 399
Unrealised appreciation on forward foreign exchange contracts	2.6,8	1 129 206	916 161	-
Unrealised appreciation on financial futures contracts	2.7,7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		172 661 478	**142 884 370**	**243 816 905**
LIABILITIES				
Bank Overdraft		129 388	534 750	-
Payable for securities purchased		4 495 367	7 789 292	6 977 823
Payable on swaps		-	-	212 097
Payable on spot exchange		-	-	-
Management fees payable	3	61 982	18 704	11 255
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8,9	-	-	118 719 585
Unrealised depreciation on forward foreign exchange contracts	2.6,8	121 212	5 065	-
Unrealised depreciation on financial futures contracts	2.7,7	-	-	-
Other liabilities		4 758	6 640	-
		4 812 707	**8 354 451**	**125 920 760**
TOTAL NET ASSETS		**167 848 771**	**134 529 919**	**117 896 145**

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

Statement of Net Assets (continued)
(expressed in the Sub-Fund's currency)

	Notes	LYXOR Index Fund - Lyxor EuroMTS 1-3Y Italy BTP Government Bond (DR) UCITS ETF	LYXOR Index Fund - Lyxor EuroMTS 10Y Italy BTP Government Bond (DR) UCITS ETF	LYXOR Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF
		EUR	EUR	EUR
ASSETS				
Securities portfolio at cost		65 829 701	115 580 466	40 985 178
Net unrealised profit/ (loss)		(686 035)	(1 440 067)	13 047 910
Securities portfolio at market value	2	65 143 666	114 140 399	54 033 088
Cash at bank	2	-	2 880	141 515
Receivable for securities sold		4 407 063	1 830 913	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	34 878
Interest receivable on bonds		516 510	571 681	-
Swaps at market value	2.8,9	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.6,8	-	-	-
Unrealised appreciation on financial futures contracts	2.7,7	-	-	1 000
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		70 067 239	**116 545 873**	**54 210 481**
LIABILITIES				
Bank Overdraft		312 246	-	-
Payable for securities purchased		4 387 262	1 797 360	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	20 037	33 023	38 496
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8,9	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.6,8	-	-	-
Unrealised depreciation on financial futures contracts	2.7,7	-	-	-
Other liabilities		47	44	27
		4 719 592	**1 830 427**	**38 523**
TOTAL NET ASSETS		**65 347 647**	**114 715 446**	**54 171 958**

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

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	LYXOR Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF EUR	LYXOR Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF EUR	LYXOR Index Fund - Lyxor BofAML $ Short Term High Yield Bond UCITS ETF USD
ASSETS				
Securities portfolio at cost		221 767 307	357 593 500	33 141 460
Net unrealised profit/ (loss)		38 239 670	42 254 684	(763 172)
Securities portfolio at market value	2	260 006 977	399 848 184	32 378 288
Cash at bank	2	16 909	172 566	10
Receivable for securities sold		19 716	75 283	-
Receivable on swaps		-	-	319 945
Receivable on spot exchange		-	-	-
Dividends receivable, net		367 861	986 202	-
Interest receivable on bonds		-	-	291 412
Swaps at market value	2.8,9	-	-	32 417 672
Unrealised appreciation on forward foreign exchange contracts	2.6,8	-	-	-
Unrealised appreciation on financial futures contracts	2.7,7	900	-	-
Formation expenses, net	2.10	-	-	-
Other assets		201 270	230 447	-
		260 613 633	**401 312 682**	**65 407 327**
LIABILITIES				
Bank Overdraft		659 200	19 549	7
Payable for securities purchased		102 963	-	319 945
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	171 999	272 759	9 073
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8,9	-	-	32 669 700
Unrealised depreciation on forward foreign exchange contracts	2.6,8	-	-	-
Unrealised depreciation on financial futures contracts	2.7,7	-	4 060	-
Other liabilities		927	2 314	-
		935 089	**298 682**	**32 998 725**
TOTAL NET ASSETS		**259 678 544**	**401 014 000**	**32 408 602**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	LYXOR Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF	LYXOR Index Fund - Lyxor Euro Government Bond 25+Y (DR) UCITS ETF	LYXOR Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF
		EUR	EUR	EUR
ASSETS				
Securities portfolio at cost		131 526 933	226 855 924	62 036 814
Net unrealised profit/ (loss)		541 404	(8 884 297)	(446 951)
Securities portfolio at market value	2	132 068 337	217 971 627	61 589 863
Cash at bank	2	7	518 720	5
Receivable for securities sold		13 605 763	3 039 798	2 219 334
Receivable on swaps		9 388 345	-	4 389 876
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		1 094 600	1 604 584	291 538
Swaps at market value	2.8,9	132 857 991	-	61 830 499
Unrealised appreciation on forward foreign exchange contracts	2.6,8	-	-	-
Unrealised appreciation on financial futures contracts	2.7,7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		289 015 043	**223 134 729**	**130 321 115**
LIABILITIES				
Bank Overdraft		-	-	-
Payable for securities purchased		11 580 366	3 518 410	4 389 876
Payable on swaps		11 413 742	-	2 219 334
Payable on spot exchange		-	-	-
Management fees payable	3	32 556	38 335	8 731
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8,9	133 162 937	-	61 881 400
Unrealised depreciation on forward foreign exchange contracts	2.6,8	-	-	-
Unrealised depreciation on financial futures contracts	2.7,7	-	-	-
Other liabilities		-	924	-
		156 189 601	**3 557 669**	**68 499 341**
TOTAL NET ASSETS		**132 825 442**	**219 577 060**	**61 821 774**

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

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	LYXOR Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF	LYXOR Index Fund - Lyxor ESG Euro High Yield (DR) UCITS ETF	LYXOR Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF
		USD	EUR	USD
ASSETS				
Securities portfolio at cost		41 832 220	76 775 639	23 638 707
Net unrealised profit/ (loss)		7 721 054	102 813	(542 957)
Securities portfolio at market value	2	49 553 274	76 878 452	23 095 750
Cash at bank	2	171 521	235 448	-
Receivable for securities sold		-	4 282 402	188 483
Receivable on swaps		-	-	499 201
Receivable on spot exchange		-	-	-
Dividends receivable, net		45 054	-	-
Interest receivable on bonds		-	975 403	221 878
Swaps at market value	2.8,9	-	-	23 376 960
Unrealised appreciation on forward foreign exchange contracts	2.6,8	-	-	-
Unrealised appreciation on financial futures contracts	2.7,7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		49 769 849	**82 371 705**	**47 382 272**
LIABILITIES				
Bank Overdraft		143 152	-	-
Payable for securities purchased		-	4 468 809	499 201
Payable on swaps		-	-	188 483
Payable on spot exchange		-	-	-
Management fees payable	3	15 657	24 182	5 143
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8,9	-	-	23 317 628
Unrealised depreciation on forward foreign exchange contracts	2.6,8	-	-	-
Unrealised depreciation on financial futures contracts	2.7,7	-	-	-
Other liabilities		602	970	-
		159 411	**4 493 961**	**24 010 455**
TOTAL NET ASSETS		**49 610 438**	**77 877 744**	**23 371 817**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	LYXOR Index Fund - Lyxor SG Global Value Beta UCITS ETF	LYXOR Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF	LYXOR Index Fund - Lyxor Smart Overnight Return
		EUR	EUR	EUR
ASSETS				
Securities portfolio at cost		22 285 144	149 864 771	1 285 667 950
Net unrealised profit/ (loss)		615 535	(1 917 620)	74 757 522
Securities portfolio at market value	2	22 900 679	147 947 151	1 360 425 472
Cash at bank	2	-	44 861	-
Receivable for securities sold		-	8 122 574	-
Receivable on swaps		-	779 848	769 240
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8,9	23 091 986	148 747 933	1 348 730 437
Unrealised appreciation on forward foreign exchange contracts	2.6,8	-	-	-
Unrealised appreciation on financial futures contracts	2.7,7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	10
		45 992 665	**305 642 367**	**2 709 925 159**
LIABILITIES				
Bank Overdraft		-	-	40
Payable for securities purchased		-	8 902 209	769 240
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	7 545	2 446	-
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
Taxe d'abonnement payable	6	-	-	9 401
Administration fees payable	5	-	-	229 996
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8,9	22 900 679	147 947 151	1 360 425 472
Unrealised depreciation on forward foreign exchange contracts	2.6,8	-	-	-
Unrealised depreciation on financial futures contracts	2.7,7	-	-	-
Other liabilities		-	2 083	-
		22 908 224	**156 853 889**	**1 361 434 149**
TOTAL NET ASSETS		**23 084 441**	**148 788 478**	**1 348 491 010**

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

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	LYXOR Index Fund - Lyxor Alpha Plus Fund	LYXOR Index Fund - Lyxor BTP Monthly (-1x) Inverse UCITS ETF	LYXOR Index Fund - Crystal Europe Equity
		EUR	EUR	EUR
ASSETS				
Securities portfolio at cost		89 573 110	9 966 009	7 508 171
Net unrealised profit/ (loss)		9 610 535	(98 284)	(46 131)
Securities portfolio at market value	2	99 183 645	9 867 725	7 462 040
Cash at bank	2	5 851 214	-	-
Receivable for securities sold		-	143 388	517 985
Receivable on swaps		-	547 618	13 784
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	26 921	-
Swaps at market value	2.8,9	-	9 891 320	7 480 932
Unrealised appreciation on forward foreign exchange contracts	2.6,8	-	-	-
Unrealised appreciation on financial futures contracts	2.7,7	-	-	-
Formation expenses, net	2.10	740	-	-
Other assets		347	-	62
		105 035 946	**20 476 972**	**15 474 803**
LIABILITIES				
Bank Overdraft		-	8	-
Payable for securities purchased		-	547 618	531 769
Payable on swaps		-	143 388	-
Payable on spot exchange		-	-	-
Management fees payable	3	62 813	3 227	26 435
Performance fees payable	4	76 834	-	-
Depositary fees payable	5	12 129	-	-
Taxe d'abonnement payable	6	554	-	62
Administration fees payable	5	19 158	-	5 279
Registrar Agent fees payable	5	635	-	-
Professional fees payable	5	7 504	-	-
Interest and bank charges payable		514	-	-
Swaps at market value	2.8,9	-	9 894 646	7 462 040
Unrealised depreciation on forward foreign exchange contracts	2.6,8	-	-	-
Unrealised depreciation on financial futures contracts	2.7,7	-	-	-
Other liabilities		998	-	-
		181 139	**10 588 887**	**8 025 585**
TOTAL NET ASSETS		**104 854 807**	**9 888 085**	**7 449 218**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	LYXOR Index Fund - Lyxor Privex UCITS ETF EUR	LYXOR Index Fund - Lyxor Stoxx Europe 600 Real Estate UCITS ETF EUR	LYXOR Index Fund - Lyxor FTSE EPRA/NAREIT United States UCITS ETF EUR
ASSETS				
Securities portfolio at cost		27 660 677	31 606 209	11 132 957
Net unrealised profit/ (loss)		1 071 021	504 527	626 745
Securities portfolio at market value	2	28 731 698	32 110 736	11 759 702
Cash at bank	2	-	-	10 394
Receivable for securities sold		41 806	-	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8,9	28 731 146	32 384 321	11 866 155
Unrealised appreciation on forward foreign exchange contracts	2.6,8	-	-	-
Unrealised appreciation on financial futures contracts	2.7,7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		57 504 650	**64 495 057**	**23 636 251**
LIABILITIES				
Bank Overdraft		-	-	7 950
Payable for securities purchased		-	-	-
Payable on swaps		41 806	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	15 879	8 477	3 642
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8,9	28 731 698	32 110 736	11 759 702
Unrealised depreciation on forward foreign exchange contracts	2.6,8	-	-	-
Unrealised depreciation on financial futures contracts	2.7,7	-	-	-
Other liabilities		-	-	282
		28 789 383	**32 119 213**	**11 771 576**
TOTAL NET ASSETS		**28 715 267**	**32 375 844**	**11 864 675**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	LYXOR Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF EUR	LYXOR Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF EUR	LYXOR Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF EUR
ASSETS				
Securities portfolio at cost		154 063 082	40 113 956	29 382 030
Net unrealised profit/ (loss)		3 072 940	959 451	803 157
Securities portfolio at market value	2	157 136 022	41 073 407	30 185 187
Cash at bank	2	-	-	108
Receivable for securities sold		-	1 724 510	1 532 015
Receivable on swaps		1 576 909	251 501	125 454
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8,9	158 091 793	41 130 344	30 209 890
Unrealised appreciation on forward foreign exchange contracts	2.6,8	-	-	-
Unrealised appreciation on financial futures contracts	2.7,7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		316 804 724	**84 179 762**	**62 052 654**
LIABILITIES				
Bank Overdraft		-	-	-
Payable for securities purchased		1 576 909	1 976 011	1 657 469
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	57 274	10 086	7 093
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8,9	157 136 022	41 073 407	30 185 187
Unrealised depreciation on forward foreign exchange contracts	2.6,8	-	-	-
Unrealised depreciation on financial futures contracts	2.7,7	-	-	-
Other liabilities		-	-	-
		158 770 205	**43 059 504**	**31 849 749**
TOTAL NET ASSETS		**158 034 519**	**41 120 258**	**30 202 905**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	LYXOR Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF EUR	LYXOR Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF EUR	LYXOR Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF EUR
ASSETS				
Securities portfolio at cost		156 802 541	357 675 947	87 113 439
Net unrealised profit/ (loss)		7 532 665	12 630 147	2 283 328
Securities portfolio at market value	2	164 335 206	370 306 094	89 396 767
Cash at bank	2	-	6 521	-
Receivable for securities sold		12 285 925	5 124 371	6 582 097
Receivable on swaps		-	46 439	1 150 649
Receivable on spot exchange		-	-	-
Dividends receivable, net		2 949	17 570	438
Interest receivable on bonds		-	-	-
Swaps at market value	2.8,9	164 534 471	371 885 277	89 204 488
Unrealised appreciation on forward foreign exchange contracts	2.6,8	-	-	-
Unrealised appreciation on financial futures contracts	2.7,7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	37 831	-
		341 158 551	**747 424 103**	**186 334 439**
LIABILITIES				
Bank Overdraft		5 416	61 525	755
Payable for securities purchased		4 843 499	5 170 810	7 423 553
Payable on swaps		7 442 427	-	309 193
Payable on spot exchange		-	-	-
Management fees payable	3	39 003	91 046	22 023
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8,9	164 335 206	370 306 094	89 396 768
Unrealised depreciation on forward foreign exchange contracts	2.6,8	-	-	-
Unrealised depreciation on financial futures contracts	2.7,7	-	-	-
Other liabilities		-	-	-
		176 665 551	**375 629 475**	**97 152 292**
TOTAL NET ASSETS		**164 493 000**	**371 794 628**	**89 182 147**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	LYXOR Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF EUR	LYXOR Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF EUR	LYXOR Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF EUR
ASSETS				
Securities portfolio at cost		65 645 794	7 065 526	302 033 596
Net unrealised profit/ (loss)		3 685 105	197 939	11 346 142
Securities portfolio at market value	2	69 330 899	7 263 465	313 379 738
Cash at bank	2	-	1 541	-
Receivable for securities sold		2 263 350	-	45 894 714
Receivable on swaps		618 412	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	2 317
Interest receivable on bonds		-	-	-
Swaps at market value	2.8,9	69 497 776	7 331 453	312 465 281
Unrealised appreciation on forward foreign exchange contracts	2.6,8	-	-	-
Unrealised appreciation on financial futures contracts	2.7,7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	158 568
		141 710 437	**14 596 459**	**671 900 618**
LIABILITIES				
Bank Overdraft		507	8	160 860
Payable for securities purchased		2 881 762	-	40 267 550
Payable on swaps		-	-	5 627 164
Payable on spot exchange		-	-	-
Management fees payable	3	17 811	1 646	79 605
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8,9	69 330 899	7 263 465	313 379 738
Unrealised depreciation on forward foreign exchange contracts	2.6,8	-	-	-
Unrealised depreciation on financial futures contracts	2.7,7	-	-	-
Other liabilities		-	124	-
		72 230 979	**7 265 243**	**359 514 917**
TOTAL NET ASSETS		**69 479 458**	**7 331 216**	**312 385 701**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	LYXOR Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF	LYXOR Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF	LYXOR Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF
		EUR	EUR	EUR
ASSETS				
Securities portfolio at cost		28 145 567	8 215 962	128 064 178
Net unrealised profit/ (loss)		2 591 569	68 803	5 356 537
Securities portfolio at market value	2	30 737 136	8 284 765	133 420 715
Cash at bank	2	-	-	-
Receivable for securities sold		813 090	772 322	6 231 078
Receivable on swaps		355 056	-	597 129
Receivable on spot exchange		-	-	-
Dividends receivable, net		1 253	-	238
Interest receivable on bonds		-	-	-
Swaps at market value	2.8,9	30 798 531	8 270 613	133 855 583
Unrealised appreciation on forward foreign exchange contracts	2.6,8	-	-	-
Unrealised appreciation on financial futures contracts	2.7,7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		62 705 066	**17 327 700**	**274 104 743**
LIABILITIES				
Bank Overdraft		1 855	-	233
Payable for securities purchased		1 168 146	720 683	6 828 207
Payable on swaps		-	51 638	-
Payable on spot exchange		-	-	-
Management fees payable	3	7 840	2 156	32 703
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8,9	30 737 136	8 284 765	133 420 715
Unrealised depreciation on forward foreign exchange contracts	2.6,8	-	-	-
Unrealised depreciation on financial futures contracts	2.7,7	-	-	-
Other liabilities		-	-	-
		31 914 977	**9 059 242**	**140 281 858**
TOTAL NET ASSETS		**30 790 089**	**8 268 458**	**133 822 885**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	LYXOR Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF EUR	LYXOR Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF EUR	LYXOR Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF EUR
ASSETS				
Securities portfolio at cost		132 642 670	130 648 084	90 615 337
Net unrealised profit/ (loss)		4 843 456	639 904	2 937 612
Securities portfolio at market value	2	137 486 126	131 287 988	93 552 949
Cash at bank	2	141	-	260
Receivable for securities sold		6 364 498	15 174 443	-
Receivable on swaps		8 622 901	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	3 495	786
Interest receivable on bonds		-	-	-
Swaps at market value	2.8,9	137 847 119	131 708 412	93 938 164
Unrealised appreciation on forward foreign exchange contracts	2.6,8	-	-	-
Unrealised appreciation on financial futures contracts	2.7,7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		290 320 785	**278 174 338**	**187 492 159**
LIABILITIES				
Bank Overdraft		-	3 480	-
Payable for securities purchased		14 987 400	12 659 182	-
Payable on swaps		-	2 515 261	-
Payable on spot exchange		-	-	-
Management fees payable	3	32 863	31 295	24 184
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8,9	137 486 126	131 287 988	93 552 949
Unrealised depreciation on forward foreign exchange contracts	2.6,8	-	-	-
Unrealised depreciation on financial futures contracts	2.7,7	-	-	-
Other liabilities		-	-	-
		152 506 389	**146 497 206**	**93 577 133**
TOTAL NET ASSETS		**137 814 396**	**131 677 132**	**93 915 026**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	LYXOR Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF EUR	LYXOR Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF EUR	LYXOR Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF EUR
ASSETS				
Securities portfolio at cost		151 712 801	792 361 171	839 319 299
Net unrealised profit/ (loss)		307 581	75 394 068	17 186 359
Securities portfolio at market value	2	152 020 382	867 755 239	856 505 658
Cash at bank	2	-	-	-
Receivable for securities sold		9 091 706	35 835 704	107 855 496
Receivable on swaps		-	25 176 283	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	2 213	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8,9	152 089 571	870 276 010	854 204 412
Unrealised appreciation on forward foreign exchange contracts	2.6,8	-	-	-
Unrealised appreciation on financial futures contracts	2.7,7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		313 201 659	**1 799 045 449**	**1 818 565 566**
LIABILITIES				
Bank Overdraft		-	2 202	-
Payable for securities purchased		5 641 661	61 011 987	91 692 135
Payable on swaps		3 450 045	-	16 163 361
Payable on spot exchange		-	-	-
Management fees payable	3	43 546	205 389	213 315
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8,9	152 020 382	867 755 239	856 505 658
Unrealised depreciation on forward foreign exchange contracts	2.6,8	-	-	-
Unrealised depreciation on financial futures contracts	2.7,7	-	-	-
Other liabilities		-	-	-
		161 155 634	**928 974 817**	**964 574 469**
TOTAL NET ASSETS		**152 046 025**	**870 070 632**	**853 991 097**

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

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	LYXOR Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF EUR	LYXOR Index Fund - Lyxor Robotics & AI UCITS ETF USD	LYXOR Index Fund - Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF USD
ASSETS				
Securities portfolio at cost		29 732 932	414 187 385	38 008 325
Net unrealised profit/ (loss)		881 393	508 991	3 480 966
Securities portfolio at market value	2	30 614 325	414 696 376	41 489 291
Cash at bank	2	6	5	376 564
Receivable for securities sold		2 304 856	4 329 244	4 276
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	56 939
Interest receivable on bonds		-	-	-
Swaps at market value	2.8,9	30 409 656	411 474 538	-
Unrealised appreciation on forward foreign exchange contracts	2.6,8	-	-	-
Unrealised appreciation on financial futures contracts	2.7,7	-	-	6 503
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		63 328 843	**830 500 163**	**41 933 573**
LIABILITIES				
Bank Overdraft		-	-	139 082
Payable for securities purchased		1 638 492	4 280 870	-
Payable on swaps		666 364	48 374	-
Payable on spot exchange		-	-	-
Management fees payable	3	7 375	136 484	10 590
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8,9	30 614 325	414 696 376	-
Unrealised depreciation on forward foreign exchange contracts	2.6,8	-	-	-
Unrealised depreciation on financial futures contracts	2.7,7	-	-	-
Other liabilities		-	-	29
		32 926 556	**419 162 104**	**149 701**
TOTAL NET ASSETS		**30 402 287**	**411 338 059**	**41 783 872**

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

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	LYXOR Index Fund - Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF	LYXOR Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF	LYXOR Index Fund - Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF
		USD	USD	USD
ASSETS				
Securities portfolio at cost		153 301 614	322 439 591	155 823 104
Net unrealised profit/ (loss)		14 293 453	6 358 180	13 872 655
Securities portfolio at market value	2	167 595 067	328 797 771	169 695 759
Cash at bank	2	2 231 169	1 736 695	743 380
Receivable for securities sold		-	-	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		28 481	41 134	110 641
Interest receivable on bonds		-	-	-
Swaps at market value	2.8,9	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.6,8	-	-	-
Unrealised appreciation on financial futures contracts	2.7,7	-	-	21 648
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		169 854 717	**330 575 600**	**170 571 428**
LIABILITIES				
Bank Overdraft		2 246 351	4 303 596	409 791
Payable for securities purchased		-	-	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	42 862	85 747	42 998
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8,9	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.6,8	-	-	-
Unrealised depreciation on financial futures contracts	2.7,7	-	39 111	-
Other liabilities		1 099	1 771	-
		2 290 312	**4 430 225**	**452 789**
TOTAL NET ASSETS		**167 564 405**	**326 145 375**	**170 118 639**

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

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	LYXOR Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF USD	LYXOR Index Fund - Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF USD	LYXOR Index Fund - Lyxor iBoxx $ Liquid Emerging Markets Sovereigns UCITS ETF USD
ASSETS				
Securities portfolio at cost		104 830 048	129 176 403	369 200 249
Net unrealised profit/ (loss)		9 277 923	17 724 606	(4 415 819)
Securities portfolio at market value	2	114 107 971	146 901 009	364 784 430
Cash at bank	2	524 722	227 208	18
Receivable for securities sold		10 255	128	432 553
Receivable on swaps		-	-	6 679 506
Receivable on spot exchange		-	-	-
Dividends receivable, net		109 180	249 620	-
Interest receivable on bonds		-	-	3 541 115
Swaps at market value	2.8,9	-	-	366 980 540
Unrealised appreciation on forward foreign exchange contracts	2.6,8	-	-	-
Unrealised appreciation on financial futures contracts	2.7,7	30	380	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		114 752 158	**147 378 345**	**742 418 162**
LIABILITIES				
Bank Overdraft		653 576	254 397	-
Payable for securities purchased		-	-	6 679 506
Payable on swaps		-	-	432 553
Payable on spot exchange		-	-	-
Management fees payable	3	32 322	76 236	96 383
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8,9	-	-	368 325 546
Unrealised depreciation on forward foreign exchange contracts	2.6,8	-	-	-
Unrealised depreciation on financial futures contracts	2.7,7	-	-	-
Other liabilities		4 019	712	-
		689 917	**331 345**	**375 533 988**
TOTAL NET ASSETS		**114 062 241**	**147 047 000**	**366 884 174**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Combined USD
ASSETS		
Securities portfolio at cost		13 345 803 564
Net unrealised profit/ (loss)		973 139 791
Securities portfolio at market value	2	14 318 943 355
Cash at bank	2	29 861 353
Receivable for securities sold		372 275 630
Receivable on swaps		79 197 236
Receivable on spot exchange		7 235 558
Dividends receivable, net		10 174 588
Interest receivable on bonds		14 433 702
Swaps at market value	2.8,9	7 565 065 760
Unrealised appreciation on forward foreign exchange contracts	2.6,8	2 113 071
Unrealised appreciation on financial futures contracts	2.7,7	74 829
Formation expenses, net	2.10	894
Other assets		1 778 456
		22 401 154 432
LIABILITIES		
Bank Overdraft		10 304 020
Payable for securities purchased		395 963 547
Payable on swaps		61 124 141
Payable on spot exchange		7 231 128
Management fees payable	3	3 155 749
Performance fees payable	4	92 827
Depositary fees payable	5	14 654
Taxe d'abonnement payable	6	12 997
Administration fees payable	5	306 370
Registrar Agent fees payable	5	767
Professional fees payable	5	9 066
Interest and bank charges payable		621
Swaps at market value	2.8,9	7 579 048 395
Unrealised depreciation on forward foreign exchange contracts	2.6,8	154 153
Unrealised depreciation on financial futures contracts	2.7,7	67 099
Other liabilities		39 460
		8 057 524 994
TOTAL NET ASSETS		**14 343 629 438**

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

Statistical information

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

	Currency	30/04/21	31/10/20	31/10/19
Class SE				
Number of shares		-	-	45 462.076
Net asset value per share	EUR	-	-	1 971.9666
Class UCITS ETF Acc				
Number of shares		13 441 931.000	12 206 461.000	8 885 838.000
Net asset value per share	EUR	184.6823	142.9058	161.7571
Class UCITS ETF Monthly Hedged to EUR - Dist				
Number of shares		112 699.000	112 699.000	113 540.000
Net asset value per share	EUR	115.2170	90.2381	104.3931
Total Net Assets	EUR	2 495 471 323	1 754 543 676	1 538 849 793

LYXOR Index Fund - Lyxor Core Euro Stoxx 300 (DR)

	Currency	30/04/21	31/10/20	31/10/19
Class IE				
Number of shares		11 667.897	11 667.897	12 167.897
Net asset value per share	EUR	1 833.1078	1 378.2421	1 573.4478
Class OE				
Number of shares		1.000	1.000	1.000
Net asset value per share	EUR	1 830.8200	1 375.8400	1 569.2500
Class SE				
Number of shares		-	14 637.621	41 810.532
Net asset value per share	EUR	-	1 391.3074	1 587.3887
Class UCITS ETF Acc				
Number of shares		1 652 292.000	2 367 239.000	2 158 533.000
Net asset value per share	EUR	212.5156	159.7179	182.2167
Class UCITS ETF Dist				
Number of shares		77 737.000	119 908.000	362 902.000
Net asset value per share	EUR	166.2321	125.4414	146.1860
Total Net Assets	EUR	385 450 538	429 579 874	531 888 685

Statistical information (continued)

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

	Currency	30/04/21	31/10/20	31/10/19
Class UCITS ETF Dist				
Number of shares		3 192 926.000	3 312 426.000	-
Net asset value per share	EUR	81.2086	60.1993	-
Class SE				
Number of shares		5 373.967	6 218.447	6 264.509
Net asset value per share	EUR	1 614.7446	1 191.5618	1 414.5803
Class UCITS ETF Acc				
Number of shares		455 759.000	385 264.000	814 397.000
Net asset value per share	EUR	198.4741	146.4516	173.8456
Total Net Assets	EUR	358 427 136	263 238 064	150 441 010

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

	Currency	30/04/21	31/10/20	31/10/19
Class Dist				
Number of shares		1 162 060	1 439 200.000	1 017 000.000
Net asset value per share	USD	109.0186	111.9130	107.4643
Class Monthly Hedged to EUR - Dist				
Number of shares		361 000	578 000.000	570 000.000
Net asset value per share	EUR	94.7198	97.8477	95.5531
Total Net Assets	USD	167 848 771	226 944 560	170 055 442

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

	Currency	30/04/21	31/10/20	31/10/19
Class Dist				
Number of shares		411 000	335 000.000	140 000.000
Net asset value per share	USD	107.2059	100.3105	105.4539
Class Monthly Hedged to EUR - Dist				
Number of shares		827 000	681 000.000	758 000.000
Net asset value per share	EUR	90.8733	85.5947	91.7488
Total Net Assets	USD	134 529 919	101 503 184	92 352 112

Statistical information (continued)

LYXOR Index Fund - Lyxor $ Floating Rate Note UCITS ETF

	Currency	30/04/21	31/10/20	31/10/19
Class Dist				
Number of shares		713 200	599 200.000	1 170 100.000
Net asset value per share	USD	100.6573	100.7241	100.8786
Class Monthly Hedged to CHF - Dist				
Number of shares		-	28 500.000	26 500.000
Net asset value per share	CHF	-	92.1316	94.0544
Class Monthly Hedged to EUR - Dist				
Number of shares		412 100	394 100.000	425 000.000
Net asset value per share	EUR	92.9421	93.4493	95.0849
Class Monthly Hedged to GBP - Dist				
Number of shares		-	27 000.000	43 000.000
Net asset value per share	GBP	-	96.3825	97.3380
Total Net Assets	USD	117 896 145	109 483 186	171 064 962

LYXOR Index Fund - Lyxor EuroMTS 1-3Y Italy BTP Government Bond (DR) UCITS ETF

	Currency	30/04/21	31/10/20	31/10/19
Class Acc				
Number of shares		-	-	742 000.000
Net asset value per share	EUR	-	-	112.6221
Class Dist				
Number of shares		594 950	813 950.000	-
Net asset value per share	EUR	109.8372	111.1454	-
Total Net Assets	EUR	65 347 647	90 466 869	83 565 620

LYXOR Index Fund - Lyxor EuroMTS 10Y Italy BTP Government Bond (DR) UCITS ETF

	Currency	30/04/21	31/10/20	31/10/19
Class Acc				
Number of shares		708 244	861 944.000	310 000.000
Net asset value per share	EUR	161.9716	163.4584	156.4000
Total Net Assets	EUR	114 715 446	140 892 071	48 484 011

Statistical information (continued)

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

	Currency	30/04/21	31/10/20	31/10/19
Class Dist				
Number of shares		328 394	337 909.000	879 667.000
Net asset value per share	EUR	164.9602	129.5614	136.4053
Total Net Assets	EUR	54 171 958	43 779 989	119 991 272

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

	Currency	30/04/21	31/10/20	31/10/19
Class Dist				
Number of shares		725 171	696 046.000	776 735.000
Net asset value per share	EUR	358.0928	252.3968	286.1466
Total Net Assets	EUR	259 678 544	175 679 827	222 260 096

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

	Currency	30/04/21	31/10/20	31/10/19
Class Dist				
Number of shares		3 535 424	1 737 668.000	2 057 205.000
Net asset value per share	EUR	113.4274	82.7012	110.4981
Total Net Assets	EUR	401 014 000	143 707 258	227 317 445

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

	Currency	30/04/21	31/10/20	31/10/19
Class Dist				
Number of shares		104 500	44 500.000	29 500.000
Net asset value per share	USD	97.6254	90.7687	96.8587
Class Monthly Hedged to EUR - Dist				
Number of shares		207 000	237 000.000	296 000.000
Net asset value per share	EUR	89.1169	83.3541	90.5875
Total Net Assets	USD	32 408 602	27 050 737	32 772 287

Statistical information (continued)

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

	Currency	30/04/21	31/10/20	31/10/19
Class Dist				
Number of shares		1 349 000	1 252 000.000	1 609 000.000
Net asset value per share	EUR	98.4621	93.0761	96.4542
Total Net Assets	EUR	132 825 442	116 531 353	155 194 822

LYXOR Index Fund - Lyxor Euro Government Bond 25+Y (DR) UCITS ETF

	Currency	30/04/21	31/10/20	31/10/19
Class Acc				
Number of shares		1 565 000	1 203 000.000	809 000.000
Net asset value per share	EUR	128.1075	145.4730	131.7058
Class Dist				
Number of shares		78 000	93 000.000	-
Net asset value per share	EUR	244.7265	279.4971	-
Total Net Assets	EUR	219 577 060	200 997 301	106 550 036

LYXOR Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF

	Currency	30/04/21	31/10/20	31/10/19
Class Dist				
Number of shares		453 000	578 000.000	966 000.000
Net asset value per share	EUR	136.4719	138.8028	139.5224
Total Net Assets	EUR	61 821 774	80 228 021	134 778 703

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

	Currency	30/04/21	31/10/20	31/10/19
Class Acc				
Number of shares		3 434 183	2 154 183.000	1 506 396.000
Net asset value per share	USD	14.4460	10.5907	10.9750
Total Net Assets	USD	49 610 438	22 814 475	16 532 780

Statistical information (continued)

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

	Currency	30/04/21	31/10/20	31/10/19
Class Dist				
Number of shares		687 500	826 500.000	1 098 000.000
Net asset value per share	EUR	113.2767	106.6422	111.7807
Total Net Assets	EUR	77 877 744	88 139 808	122 735 269

LYXOR Index Fund - Lyxor EuroMTS 10Y Spain BONO Government Bond (DR) UCITS ETF

	Currency	07/04/21	31/10/20	31/10/19
Class Acc				
Number of shares		12 679	22 679.000	211 000.000
Net asset value per share	EUR	179.1640	181.4091	178.1310
Total Net Assets	EUR	2 271 621	4 114 177	37 585 658

LYXOR Index Fund - Lyxor USD High Yield Sustainable Exposure UCITS ETF

	Currency	29/04/21	31/10/20	31/10/19
Class Acc				
Number of shares		131 945	273 000.000	-
Net asset value per share	USD	21.3485	20.3527	-
Class Monthly Hedged to EUR - Acc				
Number of shares		50 976	77 000.000	-
Net asset value per share	EUR	20.9315	20.0753	-
Total Net Assets	USD	4 109 189	7 356 934	-

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

	Currency	30/04/21	31/10/20	31/10/19
Class Acc				
Number of shares		832 000	477 000.000	-
Net asset value per share	USD	21.7103	20.2951	-
Class Monthly Hedged to EUR - Acc				
Number of shares		212 000	71 000.000	-
Net asset value per share	EUR	20.8021	19.8336	-
Total Net Assets	USD	23 371 817	11 321 105	-

Statistical information (continued)

LYXOR Index Fund - Lyxor Euro High Yield Sustainable Exposure UCITS ETF

	Currency	30/03/21	31/10/20	31/10/19
Class Acc				
Number of shares		118 000	315 000.000	-
Net asset value per share	EUR	20.3588	19.2346	-
Total Net Assets	EUR	2 402 343	6 058 906	-

LYXOR Index Fund - Lyxor SG Global Value Beta UCITS ETF

	Currency	30/04/21	31/10/20	31/10/19
Class Acc				
Number of shares		203 878	211 678.000	159 138.000
Net asset value per share	USD	136.3023	99.9246	126.6978
Total Net Assets	EUR	23 084 441	18 158 428	18 072 371

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

	Currency	30/04/21	31/10/20	31/10/19
Class Dist				
Number of shares		8 843 800	9 211 800.000	12 343 469.000
Net asset value per share	EUR	16.8240	11.9825	16.7101
Total Net Assets	EUR	148 788 478	110 380 651	206 260 946

LYXOR Index Fund - Lyxor Smart Overnight Return

	Currency	30/04/21	31/10/20	31/10/19
Class IE				
Number of shares		175 873.777	131 385.823	166 187.662
Net asset value per share	EUR	982.3230	984.5716	988.7525
Class IG				
Number of shares		200.000	200.000	200.000
Net asset value per share	GBP	1 033.8534	1 033.2403	1 029.0194
Class IU				
Number of shares		122 355.728	119 999.452	69 764.390
Net asset value per share	USD	1 079.1774	1 077.6154	1 068.1481
Class UCITS ETF C-EUR				
Number of shares		809 739.000	952 208.000	581 773.000
Net asset value per share	EUR	982.3230	984.5716	988.7525

Statistical information (continued)

LYXOR Index Fund - Lyxor Smart Overnight Return

	Currency	30/04/21	31/10/20	31/10/19
Class UCITS ETF C-GBP				
Number of shares		14 285.000	30 515.000	11 825.000
Net asset value per share	GBP	1 033.8534	1 033.2403	1 029.0194
Class UCITS ETF C-USD				
Number of shares		233 540.000	295 549.000	265 060.000
Net asset value per share	USD	1 079.1774	1 077.6154	1 068.1481
Class UCITS ETF D-EUR				
Number of shares		460 200.000	460 200.000	-
Net asset value per share	EUR	99.8599	100.0885	-
Total Net Assets	EUR	1 348 491 010	1 532 160 623	1 075 400 198

LYXOR Index Fund - Lyxor Alpha Plus Fund

	Currency	30/04/21	31/10/20	31/10/19
Class IE-D				
Number of shares		1 003 933.381	1 003 933.381	1 003 933.381
Net asset value per share	EUR	104.4440	100.9914	100.5871
Total Net Assets	EUR	104 854 807	101 388 687	100 982 724

LYXOR Index Fund - Lyxor BTP Monthly (-1x) Inverse UCITS ETF

	Currency	30/04/21	31/10/20	31/10/19
Class Acc				
Number of shares		280 000	365 000.000	580 000.000
Net asset value per share	EUR	35.3145	35.3984	37.6877
Total Net Assets	EUR	9 888 085	12 920 443	21 858 913

Statistical information (continued)

LYXOR Index Fund - Crystal Europe Equity

	Currency	30/04/21	31/10/20	31/10/19
Class IE				
Number of shares		7 279.065	11 186.959	11 333.465
Net asset value per share	EUR	1 009.4367	985.1422	1 015.8312
Class OE				
Number of shares		100.000	100.000	100.000
Net asset value per share	EUR	1 014.6214	989.7743	1 019.9536
Total Net Assets	EUR	7 449 218	11 119 723	11 614 883

LYXOR Index Fund - Lyxor Privex UCITS ETF

	Currency	30/04/21	31/10/20	31/10/19
Class Dist				
Number of shares		2 626 368	2 474 368.000	2 830 968.000
Net asset value per share	EUR	10.9334	7.5463	8.5600
Total Net Assets	EUR	28 715 267	18 672 415	24 233 297

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

	Currency	30/04/21	31/10/20	31/10/19
Class Dist				
Number of shares		755 513	858 392.000	287 844.000
Net asset value per share	EUR	42.8527	35.7706	44.7862
Total Net Assets	EUR	32 375 844	30 705 258	12 891 451

LYXOR Index Fund - Lyxor FTSE EPRA/NAREIT United States UCITS ETF

	Currency	30/04/21	31/10/20	31/10/19
Class Dist EUR				
Number of shares		208 486	248 163.000	272 063.000
Net asset value per share	EUR	47.5343	36.4628	53.3164
Class Dist USD				
Number of shares		102 688	97 482.000	88 782.000
Net asset value per share	USD	22.9115	17.0079	23.8114
Total Net Assets	EUR	11 864 675	10 472 075	16 400 326

Statistical information (continued)

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

	Currency	30/04/21	31/10/20	31/10/19
Class Dist EUR				
Number of shares		2 644 270	2 511 070.000	2 017 616
Net asset value per share	EUR	43.7526	34.7035	49.1271
Class Dist USD				
Number of shares		2 416 810	2 246 099.000	2 050 191
Net asset value per share	USD	21.0896	16.1912	21.9427
Total Net Assets	EUR	158 034 519	118 363 584	139 443 152

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

	Currency	30/04/21	31/10/20	31/10/19
Class Acc				
Number of shares		488 302	397 202.000	330 925.000
Net asset value per share	EUR	71.2842	54.0182	60.1647
Class Dist				
Number of shares		56 850	56 850.000	-
Net asset value per share	EUR	111.0291	84.3483	-
Total Net Assets	EUR	41 120 258	26 251 363	19 910 031

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

	Currency	30/04/21	31/10/20	31/10/19
Class Acc				
Number of shares		268 219	252 619.000	265 214.000
Net asset value per share	EUR	86.7795	65.9518	68.9585
Class Dist				
Number of shares		48 100	59 400.000	-
Net asset value per share	EUR	144.0122	110.3601	-
Total Net Assets	EUR	30 202 905	23 216 071	18 288 782

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

	Currency	30/04/21	31/10/20	31/10/19
Class Acc				
Number of shares		1 061 231	1 162 283.000	1 440 401.000
Net asset value per share	EUR	90.6249	75.4066	88.3800

Statistical information (continued)

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

	Currency	30/04/21	31/10/20	31/10/19
Class Dist				
Number of shares		495 226	486 050.000	-
Net asset value per share	EUR	137.9551	115.3705	-
Total Net Assets	EUR	164 493 000	143 719 719	127 302 675

LYXOR Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF

	Currency	30/04/21	31/10/20	31/10/19
Class Acc				
Number of shares		2 644 260	4 401 734.000	1 986 919.000
Net asset value per share	EUR	111.7674	100.9523	102.9361
Class Dist				
Number of shares		491 700	470 700.000	-
Net asset value per share	EUR	155.0792	140.4508	-
Total Net Assets	EUR	371 794 628	510 475 581	204 525 779

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

	Currency	30/04/21	31/10/20	31/10/19
Class Acc				
Number of shares		963 913	418 109.000	440 846.000
Net asset value per share	EUR	85.8045	64.5952	67.6307
Class Dist				
Number of shares		51 062	78 616.000	-
Net asset value per share	EUR	126.7880	95.7699	-
Total Net Assets	EUR	89 182 147	34 536 902	29 814 730

Statistical information (continued)

LYXOR Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF

	Currency	30/04/21	31/10/20	31/10/19
Class Acc				
Number of shares		1 373 253	1 131 313.000	1 792 007.000
Net asset value per share	EUR	43.7400	30.9554	42.1328
Class Dist				
Number of shares		148 100	192 600.000	-
Net asset value per share	EUR	63.5600	45.2294	-
Total Net Assets	EUR	69 479 458	43 731 470	75 502 353

LYXOR Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF

	Currency	30/04/21	31/10/20	31/10/19
Class Acc				
Number of shares		132 638	136 138.000	113 126.000
Net asset value per share	EUR	41.4789	30.5286	37.6404
Class Dist				
Number of shares		29 830	29 830.000	-
Net asset value per share	EUR	61.3320	45.4198	-
Total Net Assets	EUR	7 331 216	5 510 987	4 258 118

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

	Currency	30/04/21	31/10/20	31/10/19
Class Acc				
Number of shares		7 531 568	7 393 836.000	9 533 644.000
Net asset value per share	EUR	37.7074	25.8116	43.7592
Class Dist				
Number of shares		468 731	465 700.000	-
Net asset value per share	EUR	60.5664	41.9974	-
Total Net Assets	EUR	312 385 701	210 405 624	417 185 028

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

	Currency	30/04/21	31/10/20	31/10/19
Class Acc				
Number of shares		157 132	425 520.000	517 485.000
Net asset value per share	EUR	125.1074	102.1787	103.8537

Statistical information (continued)

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

	Currency	30/04/21	31/10/20	31/10/19
Class Dist				
Number of shares		58 050	58 050.000	-
Net asset value per share	EUR	191.7607	158.1691	-
Total Net Assets	EUR	30 790 089	52 660 802	53 742 759

LYXOR Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF

	Currency	30/04/21	31/10/20	31/10/19
Class Acc				
Number of shares		133 059	239 317.000	237 505.000
Net asset value per share	EUR	55.1836	41.8136	40.1254
Class Dist				
Number of shares		10 635	8 535.000	-
Net asset value per share	EUR	87.0500	66.0774	-
Total Net Assets	EUR	8 268 458	10 570 683	9 529 994

LYXOR Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF

	Currency	30/04/21	31/10/20	31/10/19
Class Acc				
Number of shares		1 302 597	1 369 507.000	1 226 909.000
Net asset value per share	EUR	77.8075	56.7515	55.1507
Class Dist				
Number of shares		318 010	396 550.000	-
Net asset value per share	EUR	102.1070	74.4890	-
Total Net Assets	EUR	133 822 885	107 260 340	67 664 943

Statistical information (continued)

LYXOR Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF

	Currency	30/04/21	31/10/20	31/10/19
Class Acc				
Number of shares		2 214 151	3 062 711.000	1 885 789.000
Net asset value per share	EUR	34.6819	28.0710	36.6128
Class Dist				
Number of shares		1 065 529	82 250.000	-
Net asset value per share	EUR	57.2703	46.6105	-
Total Net Assets	EUR	137 814 396	89 807 296	69 044 148

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

	Currency	30/04/21	31/10/20	31/10/19
Class Acc				
Number of shares		3 615 057	641 579.000	401 995.000
Net asset value per share	EUR	33.3921	21.3488	29.8757
Class Dist				
Number of shares		219 570	164 070.000	-
Net asset value per share	EUR	49.9279	31.9232	-
Total Net Assets	EUR	131 677 132	18 934 640	12 009 910

LYXOR Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF

	Currency	30/04/21	31/10/20	31/10/19
Class Acc				
Number of shares		1 457 619	1 754 208.000	926 484.000
Net asset value per share	EUR	58.0421	50.8323	50.1058
Class Dist				
Number of shares		87 070	72 370.000	-
Net asset value per share	EUR	106.9451	94.3184	-
Total Net Assets	EUR	93 915 026	95 996 290	46 422 238

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

	Currency	30/04/21	31/10/20	31/10/19
Class Acc				
Number of shares		1 740 551	1 925 872.000	1 467 655.000
Net asset value per share	EUR	78.4710	52.1341	63.4591

Statistical information (continued)

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

	Currency	30/04/21	31/10/20	31/10/19
Class Dist				
Number of shares		149 600	153 000.000	-
Net asset value per share	EUR	103.3628	69.3731	-
Total Net Assets	EUR	152 046 025	111 017 825	93 136 111

LYXOR Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF

	Currency	30/04/21	31/10/20	31/10/19
Class Acc				
Number of shares		48 133 683	23 924 497.000	39 355 372.000
Net asset value per share	EUR	17.8581	11.0492	17.8074
Class Dist				
Number of shares		336 400	305 000.000	-
Net asset value per share	EUR	31.1833	19.2994	-
Total Net Assets	EUR	870 070 632	270 234 134	700 817 475

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

	Currency	30/04/21	31/10/20	31/10/19
Class Acc				
Number of shares		10 264 072	6 880 153.000	5 061 842.000
Net asset value per share	EUR	80.7903	51.5862	54.6978
Class Dist				
Number of shares		201 450	160 600.000	-
Net asset value per share	EUR	122.8753	79.3390	-
Total Net Assets	EUR	853 991 097	367 662 892	276 871 685

Statistical information (continued)

LYXOR Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF

	Currency	30/04/21	31/10/20	31/10/19
Class Acc				
Number of shares		105 399	112 699.000	123 821.000
Net asset value per share	EUR	145.9538	117.7528	114.3939
Class Dist				
Number of shares		63 750	63 220.000	-
Net asset value per share	EUR	235.5906	190.6860	-
Total Net Assets	EUR	30 402 287	25 325 806	14 164 373

LYXOR Index Fund - Lyxor Robotics & AI UCITS ETF

	Currency	30/04/21	31/10/20	31/10/19
Class Acc				
Number of shares		10 944 136	6 459 504.000	5 752 999.000
Net asset value per share	USD	37.5852	28.2884	21.0084
Total Net Assets	USD	411 338 059	182 729 582	120 861 626

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

	Currency	30/04/21	31/10/20	31/10/19
Class Acc				
Number of shares		2 910 393	926 618.000	-
Net asset value per share	USD	14.3567	10.6694	-
Total Net Assets	USD	41 783 872	9 886 480	-

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

	Currency	30/04/21	31/10/20	31/10/19
Class Acc				
Number of shares		10 203 127	5 970 298.000	-
Net asset value per share	USD	16.4228	12.4679	-
Total Net Assets	USD	167 564 405	74 437 396	-

Statistical information (continued)

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

	Currency	30/04/21	31/10/20	31/10/19
Class Acc				
Number of shares		20 086 710	8 422 582.000	-
Net asset value per share	USD	16.2368	12.6374	-
Total Net Assets	USD	326 145 375	106 439 584	-

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

	Currency	30/04/21	31/10/20	31/10/19
Class Acc				
Number of shares		8 306 673	1 437 000.000	-
Net asset value per share	USD	20.4797	13.3022	-
Total Net Assets	USD	170 118 639	19 115 306	-

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

	Currency	30/04/21	31/10/20	31/10/19
Class Acc				
Number of shares		6 465 778	2 252 778.000	-
Net asset value per share	USD	17.6409	12.9600	-
Total Net Assets	USD	114 062 241	29 196 124	-

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

	Currency	30/04/21	31/10/20	31/10/19
Class Acc				
Number of shares		5 653 631	1 801 430.000	-
Net asset value per share	USD	26.0093	20.0672	-
Total Net Assets	USD	147 047 000	36 149 776	-

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

	Currency	30/04/21	31/10/20	31/10/19
Class Dist				
Number of shares		2 964 000	2 771 000.000	3 307 000.000
Net asset value per share	USD	96.2662	94.8692	98.9899

Statistical information (continued)

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

	Currency	30/04/21	31/10/20	31/10/19
Class Monthly Hedged to EUR - Dist				
Number of shares		777 000	727 000.000	441 000.000
Net asset value per share	EUR	87.1874	86.5935	92.0793
Total Net Assets	USD	366 884 174	336 214 092	372 663 108

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market				
	Shares				
45 621	AAK AB	SEK	726 916	869 932	0.03
24 769	AALBERTS NV	EUR	917 414	1 115 843	0.04
463 199	ABB LTD	CHF	10 774 695	12 508 630	0.50
121 628	ABN AMRO BANK NV	EUR	1 336 408	1 307 258	0.05
6 358	ACCIONA SA	EUR	692 406	920 003	0.04
43 461	ACCOR SA	EUR	1 675 493	1 454 640	0.06
5 796	ACKERMANS & VAN HAAREN NV	EUR	802 655	770 868	0.03
63 971	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	1 941 346	1 735 533	0.07
67 126	ADDTECH AB	SEK	590 639	975 995	0.04
42 129	ADECCO GROUP AG - REG	CHF	2 293 694	2 372 838	0.10
72 033	ADEVINTA ASA	NOK	724 922	1 098 349	0.04
48 220	ADIDAS AG - REG - REG	EUR	11 425 974	12 385 307	0.50
61 599	ADMIRAL GROUP PLC	GBP	1 498 396	2 216 841	0.09
7 221	ADYEN NV	EUR	6 080 848	14 741 672	0.59
8 545	AEDIFICA SA	EUR	873 687	868 172	0.03
467 311	AEGON NV	EUR	2 024 980	1 806 624	0.07
18 983	AENA SME SA	EUR	3 012 886	2 746 840	0.11
7 223	AEROPORTS DE PARIS	EUR	1 109 623	770 694	0.03
24 597	AF POYRY AB	SEK	600 186	669 355	0.03
47 599	AGEAS SA/NV	EUR	2 122 914	2 397 086	0.10
78 110	AIR LIQUIDE SA - PF 2022	EUR	8 198 297	10 944 773	0.44
44 226	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	5 033 159	6 196 947	0.25
149 804	AIRBUS SE	EUR	15 602 715	14 971 412	0.60
27 902	AKER BP ASA	NOK	669 317	666 206	0.03
49 220	AKZO NOBEL NV	EUR	3 977 406	4 918 062	0.20
129 056	ALCON INC	CHF	5 889 429	8 051 674	0.32
76 807	ALFA LAVAL AB	SEK	1 552 306	2 161 069	0.09
79 916	ALLEGRO.EU SA	PLN	1 534 884	1 018 639	0.04
106 481	ALLIANZ SE - REG	EUR	20 623 290	23 042 488	0.92
3 719	ALLREAL HOLDING AG	CHF	633 282	625 959	0.03
73 023	ALSTOM SA	EUR	2 755 859	3 318 165	0.13
45 918	ALSTRIA OFFICE REIT-AG	EUR	696 092	683 719	0.03
7 528	ALTEN SA	EUR	728 094	783 665	0.03
116 349	AMADEUS IT GROUP SA - A	EUR	7 349 424	6 596 988	0.26
44 497	AMBU A/S	DKK	848 688	2 073 872	0.08
33 777	AMPLIFON SPA	EUR	801 962	1 186 586	0.05
70 840	AMS AG	CHF	1 415 481	1 021 355	0.04
15 890	AMUNDI SA	EUR	1 035 105	1 177 449	0.05
18 399	ANDRITZ AG	EUR	737 629	831 635	0.03
327 897	ANGLO AMERICAN PLC	GBP	7 077 813	11 577 938	0.46
218 741	ANHEUSER-BUSCH INBEV SA/NV	EUR	11 868 875	12 868 533	0.52
100 190	ANTOFAGASTA PLC	GBP	1 071 597	2 149 686	0.09
1 544	AP MOLLER - MAERSK A/S - B	DKK	1 896 937	3 191 125	0.13
183 395	ARCELORMITTAL SA	EUR	3 332 928	4 447 329	0.18

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
13 155	ARGENX SE	EUR	1 833 847	3 162 462	0.13
17 070	ARKEMA SA	EUR	1 579 638	1 775 280	0.07
256 834	AROUNDTOWN SA	EUR	1 889 002	1 644 765	0.07
128 302	ASHMORE GROUP PLC	GBP	694 453	590 267	0.02
116 042	ASHTEAD GROUP PLC	GBP	2 904 465	6 207 503	0.25
12 164	ASM INTERNATIONAL NV	EUR	973 226	3 076 276	0.12
108 342	ASML HOLDING NV	EUR	22 814 388	58 634 689	2.34
36 416	ASR NEDERLAND NV	EUR	1 240 150	1 325 907	0.05
255 972	ASSA ABLOY AB	SEK	4 889 665	6 067 987	0.24
332 227	ASSICURAZIONI GENERALI SPA	EUR	5 444 617	5 543 208	0.22
93 031	ASSOCIATED BRITISH FOODS PLC	GBP	2 659 544	2 469 556	0.10
690 050	ASSURA PLC	GBP	616 852	590 882	0.02
339 026	ASTRAZENECA PLC	GBP	24 210 772	30 083 220	1.21
131 077	ATLANTIA SPA	EUR	2 753 918	2 126 724	0.09
166 449	ATLAS COPCO AB	SEK	4 963 470	8 388 676	0.34
28 408	ATOS SE	EUR	2 193 616	1 608 461	0.06
250 262	AUTO TRADER GROUP PLC	GBP	1 371 269	1 641 260	0.07
29 262	AVANZA BANK HOLDING AB	SEK	755 909	875 646	0.04
173 561	AVAST PLC	GBP	920 390	953 592	0.04
28 652	AVEVA GROUP	GBP	1 016 584	1 146 805	0.05
1 014 645	AVIVA PLC	GBP	4 958 116	4 671 487	0.19
534 351	AXA SA	EUR	12 297 970	12 570 607	0.50
404 562	A2A SPA	EUR	611 607	658 222	0.03
831 583	BAE SYSTEMS PLC	GBP	5 181 594	4 841 536	0.19
12 928	BAKKAFROST P/F	NOK	851 607	853 904	0.03
12 603	BALOISE HOLDING AG - REG	CHF	1 828 422	1 772 306	0.07
1 722 091	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	9 374 296	8 043 026	0.32
391 321	BANCO BPM SPA	EUR	905 223	927 431	0.04
1 453 256	BANCO DE SABADELL SA	EUR	1 688 895	766 447	0.03
40 319	BANCO ESPIRITO SANTO SA	EUR	46 344	-	0.00
4 478 505	BANCO SANTANDER SA	EUR	18 149 991	14 398 394	0.58
239 756	BANK OF IRELAND GROUP PLC	EUR	1 244 268	1 170 489	0.05
45 553	BANK POLSKA KASA OPIEKI SA	PLN	1 005 813	799 347	0.03
166 031	BANKINTER SA	EUR	819 575	756 603	0.03
7 346	BANQUE CANTONALE VAUDOISE	CHF	639 957	622 900	0.02
4 220 969	BARCLAYS PLC	GBP	8 233 488	8 520 100	0.34
262 998	BARRATT DEVELOPMENTS PLC	GBP	1 856 430	2 335 206	0.09
778	BARRY CALLEBAUT AG - REG	CHF	1 350 623	1 428 524	0.06
237 212	BASF SE - REG	EUR	13 874 871	15 912 181	0.64
17 999	BAWAG GROUP AG	EUR	495 697	808 875	0.03
253 727	BAYER AG	EUR	19 083 149	13 655 587	0.55
82 759	BAYERISCHE MOTOREN WERKE AG	EUR	6 137 047	6 902 101	0.28
18 688	BE SEMICONDUCTOR INDUSTRIES NV	EUR	467 113	1 258 076	0.05
157 269	BEAZLEY PLC	GBP	902 887	612 833	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Shares (continued)				
7 049	BECHTLE AG	EUR	749 364	1 193 748	0.05
25 382	BEIERSDORF AG	EUR	2 500 011	2 383 370	0.10
63 444	BEIJER REF AB	SEK	672 424	819 617	0.03
2 560	BELIMO HOLDING AG	CHF	719 354	848 709	0.03
31 857	BELLWAY PLC	GBP	1 143 437	1 323 451	0.05
31 320	BERKELEY GROUP HOLDINGS	GBP	1 444 308	1 666 774	0.07
545 477	BHP GROUP PLC	GBP	10 419 551	13 705 153	0.55
47 318	BILLERUDKORSNAS AB	SEK	610 342	803 741	0.03
12 564	BIOMERIEUX	EUR	1 049 348	1 242 831	0.05
230 077	B&M EUROPEAN VALUE RETAIL SA	GBP	1 040 800	1 497 240	0.06
297 830	BNP PARIBAS SA	EUR	15 343 687	15 901 144	0.64
70 639	BOLIDEN AB	SEK	1 756 558	2 288 706	0.09
234 283	BOLLORE SA	EUR	910 769	983 989	0.04
77 299	BOUYGUES SA	EUR	2 814 653	2 754 936	0.11
5 255 015	BP PLC	GBP	28 166 094	18 313 526	0.73
39 902	BRENNTAG SE	EUR	1 944 108	2 979 881	0.12
559 653	BRITISH AMERICAN TOBACCO PLC	GBP	22 483 409	17 263 665	0.69
222 893	BRITISH LAND CO PLC	GBP	1 458 162	1 328 975	0.05
68 960	BRITVIC PLC	GBP	655 580	699 951	0.03
2 265 501	BT GROUP PLC	GBP	5 330 113	4 298 055	0.17
1 715	BUCHER INDUSTRIES AG - REG	CHF	739 151	748 511	0.03
87 037	BUNZL PLC	GBP	2 101 129	2 329 462	0.09
104 547	BURBERRY GROUP PLC	GBP	2 256 946	2 478 249	0.10
75 274	BUREAU VERITAS SA	EUR	1 629 061	1 872 064	0.08
1 128 481	CAIXABANK SA	EUR	3 390 452	3 009 659	0.12
43 591	CAPGEMINI SE	EUR	4 533 742	6 643 268	0.27
9 438	CARL ZEISS MEDITEC AG	EUR	863 232	1 383 139	0.06
26 764	CARLSBERG AS - B	DKK	3 064 688	3 906 641	0.16
40 884	CARNIVAL PLC	GBP	1 698 100	790 642	0.03
157 613	CARREFOUR SA	EUR	2 578 959	2 538 357	0.10
58 862	CASTELLUM AB	SEK	994 453	1 191 812	0.05
18 317	CD PROJEKT SA	PLN	983 162	699 221	0.03
128 014	CELLNEX TELECOM SAU	EUR	4 596 283	6 021 779	0.24
7 748	CEMBRA MONEY BANK AG	CHF	666 825	700 386	0.03
1 515 617	CENTRICA PLC	GBP	1 902 264	987 692	0.04
27	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - REG	CHF	1 855 205	2 218 134	0.09
26 568	CHR HANSEN HOLDING A/S	DKK	2 007 696	2 031 367	0.08
137 574	CIE DE SAINT-GOBAIN	EUR	5 356 581	7 222 635	0.29
134 815	CIE FINANCIERE RICHEMONT SA - REG	CHF	9 254 383	11 497 861	0.46
46 060	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	5 039 172	5 543 321	0.22
58 724	CLARIANT AG - REG	CHF	972 611	1 022 368	0.04
39 272	CLOSE BROTHERS GROUP PLC	GBP	644 327	717 280	0.03
257 624	CNH INDUSTRIAL NV	EUR	2 473 700	3 186 809	0.13
37 328	CNP ASSURANCES	EUR	502 742	543 682	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
51 960	COCA-COLA HBC AG	GBP	1 372 804	1 495 243	0.06
6 989	COFINIMMO SA	EUR	836 137	891 098	0.04
30 779	COLOPLAST A/S	DKK	2 938 779	4 236 088	0.17
256 781	COMMERZBANK AG	EUR	1 981 401	1 409 984	0.06
461 110	COMPASS GROUP PLC	GBP	8 630 114	8 339 703	0.33
27 894	CONTINENTAL AG	EUR	4 185 195	3 141 980	0.13
415 574	CONVATEC GROUP PLC	GBP	941 097	1 042 938	0.04
13 031	CORBION NV	EUR	488 140	634 870	0.03
122 825	COUNTRYSIDE PROPERTIES PLC	GBP	595 613	733 178	0.03
49 897	COVESTRO AG	EUR	2 766 383	2 715 395	0.11
15 030	COVIVIO	EUR	1 303 500	1 115 226	0.04
336 793	CREDIT AGRICOLE SA	EUR	4 069 196	4 335 200	0.17
597 781	CREDIT SUISSE GROUP AG - REG	CHF	5 707 929	5 197 338	0.21
205 358	CRH PLC	EUR	6 258 085	8 056 194	0.32
36 812	CRODA INTERNATIONAL PLC	GBP	2 048 227	2 863 838	0.11
15 166	CTS EVENTIM AG & CO KGAA	EUR	755 017	871 742	0.03
216 815	DAIMLER AG	EUR	11 040 146	16 055 151	0.64
167 722	DANONE SA	EUR	11 472 924	9 833 541	0.39
177 025	DANSKE BANK A/S	DKK	3 554 528	2 810 110	0.11
600	DASSAULT AVIATION SA	EUR	732 996	543 600	0.02
36 529	DASSAULT SYSTEMES SE	EUR	4 538 353	7 048 271	0.28
116 911	DAVIDE CAMPARI-MILANO NV	EUR	889 363	1 147 131	0.05
26 171	DCC PLC	GBP	1 958 400	1 891 524	0.08
27 932	DECHRA PHARMACEUTICALS PLC	GBP	889 856	1 295 965	0.05
43 239	DELIVERY HERO SE	EUR	2 858 972	5 709 710	0.23
26 730	DEMANT A/S	DKK	752 735	1 114 971	0.04
26 316	DERWENT LONDON PLC	GBP	960 762	1 007 602	0.04
533 778	DEUTSCHE BANK AG - REG	EUR	5 184 411	6 195 027	0.25
49 071	DEUTSCHE BOERSE AG	EUR	5 878 204	7 031 874	0.28
77 188	DEUTSCHE LUFTHANSA AG - REG	EUR	1 258 814	828 845	0.03
254 438	DEUTSCHE POST AG - REG	EUR	8 430 281	12 456 012	0.50
837 443	DEUTSCHE TELEKOM AG - REG	EUR	12 300 211	13 399 088	0.54
86 495	DEUTSCHE WOHNEN SE	EUR	3 115 212	3 892 275	0.16
604 309	DIAGEO PLC	GBP	19 809 376	22 595 992	0.91
18 406	DIALOG SEMICONDUCTOR PLC	EUR	755 317	1 198 967	0.05
6 742	DIASORIN SPA	EUR	723 246	952 308	0.04
12 367	DINO POLSKA SA	PLN	669 860	667 519	0.03
32 171	DIPLOMA PLC	GBP	741 254	1 061 205	0.04
352 418	DIRECT LINE INSURANCE GROUP PLC	GBP	1 306 809	1 155 608	0.05
230 675	DNB ASA	NOK	3 622 799	4 129 658	0.17
76 404	DOMETIC GROUP AB	SEK	643 229	1 001 681	0.04
354 539	DS SMITH PLC	GBP	1 607 751	1 715 912	0.07
53 033	DSV PANALPINA A/S	DKK	4 540 233	9 837 632	0.39
15 659	DUFRY AG - REG	CHF	760 299	856 293	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Shares (continued)				
58 984	EASYJET PLC	GBP	699 434	702 829	0.03
63 684	EDENRED	EUR	2 339 312	3 002 701	0.12
755 554	EDP - ENERGIAS DE PORTUGAL SA	EUR	2 678 124	3 492 171	0.14
39 290	EDP RENOVAVEIS SA	EUR	684 287	778 728	0.03
25 310	EIFFAGE SA	EUR	2 285 908	2 306 247	0.09
121 362	ELECTROCOMPONENTS PLC	GBP	932 666	1 487 974	0.06
59 369	ELECTROLUX AB	SEK	1 027 286	1 385 802	0.06
95 194	ELEKTA AB - B	SEK	981 938	1 059 582	0.04
8 516	ELIA GROUP SA/NV	EUR	663 239	766 440	0.03
46 616	ELIS SA	EUR	835 314	693 646	0.03
38 878	ELISA OYJ	EUR	1 620 838	1 834 653	0.07
1 757	EMS-CHEMIE HOLDING AG	CHF	1 007 177	1 364 217	0.05
60 897	ENAGAS SA	EUR	1 336 546	1 103 454	0.04
81 759	ENDESA SA	EUR	1 762 770	1 787 252	0.07
2 006 307	ENEL SPA	EUR	14 439 368	16 586 140	0.66
480 268	ENGIE SA (ISIN FR0010208488)	EUR	6 691 300	5 940 915	0.24
648 770	ENI SPA	EUR	7 142 480	6 442 286	0.26
151 146	ENTAIN PLC	GBP	1 448 213	2 940 519	0.12
42 330	ENTRA ASA	NOK	401 056	795 693	0.03
545 595	E.ON SE	EUR	5 127 888	5 470 135	0.22
162 414	EPIROC AB - A	SEK	1 564 063	2 927 888	0.12
163 205	EQT AB	SEK	1 845 556	4 590 391	0.18
277 646	EQUINOR ASA	NOK	4 727 038	4 705 441	0.19
76 259	ERSTE GROUP BANK AG	EUR	2 425 724	2 257 266	0.09
76 871	ESSILORLUXOTTICA SA	EUR	9 168 396	10 638 946	0.43
156 182	ESSITY AB	SEK	3 983 251	4 239 423	0.17
13 021	ETABLISSEMENTS FRANZ COLRUYT NV	EUR	645 319	642 326	0.03
12 563	EURAZEO SE	EUR	773 278	870 616	0.03
32 730	EUROFINS SCIENTIFIC SE	EUR	1 608 959	2 695 316	0.11
19 420	EURONEXT NV	EUR	1 231 374	1 625 454	0.07
43 107	EVOLUTION GAMING GROUP AB	SEK	1 778 430	7 080 745	0.28
49 453	EVONIK INDUSTRIES AG	EUR	1 270 696	1 440 071	0.06
35 218	EVOTEC SE	EUR	774 582	1 219 599	0.05
150 498	EVRAZ PLC	GBP	820 733	1 111 966	0.04
29 260	EXOR NV	EUR	1 737 178	1 999 043	0.08
236 917	EXPERIAN PLC	GBP	5 801 073	7 607 939	0.30
72 291	FABEGE AB	SEK	863 133	896 624	0.04
26 992	FASTIGHETS AB BALDER - B	SEK	848 394	1 293 251	0.05
21 625	FAURECIA SE	EUR	974 714	970 963	0.04
59 962	FERGUSON PLC	GBP	4 169 050	6 297 924	0.25
31 358	FERRARI NV	EUR	4 064 053	5 586 428	0.22
135 508	FERROVIAL SA	EUR	2 975 383	3 203 409	0.13
157 427	FINECOBANK BANCA FINECO SPA	EUR	1 566 807	2 254 355	0.09
4 884	FLUGHAFEN ZURICH AG	CHF	805 289	730 409	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Shares (continued)				
42 766	FLUTTER ENTERTAINMENT PLC	EUR	4 711 961	7 263 805	0.29
112 965	FORTUM OYJ	EUR	2 176 418	2 468 285	0.10
33 074	FREENET AG	EUR	732 731	669 749	0.03
51 261	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	3 715 253	3 391 428	0.14
106 210	FRESENIUS SE & CO KGAA	EUR	5 595 270	4 341 865	0.17
17 950	FUCHS PETROLUB SE - PFD	EUR	749 281	795 903	0.03
11 315	GALAPAGOS NV	EUR	1 391 147	734 230	0.03
12 913	GALENICA AG	CHF	643 867	726 830	0.03
126 744	GALP ENERGIA SGPS SA	EUR	1 767 032	1 218 010	0.05
8 464	GAMES WORKSHOP GROUP PLC	GBP	430 577	1 056 236	0.04
38 224	GEA GROUP AG	EUR	1 157 055	1 395 558	0.06
9 567	GEBERIT AG - REG	CHF	4 010 824	5 231 592	0.21
12 236	GECINA SA	EUR	1 726 761	1 488 509	0.06
16 928	GENMAB A/S	DKK	3 156 739	5 167 187	0.21
16 865	GENUS PLC	GBP	528 757	986 354	0.04
1 059	GEORG FISCHER AG - REG	CHF	976 621	1 234 592	0.05
7 295	GERRESHEIMER AG	EUR	605 671	652 538	0.03
56 253	GETINGE AB - B	SEK	769 934	1 583 307	0.06
112 828	GETLINK SE - REG	EUR	1 442 447	1 492 714	0.06
2 054	GIVAUDAN SA - REG	CHF	4 861 951	7 153 783	0.29
48 761	GJENSIDIGE FORSIKRING ASA	NOK	803 331	923 648	0.04
51 346	GLANBIA PLC	EUR	672 373	628 475	0.03
1 299 409	GLAXOSMITHKLINE PLC	GBP	22 803 409	20 020 568	0.80
2 813 289	GLENCORE PLC	GBP	8 463 875	9 551 819	0.38
33 311	GN STORE NORD AS	DKK	1 298 859	2 501 242	0.10
174 407	GRAINGER PLC	GBP	545 357	572 898	0.02
26 632	GRAND CITY PROPERTIES SA	EUR	557 792	595 492	0.02
75 861	GRIFOLS SA (ISIN ES0171996087)	EUR	1 994 908	1 710 666	0.07
25 417	GROUPE BRUXELLES LAMBERT SA	EUR	2 150 756	2 312 439	0.09
193 073	H & M HENNES & MAURITZ AB - B	SEK	3 370 754	3 960 472	0.16
98 050	HALMA PLC	GBP	1 915 051	2 918 551	0.12
15 505	HANNOVER RUECK SE - REG	EUR	2 075 794	2 384 669	0.10
91 275	HARGREAVES LANSDOWN PLC	GBP	1 760 383	1 805 134	0.07
434 434	HAYS PLC	GBP	784 797	816 453	0.03
38 162	HEIDELBERGCEMENT AG	EUR	2 673 993	2 908 708	0.12
26 118	HEINEKEN HOLDING NV	EUR	2 149 656	2 157 347	0.09
61 528	HEINEKEN NV	EUR	5 518 844	5 933 760	0.24
44 903	HELLOFRESH SE	EUR	1 307 440	3 098 307	0.12
9 026	HELVETIA HOLDING AG	CHF	940 905	902 641	0.04
46 013	HENKEL AG & CO KGAA - PFD	EUR	4 488 639	4 397 002	0.18
207 698	HERA SPA	EUR	680 377	694 750	0.03
9 079	HERMES INTERNATIONAL	EUR	5 465 576	9 478 476	0.38
73 105	HEXAGON AB - B	SEK	3 486 159	5 798 701	0.23
66 863	HEXPOL AB	SEK	536 173	683 475	0.03

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

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
44 041	HIKMA PHARMACEUTICALS PLC	GBP	1 024 525	1 235 954	0.05
91 415	HISCOX LTD	GBP	1 356 347	853 746	0.03
24 604	HOLMEN AB	SEK	701 836	964 436	0.04
76 242	HOMESERVE PLC	GBP	887 762	959 328	0.04
155 699	HOWDEN JOINERY GROUP PLC	GBP	949 623	1 448 379	0.06
5 344 578	HSBC HOLDINGS PLC	GBP	38 003 057	27 833 975	1.12
24 909	HUHTAMAKI OYJ	EUR	909 143	982 909	0.04
107 188	HUSQVARNA AB - B	SEK	828 717	1 240 997	0.05
1 513 549	IBERDROLA SA	EUR	11 527 687	17 004 723	0.68
23 892	ICA GRUPPEN AB	SEK	868 486	915 402	0.04
28 142	IDORSIA LTD	CHF	748 480	606 439	0.02
95 636	IG GROUP HOLDINGS PLC	GBP	751 659	1 007 563	0.04
4 413	ILIAD SA	EUR	634 462	666 363	0.03
14 718	IMCD NV	EUR	1 050 267	1 780 142	0.07
73 988	IMI PLC	GBP	933 020	1 356 454	0.05
244 447	IMPERIAL BRANDS PLC	GBP	6 112 288	4 238 356	0.17
94 896	INCHCAPE PLC	GBP	729 738	852 967	0.03
287 037	INDUSTRIA DE DISENO TEXTIL SA	EUR	8 016 884	8 502 036	0.34
44 524	INDUSTRIVARDEN AB - A	SEK	945 622	1 420 709	0.06
68 901	INDUTRADE AB	SEK	692 786	1 497 289	0.06
337 276	INFINEON TECHNOLOGIES AG - REG	EUR	6 850 593	11 320 669	0.45
387 952	INFORMA PLC	GBP	2 960 701	2 508 558	0.10
86 424	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	822 825	838 313	0.03
1 007 412	ING GROEP NV	EUR	11 421 385	10 708 790	0.43
69 092	INMOBILIARIA COLONIAL SOCIMI SA	EUR	680 192	582 791	0.02
53 526	INPOST SA	EUR	926 407	848 387	0.03
48 481	INTERCONTINENTAL HOTELS GROUP PLC	GBP	2 586 360	2 872 783	0.12
76 000	INTERMEDIATE CAPITAL GROUP PLC	GBP	1 100 239	1 910 817	0.08
641 983	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	GBP	1 853 246	1 497 431	0.06
21 135	INTERPUMP GROUP SPA	EUR	574 949	936 281	0.04
41 682	INTERTEK GROUP PLC	GBP	2 501 478	2 942 597	0.12
4 711 120	INTESA SANPAOLO SPA	EUR	8 115 139	10 934 510	0.44
37 610	INVESTMENT AB LATOUR - B	SEK	634 699	956 969	0.04
117 636	INVESTOR AB - B	SEK	5 125 024	8 308 136	0.33
9 390	IPSEN SA	EUR	921 346	755 332	0.03
39 800	ISS A/S	DKK	1 002 849	628 577	0.03
126 345	ITALGAS SPA	EUR	667 616	685 043	0.03
936 809	ITV PLC	GBP	1 461 789	1 303 742	0.05
198 891	IWG PLC	GBP	774 109	838 844	0.03
450 126	J SAINSBURY PLC	GBP	1 187 355	1 230 605	0.05
128 208	JD SPORTS FASHION PLC	GBP	982 190	1 354 261	0.05
21 462	JDE PEET'S NV	EUR	763 357	693 652	0.03
63 157	JERONIMO MARTINS SGPS SA	EUR	942 079	959 355	0.04
51 380	JOHNSON MATTHEY PLC	GBP	1 763 368	1 920 582	0.08

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Shares (continued)				
57 802	JULIUS BAER GROUP LTD	CHF	2 389 731	3 028 163	0.12
30 405	JUST EAT TAKEAWAY.COM NV	EUR	2 505 977	2 614 830	0.10
67 337	KBC GROUP NV	EUR	4 281 103	4 351 317	0.17
18 927	KERING SA	EUR	8 667 739	12 614 846	0.51
39 849	KERRY GROUP PLC	EUR	3 980 755	4 295 722	0.17
70 541	KESKO OYJ - B	EUR	970 593	1 787 509	0.07
35 233	KGHM POLSKA MIEDZ SA	PLN	786 898	1 503 155	0.06
59 434	KINDRED GROUP PLC	SEK	838 646	855 397	0.03
545 134	KINGFISHER PLC	GBP	1 586 221	2 240 225	0.09
40 390	KINGSPAN GROUP PLC	EUR	1 810 068	2 991 283	0.12
62 478	KINNEVIK AB	SEK	483 480	2 872 552	0.12
18 558	KION GROUP AG	EUR	1 162 460	1 539 201	0.06
54 835	KLEPIERRE SA	EUR	1 591 851	1 209 660	0.05
17 069	KNORR-BREMSE AG	EUR	1 586 001	1 741 038	0.07
53 527	KOJAMO OYJ	EUR	878 160	965 092	0.04
104 718	KONE OYJ - B	EUR	5 368 074	6 842 274	0.27
268 361	KONINKLIJKE AHOLD DELHAIZE NV	EUR	5 956 558	6 008 603	0.24
46 856	KONINKLIJKE DSM NV	EUR	4 789 334	6 990 915	0.28
868 146	KONINKLIJKE KPN NV	EUR	2 311 519	2 488 106	0.10
235 294	KONINKLIJKE PHILIPS NV	EUR	8 737 336	11 030 583	0.44
16 578	KONINKLIJKE VOPAK NV	EUR	704 233	631 622	0.03
14 448	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	2 065 741	3 592 426	0.14
41 244	L OREAL SA PRIME FIDELITY 20200	EUR	9 003 004	14 091 013	0.56
28 764	LA FRANCAISE DES JEUX SAEM	EUR	593 672	1 225 922	0.05
135 181	LAFARGEHOLCIM LTD - REG	CHF	5 775 221	6 931 728	0.28
179 525	LAND SECURITIES GROUP PLC	GBP	1 808 013	1 488 316	0.06
21 399	LANXESS	EUR	1 252 545	1 310 047	0.05
18 620	LEG IMMOBILIEN SE	EUR	1 874 273	2 154 334	0.09
1 541 170	LEGAL & GENERAL GROUP PLC	GBP	4 591 548	4 828 509	0.19
69 073	LEGRAND SA	EUR	4 452 569	5 594 913	0.22
104 223	LEONARDO SPA	EUR	1 067 971	708 091	0.03
11 710	LIFCO AB	SEK	669 991	1 048 021	0.04
134 854	LINDE PLC	EUR	22 032 149	32 054 796	1.28
18 300 552	LLOYDS BANKING GROUP PLC	GBP	12 036 025	9 563 351	0.38
44 708	LOGITECH INTERNATIONAL SA - REG	CHF	1 728 015	4 169 679	0.17
81 570	LONDON STOCK EXCHANGE GROUP PLC	GBP	5 333 380	6 942 527	0.28
234 930	LONDONMETRIC PROPERTY PLC	GBP	587 901	609 043	0.02
19 233	LONZA GROUP AG - REG	CHF	5 887 604	10 173 985	0.41
21 842	L'OREAL SA	EUR	5 456 900	7 462 319	0.30
19 020	LUNDBERGFORETAGEN AB - B	SEK	639 269	904 006	0.04
49 188	LUNDIN ENERGY AB	SEK	1 220 886	1 310 520	0.05
68 466	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	23 097 704	42 873 408	1.72
375 497	MAN GROUP PLC	GBP	685 568	726 204	0.03
505 279	MARKS & SPENCER GROUP PLC	GBP	1 312 084	918 214	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
170 070	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	1 540 082	1 598 998	0.06
201 777	MEGGITT PLC	GBP	1 225 600	1 081 466	0.04
1 188 600	MELROSE INDUSTRIES PLC	GBP	2 621 032	2 226 959	0.09
33 379	MERCK KGAA	EUR	3 293 388	4 878 341	0.20
86 700	MERLIN PROPERTIES SOCIMI SA	EUR	990 468	797 120	0.03
182 195	METSO OUTOTEC OYJ	EUR	1 057 972	1 702 430	0.07
671 469	M&G PLC	GBP	1 725 461	1 678 190	0.07
51 738	MONCLER SPA	EUR	1 790 171	2 639 673	0.11
118 004	MONDI PLC	GBP	2 337 922	2 666 949	0.11
8 494	MORPHOSYS AG	EUR	856 780	667 119	0.03
116 618	MOWI ASA	NOK	2 245 371	2 397 330	0.10
13 791	MTU AERO ENGINES AG	EUR	2 654 095	2 894 731	0.12
36 183	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	8 289 285	8 707 439	0.35
916 699	NATIONAL GRID PLC	GBP	9 118 338	9 600 852	0.38
239 877	NATIXIS SA	EUR	1 130 611	974 860	0.04
84 892	NATURGY ENERGY GROUP SA	EUR	1 812 184	1 810 746	0.07
1 193 193	NATWEST GROUP PLC	GBP	3 116 776	2 698 048	0.11
376 371	NEL ASA	NOK	679 773	909 938	0.04
14 447	NEMETSCHEK SE	EUR	720 692	895 714	0.04
110 813	NESTE OYJ	EUR	3 105 892	5 584 975	0.22
744 066	NESTLE SA	CHF	68 658 380	73 786 516	2.95
11 583	NETCOMPANY GROUP A/S	DKK	672 944	1 002 287	0.04
129 756	NEXI SPA	EUR	1 685 527	2 068 311	0.08
34 336	NEXT PLC	GBP	2 212 097	3 081 137	0.12
90 950	NIBE INDUSTRIER AB - B	SEK	1 153 727	2 768 082	0.11
20 292	NMC HEALTH PLC	GBP	620 669	-	0.00
80 173	NN GROUP NV	EUR	2 701 854	3 332 792	0.13
1 389 267	NOKIA OYJ	EUR	5 823 974	5 477 185	0.22
32 987	NOKIAN RENKAAT OYJ	EUR	990 344	1 021 937	0.04
879 658	NORDEA BANK ABP	SEK	6 866 275	7 601 407	0.30
18 444	NORDIC ENTERTAINMENT GROUP AB - B	SEK	807 252	712 103	0.03
45 273	NORDIC SEMICONDUCTOR ASA	NOK	654 438	932 493	0.04
351 284	NORSK HYDRO ASA	NOK	1 465 073	1 867 164	0.07
637 159	NOVARTIS AG - REG	CHF	49 205 009	45 241 509	1.80
436 666	NOVO NORDISK A/S	DKK	20 168 708	26 602 238	1.07
54 440	NOVOZYMES A/S - B	DKK	2 342 031	3 223 216	0.13
164 672	OCADO GROUP PLC	GBP	2 202 760	3 971 674	0.16
36 852	OMV AG	EUR	1 670 192	1 511 301	0.06
529 336	ORANGE SA	EUR	7 067 532	5 478 628	0.22
27 401	ORION OYJ - B	EUR	953 419	1 009 179	0.04
195 477	ORKLA ASA	NOK	1 611 816	1 660 540	0.07
13 427	ORPEA SA	EUR	1 401 596	1 437 360	0.06
48 716	ORSTED AS	DKK	3 891 719	5 910 131	0.24

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
25 827	PANDORA A/S	DKK	1 481 692	2 438 000	0.10
5 859	PARTNERS GROUP HOLDING AG	CHF	4 237 238	6 937 201	0.28
194 652	PEARSON PLC	GBP	1 608 503	1 858 200	0.07
109 014	PENNON GROUP PLC	GBP	1 048 368	1 296 457	0.05
52 998	PERNOD RICARD SA	EUR	7 734 800	9 046 759	0.36
82 407	PERSIMMON PLC	GBP	2 258 198	2 968 529	0.12
186 480	PHOENIX GROUP HOLDINGS PLC	GBP	1 483 012	1 525 814	0.06
80 063	POLSKI KONCERN NAFTOWY ORLEN SA	PLN	1 663 857	1 171 114	0.05
97 654	POLYMETAL INTERNATIONAL PLC	GBP	1 360 372	1 679 700	0.07
39 547	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	2 392 599	3 463 526	0.14
119 075	POSTE ITALIANE SPA	EUR	1 003 899	1 297 918	0.05
227 823	POWSZECHNA KASA OSZCZEDNOSCI BANK POLSKI SA	PLN	2 004 733	1 761 629	0.07
146 769	POWSZECHNY ZAKLAD UBEZPIECZEN SA	PLN	1 304 105	1 051 223	0.04
343 043	PRIMARY HEALTH PROPERTIES PLC	GBP	578 781	596 562	0.02
52 726	PROSIEBENSAT.1 MEDIA SE	EUR	993 080	951 441	0.04
114 843	PROSUS NV	EUR	7 421 145	10 362 284	0.42
40 586	PROXIMUS SADP	EUR	1 020 072	719 590	0.03
673 951	PRUDENTIAL PLC	GBP	10 771 906	11 894 621	0.48
69 253	PRYSMIAN SPA	EUR	1 532 098	1 804 041	0.07
11 846	PSP SWISS PROPERTY AG - REG	CHF	1 185 546	1 214 864	0.05
59 678	PUBLICIS GROUPE SA	EUR	2 805 222	3 214 257	0.13
24 151	PUMA SE	EUR	1 462 998	2 118 526	0.08
59 615	QIAGEN NV	EUR	1 878 721	2 416 196	0.10
411 237	QUILTER PLC	GBP	648 013	773 331	0.03
34 993	RAIFFEISEN BANK INTERNATIONAL AG	EUR	824 913	636 523	0.03
32 264	RANDSTAD NV	EUR	1 618 867	1 938 421	0.08
1 317	RATIONAL AG	EUR	644 673	913 471	0.04
190 222	RECKITT BENCKISER GROUP PLC	GBP	13 680 817	14 113 774	0.57
26 022	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	957 670	1 192 848	0.05
111 794	RED ELECTRICA CORP SA	EUR	1 961 413	1 707 653	0.07
511 990	RELX PLC	GBP	10 141 248	11 067 746	0.44
5 564	REMY COINTREAU SA	EUR	668 579	924 737	0.04
53 455	RENAULT SA	EUR	3 109 987	1 792 079	0.07
478 912	RENTOKIL INITIAL PLC	GBP	2 113 673	2 756 312	0.11
373 227	REPSOL SA	EUR	4 760 842	3 709 130	0.15
62 796	REXEL SA	EUR	771 791	1 027 971	0.04
11 250	RHEINMETALL AG	EUR	1 093 500	975 375	0.04
228 924	RIGHTMOVE PLC	GBP	1 351 535	1 616 647	0.06
277 198	RIO TINTO PLC	GBP	13 165 380	19 371 500	0.78
181 448	ROCHE HOLDING AG	CHF	50 453 553	49 181 587	1.96
2 313	ROCKWOOL INTERNATIONAL A/S	DKK	571 276	863 722	0.03
2 161 069	ROLLS-ROYCE HOLDINGS PLC	GBP	6 139 527	2 600 392	0.10
225 742	ROTORK PLC	GBP	761 422	894 712	0.04
1 059 212	ROYAL DUTCH SHELL PLC - A	EUR	26 685 440	16 777 918	0.67

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
222 083	ROYAL MAIL PLC	GBP	799 302	1 266 929	0.05
10 831	ROYAL UNIBREW A/S	DKK	770 333	1 099 609	0.04
267 390	RSA INSURANCE GROUP PLC	GBP	1 770 362	2 098 648	0.08
25 371	RUBIS SCA	EUR	1 246 187	990 738	0.04
174 645	RWE AG	EUR	4 438 267	5 508 303	0.22
145 593	RYANAIR HOLDINGS PLC	EUR	2 028 134	2 460 522	0.10
97 949	SAFRAN SA	EUR	11 268 598	12 163 307	0.49
42 296	SAGAX AB	SEK	651 955	930 770	0.04
289 462	SAGE GROUP PLC	GBP	2 292 511	2 124 064	0.09
13 911	SALMAR ASA	NOK	611 479	803 665	0.03
274 211	SAMHALLSBYGGNADSBOLAGET I NORDEN AB	SEK	444 225	869 587	0.03
131 684	SAMPO OYJ - A	EUR	5 178 702	5 202 835	0.21
282 952	SANDVIK AB	SEK	4 384 313	5 818 042	0.23
294 619	SANOFI	EUR	23 133 368	25 711 400	1.03
282 095	SAP SE	EUR	29 559 939	32 937 411	1.32
6 354	SARTORIUS AG	EUR	1 049 507	2 981 297	0.12
6 118	SARTORIUS STEDIM BIOTECH	EUR	892 492	2 337 076	0.09
38 285	SBM OFFSHORE NV	EUR	576 228	554 175	0.02
30 632	SCATEC ASA	NOK	902 781	687 592	0.03
19 608	SCHIBSTED ASA	NOK	458 379	822 244	0.03
10 516	SCHINDLER HOLDING AG	CHF	2 124 079	2 488 325	0.10
146 455	SCHNEIDER ELECTRIC SE	EUR	11 901 703	19 481 444	0.78
33 197	SCHRODERS PLC	GBP	1 161 863	1 377 592	0.06
44 192	SCOR SE	EUR	1 541 046	1 189 207	0.05
21 928	SCOUT24 AG	EUR	1 062 358	1 516 102	0.06
7 609	SEB SA	EUR	999 776	1 152 764	0.05
82 828	SECURITAS AB - B	SEK	1 180 224	1 175 411	0.05
307 745	SEGRO PLC	GBP	2 596 981	3 559 004	0.14
99 034	SES SA	EUR	1 371 602	624 310	0.03
62 566	SEVERN TRENT PLC	GBP	1 531 697	1 782 460	0.07
1 585	SGS SA - REG	CHF	3 467 355	3 897 718	0.16
3 407	SHOP APOTHEKE EUROPE NV	EUR	630 961	584 982	0.02
1 124	SIEGFRIED HOLDING AG	CHF	694 448	859 418	0.03
193 227	SIEMENS AG - REG	EUR	19 016 881	26 823 772	1.07
121 797	SIEMENS ENERGY AG	EUR	2 653 687	3 385 957	0.14
57 929	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	843 830	1 743 663	0.07
58 109	SIEMENS HEALTHINEERS AG	EUR	2 277 483	2 759 015	0.11
69 806	SIG COMBIBLOC GROUP AG	CHF	1 023 970	1 421 615	0.06
160 313	SIGNATURE AVIATION PLC	GBP	742 405	745 466	0.03
33 147	SIGNIFY NV	EUR	937 698	1 568 185	0.06
34 677	SIKA AG	CHF	5 008 555	8 603 320	0.34
10 460	SIMCORP A/S	DKK	806 286	1 149 993	0.05
12 363	SINCH AB	SEK	1 014 669	1 624 473	0.07
414 055	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	3 706 094	4 419 597	0.18

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Shares (continued)				
103 364	SKANSKA AB - B	SEK	1 855 532	2 331 504	0.09
97 686	SKF AB - B	SEK	1 670 539	2 097 864	0.08
228 546	SMITH & NEPHEW PLC	GBP	3 988 649	4 128 259	0.17
102 367	SMITHS GROUP PLC	GBP	1 809 708	1 913 826	0.08
62 317	SMURFIT KAPPA GROUP PLC	EUR	1 902 093	2 652 212	0.11
546 317	SNAM SPA	EUR	2 451 778	2 556 764	0.10
220 397	SOCIETE GENERALE SA	EUR	6 940 758	5 216 797	0.21
22 004	SODEXO SA	EUR	2 094 888	1 828 532	0.07
4 025	SOFINA SA	EUR	762 934	1 272 705	0.05
34 610	SOFTCAT PLC	GBP	763 788	763 096	0.03
25 839	SOFTWAREONE HOLDING AG	CHF	588 910	556 576	0.02
5 949	SOITEC	EUR	787 059	1 000 027	0.04
18 947	SOLVAY SA	EUR	1 945 973	2 004 593	0.08
13 961	SONOVA HOLDING AG	CHF	2 463 309	3 434 461	0.14
4 118	SOPRA GROUPE	EUR	549 587	637 466	0.03
31 297	SPECTRIS PLC	GBP	918 400	1 171 320	0.05
35 618	SPIE SA	EUR	654 052	748 690	0.03
19 044	SPIRAX-SARCO ENGINEERING PLC	GBP	1 660 097	2 587 899	0.10
270 730	SSE PLC	GBP	4 020 627	4 571 070	0.18
138 997	ST JAMES'S PLACE PLC	GBP	1 720 315	2 176 599	0.09
15 106	STADLER RAIL AG	CHF	544 557	629 033	0.03
683 328	STANDARD CHARTERED PLC	GBP	5 370 503	4 083 699	0.16
563 619	STANDARD LIFE ABERDEEN PLC	GBP	2 264 257	1 798 887	0.07
536 726	STELLANTIS NV	EUR	6 410 389	7 419 700	0.30
170 623	STMICROELECTRONICS NV	EUR	3 382 281	5 316 613	0.21
158 153	STORA ENSO OYJ - R	EUR	1 955 108	2 519 377	0.10
120 821	STOREBRAND ASA	NOK	785 846	963 533	0.04
2 944	STRAUMANN HOLDING AG - REG	CHF	2 108 635	3 497 835	0.14
104 187	SUEZ SA	EUR	1 431 644	2 069 154	0.08
143 842	SVENSKA CELLULOSA AB SCA - B	SEK	1 260 707	2 098 491	0.08
396 995	SVENSKA HANDELSBANKEN AB	SEK	3 891 153	3 829 155	0.15
7 473	SWATCH GROUP AG	CHF	2 105 302	1 903 047	0.08
53 322	SWECO AB	SEK	675 884	791 003	0.03
224 532	SWEDBANK AB - A	SEK	3 602 822	3 280 960	0.13
41 891	SWEDISH MATCH AB	SEK	1 742 044	2 857 757	0.11
50 681	SWEDISH ORPHAN BIOVITRUM AB	SEK	800 063	717 222	0.03
8 268	SWISS LIFE HOLDING AG - REG	CHF	2 985 284	3 350 274	0.13
19 621	SWISS PRIME SITE AG - REG	CHF	1 550 160	1 586 014	0.06
74 635	SWISS RE AG	CHF	6 540 914	5 769 861	0.23
6 556	SWISSCOM AG - REG	CHF	3 043 944	2 957 500	0.12
31 395	SYMRISE AG	EUR	2 557 000	3 371 823	0.14
37 836	TAG IMMOBILIEN AG	EUR	772 707	972 764	0.04
120 978	TATE & LYLE PLC	GBP	955 543	1 113 145	0.04
941 531	TAYLOR WIMPEY PLC	GBP	1 811 288	1 944 896	0.08

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

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Shares (continued)				
41 559	TEAMVIEWER AG	EUR	1 594 701	1 644 074	0.07
2 690	TECAN GROUP AG - REG	CHF	625 098	1 089 769	0.04
110 210	TECHNIPFMC PLC	EUR	1 645 355	687 270	0.03
2 630 417	TELECOM ITALIA SPA/MILANO	EUR	1 524 088	1 200 259	0.05
793 497	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	5 866 462	9 038 024	0.36
1 353 358	TELEFONICA SA	EUR	9 050 487	5 215 165	0.21
166 368	TELENOR ASA	NOK	2 781 042	2 469 387	0.10
15 168	TELEPERFORMANCE	EUR	2 690 459	4 870 445	0.20
129 368	TELE2 AB	SEK	1 504 638	1 389 762	0.06
639 010	TELIA CO AB	SEK	2 483 564	2 199 716	0.09
17 178	TEMENOS AG - REG	CHF	2 122 304	2 098 064	0.08
120 585	TENARIS SA	EUR	1 328 263	1 080 200	0.04
364 158	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	2 083 878	2 232 289	0.09
1 996 840	TESCO PLC	GBP	6 582 443	5 075 641	0.20
27 387	THALES SA	EUR	2 535 250	2 321 870	0.09
184 153	THG PLC	GBP	1 387 720	1 313 185	0.05
27 005	THULE GROUP AB	SEK	594 418	1 019 817	0.04
127 128	THYSSENKRUPP AG	EUR	1 888 465	1 413 663	0.06
30 170	TOMRA SYSTEMS ASA	NOK	760 047	1 257 310	0.05
679 199	TOTAL SE	EUR	27 641 047	25 011 503	1.00
124 144	TRAINLINE PLC	GBP	339 995	653 382	0.03
58 116	TRAVIS PERKINS PLC	GBP	880 228	1 027 365	0.04
62 648	TRELLEBORG AB - B	SEK	1 032 215	1 357 712	0.05
443 997	TRITAX BIG BOX REIT PLC	GBP	745 420	971 794	0.04
79 465	TRYG A/S	DKK	1 481 418	1 512 545	0.06
198 500	TUI AG - DI	GBP	589 437	983 311	0.04
26 729	UBISOFT ENTERTAINMENT SA	EUR	1 842 750	1 669 493	0.07
915 237	UBS GROUP AG	CHF	10 493 922	11 607 701	0.47
32 652	UCB SA	EUR	2 307 580	2 516 163	0.10
66 937	UDG HEALTHCARE PLC	GBP	599 415	659 785	0.03
52 500	UMICORE SA	EUR	1 964 341	2 654 400	0.11
35 763	UNIBAIL RODAMCO REITS	EUR	5 245 406	2 452 984	0.10
577 810	UNICREDIT SPA	EUR	6 396 349	4 947 209	0.20
679 045	UNILEVER PLC	GBP	34 302 081	33 048 235	1.32
23 619	UNIPER SE	EUR	638 583	716 600	0.03
84 106	UNITE GROUP PLC	GBP	1 002 624	1 126 959	0.05
26 194	UNITED INTERNET AG - REG	EUR	1 007 413	917 052	0.04
176 109	UNITED UTILITIES GROUP PLC	GBP	1 665 941	1 961 110	0.08
137 846	UPM-KYMMENE OYJ	EUR	3 677 138	4 486 887	0.18
59 225	VALEO SA	EUR	2 299 746	1 595 522	0.06
34 393	VALMET OYJ	EUR	685 725	1 195 501	0.05
6 973	VAT GROUP AG	CHF	846 999	1 656 322	0.07
140 186	VEOLIA ENVIRONNEMENT SA	EUR	2 971 137	3 713 527	0.15
17 050	VERBUND AG	EUR	746 886	1 164 515	0.05

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
260 815	VESTAS WIND SYSTEMS A/S	DKK	4 302 013	9 055 480	0.36
22 407	VICTREX PLC	GBP	592 935	605 114	0.02
12 174	VIFOR PHARMA AG	CHF	1 585 728	1 458 618	0.06
152 770	VINCI SA	EUR	13 377 760	13 963 178	0.56
323 018	VIRGIN MONEY UK PLC	GBP	726 701	743 411	0.03
9 842	VISCOFAN SA	EUR	573 487	560 010	0.02
57 403	VISTRY GROUP PLC	GBP	822 071	817 025	0.03
223 610	VIVENDI SE	EUR	5 212 594	6 484 690	0.26
6 931 125	VODAFONE GROUP PLC	GBP	13 050 556	10 905 491	0.44
28 655	VOESTALPINE AG	EUR	910 914	1 034 446	0.04
47 281	VOLKSWAGEN AG - PFD	EUR	7 361 601	10 245 793	0.41
410 247	VOLVO AB - B	SEK	6 057 661	8 336 732	0.33
136 957	VONOVIA SE	EUR	6 159 046	7 483 330	0.30
53 949	WALLENSTAM AB	SEK	590 959	693 244	0.03
35 713	WAREHOUSES DE PAUW CVA	EUR	801 378	1 047 105	0.04
125 773	WARTSILA OYJ ABP	EUR	1 637 823	1 350 173	0.05
67 049	WEIR GROUP PLC	GBP	1 263 643	1 478 325	0.06
7 081	WENDEL SE	EUR	857 711	783 867	0.03
33 807	WH SMITH PLC	GBP	730 027	703 592	0.03
52 129	WHITBREAD PLC	GBP	1 919 757	1 944 982	0.08
29 749	WIENERBERGER AG	EUR	648 947	970 412	0.04
35 519	WIHLBORGS FASTIGHETER AB	SEK	429 202	603 673	0.02
11 054	WIZZ AIR HOLDINGS PLC	GBP	632 414	623 103	0.02
622 346	WM MORRISON SUPERMARKETS PLC	GBP	1 491 582	1 244 406	0.05
69 090	WOLTERS KLUWER NV	EUR	3 873 704	5 199 713	0.21
60 288	WORLDLINE SA	EUR	4 005 989	4 921 309	0.20
316 491	WPP PLC	GBP	3 841 136	3 551 310	0.14
44 174	YARA INTERNATIONAL ASA	NOK	1 624 411	1 919 975	0.08
45 344	ZALANDO SE	EUR	2 199 645	3 924 070	0.16
2 471	ZUR ROSE GROUP AG	CHF	617 517	684 170	0.03
38 859	ZURICH INSURANCE GROUP AG	CHF	13 433 033	13 261 503	0.53
251 335	3I GROUP PLC	GBP	2 984 098	3 705 923	0.15
	Total Shares		**2 168 564 430**	**2 481 411 431**	**99.44**
	Supranationals, Governments and Local Public Authorities, Debt Instruments				
130 659	ELECTRICITE DE FRANCE SA FRN	EUR	1 408 011	1 583 587	0.06
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**1 408 011**	**1 583 587**	**0.06**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**2 169 972 441**	**2 482 995 018**	**99.50**
Total Investments			**2 169 972 441**	**2 482 995 018**	**99.50**

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

Economic and Geographical Classification of Investments

Economic classification	%
Pharmaceuticals and Biotechnology	10.77
Banks	7.94
Technology Hardware and Equipment	4.95
Chemicals	4.62
Personal Care, Drug and Grocery Stores	4.57
Food Producers	4.26
Oil, Gas and Coal	3.62
Software and Computer Services	3.62
Non-life Insurance	3.61
Personal Goods	3.52
Construction and Materials	3.26
Investment Banking and Brokerage Services	3.06
Industrial Support Services	2.75
Industrial Engineering	2.68
General Industrials	2.61
Telecommunications Service Providers	2.60
Automobiles and Parts	2.59
Industrial Metals and Mining	2.48
Beverages	2.43
Medical Equipment and Services	2.26
Industrial Transportation	2.14
Electricity	2.13
Gas, Water and Multi-utilities	1.98
Aerospace and Defense	1.76
Travel and Leisure	1.70
Retailers	1.66
Life Insurance	1.64
Media	1.56
Real Estate Investment and Services	1.07
Real Estate Investment Trusts	1.06
Tobacco	1.02
Telecommunications Equipment	0.58
Household Goods and Home Construction	0.57
Alternative Energy	0.49
Industrial Materials	0.46
Consumer Services	0.45
Health Care Providers	0.37
Electronic and Electrical Equipment	0.35
Leisure Goods	0.18
Precious Metals and Mining	0.07
Governments	0.06
	99.50

Geographical classification	%
United Kingdom	21.12
France	16.02
Switzerland	13.90
Germany	13.56
Netherlands	8.42
Sweden	5.77
Spain	3.88
Denmark	3.62
Italy	2.93
Ireland	2.57
Finland	2.09
Belgium	1.48
Jersey	1.24
Norway	1.16
Luxembourg	0.58
Austria	0.41
Poland	0.31
Portugal	0.23
Isle of Man	0.12
Bermuda	0.03
Faroe Islands	0.03
Malta	0.03
	99.50

LYXOR Index Fund - Lyxor Core Euro Stoxx 300 (DR)

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market				
	Shares				
7 382	AALBERTS NV	EUR	254 294	332 559	0.09
36 251	ABN AMRO BANK NV	EUR	643 065	389 626	0.10
1 895	ACCIONA SA	EUR	201 535	274 207	0.07
12 953	ACCOR SA	EUR	472 127	433 537	0.11
1 728	ACKERMANS & VAN HAAREN NV	EUR	232 818	229 824	0.06
19 066	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	525 168	517 261	0.13
14 372	ADIDAS AG - REG - REG	EUR	3 181 022	3 691 448	0.96
2 152	ADYEN NV	EUR	1 865 352	4 393 308	1.14
2 547	AEDIFICA SA	EUR	256 554	258 775	0.07
139 280	AEGON NV	EUR	573 702	538 456	0.14
5 658	AENA SME SA	EUR	851 390	818 713	0.21
2 153	AEROPORTS DE PARIS	EUR	298 710	229 725	0.06
14 187	AGEAS SA/NV	EUR	592 993	714 457	0.19
34 736	AIR LIQUIDE SA - PF 2022	EUR	3 493 569	4 867 208	1.26
1 726	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	24 742	241 847	0.06
44 648	AIRBUS SE	EUR	4 094 841	4 462 121	1.16
14 670	AKZO NOBEL NV	EUR	1 141 113	1 465 826	0.38
31 736	ALLIANZ SE - REG	EUR	5 914 992	6 867 670	1.78
21 764	ALSTOM SA	EUR	805 186	988 956	0.26
13 686	ALSTRIA OFFICE REIT-AG	EUR	202 843	203 785	0.05
2 244	ALTEN SA	EUR	205 086	233 600	0.06
34 677	AMADEUS IT GROUP SA - A	EUR	2 018 606	1 966 186	0.51
10 067	AMPLIFON SPA	EUR	230 814	353 654	0.09
4 736	AMUNDI SA	EUR	301 980	350 938	0.09
5 484	ANDRITZ AG	EUR	218 999	247 877	0.06
65 195	ANHEUSER-BUSCH INBEV SA/NV	EUR	4 245 463	3 835 422	1.00
54 660	ARCELORMITTAL SA	EUR	976 667	1 325 505	0.34
3 921	ARGENX SE	EUR	538 798	942 608	0.24
5 088	ARKEMA SA	EUR	451 305	529 152	0.14
76 549	AROUNDTOWN SA	EUR	528 879	490 220	0.13
3 625	ASM INTERNATIONAL NV	EUR	292 934	916 763	0.24
32 291	ASML HOLDING NV	EUR	6 846 358	17 475 888	4.54
10 854	ASR NEDERLAND NV	EUR	354 303	395 194	0.10
99 019	ASSICURAZIONI GENERALI SPA	EUR	1 529 666	1 652 132	0.43
39 067	ATLANTIA SPA	EUR	796 097	633 862	0.16
8 467	ATOS SE	EUR	634 697	479 402	0.12
159 261	AXA SA	EUR	3 495 121	3 746 615	0.97
120 578	A2A SPA	EUR	174 706	196 180	0.05
513 263	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	2 686 125	2 397 195	0.62
116 632	BANCO BPM SPA	EUR	271 133	276 418	0.07
433 137	BANCO DE SABADELL SA	EUR	482 552	228 436	0.06
286 144	BANCO ESPIRITO SANTO SA	EUR	300 195	-	0.00
1 334 801	BANCO SANTANDER SA	EUR	5 180 996	4 291 385	1.11
71 458	BANK OF IRELAND GROUP PLC	EUR	354 611	348 858	0.09

LYXOR Index Fund - Lyxor Core Euro Stoxx 300 (DR)

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Shares (continued)				
49 485	BANKINTER SA	EUR	233 498	225 503	0.06
70 700	BASF SE - REG	EUR	4 842 331	4 742 556	1.23
5 365	BAWAG GROUP AG	EUR	147 780	241 103	0.06
75 622	BAYER AG	EUR	5 771 854	4 069 976	1.06
24 666	BAYERISCHE MOTOREN WERKE AG	EUR	1 756 989	2 057 144	0.53
5 570	BE SEMICONDUCTOR INDUSTRIES NV	EUR	147 049	374 972	0.10
2 101	BECHTLE AG	EUR	231 395	355 804	0.09
7 565	BEIERSDORF AG	EUR	722 250	710 354	0.18
3 745	BIOMERIEUX	EUR	336 333	370 455	0.10
88 767	BNP PARIBAS SA	EUR	4 414 171	4 739 270	1.23
69 827	BOLLORE SA	EUR	259 044	293 273	0.08
23 039	BOUYGUES SA	EUR	811 741	821 110	0.21
11 893	BRENNTAG SE	EUR	570 661	888 169	0.23
22 435	BUREAU VERITAS SA	EUR	468 304	557 958	0.14
336 419	CAIXABANK SA	EUR	983 725	897 229	0.23
12 992	CAPGEMINI SE	EUR	1 289 853	1 979 981	0.51
2 813	CARL ZEISS MEDITEC AG	EUR	249 299	412 245	0.11
46 976	CARREFOUR SA	EUR	784 932	756 548	0.20
38 149	CELLNEX TELECOM SAU	EUR	1 392 801	1 794 529	0.47
41 004	CIE DE SAINT-GOBAIN	EUR	1 542 083	2 152 710	0.56
13 728	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	1 441 250	1 652 165	0.43
76 784	CNH INDUSTRIAL NV	EUR	682 262	949 818	0.25
11 125	CNP ASSURANCES	EUR	141 252	162 036	0.04
2 083	COFINIMMO SA	EUR	245 888	265 583	0.07
76 532	COMMERZBANK AG	EUR	591 817	420 237	0.11
8 314	CONTINENTAL AG	EUR	1 206 212	936 489	0.24
3 884	CORBION NV	EUR	144 810	189 228	0.05
14 872	COVESTRO AG	EUR	821 423	809 334	0.21
4 480	COVIVIO	EUR	361 691	332 416	0.09
100 380	CREDIT AGRICOLE SA	EUR	1 155 117	1 292 091	0.34
61 206	CRH PLC	EUR	1 820 827	2 401 111	0.62
4 520	CTS EVENTIM AG & CO KGAA	EUR	215 255	259 810	0.07
64 621	DAIMLER AG	EUR	3 392 654	4 785 185	1.24
49 989	DANONE SA	EUR	3 332 330	2 930 855	0.76
179	DASSAULT AVIATION SA	EUR	204 062	162 174	0.04
10 887	DASSAULT SYSTEMES SE	EUR	1 324 402	2 100 647	0.54
34 845	DAVIDE CAMPARI-MILANO NV	EUR	251 293	341 899	0.09
12 887	DELIVERY HERO SE	EUR	865 856	1 701 728	0.44
159 091	DEUTSCHE BANK AG - REG	EUR	1 645 061	1 846 410	0.48
14 625	DEUTSCHE BOERSE AG	EUR	1 784 330	2 095 763	0.54
23 006	DEUTSCHE LUFTHANSA AG - REG	EUR	354 066	247 038	0.06
75 834	DEUTSCHE POST AG - REG	EUR	2 424 676	3 712 453	0.96
249 597	DEUTSCHE TELEKOM AG - REG	EUR	3 594 991	3 993 552	1.04
25 780	DEUTSCHE WOHNEN SE	EUR	919 118	1 160 100	0.30

LYXOR Index Fund - Lyxor Core Euro Stoxx 300 (DR)

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Shares (continued)				
5 486	DIALOG SEMICONDUCTOR PLC	EUR	223 402	357 358	0.09
2 009	DIASORIN SPA	EUR	236 090	283 771	0.07
18 981	EDENRED	EUR	657 188	894 954	0.23
225 190	EDP - ENERGIAS DE PORTUGAL SA	EUR	799 315	1 040 828	0.27
11 710	EDP RENOVAVEIS SA	EUR	202 427	232 092	0.06
7 544	EIFFAGE SA	EUR	651 616	687 409	0.18
2 538	ELIA GROUP SA/NV	EUR	206 676	228 420	0.06
13 894	ELIS SA	EUR	239 069	206 743	0.05
11 587	ELISA OYJ	EUR	491 911	546 791	0.14
18 150	ENAGAS SA	EUR	395 991	328 878	0.09
24 368	ENDESA SA	EUR	504 847	532 684	0.14
597 972	ENEL SPA	EUR	3 655 267	4 943 435	1.28
143 142	ENGIE SA (ISIN FR0010208488)	EUR	1 905 601	1 770 667	0.46
193 363	ENI SPA	EUR	2 582 900	1 920 095	0.50
162 612	E.ON SE	EUR	1 542 256	1 630 348	0.42
22 729	ERSTE GROUP BANK AG	EUR	670 811	672 778	0.17
22 911	ESSILORLUXOTTICA SA	EUR	2 691 548	3 170 882	0.82
3 881	ETABLISSEMENTS FRANZ COLRUYT NV	EUR	192 441	191 450	0.05
3 744	EURAZEO SE	EUR	218 473	259 459	0.07
9 755	EUROFINS SCIENTIFIC SE	EUR	482 544	803 324	0.21
5 786	EURONEXT NV	EUR	370 348	484 288	0.13
14 739	EVONIK INDUSTRIES AG	EUR	373 056	429 200	0.11
10 496	EVOTEC SE	EUR	225 830	363 476	0.09
8 721	EXOR NV	EUR	485 206	595 819	0.15
6 445	FAURECIA SE	EUR	276 762	289 381	0.08
9 346	FERRARI NV	EUR	1 155 671	1 664 990	0.43
40 388	FERROVIAL SA	EUR	864 252	954 772	0.25
46 921	FINECOBANK BANCA FINECO SPA	EUR	462 827	671 909	0.17
12 746	FLUTTER ENTERTAINMENT PLC	EUR	1 424 221	2 164 908	0.56
33 669	FORTUM OYJ	EUR	620 876	735 668	0.19
9 858	FREENET AG	EUR	215 875	199 625	0.05
15 278	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	1 130 091	1 010 792	0.26
31 655	FRESENIUS SE & CO KGAA	EUR	1 675 154	1 294 056	0.34
5 350	FUCHS PETROLUB SE - PFD	EUR	216 700	237 219	0.06
3 373	GALAPAGOS NV	EUR	427 077	218 874	0.06
37 776	GALP ENERGIA SGPS SA	EUR	503 754	363 027	0.09
11 393	GEA GROUP AG	EUR	345 108	415 958	0.11
3 647	GECINA SA	EUR	495 817	443 658	0.12
2 174	GERRESHEIMER AG	EUR	179 201	194 464	0.05
33 628	GETLINK SE - REG	EUR	399 740	444 898	0.12
15 303	GLANBIA PLC	EUR	192 192	187 309	0.05
7 938	GRAND CITY PROPERTIES SA	EUR	165 236	177 494	0.05
22 610	GRIFOLS SA (ISIN ES0171996087)	EUR	586 551	509 856	0.13
7 575	GROUPE BRUXELLES LAMBERT SA	EUR	620 162	689 174	0.18

LYXOR Index Fund - Lyxor Core Euro Stoxx 300 (DR)

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
4 621	HANNOVER RUECK SE - REG	EUR	602 416	710 710	0.18
11 374	HEIDELBERGCEMENT AG	EUR	756 257	866 926	0.22
7 784	HEINEKEN HOLDING NV	EUR	613 256	642 958	0.17
18 338	HEINEKEN NV	EUR	1 578 291	1 768 517	0.46
13 383	HELLOFRESH SE	EUR	387 803	923 427	0.24
13 714	HENKEL AG & CO KGAA - PFD	EUR	1 307 850	1 310 510	0.34
61 904	HERA SPA	EUR	200 305	207 069	0.05
2 706	HERMES INTERNATIONAL	EUR	1 603 548	2 825 064	0.73
7 424	HUHTAMAKI OYJ	EUR	259 361	292 951	0.08
451 108	IBERDROLA SA	EUR	3 381 949	5 068 198	1.31
1 315	ILIAD SA	EUR	199 919	198 565	0.05
4 387	IMCD NV	EUR	297 557	530 608	0.14
85 550	INDUSTRIA DE DISENO TEXTIL SA	EUR	2 351 983	2 533 991	0.66
100 524	INFINEON TECHNOLOGIES AG - REG	EUR	1 989 513	3 374 088	0.88
25 758	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	243 191	249 853	0.06
300 255	ING GROEP NV	EUR	3 229 265	3 191 711	0.83
20 593	INMOBILIARIA COLONIAL SOCIMI SA	EUR	194 330	173 702	0.05
15 953	INPOST SA	EUR	276 115	252 855	0.07
6 299	INTERPUMP GROUP SPA	EUR	168 616	279 046	0.07
1 404 131	INTESA SANPAOLO SPA	EUR	2 851 386	3 258 988	0.85
2 799	IPSEN SA	EUR	261 392	225 152	0.06
37 657	ITALGAS SPA	EUR	189 808	204 176	0.05
6 397	JDE PEET’S NV	EUR	227 378	206 751	0.05
18 824	JERONIMO MARTINS SGPS SA	EUR	285 465	285 937	0.07
9 062	JUST EAT TAKEAWAY.COM NV	EUR	766 532	779 332	0.20
20 069	KBC GROUP NV	EUR	1 217 439	1 296 859	0.34
5 641	KERING SA	EUR	2 389 901	3 759 727	0.98
11 877	KERRY GROUP PLC	EUR	1 125 106	1 280 341	0.33
21 024	KESKO OYJ - B	EUR	284 587	532 748	0.14
12 038	KINGSPAN GROUP PLC	EUR	533 678	891 534	0.23
5 531	KION GROUP AG	EUR	336 572	458 741	0.12
16 343	KLEPIERRE SA	EUR	444 208	360 527	0.09
5 087	KNORR-BREMSE AG	EUR	462 760	518 874	0.13
15 954	KOJAMO OYJ	EUR	263 939	287 651	0.07
31 211	KONE OYJ - B	EUR	1 578 727	2 039 327	0.53
79 984	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 627 170	1 790 842	0.46
13 965	KONINKLIJKE DSM NV	EUR	1 348 340	2 083 578	0.54
258 747	KONINKLIJKE KPN NV	EUR	671 841	741 569	0.19
70 129	KONINKLIJKE PHILIPS NV	EUR	2 554 694	3 287 648	0.85
4 941	KONINKLIJKE VOPAK NV	EUR	213 731	188 252	0.05
17 891	L OREAL SA PRIME FIDELITY 2020	EUR	3 664 137	6 112 460	1.59
8 573	LA FRANCAISE DES JEUX SAEM	EUR	183 739	365 381	0.09
6 378	LANXESS	EUR	358 579	390 461	0.10
5 550	LEG IMMOBILIEN SE	EUR	549 994	642 135	0.17

LYXOR Index Fund - Lyxor Core Euro Stoxx 300 (DR)

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
20 587	LEGRAND SA	EUR	1 288 346	1 667 547	0.43
31 063	LEONARDO SPA	EUR	299 670	211 042	0.05
40 193	LINDE PLC	EUR	6 481 294	9 553 876	2.49
911	L'OREAL SA	EUR	32 728	311 243	0.08
20 406	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	6 492 648	12 778 237	3.33
50 689	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	428 564	476 578	0.12
9 948	MERCK KGAA	EUR	974 835	1 453 900	0.38
25 840	MERLIN PROPERTIES SOCIMI SA	EUR	274 773	237 573	0.06
54 303	METSO OUTOTEC OYJ	EUR	314 703	507 407	0.13
15 420	MONCLER SPA	EUR	503 306	786 728	0.20
2 532	MORPHOSYS AG	EUR	261 796	198 863	0.05
4 110	MTU AERO ENGINES AG	EUR	706 481	862 689	0.22
10 784	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	2 224 025	2 595 170	0.67
71 494	NATIXIS SA	EUR	322 831	290 552	0.08
25 302	NATURGY ENERGY GROUP SA	EUR	510 788	539 692	0.14
4 306	NEMETSCHEK SE	EUR	217 295	266 972	0.07
33 027	NESTE OYJ	EUR	885 829	1 664 561	0.43
38 673	NEXI SPA	EUR	512 491	616 448	0.16
23 895	NN GROUP NV	EUR	772 281	993 315	0.26
414 066	NOKIA OYJ	EUR	1 827 221	1 632 455	0.42
9 832	NOKIAN RENKAAT OYJ	EUR	285 983	304 595	0.08
10 984	OMV AG	EUR	463 278	450 454	0.12
157 767	ORANGE SA	EUR	2 058 075	1 632 888	0.42
8 167	ORION OYJ - B	EUR	295 000	300 791	0.08
4 002	ORPEA SA	EUR	409 615	428 414	0.11
15 796	PERNOD RICARD SA	EUR	2 207 125	2 696 377	0.70
11 787	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	689 572	1 032 305	0.27
35 490	POSTE ITALIANE SPA	EUR	283 114	386 841	0.10
15 715	PROSIEBENSAT.1 MEDIA SE	EUR	318 068	283 577	0.07
34 228	PROSUS NV	EUR	2 282 980	3 088 392	0.80
12 097	PROXIMUS SADP	EUR	293 258	214 480	0.06
20 640	PRYSMIAN SPA	EUR	448 866	537 672	0.14
17 787	PUBLICIS GROUPE SA	EUR	795 457	958 008	0.25
7 198	PUMA SE	EUR	424 263	631 409	0.16
17 768	QIAGEN NV	EUR	560 170	720 137	0.19
10 429	RAIFFEISEN BANK INTERNATIONAL AG	EUR	233 190	189 704	0.05
9 616	RANDSTAD NV	EUR	465 363	577 729	0.15
393	RATIONAL AG	EUR	187 371	272 585	0.07
7 756	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	282 087	355 535	0.09
33 320	RED ELECTRICA CORP SA	EUR	567 739	508 963	0.13
1 658	REMY COINTREAU SA	EUR	191 655	275 560	0.07
15 932	RENAULT SA	EUR	883 959	534 120	0.14
111 239	REPSOL SA	EUR	1 329 781	1 105 493	0.29

LYXOR Index Fund - Lyxor Core Euro Stoxx 300 (DR)

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Shares (continued)				
18 716	REXEL SA	EUR	227 258	306 381	0.08
3 353	RHEINMETALL AG	EUR	302 486	290 705	0.08
7 562	RUBIS SCA	EUR	363 597	295 296	0.08
52 052	RWE AG	EUR	1 320 500	1 641 720	0.43
43 394	RYANAIR HOLDINGS PLC	EUR	584 966	733 359	0.19
29 193	SAFRAN SA	EUR	2 993 872	3 625 187	0.94
39 248	SAMPO OYJ - A	EUR	1 499 737	1 550 688	0.40
87 810	SANOFI	EUR	6 955 809	7 663 179	2.00
84 077	SAP SE	EUR	8 557 602	9 816 831	2.56
1 894	SARTORIUS AG	EUR	341 213	888 665	0.23
1 824	SARTORIUS STEDIM BIOTECH	EUR	282 916	696 768	0.18
11 411	SBM OFFSHORE NV	EUR	165 081	165 174	0.04
43 650	SCHNEIDER ELECTRIC SE	EUR	3 403 618	5 806 323	1.51
13 171	SCOR SE	EUR	425 072	354 432	0.09
6 536	SCOUT24 AG	EUR	329 024	451 899	0.12
2 268	SEB SA	EUR	284 475	343 602	0.09
29 517	SES SA	EUR	385 710	186 075	0.05
1 016	SHOP APOTHEKE EUROPE NV	EUR	188 163	174 447	0.05
57 591	SIEMENS AG - REG	EUR	5 510 011	7 994 783	2.08
36 301	SIEMENS ENERGY AG	EUR	772 777	1 009 168	0.26
17 266	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	250 017	519 707	0.13
17 319	SIEMENS HEALTHINEERS AG	EUR	686 889	822 306	0.21
9 879	SIGNIFY NV	EUR	267 175	467 375	0.12
18 573	SMURFIT KAPPA GROUP PLC	EUR	545 997	790 467	0.21
162 828	SNAM SPA	EUR	713 071	762 035	0.20
65 689	SOCIETE GENERALE SA	EUR	2 040 167	1 554 859	0.40
6 558	SODEXO SA	EUR	579 680	544 970	0.14
1 200	SOFINA SA	EUR	230 946	379 440	0.10
1 773	SOITEC	EUR	233 838	298 041	0.08
5 647	SOLVAY SA	EUR	551 053	597 453	0.16
1 227	SOPRA GROUPE	EUR	164 701	189 940	0.05
10 616	SPIE SA	EUR	188 954	223 148	0.06
159 969	STELLANTIS NV	EUR	1 733 621	2 211 411	0.57
50 854	STMICROELECTRONICS NV	EUR	979 922	1 584 611	0.41
47 137	STORA ENSO OYJ - R	EUR	568 489	750 892	0.19
31 053	SUEZ SA	EUR	400 234	616 713	0.16
9 357	SYMRISE AG	EUR	746 773	1 004 942	0.26
11 277	TAG IMMOBILIEN AG	EUR	229 119	289 932	0.08
12 387	TEAMVIEWER AG	EUR	484 604	490 030	0.13
32 848	TECHNIPFMC PLC	EUR	467 219	204 840	0.05
783 986	TELECOM ITALIA SPA/MILANO	EUR	452 083	357 733	0.09
403 363	TELEFONICA SA	EUR	2 630 217	1 554 359	0.40
4 521	TELEPERFORMANCE	EUR	783 151	1 451 693	0.38
35 940	TENARIS SA	EUR	387 447	321 951	0.08

LYXOR Index Fund - Lyxor Core Euro Stoxx 300 (DR)

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
108 536	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	612 539	665 326	0.17
8 163	THALES SA	EUR	715 420	692 059	0.18
37 890	THYSSENKRUPP AG	EUR	553 566	421 337	0.11
202 433	TOTAL SE	EUR	7 492 563	7 454 595	1.94
7 966	UBISOFT ENTERTAINMENT SA	EUR	546 073	497 556	0.13
9 732	UCB SA	EUR	702 795	749 948	0.19
15 648	UMICORE SA	EUR	601 058	791 163	0.21
10 659	UNIBAIL RODAMCO REITS	EUR	1 446 613	731 101	0.19
172 214	UNICREDIT SPA	EUR	2 194 610	1 474 496	0.38
7 040	UNIPER SE	EUR	185 432	213 594	0.06
7 807	UNITED INTERNET AG - REG	EUR	309 929	273 323	0.07
41 084	UPM-KYMMENE OYJ	EUR	1 076 968	1 337 284	0.35
17 652	VALEO SA	EUR	655 386	475 545	0.12
10 251	VALMET OYJ	EUR	205 204	356 325	0.09
41 782	VEOLIA ENVIRONNEMENT SA	EUR	861 938	1 106 805	0.29
5 082	VERBUND AG	EUR	220 146	347 101	0.09
45 532	VINCI SA	EUR	3 807 696	4 161 625	1.08
2 933	VISCOFAN SA	EUR	170 695	166 888	0.04
66 646	VIVENDI SE	EUR	1 483 114	1 932 734	0.50
8 540	VOESTALPINE AG	EUR	263 807	308 294	0.08
14 092	VOLKSWAGEN AG - PFD	EUR	2 122 062	3 053 736	0.79
40 819	VONOVIA SE	EUR	1 795 209	2 230 350	0.58
10 644	WAREHOUSES DE PAUW CVA	EUR	237 850	312 082	0.08
37 486	WARTSILA OYJ ABP	EUR	470 640	402 412	0.10
2 110	WENDEL SE	EUR	240 272	233 577	0.06
8 867	WIENERBERGER AG	EUR	185 848	289 242	0.08
20 592	WOLTERS KLUWER NV	EUR	1 131 762	1 549 754	0.40
17 969	WORLDLINE SA	EUR	1 202 287	1 466 809	0.38
13 515	ZALANDO SE	EUR	667 206	1 169 588	0.30
	Total Shares		**315 269 367**	**383 233 787**	**99.42**
	Supranationals, Governments and Local Public Authorities, Debt Instruments				
38 942	ELECTRICITE DE FRANCE SA FRN	EUR	397 572	471 977	0.13
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**397 572**	**471 977**	**0.13**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**315 666 939**	**383 705 764**	**99.55**
Total Investments			**315 666 939**	**383 705 764**	**99.55**

LYXOR Index Fund - Lyxor Core Euro Stoxx 300 (DR)

Economic and Geographical Classification of Investments

Economic classification	%
Technology Hardware and Equipment	8.78
Banks	7.96
Chemicals	7.57
Software and Computer Services	6.06
Personal Goods	5.37
Automobiles and Parts	5.00
Pharmaceuticals and Biotechnology	4.82
Non-life Insurance	4.64
Electricity	3.76
Oil, Gas and Coal	3.66
Construction and Materials	3.64
Personal Care, Drug and Grocery Stores	3.40
General Industrials	3.11
Telecommunications Service Providers	3.05
Aerospace and Defense	2.74
Medical Equipment and Services	2.48
Beverages	2.45
Gas, Water and Multi-utilities	2.16
Retailers	2.02
Industrial Transportation	1.89
Industrial Support Services	1.86
Industrial Engineering	1.54
Investment Banking and Brokerage Services	1.54
Food Producers	1.23
Media	1.22
Real Estate Investment and Services	1.20
Travel and Leisure	1.07
Real Estate Investment Trusts	1.03
Life Insurance	0.73
Health Care Providers	0.71
Consumer Services	0.64
Industrial Metals and Mining	0.64
Industrial Materials	0.54
Telecommunications Equipment	0.42
Alternative Energy	0.19
Leisure Goods	0.12
Governments	0.13
Household Goods and Home Construction	0.09
Tobacco	0.09
	99.55

Geographical classification	%
France	30.91
Germany	26.10
Netherlands	16.26
Spain	7.36
Italy	5.65
Ireland	4.76
Finland	3.44
Belgium	2.85
Luxembourg	0.92
Austria	0.71
Portugal	0.44
United Kingdom	0.15
	99.55

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Shares				
22 719	ADIDAS AG - REG - REG	EUR	5 865 629	5 835 375	1.63
3 402	ADYEN NV	EUR	5 350 644	6 945 183	1.94
15 325	AIR LIQUIDE SA - PF 2022	EUR	1 543 663	2 147 339	0.60
42 315	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	5 877 381	5 929 178	1.65
70 581	AIRBUS SE	EUR	5 734 810	7 053 865	1.97
50 170	ALLIANZ SE - REG	EUR	9 391 113	10 856 788	3.03
54 819	AMADEUS IT GROUP SA - A	EUR	2 997 963	3 108 237	0.87
103 062	ANHEUSER-BUSCH INBEV SA/NV	EUR	5 656 393	6 063 137	1.69
51 046	ASML HOLDING NV	EUR	15 630 145	27 626 094	7.70
251 764	AXA SA	EUR	4 758 171	5 922 748	1.65
2 110 088	BANCO SANTANDER SA	EUR	5 016 260	6 783 933	1.89
111 765	BASF SE - REG	EUR	6 377 840	7 497 196	2.09
119 546	BAYER AG	EUR	6 888 688	6 433 966	1.80
38 993	BAYERISCHE MOTOREN WERKE AG	EUR	2 544 222	3 252 016	0.91
140 325	BNP PARIBAS SA	EUR	5 579 187	7 491 952	2.09
96 756	CRH PLC	EUR	3 016 170	3 795 738	1.06
102 154	DAIMLER AG	EUR	4 951 163	7 564 504	2.11
79 024	DANONE SA	EUR	4 672 244	4 633 177	1.29
23 120	DEUTSCHE BOERSE AG	EUR	3 406 551	3 313 096	0.92
119 881	DEUTSCHE POST AG - REG	EUR	4 426 511	5 868 774	1.64
394 569	DEUTSCHE TELEKOM AG - REG	EUR	6 005 817	6 313 104	1.76
945 290	ENEL SPA	EUR	6 895 430	7 814 712	2.18
226 283	ENGIE SA (ISIN FR0010208488)	EUR	2 778 028	2 799 121	0.78
305 674	ENI SPA	EUR	2 868 261	3 035 343	0.85
36 218	ESSILORLUXOTTICA SA	EUR	4 164 294	5 012 571	1.40
20 150	FLUTTER ENTERTAINMENT PLC	EUR	3 183 012	3 422 478	0.95
713 122	IBERDROLA SA	EUR	7 064 865	8 011 926	2.24
135 240	INDUSTRIA DE DISENO TEXTIL SA	EUR	3 358 223	4 005 809	1.12
158 910	INFINEON TECHNOLOGIES AG - REG	EUR	5 358 588	5 333 814	1.49
474 651	ING GROEP NV	EUR	3 784 551	5 045 540	1.41
2 219 687	INTESA SANPAOLO SPA	EUR	4 165 187	5 151 894	1.44
8 918	KERING SA	EUR	4 843 555	5 943 847	1.66
49 339	KONE OYJ - B	EUR	3 567 080	3 223 810	0.90
126 441	KONINKLIJKE AHOLD DELHAIZE NV	EUR	3 040 220	2 831 014	0.79
110 861	KONINKLIJKE PHILIPS NV	EUR	4 377 641	5 197 164	1.45
7 855	L OREAL SA PRIME FIDELITY 2020	EUR	1 747 249	2 683 661	0.75
63 537	LINDE PLC	EUR	12 791 727	15 102 745	4.21
21 868	L'OREAL SA	EUR	6 256 400	7 471 202	2.08
32 258	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	13 089 511	20 199 960	5.63
17 048	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	4 055 006	4 102 601	1.14
24 970	PERNOD RICARD SA	EUR	3 550 364	4 262 379	1.19
54 109	PROSUS NV	EUR	4 377 850	4 882 255	1.36
46 150	SAFRAN SA	EUR	4 813 685	5 730 907	1.60

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

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
138 812	SANOFI	EUR	11 491 384	12 114 123	3.38
132 912	SAP SE	EUR	16 662 703	15 518 805	4.33
69 003	SCHNEIDER ELECTRIC SE	EUR	6 961 167	9 178 779	2.56
91 041	SIEMENS AG - REG	EUR	9 609 427	12 638 312	3.53
320 011	TOTAL SE	EUR	11 792 448	11 784 405	3.29
71 979	VINCI SA	EUR	5 945 839	6 578 881	1.84
105 356	VIVENDI SE	EUR	2 568 336	3 055 324	0.85
22 277	VOLKSWAGEN AG - PFD	EUR	3 337 667	4 827 426	1.35
64 528	VONOVIA SE	EUR	3 867 697	3 525 810	0.98
	Total Shares		**298 057 960**	**354 922 018**	**99.02**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**298 057 960**	**354 922 018**	**99.02**
Total Investments			**298 057 960**	**354 922 018**	**99.02**

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

Economic and Geographical Classification of Investments

Economic classification	%
Technology Hardware and Equipment	11.77
Chemicals	8.56
Personal Goods	7.26
Banks	6.83
Software and Computer Services	6.56
Non-life Insurance	5.83
Pharmaceuticals and Biotechnology	5.17
Electricity	4.42
Automobiles and Parts	4.36
Oil, Gas and Coal	4.13
Personal Care, Drug and Grocery Stores	3.62
Aerospace and Defense	3.57
General Industrials	3.53
Construction and Materials	2.89
Beverages	2.88
Medical Equipment and Services	2.85
Retailers	2.78
Industrial Support Services	1.94
Telecommunications Service Providers	1.76
Industrial Transportation	1.64
Food Producers	1.29
Real Estate Investment and Services	0.98
Travel and Leisure	0.95
Investment Banking and Brokerage Services	0.92
Industrial Engineering	0.90
Media	0.85
Gas, Water and Multi-utilities	0.78
	99.02

Geographical classification	%
France	34.31
Germany	28.70
Netherlands	16.62
Ireland	6.23
Spain	6.11
Italy	4.46
Belgium	1.69
Finland	0.90
	99.02

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Bonds				
85 000	ABB FINANCE USA INC 2.875% 08/05/2022	USD	87 933	87 196	0.05
300 000	ABBVIE INC 2.3% 21/11/2022	USD	309 118	308 658	0.18
449 000	ABBVIE INC 2.6% 21/11/2024	USD	479 764	475 203	0.28
250 000	ABBVIE INC 2.85% 14/05/2023	USD	262 370	261 320	0.16
212 000	ABBVIE INC 2.95% 21/11/2026	USD	232 896	227 164	0.14
226 000	ABBVIE INC 3.2% 06/11/2022	USD	236 510	234 373	0.14
227 000	ABBVIE INC 3.2% 14/05/2026	USD	250 909	245 880	0.15
384 000	ABBVIE INC 3.2% 21/11/2029	USD	429 436	410 249	0.24
285 000	ABBVIE INC 3.6% 14/05/2025	USD	316 585	311 576	0.19
112 000	ABBVIE INC 4.05% 21/11/2039	USD	61 620	125 210	0.07
50 000	ABBVIE INC 4.25% 14/11/2028	USD	59 432	57 234	0.03
425 000	ABBVIE INC 4.25% 21/11/2049	USD	287 727	482 851	0.29
76 000	ABBVIE INC 4.3% 14/05/2036	USD	92 389	87 638	0.05
258 000	ABBVIE INC 4.4% 06/11/2042	USD	308 482	298 751	0.18
95 000	ABBVIE INC 4.45% 14/05/2046	USD	117 729	110 119	0.07
195 000	ABBVIE INC 4.5% 14/05/2035	USD	242 388	229 098	0.14
66 000	ABBVIE INC 4.55% 15/03/2035	USD	73 702	78 054	0.05
183 000	ABBVIE INC 4.7% 14/05/2045	USD	234 047	218 015	0.13
39 000	ABBVIE INC 4.85% 15/06/2044	USD	51 231	47 462	0.03
82 000	ABBVIE INC 4.875% 14/11/2048	USD	110 044	101 177	0.06
120 000	ACTIVISION BLIZZARD INC 2.5% 15/09/2050	USD	112 615	103 079	0.06
80 000	ADOBE INC 2.3% 01/02/2030	USD	86 040	81 406	0.05
51 000	ADOBE SYSTEMS INC 3.25% 01/02/2025	USD	56 241	55 300	0.03
350 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 6.5% 15/07/2025	USD	412 301	410 900	0.24
216 000	AETNA INC 2.75% 15/11/2022	USD	224 308	222 277	0.13
99 000	AETNA INC 2.8% 15/06/2023	USD	103 666	103 428	0.06
66 000	AETNA INC 3.875% 15/08/2047	USD	77 395	70 438	0.04
128 000	AFLAC INC 3.6% 01/04/2030	USD	144 633	141 558	0.08
70 000	ALEXANDRIA REAL ESTATE EQUITIES INC 1.875% 01/02/2033	USD	68 914	64 571	0.04
107 000	ALLY FINANCIAL INC 8% 01/11/2031	USD	155 073	150 392	0.09
29 000	ALPHABET INC 0.45% 15/08/2025	USD	28 788	28 736	0.02
115 000	ALPHABET INC 0.8% 15/08/2027	USD	113 788	111 397	0.07
182 000	ALPHABET INC 1.1% 15/08/2030	USD	177 893	169 100	0.10
192 000	ALPHABET INC 1.9% 15/08/2040	USD	174 221	169 131	0.10
141 000	ALPHABET INC 1.998% 15/08/2026	USD	150 624	147 879	0.09
196 000	ALPHABET INC 2.05% 15/08/2050	USD	184 088	164 532	0.10
101 000	ALPHABET INC 2.25% 15/08/2060	USD	95 402	84 078	0.05
339 000	AMAZON.COM INC 0.8% 03/06/2025	USD	342 643	339 414	0.20
118 000	AMAZON.COM INC 1.2% 03/06/2027	USD	119 333	117 175	0.07
186 000	AMAZON.COM INC 1.5% 03/06/2030	USD	187 863	179 151	0.11
175 000	AMAZON.COM INC 2.4% 22/02/2023	USD	182 696	181 482	0.11
109 000	AMAZON.COM INC 2.7% 03/06/2060	USD	113 874	98 575	0.06
16 000	AMAZON.COM INC 2.8% 22/08/2024	USD	17 273	17 160	0.01

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Bonds (continued)				
8 000	AMAZON.COM INC 3.15% 22/08/2027	USD	9 086	8 810	0.01
209 000	AMAZON.COM INC 3.875% 22/08/2037	USD	259 237	241 435	0.14
328 000	AMAZON.COM INC 4.05% 22/08/2047	USD	420 206	387 587	0.23
166 000	AMAZON.COM INC 4.25% 22/08/2057	USD	228 527	202 321	0.12
29 000	AMAZON.COM INC 4.8% 05/12/2034	USD	38 406	36 751	0.02
94 000	AMAZON.COM INC 4.95% 05/12/2044	USD	136 096	123 959	0.07
414 000	AMERICAN EXPRESS CO 2.5% 01/08/2022	USD	426 390	424 535	0.25
120 000	AMERICAN EXPRESS CO 2.65% 02/12/2022	USD	125 277	124 448	0.07
300 000	AMERICAN EXPRESS CO 3% 30/10/2024	USD	324 039	323 886	0.19
274 000	AMERICAN EXPRESS CO 3.4% 27/02/2023	USD	289 148	288 703	0.17
95 000	AMERICAN EXPRESS CO 3.7% 03/08/2023	USD	102 856	101 802	0.06
29 000	AMERICAN EXPRESS CO 4.05% 03/12/2042	USD	35 942	33 354	0.02
205 000	AMERICAN EXPRESS CREDIT CORP 3.3% 03/05/2027	USD	231 004	226 970	0.14
110 000	AMERICAN INTERNATIONAL GROUP INC 3.875% 15/01/2035	USD	125 704	120 478	0.07
125 000	AMERICAN INTERNATIONAL GROUP INC 4.375% 30/06/2050	USD	142 422	144 069	0.09
73 000	AMERICAN INTERNATIONAL GROUP INC 4.5% 16/07/2044	USD	87 433	84 389	0.05
122 000	AMERICAN INTERNATIONAL GROUP INC 4.75% 01/04/2048	USD	145 415	147 058	0.09
40 000	AMERICAN TOWER CORP 3.1% 15/06/2050	USD	40 486	37 300	0.02
100 000	AMERICAN TOWER CORP 3.8% 15/08/2029	USD	113 757	109 965	0.07
256 000	AMERICAN TOWER CORP 5% 15/02/2024	USD	289 860	284 982	0.17
50 000	AMERICAN WATER CAPITAL CORP 3.4% 01/03/2025	USD	55 206	54 392	0.03
339 000	AMERICAN WATER CAPITAL CORP 3.45% 01/06/2029	USD	388 360	372 631	0.22
50 000	AMERICAN WATER CAPITAL CORP 3.75% 01/09/2047	USD	60 614	54 686	0.03
52 000	AMERICAN WATER CAPITAL CORP 4.2% 01/09/2048	USD	67 094	60 583	0.04
18 000	AMERICAN WATER CAPITAL CORP 6.593% 15/10/2037	USD	27 151	26 356	0.02
97 000	AMGEN INC 2.2% 21/02/2027	USD	102 503	100 268	0.06
130 000	AMGEN INC 2.3% 25/02/2031	USD	136 157	128 978	0.08
37 000	AMGEN INC 2.45% 21/02/2030	USD	39 444	37 419	0.02
60 000	AMGEN INC 2.6% 19/08/2026	USD	64 969	63 500	0.04
119 000	AMGEN INC 2.65% 11/05/2022	USD	122 527	121 651	0.07
207 000	AMGEN INC 3.15% 21/02/2040	USD	220 075	207 518	0.12
100 000	AMGEN INC 3.2% 02/11/2027	USD	111 926	108 757	0.06
50 000	AMGEN INC 3.375% 21/02/2050	USD	54 219	49 685	0.03
120 000	AMGEN INC 4.4% 01/05/2045	USD	149 036	139 148	0.08
90 000	AMGEN INC 4.563% 15/06/2048	USD	115 440	107 798	0.06
264 000	AMGEN INC 4.663% 15/06/2051	USD	348 237	320 636	0.19
15 000	ANTHEM INC 2.25% 15/05/2030	USD	15 739	14 791	0.01
32 000	ANTHEM INC 2.375% 15/01/2025	USD	34 049	33 571	0.02
153 000	ANTHEM INC 3.125% 15/05/2050	USD	155 096	147 772	0.09
146 000	ANTHEM INC 3.3% 15/01/2023	USD	153 780	153 097	0.09
55 000	ANTHEM INC 3.65% 01/12/2027	USD	62 982	61 106	0.04
108 000	ANTHEM INC 4.101% 01/03/2028	USD	125 922	121 951	0.07
89 000	ANTHEM INC 4.375% 01/12/2047	USD	112 715	103 740	0.06
50 000	ANTHEM INC 4.65% 15/01/2043	USD	64 448	60 052	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Bonds (continued)				
140 000	APPLE INC 3.2% 13/05/2025	USD	155 701	153 181	0.09
283 000	APPLE INC 0.55% 20/08/2025	USD	282 491	279 850	0.17
221 000	APPLE INC 1.125% 11/05/2025	USD	225 694	223 568	0.13
133 000	APPLE INC 1.25% 20/08/2030	USD	131 616	124 918	0.07
100 000	APPLE INC 1.65% 08/02/2031	USD	97 690	96 282	0.06
80 000	APPLE INC 1.65% 11/05/2030	USD	82 036	77 668	0.05
150 000	APPLE INC 2.05% 11/09/2026	USD	159 802	156 759	0.09
100 000	APPLE INC 2.2% 11/09/2029	USD	107 120	101 896	0.06
366 000	APPLE INC 2.4% 03/05/2023	USD	383 516	381 301	0.23
100 000	APPLE INC 2.4% 20/08/2050	USD	99 682	89 409	0.05
195 000	APPLE INC 2.45% 04/08/2026	USD	211 590	207 445	0.12
170 000	APPLE INC 2.55% 20/08/2060	USD	170 891	149 704	0.09
139 000	APPLE INC 2.65% 08/02/2051	USD	128 628	129 178	0.08
182 000	APPLE INC 2.65% 11/05/2050	USD	184 459	169 009	0.10
165 000	APPLE INC 2.75% 13/01/2025	USD	178 533	176 801	0.11
241 000	APPLE INC 2.8% 08/02/2061	USD	220 811	221 501	0.13
206 000	APPLE INC 2.85% 11/05/2024	USD	221 365	219 897	0.13
159 000	APPLE INC 2.85% 23/02/2023	USD	167 043	165 886	0.10
150 000	APPLE INC 2.9% 12/09/2027	USD	163 665	163 038	0.10
58 000	APPLE INC 2.95% 11/09/2049	USD	61 983	57 150	0.03
175 000	APPLE INC 3% 13/11/2027	USD	196 341	191 119	0.11
72 000	APPLE INC 3% 20/06/2027	USD	80 651	78 990	0.05
201 000	APPLE INC 3.2% 11/05/2027	USD	226 403	221 488	0.13
300 000	APPLE INC 3.25% 23/02/2026	USD	335 415	329 637	0.20
215 000	APPLE INC 3.35% 09/02/2027	USD	243 844	238 113	0.14
220 000	APPLE INC 3.45% 06/05/2024	USD	241 564	239 679	0.14
108 000	APPLE INC 3.45% 09/02/2045	USD	129 602	116 555	0.07
60 000	APPLE INC 3.75% 12/09/2047	USD	72 278	67 667	0.04
85 000	APPLE INC 3.75% 13/11/2047	USD	106 032	96 084	0.06
159 000	APPLE INC 3.85% 04/05/2043	USD	200 477	182 917	0.11
117 000	APPLE INC 3.85% 04/08/2046	USD	144 009	134 312	0.08
50 000	APPLE INC 4.25% 09/02/2047	USD	67 061	60 627	0.04
145 000	APPLE INC 4.375% 13/05/2045	USD	193 609	178 367	0.11
47 000	APPLE INC 4.45% 06/05/2044	USD	64 124	58 713	0.03
24 000	APPLE INC 4.5% 23/02/2036	USD	32 162	29 729	0.02
231 000	APPLE INC 4.65% 23/02/2046	USD	321 300	295 024	0.18
227 000	APPLIED MATERIALS INC 3.3% 01/04/2027	USD	257 449	250 056	0.15
65 000	APPLIED MATERIALS INC 4.35% 01/04/2047	USD	88 902	79 338	0.05
32 000	ARCH CAPITAL GROUP LTD 3.635% 30/06/2050	USD	36 911	33 065	0.02
140 000	ARCHER-DANIELS-MIDLAND CO 3.25% 27/03/2030	USD	161 229	152 519	0.09
187 000	ASTRAZENECA PLC 0.7% 08/04/2026	USD	185 470	181 923	0.11
135 000	ASTRAZENECA PLC 1.375% 06/08/2030	USD	132 182	124 258	0.07
350 000	ASTRAZENECA PLC 2.375% 12/06/2022	USD	359 802	357 228	0.21
60 000	ASTRAZENECA PLC 4% 18/09/2042	USD	74 183	67 666	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Bonds (continued)				
28 000	ASTRAZENECA PLC 4.375% 16/11/2045	USD	36 608	32 899	0.02
170 000	ASTRAZENECA PLC 6.45% 15/09/2037	USD	262 038	244 232	0.15
165 000	ATMOS ENERGY CORP 1.5% 15/01/2031	USD	164 246	153 335	0.09
84 000	ATMOS ENERGY CORP 4.125% 15/10/2044	USD	95 604	95 184	0.06
50 000	ATMOS ENERGY CORP 4.3% 01/10/2048	USD	66 015	58 742	0.03
83 000	AUTOMATIC DATA PROCESSING INC 1.25% 01/09/2030	USD	81 905	77 261	0.05
175 000	AVANGRID INC 3.15% 01/12/2024	USD	190 555	188 279	0.11
91 000	AVANGRID INC 3.2% 15/04/2025	USD	99 554	98 152	0.06
43 000	AVANGRID INC 3.8% 01/06/2029	USD	49 450	47 842	0.03
127 000	AXA EQUITABLE HOLDINGS INC 5% 20/04/2048	USD	165 271	154 981	0.09
139 000	BAKER HUGHES A GE CO LLC / BAKER HUGHES CO-OBLIGOR INC 2.773% 15/12/2022	USD	144 933	144 008	0.09
107 000	BAKER HUGHES A GE CO LLC / BAKER HUGHES CO-OBLIGOR INC 4.08% 15/12/2047	USD	120 647	114 461	0.07
65 000	BAKER HUGHES HOLDINGS LLC 5.125% 15/09/2040	USD	83 845	79 674	0.05
200 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.875% 18/09/2023	USD	200 886	200 686	0.12
200 000	BANCO SANTANDER SA 2.706% 27/06/2024	USD	212 609	211 114	0.13
200 000	BANCO SANTANDER SA 3.8% 23/02/2028	USD	225 436	217 264	0.13
200 000	BANCO SANTANDER SA 4.379% 12/04/2028	USD	233 387	224 840	0.13
90 000	BANK OF AMERICA CORP FRN 05/03/2024	USD	95 369	94 802	0.06
282 000	BANK OF AMERICA CORP FRN 05/03/2029	USD	313 310	314 582	0.19
300 000	BANK OF AMERICA CORP FRN 07/02/2030	USD	334 435	334 761	0.20
50 000	BANK OF AMERICA CORP FRN 11/03/2027	USD	50 287	50 425	0.03
226 000	BANK OF AMERICA CORP FRN 11/03/2032	USD	227 234	228 043	0.14
50 000	BANK OF AMERICA CORP FRN 13/02/2026	USD	51 468	51 601	0.03
411 000	BANK OF AMERICA CORP FRN 13/02/2031	USD	410 355	411 916	0.25
50 000	BANK OF AMERICA CORP FRN 15/03/2025	USD	53 867	53 630	0.03
183 000	BANK OF AMERICA CORP FRN 15/03/2050	USD	212 213	212 454	0.13
288 000	BANK OF AMERICA CORP FRN 19/06/2026	USD	288 553	288 732	0.17
232 000	BANK OF AMERICA CORP FRN 19/06/2041	USD	219 575	218 695	0.13
300 000	BANK OF AMERICA CORP FRN 20/01/2028	USD	332 990	332 601	0.20
300 000	BANK OF AMERICA CORP FRN 20/03/2051	USD	335 428	336 294	0.20
300 000	BANK OF AMERICA CORP FRN 20/12/2023	USD	315 280	311 811	0.19
300 000	BANK OF AMERICA CORP FRN 20/12/2028	USD	322 124	324 969	0.19
300 000	BANK OF AMERICA CORP FRN 21/07/2028	USD	328 661	328 323	0.20
50 000	BANK OF AMERICA CORP FRN 22/10/2025	USD	53 020	52 498	0.03
222 000	BANK OF AMERICA CORP FRN 22/10/2030	USD	231 475	230 372	0.14
300 000	BANK OF AMERICA CORP FRN 23/01/2026	USD	325 220	324 018	0.19
57 000	BANK OF AMERICA CORP FRN 23/01/2049	USD	62 591	62 841	0.04
300 000	BANK OF AMERICA CORP FRN 23/04/2027	USD	327 109	328 974	0.20
88 000	BANK OF AMERICA CORP FRN 23/04/2040	USD	99 255	99 517	0.06
300 000	BANK OF AMERICA CORP FRN 23/07/2029	USD	341 278	340 566	0.20
255 000	BANK OF AMERICA CORP FRN 23/07/2030	USD	269 681	270 308	0.16
260 000	BANK OF AMERICA CORP FRN 23/07/2031	USD	245 944	246 787	0.15
233 000	BANK OF AMERICA CORP FRN 24/04/2038	USD	268 945	269 008	0.16

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
50 000	BANK OF AMERICA CORP FRN 24/10/2024	USD	50 395	50 115	0.03
50 000	BANK OF AMERICA CORP FRN 24/10/2026	USD	49 666	49 648	0.03
246 000	BANK OF AMERICA CORP FRN 24/10/2031	USD	233 911	233 634	0.14
50 000	BANK OF AMERICA CORP FRN 25/09/2025	USD	49 939	49 974	0.03
294 000	BANK OF AMERICA CORP FRN 29/04/2031	USD	293 511	296 279	0.18
300 000	BANK OF AMERICA CORP 3.248% 21/10/2027	USD	323 071	325 527	0.19
251 000	BANK OF AMERICA CORP 3.5% 19/04/2026	USD	275 519	277 019	0.17
300 000	BANK OF AMERICA CORP 3.95% 21/04/2025	USD	329 368	329 979	0.20
300 000	BANK OF AMERICA CORP 4% 22/01/2025	USD	328 656	330 207	0.20
50 000	BANK OF AMERICA CORP 4.125% 22/01/2024	USD	54 732	54 776	0.03
300 000	BANK OF AMERICA CORP 4.183% 25/11/2027	USD	334 218	335 607	0.20
300 000	BANK OF AMERICA CORP 4.2% 26/08/2024	USD	331 213	330 810	0.20
300 000	BANK OF AMERICA CORP 4.25% 22/10/2026	USD	336 537	339 270	0.20
300 000	BANK OF AMERICA CORP 4.45% 03/03/2026	USD	337 544	340 020	0.20
142 000	BANK OF AMERICA CORP 5% 21/01/2044	USD	176 405	180 596	0.11
109 000	BANK OF AMERICA CORP 5.875% 07/02/2042	USD	148 281	150 802	0.09
300 000	BANK OF AMERICA CORP 6.11% 29/01/2037	USD	403 422	403 233	0.24
150 000	BANK OF MONTREAL 1.85% 01/05/2025	USD	156 875	154 727	0.09
51 000	BANK OF MONTREAL 2.35% 11/09/2022	USD	52 508	52 477	0.03
116 000	BANK OF MONTREAL 2.5% 28/06/2024	USD	123 369	122 609	0.07
155 000	BANK OF MONTREAL 2.55% 06/11/2022	USD	161 355	159 969	0.10
150 000	BANK OF MONTREAL 3.3% 05/02/2024	USD	162 318	161 309	0.10
171 000	BANK OF NEW YORK MELLON CORP FRN 07/02/2028	USD	195 957	189 179	0.11
79 000	BANK OF NEW YORK MELLON CORP 1.95% 23/08/2022	USD	81 238	80 770	0.05
300 000	BANK OF NEW YORK MELLON CORP 2.1% 24/10/2024	USD	316 113	315 963	0.19
141 000	BANK OF NEW YORK MELLON CORP 2.2% 16/08/2023	USD	147 335	146 698	0.09
101 000	BANK OF NEW YORK MELLON CORP 2.95% 29/01/2023	USD	106 350	105 554	0.06
50 000	BANK OF NOVA SCOTIA 1.3% 11/06/2025	USD	51 026	50 449	0.03
150 000	BANK OF NOVA SCOTIA 1.95% 01/02/2023	USD	154 823	154 196	0.09
100 000	BANK OF NOVA SCOTIA 2.2% 03/02/2025	USD	105 608	104 458	0.06
185 000	BANK OF NOVA SCOTIA 2.7% 03/08/2026	USD	202 557	197 889	0.12
295 000	BANK OF NOVA SCOTIA 3.4% 11/02/2024	USD	318 040	317 582	0.19
65 000	BANK OF NOVA SCOTIA 4.5% 16/12/2025	USD	74 871	73 964	0.04
400 000	BARCLAYS PLC FRN 07/05/2025	USD	434 623	432 360	0.26
300 000	BARCLAYS PLC FRN 10/03/2042	USD	294 415	299 304	0.18
200 000	BARCLAYS PLC FRN 16/05/2029	USD	240 169	231 440	0.14
107 000	BARCLAYS PLC FRN 20/06/2030	USD	129 083	122 732	0.07
88 000	BARCLAYS PLC 3.564% 23/09/2035	USD	92 895	89 593	0.05
350 000	BARCLAYS PLC 3.65% 16/03/2025	USD	384 115	378 791	0.23
200 000	BARCLAYS PLC 4.337% 10/01/2028	USD	228 216	223 814	0.13
200 000	BARCLAYS PLC 4.95% 10/01/2047	USD	245 246	245 130	0.15
200 000	BARCLAYS PLC 5.2% 12/05/2026	USD	232 234	227 232	0.14
300 000	BECTON DICKINSON AND CO 2.894% 06/06/2022	USD	309 707	307 563	0.18
70 000	BECTON DICKINSON AND CO 3.363% 06/06/2024	USD	75 645	75 381	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
80 000	BECTON DICKINSON AND CO 3.7% 06/06/2027	USD	91 137	88 889	0.05
91 000	BECTON DICKINSON AND CO 3.734% 15/12/2024	USD	100 323	99 629	0.06
104 000	BECTON DICKINSON AND CO 4.669% 06/06/2047	USD	132 625	124 369	0.07
50 000	BECTON DICKINSON AND CO 4.685% 15/12/2044	USD	63 779	59 936	0.04
83 000	BELL CANADA INC 4.464% 01/04/2048	USD	105 333	97 944	0.06
128 000	BIOGEN INC 2.25% 01/05/2030	USD	131 340	124 538	0.07
110 000	BIOGEN INC 3.15% 01/05/2050	USD	105 144	100 438	0.06
250 000	BIOGEN INC 3.625% 15/09/2022	USD	263 770	261 160	0.16
55 000	BIOGEN INC 5.2% 15/09/2045	USD	70 464	70 565	0.04
123 000	BLACKROCK INC 1.9% 28/01/2031	USD	123 687	120 209	0.07
93 000	BLACKROCK INC 2.4% 30/04/2030	USD	100 717	95 704	0.06
100 000	BLACKROCK INC 3.25% 30/04/2029	USD	114 502	110 027	0.07
280 000	BLACKROCK INC 3.5% 18/03/2024	USD	306 402	305 007	0.18
80 000	BOOKING HOLDINGS INC 4.625% 13/04/2030	USD	98 431	93 735	0.06
195 000	BORGWARNER INC 2.65% 01/07/2027	USD	207 859	204 356	0.12
105 000	BOSTON PROPERTIES LP 3.25% 30/01/2031	USD	111 852	109 899	0.07
131 000	BOSTON PROPERTIES LP 3.65% 01/02/2026	USD	148 293	144 745	0.09
236 000	BOSTON PROPERTIES LP 3.85% 01/02/2023	USD	248 815	247 514	0.15
84 000	BOSTON PROPERTIES LP 4.5% 01/12/2028	USD	99 542	96 535	0.06
152 000	BP CAPITAL MARKETS AMERICA INC 2.772% 10/11/2050	USD	147 152	134 477	0.08
100 000	BP CAPITAL MARKETS AMERICA INC 2.939% 04/06/2051	USD	93 595	91 130	0.05
180 000	BP CAPITAL MARKETS AMERICA INC 3% 24/02/2050	USD	179 591	166 540	0.10
58 000	BP CAPITAL MARKETS AMERICA INC 3.379% 08/02/2061	USD	55 262	55 113	0.03
266 000	BP CAPITAL MARKETS AMERICA INC 3.633% 06/04/2030	USD	301 703	292 938	0.17
176 000	BP CAPITAL MARKETS AMERICA INC 3.79% 06/02/2024	USD	192 166	190 819	0.11
50 000	BP CAPITAL MARKETS AMERICA INC 4.234% 06/11/2028	USD	59 689	57 087	0.03
165 000	BP CAPITAL MARKETS PLC 3.279% 19/09/2027	USD	184 180	179 698	0.11
120 000	BP CAPITAL MARKETS PLC 3.506% 17/03/2025	USD	133 315	131 542	0.08
3 000	BP CAPITAL MARKETS PLC 3.814% 10/02/2024	USD	3 286	3 269	0.00
250 000	BPCE SA 4% 15/04/2024	USD	276 963	273 273	0.16
211 000	BRISTOL-MYERS SQUIBB CO 1.125% 13/11/2027	USD	211 050	206 472	0.12
75 000	BRISTOL-MYERS SQUIBB CO 2.55% 13/11/2050	USD	68 291	67 337	0.04
261 000	BRISTOL-MYERS SQUIBB CO 2.9% 26/07/2024	USD	281 761	279 708	0.17
274 000	BRISTOL-MYERS SQUIBB CO 3.2% 15/06/2026	USD	307 626	300 331	0.18
230 000	BRISTOL-MYERS SQUIBB CO 3.4% 26/07/2029	USD	266 127	253 690	0.15
29 000	BRISTOL-MYERS SQUIBB CO 3.875% 15/08/2025	USD	32 945	32 363	0.02
62 000	BRISTOL-MYERS SQUIBB CO 4.125% 15/06/2039	USD	78 449	72 584	0.04
365 000	BRISTOL-MYERS SQUIBB CO 4.25% 26/10/2049	USD	484 562	432 780	0.26
102 000	BRISTOL-MYERS SQUIBB CO 4.35% 15/11/2047	USD	128 409	122 397	0.07
71 000	BRISTOL-MYERS SQUIBB CO 4.55% 20/02/2048	USD	96 759	87 393	0.05
137 000	BRISTOL-MYERS SQUIBB CO 5% 15/08/2045	USD	187 205	177 438	0.11
204 000	BRITISH TELECOMMUNICATIONS PLC FRN 15/12/2030	USD	331 989	318 558	0.19
80 000	CANADIAN IMPERIAL BANK OF COMMERCE 2.55% 16/06/2022	USD	82 412	82 080	0.05
116 000	CANADIAN IMPERIAL BANK OF COMMERCE 3.1% 02/04/2024	USD	125 190	123 813	0.07

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Bonds (continued)				
206 000	CANADIAN IMPERIAL BANK OF COMMERCE 3.5% 13/09/2023	USD	223 608	221 090	0.13
50 000	CARDINAL HEALTH INC 3.41% 15/06/2027	USD	56 135	54 524	0.03
181 000	CARRIER GLOBAL CORP 2.722% 15/02/2030	USD	192 005	184 390	0.11
107 000	CARRIER GLOBAL CORP 3.377% 05/04/2040	USD	114 649	107 951	0.06
118 000	CARRIER GLOBAL CORP 3.577% 05/04/2050	USD	132 427	118 838	0.07
223 000	CATERPILLAR FINANCIAL SERVICES CORP 0.65% 07/07/2023	USD	224 258	224 563	0.13
50 000	CATERPILLAR FINANCIAL SERVICES CORP 0.8% 13/11/2025	USD	50 063	49 586	0.03
268 000	CATERPILLAR FINANCIAL SERVICES CORP 0.95% 13/05/2022	USD	270 512	269 919	0.16
51 000	CATERPILLAR FINANCIAL SERVICES CORP 2.15% 08/11/2024	USD	53 984	53 562	0.03
143 000	CATERPILLAR INC 3.25% 09/04/2050	USD	163 822	149 625	0.09
88 000	CATERPILLAR INC 3.25% 19/09/2049	USD	91 734	91 661	0.05
103 000	CATERPILLAR INC 3.803% 15/08/2042	USD	128 914	117 942	0.07
226 000	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC 3.35% 01/04/2051	USD	228 243	234 676	0.14
50 000	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC 3.55% 01/08/2042	USD	58 238	53 598	0.03
57 000	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC 4.25% 01/02/2049	USD	73 153	67 904	0.04
113 000	CENTERPOINT ENERGY INC 2.5% 01/09/2022	USD	116 506	115 853	0.07
152 000	CENTERPOINT ENERGY RESOURCES CORP 1.75% 01/10/2030	USD	153 452	142 245	0.08
50 000	CHENIERE CORPUS CHRISTI HOLDINGS LLC 3.7% 15/11/2029	USD	54 751	53 308	0.03
85 000	CHENIERE CORPUS CHRISTI HOLDINGS LLC 5.125% 30/06/2027	USD	100 449	98 034	0.06
31 000	CHENIERE CORPUS CHRISTI HOLDINGS LLC 5.875% 31/03/2025	USD	35 914	35 523	0.02
270 000	CHENIERE CORPUS CHRISTI HOLDINGS LLC 7% 30/06/2024	USD	313 542	310 978	0.19
178 000	CHUBB INA HOLDINGS INC 1.375% 15/09/2030	USD	175 387	165 332	0.10
49 000	CHUBB INA HOLDINGS INC 4.35% 03/11/2045	USD	66 389	59 579	0.04
75 000	CIGNA CORP 2.4% 15/03/2030	USD	79 068	75 036	0.04
165 000	CIGNA CORP 3.4% 01/03/2027	USD	185 678	180 187	0.11
139 000	CIGNA CORP 3.4% 15/03/2050	USD	140 554	138 048	0.08
99 000	CIGNA CORP 3.75% 15/07/2023	USD	106 882	105 743	0.06
310 000	CIGNA CORP 4.375% 15/10/2028	USD	370 554	354 935	0.21
123 000	CIGNA CORP 4.8% 15/07/2046	USD	155 676	149 032	0.09
152 000	CIGNA CORP 4.8% 15/08/2038	USD	193 568	183 514	0.11
180 000	CIGNA CORP 4.9% 15/12/2048	USD	240 829	222 430	0.13
65 000	CISCO SYSTEMS INC 2.5% 20/09/2026	USD	71 136	69 946	0.04
246 000	CISCO SYSTEMS INC 5.5% 15/01/2040	USD	368 748	339 687	0.20
500 000	CITIBANK NA 3.65% 23/01/2024	USD	545 740	541 635	0.32
264 000	CITIGROUP INC FRN 01/06/2024	USD	286 004	282 644	0.17
300 000	CITIGROUP INC FRN 03/06/2031	USD	315 437	301 389	0.18
300 000	CITIGROUP INC FRN 08/04/2026	USD	325 119	321 717	0.19
238 000	CITIGROUP INC FRN 10/01/2028	USD	267 540	264 989	0.16
510 000	CITIGROUP INC FRN 15/05/2024	USD	525 549	521 561	0.31
272 000	CITIGROUP INC FRN 20/03/2030	USD	315 674	303 625	0.18
60 000	CITIGROUP INC FRN 24/01/2039	USD	71 472	65 975	0.04
247 000	CITIGROUP INC FRN 24/04/2025	USD	267 068	264 759	0.16
100 000	CITIGROUP INC FRN 24/07/2028	USD	114 618	110 180	0.07
143 000	CITIGROUP INC FRN 27/10/2028	USD	160 576	155 811	0.09

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

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Bonds (continued)				
294 000	CITIGROUP INC FRN 28/01/2027	USD	291 526	289 158	0.17
108 000	CITIGROUP INC FRN 30/10/2024	USD	108 882	108 141	0.06
300 000	CITIGROUP INC FRN 31/03/2031	USD	358 086	343 458	0.20
70 000	CITIGROUP INC 2.7% 27/10/2022	USD	72 850	72 307	0.04
52 000	CITIGROUP INC 3.2% 21/10/2026	USD	57 520	56 378	0.03
101 000	CITIGROUP INC 3.4% 01/05/2026	USD	112 708	110 605	0.07
200 000	CITIGROUP INC 3.7% 12/01/2026	USD	225 756	221 662	0.13
128 000	CITIGROUP INC 4.125% 25/07/2028	USD	147 186	143 398	0.09
26 000	CITIGROUP INC 4.4% 10/06/2025	USD	29 634	29 071	0.02
257 000	CITIGROUP INC 4.45% 29/09/2027	USD	299 404	292 222	0.17
112 000	CITIGROUP INC 4.6% 09/03/2026	USD	130 006	128 003	0.08
225 000	CITIGROUP INC 4.65% 23/07/2048	USD	306 804	280 060	0.17
50 000	CITIGROUP INC 4.65% 30/07/2045	USD	66 566	61 463	0.04
96 000	CITIGROUP INC 4.75% 18/05/2046	USD	126 986	116 091	0.07
315 000	CITIGROUP INC 5.5% 13/09/2025	USD	375 546	368 981	0.22
55 000	CITIGROUP INC 5.875% 30/01/2042	USD	80 787	76 392	0.05
183 000	CITIGROUP INC 6.625% 15/06/2032	USD	256 889	244 400	0.15
82 000	CITIGROUP INC 6.675% 13/09/2043	USD	128 416	121 791	0.07
169 000	CITIGROUP INC 8.125% 15/07/2039	USD	293 668	282 396	0.17
50 000	COCA-COLA CO 1% 15/03/2028	USD	49 643	47 944	0.03
206 000	COCA-COLA CO 1.375% 15/03/2031	USD	204 135	191 259	0.11
64 000	COCA-COLA CO 1.65% 01/06/2030	USD	64 759	61 438	0.04
111 000	COCA-COLA CO 2.5% 01/06/2040	USD	116 675	105 313	0.06
38 000	COCA-COLA CO 2.5% 15/03/2051	USD	36 686	33 921	0.02
100 000	COCA-COLA CO 2.6% 01/06/2050	USD	104 675	90 937	0.05
28 000	COCA-COLA CO 2.75% 01/06/2060	USD	26 608	25 707	0.02
5 000	COCA-COLA CO 2.875% 27/10/2025	USD	5 552	5 432	0.00
57 000	COCA-COLA CO 3% 05/03/2051	USD	55 707	55 835	0.03
465 000	COCA-COLA CO 3.375% 25/03/2027	USD	530 084	517 567	0.31
131 000	COCA-COLA CO 3.45% 25/03/2030	USD	153 393	145 092	0.09
51 000	COMMONWEALTH EDISON CO 3% 01/03/2050	USD	55 276	50 023	0.03
95 000	COMMONWEALTH EDISON CO 4% 01/03/2048	USD	120 406	108 840	0.06
139 000	CONAGRA BRANDS INC 1.375% 01/11/2027	USD	139 809	135 196	0.08
115 000	CONAGRA BRANDS INC 4.6% 01/11/2025	USD	134 257	131 498	0.08
110 000	CONAGRA BRANDS INC 4.85% 01/11/2028	USD	135 734	129 714	0.08
38 000	CONAGRA BRANDS INC 5.3% 01/11/2038	USD	49 599	47 312	0.03
30 000	CONAGRA BRANDS INC 5.4% 01/11/2048	USD	42 370	38 851	0.02
37 000	CONNECTICUT LIGHT AND POWER CO 4% 01/04/2048	USD	47 657	43 045	0.03
236 000	CONSOLIDATED EDISON CO OF NEW YORK INC 3.35% 01/04/2030	USD	270 068	255 328	0.15
50 000	CONSOLIDATED EDISON CO OF NEW YORK INC 3.85% 15/06/2046	USD	58 375	53 835	0.03
50 000	CONSOLIDATED EDISON CO OF NEW YORK INC 3.95% 01/03/2043	USD	57 007	55 124	0.03
100 000	CONSOLIDATED EDISON CO OF NEW YORK INC 3.95% 01/04/2050	USD	120 097	110 743	0.07
16 000	CONSOLIDATED EDISON CO OF NEW YORK INC 4.125% 15/05/2049	USD	19 166	18 056	0.01
54 000	CONSOLIDATED EDISON CO OF NEW YORK INC 4.3% 01/12/2056	USD	68 636	61 881	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Bonds (continued)				
251 000	CONSOLIDATED EDISON CO OF NEW YORK INC 4.45% 15/03/2044	USD	295 090	294 167	0.18
43 000	CONSOLIDATED EDISON CO OF NEW YORK INC 4.625% 01/12/2054	USD	56 898	51 671	0.03
22 000	CONSOLIDATED EDISON CO OF NEW YORK INC 4.65% 01/12/2048	USD	28 291	26 754	0.02
78 000	CONSOLIDATED EDISON CO OF NEW YORK INC 6.75% 01/04/2038	USD	118 585	113 148	0.07
250 000	COOPERATIEVE RABOBANK UA 4.625% 01/12/2023	USD	277 698	274 015	0.16
246 000	COOPERATIEVE RABOBANK UA 5.25% 24/05/2041	USD	357 207	324 349	0.19
87 000	CORNING INC 5.45% 15/11/2079	USD	106 860	111 497	0.07
250 000	CREDIT SUISSE GROUP FUNDING GUERNSEY LTD 4.875% 15/05/2045	USD	336 818	301 545	0.18
300 000	CROWN CASTLE INTERNATIONAL CORP 2.25% 15/01/2031	USD	296 109	290 187	0.17
92 000	CROWN CASTLE INTERNATIONAL CORP 2.9% 01/04/2041	USD	86 340	85 656	0.05
139 000	CROWN CASTLE INTERNATIONAL CORP 3.8% 15/02/2028	USD	158 491	152 543	0.09
79 000	CVS HEALTH CORP 1.3% 21/08/2027	USD	78 682	77 042	0.05
277 000	CVS HEALTH CORP 1.875% 28/02/2031	USD	263 443	262 496	0.16
78 000	CVS HEALTH CORP 2.7% 21/08/2040	USD	77 207	71 989	0.04
178 000	CVS HEALTH CORP 2.75% 01/12/2022	USD	185 035	183 587	0.11
160 000	CVS HEALTH CORP 2.875% 01/06/2026	USD	174 750	170 851	0.10
50 000	CVS HEALTH CORP 3.70% 09/03/2023 3.7% 09/03/2023	USD	53 385	52 905	0.03
90 000	CVS HEALTH CORP 3.75% 01/04/2030	USD	103 732	98 854	0.06
216 000	CVS HEALTH CORP 3.875% 20/07/2025	USD	243 756	239 289	0.14
41 000	CVS HEALTH CORP 4.125% 01/04/2040	USD	47 711	45 460	0.03
625 000	CVS HEALTH CORP 4.3% 25/03/2028	USD	734 877	711 243	0.41
501 000	CVS HEALTH CORP 4.78% 25/03/2038 4.78% 25/03/2038	USD	609 779	599 050	0.35
515 000	CVS HEALTH CORP 5.05% 25/03/2048	USD	679 896	633 799	0.37
159 000	CVS HEALTH CORP 5.125% 20/07/2045	USD	206 968	198 023	0.12
122 000	DAIMLER FINANCE NORTH AMERICA LLC 8.5% 18/01/2031	USD	189 655	181 909	0.11
52 000	DEERE & CO 3.9% 09/06/2042	USD	65 148	60 672	0.04
200 000	DELL INTERNATIONAL LLC / EMC CORP - 144A - 4% 15/07/2024	USD	219 719	217 730	0.13
468 000	DELL INTERNATIONAL LLC / EMC CORP - 144A - 6.02% 15/06/2026	USD	570 610	558 675	0.32
126 000	DELL INTERNATIONAL LLC / EMC CORP - 144A - 8.1% 15/07/2036	USD	183 931	186 408	0.11
133 000	DELL INTERNATIONAL LLC / EMC CORP - 144A - 8.35% 15/07/2046	USD	198 991	208 896	0.12
150 000	DEUTSCHE BANK AG/NEW YORK NY FRN 18/09/2024	USD	153 354	153 935	0.09
233 000	DEUTSCHE BANK AG/NEW YORK NY FRN 18/09/2031	USD	246 479	243 765	0.15
150 000	DEUTSCHE BANK AG/NEW YORK NY FRN 24/11/2026	USD	152 012	151 929	0.09
150 000	DEUTSCHE BANK NY FRN 26/11/2025	USD	163 476	162 615	0.10
370 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 8.75% 15/06/2030	USD	572 845	551 281	0.32
281 000	DIAMOND 1 FINANCE CORP / DIAMOND 2 FINANCE CORP - 144A - 5.45% 15/06/2023	USD	310 963	306 543	0.18
243 000	DISCOVERY COMMUNICATIONS LLC 3.95% 20/03/2028	USD	269 479	266 984	0.16
134 000	DISCOVERY COMMUNICATIONS LLC 4% 15/09/2055	USD	148 093	131 258	0.08
62 000	DISCOVERY COMMUNICATIONS LLC 4.65% 15/05/2050	USD	74 058	68 751	0.04
79 000	DISCOVERY COMMUNICATIONS LLC 5.2% 20/09/2047	USD	99 210	92 877	0.06
80 000	DOW CHEMICAL CO 3.6% 15/11/2050	USD	85 258	81 838	0.05
70 000	DOW CHEMICAL CO 4.375% 15/11/2042	USD	83 540	80 545	0.05
129 000	DOWDUPONT INC 4.493% 15/11/2025	USD	149 898	146 598	0.09

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Bonds (continued)				
113 000	DOWDUPONT INC 5.319% 15/11/2038	USD	151 535	143 024	0.09
174 000	DOWDUPONT INC 5.419% 15/11/2048	USD	245 716	229 483	0.14
85 000	DUPONT DE NEMOURS INC 2.169% 01/05/2023	USD	86 129	85 246	0.05
125 000	DUPONT DE NEMOURS INC 4.725% 15/11/2028	USD	152 371	146 404	0.09
56 000	EATON CORP 4.15% 02/11/2042	USD	67 289	64 406	0.04
68 000	ELI LILLY & CO 4.15% 15/03/2059	USD	84 063	81 331	0.05
106 000	ELI LILLY AND CO 2.25% 15/05/2050	USD	101 334	90 263	0.05
106 000	ELI LILLY AND CO 3.95% 15/03/2049	USD	138 516	121 616	0.07
84 000	ENBRIDGE INC 3.125% 15/11/2029	USD	91 378	88 176	0.05
95 000	EQUINIX INC 3.2% 18/11/2029	USD	103 147	100 260	0.06
82 000	EQUINIX INC 5.375% 15/05/2027	USD	88 739	88 106	0.05
97 000	ESSENTIAL UTILITIES INC 3.351% 15/04/2050	USD	94 279	95 980	0.06
38 000	EVERSOURCE ENERGY 3.45% 15/01/2050	USD	41 172	38 877	0.02
50 000	FEDEX CORP 4.05% 15/02/2048	USD	60 270	54 567	0.03
193 000	FEDEX CORP 4.55% 01/04/2046	USD	244 187	224 453	0.13
40 000	FEDEX CORP 4.75% 15/11/2045	USD	49 723	47 967	0.03
66 000	FEDEX CORP 5.25% 15/05/2050	USD	90 601	85 602	0.05
171 000	FISERV INC 3.2% 01/07/2026	USD	188 347	185 332	0.11
337 000	FISERV INC 3.5% 01/07/2029	USD	383 860	365 173	0.22
39 000	FISERV INC 4.2% 01/10/2028	USD	46 199	44 284	0.03
148 000	FISERV INC 4.4% 01/07/2049	USD	194 468	172 959	0.10
191 000	FORTIS INC/CANADA 3.055% 04/10/2026	USD	209 592	204 813	0.12
174 000	GENERAL MILLS INC 4.2% 17/04/2028	USD	206 785	198 127	0.12
276 000	GILEAD SCIENCES INC 0.75% 29/09/2023	USD	277 019	276 353	0.16
76 000	GILEAD SCIENCES INC 2.6% 01/10/2040	USD	75 631	69 922	0.04
126 000	GILEAD SCIENCES INC 2.8% 01/10/2050	USD	117 189	112 449	0.07
190 000	GILEAD SCIENCES INC 2.95% 01/03/2027	USD	204 534	203 769	0.12
5 000	GILEAD SCIENCES INC 3.5% 01/02/2025	USD	5 507	5 441	0.00
202 000	GILEAD SCIENCES INC 3.65% 01/03/2026	USD	228 219	223 016	0.13
105 000	GILEAD SCIENCES INC 4.15% 01/03/2047	USD	126 150	116 974	0.07
137 000	GILEAD SCIENCES INC 4.5% 01/02/2045	USD	162 408	159 500	0.10
162 000	GILEAD SCIENCES INC 4.75% 01/03/2046	USD	206 346	195 494	0.12
72 000	GILEAD SCIENCES INC 4.8% 01/04/2044	USD	92 536	87 132	0.05
66 000	GILEAD SCIENCES INC 5.65% 01/12/2041	USD	93 334	88 059	0.05
100 000	GLAXOSMITHKLINE CAPITAL INC 3.875% 15/05/2028	USD	118 051	113 320	0.07
240 000	GLAXOSMITHKLINE CAPITAL INC 6.375% 15/05/2038	USD	367 318	350 170	0.21
499 000	GLAXOSMITHKLINE CAPITAL PLC 0.534% 01/10/2023	USD	500 112	500 601	0.30
62 000	GOLDMAN SACHS CAPITAL I 6.345% 15/02/2034	USD	85 885	85 275	0.05
236 000	GOLDMAN SACHS GROUP INC FRN 01/05/2029	USD	276 584	267 133	0.16
150 000	GOLDMAN SACHS GROUP INC FRN 09/12/2026	USD	151 071	147 905	0.09
150 000	GOLDMAN SACHS GROUP INC FRN 22/04/2042	USD	151 445	151 374	0.09
169 000	GOLDMAN SACHS GROUP INC FRN 23/04/2029	USD	193 178	186 757	0.11
76 000	GOLDMAN SACHS GROUP INC FRN 23/04/2039	USD	95 701	89 285	0.05
149 000	GOLDMAN SACHS GROUP INC FRN 24/07/2023	USD	156 288	153 390	0.09

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
190 000	GOLDMAN SACHS GROUP INC FRN 29/09/2025	USD	207 807	204 108	0.12
195 000	GOLDMAN SACHS GROUP INC FRN 31/10/2038	USD	234 818	220 726	0.13
151 000	GOLDMAN SACHS GROUP INC 2.6% 07/02/2030	USD	160 288	154 050	0.09
350 000	GOLDMAN SACHS GROUP INC 3.2% 23/02/2023	USD	369 348	367 031	0.22
213 000	GOLDMAN SACHS GROUP INC 3.5% 01/04/2025	USD	234 841	231 746	0.14
189 000	GOLDMAN SACHS GROUP INC 3.5% 16/11/2026	USD	210 287	206 367	0.12
117 000	GOLDMAN SACHS GROUP INC 3.5% 23/01/2025	USD	128 334	126 824	0.08
60 000	GOLDMAN SACHS GROUP INC 3.625% 20/02/2024	USD	65 265	64 710	0.04
159 000	GOLDMAN SACHS GROUP INC 3.625% 22/01/2023	USD	169 271	167 791	0.10
254 000	GOLDMAN SACHS GROUP INC 3.75% 22/05/2025	USD	282 498	278 648	0.17
135 000	GOLDMAN SACHS GROUP INC 3.75% 25/02/2026	USD	152 433	149 923	0.09
175 000	GOLDMAN SACHS GROUP INC 3.8% 15/03/2030	USD	202 954	194 124	0.12
142 000	GOLDMAN SACHS GROUP INC 3.85% 08/07/2024	USD	155 858	154 492	0.09
166 000	GOLDMAN SACHS GROUP INC 3.85% 26/01/2027	USD	188 322	183 722	0.11
221 000	GOLDMAN SACHS GROUP INC 4% 03/03/2024	USD	243 611	241 447	0.14
78 000	GOLDMAN SACHS GROUP INC 4.25% 21/10/2025	USD	88 952	87 423	0.05
195 000	GOLDMAN SACHS GROUP INC 4.75% 21/10/2045	USD	260 437	243 764	0.15
94 000	GOLDMAN SACHS GROUP INC 4.8% 08/07/2044	USD	128 856	117 817	0.07
149 000	GOLDMAN SACHS GROUP INC 5.15% 22/05/2045	USD	186 713	191 662	0.11
62 000	GOLDMAN SACHS GROUP INC 6.125% 15/02/2033	USD	89 300	83 233	0.05
166 000	GOLDMAN SACHS GROUP INC 6.25% 01/02/2041	USD	253 287	237 481	0.14
433 000	GOLDMAN SACHS GROUP INC 6.75% 01/10/2037	USD	655 268	616 517	0.36
105 000	HALLIBURTON CO 2.92% 01/03/2030	USD	106 571	105 362	0.06
75 000	HALLIBURTON CO 4.85% 15/11/2035	USD	85 416	84 480	0.05
131 000	HALLIBURTON CO 5% 15/11/2045	USD	147 541	148 356	0.09
65 000	HALLIBURTON CO 7.45% 15/09/2039	USD	92 688	92 050	0.05
50 000	HCA INC 4.125% 15/06/2029	USD	57 362	55 586	0.03
81 000	HCA INC 4.5% 15/02/2027	USD	92 857	91 378	0.05
128 000	HCA INC 4.75% 01/05/2023	USD	139 738	137 955	0.08
160 000	HCA INC 5% 15/03/2024	USD	179 805	178 285	0.11
85 000	HCA INC 5.125% 15/06/2039	USD	108 588	102 983	0.06
83 000	HCA INC 5.25% 15/04/2025	USD	96 651	95 408	0.06
109 000	HCA INC 5.25% 15/06/2026	USD	128 305	126 563	0.08
111 000	HCA INC 5.25% 15/06/2049	USD	143 832	136 697	0.08
87 000	HCA INC 5.5% 15/06/2047	USD	114 068	109 088	0.06
175 000	HEWLETT PACKARD ENTERPRISE CO FRN 15/10/2022	USD	186 122	183 626	0.11
229 000	HEWLETT PACKARD ENTERPRISE CO FRN 15/10/2025	USD	265 893	261 216	0.16
98 000	HEWLETT PACKARD ENTERPRISE CO FRN 15/10/2045	USD	128 068	128 480	0.08
145 000	HEWLETT PACKARD ENTERPRISE CO 2.25% 01/04/2023	USD	150 247	149 375	0.09
136 000	HEWLETT PACKARD ENTERPRISE CO 4.65% 01/10/2024	USD	154 042	152 082	0.09
20 000	HOME DEPOT INC 2.125% 15/09/2026	USD	21 492	20 961	0.01
76 000	HOME DEPOT INC 2.375% 15/03/2051	USD	68 343	66 372	0.04
140 000	HOME DEPOT INC 2.7% 15/04/2030	USD	155 115	146 950	0.09
257 000	HOME DEPOT INC 2.8% 14/09/2027	USD	287 046	277 372	0.17

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Bonds (continued)				
155 000	HOME DEPOT INC 2.95% 15/06/2029	USD	174 356	165 985	0.10
85 000	HOME DEPOT INC 3% 01/04/2026	USD	94 523	92 602	0.06
70 000	HOME DEPOT INC 3.125% 15/12/2049	USD	78 930	71 004	0.04
125 000	HOME DEPOT INC 3.3% 15/04/2040	USD	144 997	132 914	0.08
48 000	HOME DEPOT INC 3.35% 15/04/2050	USD	55 956	50 508	0.03
75 000	HOME DEPOT INC 3.35% 15/09/2025	USD	83 867	82 427	0.05
60 000	HOME DEPOT INC 3.5% 15/09/2056	USD	68 567	64 502	0.04
70 000	HOME DEPOT INC 3.9% 15/06/2047	USD	87 864	80 060	0.05
147 000	HOME DEPOT INC 4.25% 01/04/2046	USD	192 253	175 706	0.10
56 000	HOME DEPOT INC 4.4% 15/03/2045	USD	73 783	68 472	0.04
54 000	HOME DEPOT INC 4.5% 06/12/2048	USD	73 901	67 606	0.04
104 000	HOME DEPOT INC 4.875% 15/02/2044	USD	145 924	134 197	0.08
185 000	HOME DEPOT INC 5.875% 16/12/2036	USD	277 603	257 067	0.15
55 000	HOME DEPOT INC 5.95% 01/04/2041	USD	84 476	78 141	0.05
130 000	HP INC 3% 17/06/2027	USD	142 098	139 135	0.08
86 000	HP INC 6% 15/09/2041	USD	110 906	112 113	0.07
200 000	HSBC HOLDINGS PLC FRN 04/06/2031	USD	213 242	201 974	0.12
250 000	HSBC HOLDINGS PLC FRN 11/03/2025	USD	274 392	269 470	0.16
250 000	HSBC HOLDINGS PLC FRN 12/09/2026	USD	286 188	277 533	0.17
264 000	HSBC HOLDINGS PLC FRN 13/03/2028	USD	302 007	291 509	0.17
250 000	HSBC HOLDINGS PLC FRN 18/05/2024	USD	269 693	266 750	0.16
200 000	HSBC HOLDINGS PLC FRN 19/06/2029	USD	235 560	226 896	0.14
250 000	HSBC HOLDINGS PLC 4.25% 14/03/2024	USD	273 984	272 958	0.16
500 000	HSBC HOLDINGS PLC 4.3% 08/03/2026	USD	566 800	563 205	0.33
200 000	HSBC HOLDINGS PLC 4.375% 23/11/2026	USD	229 142	224 800	0.13
212 000	HSBC HOLDINGS PLC 5.25% 14/03/2044	USD	260 355	263 058	0.16
100 000	HSBC HOLDINGS PLC 6.5% 02/05/2036	USD	144 889	133 759	0.08
200 000	HSBC HOLDINGS PLC 6.5% 15/09/2037	USD	290 200	271 234	0.16
125 000	HSBC HOLDINGS PLC 6.8% 01/06/2038	USD	181 753	175 088	0.10
283 000	ILLINOIS TOOL WORKS INC 2.65% 15/11/2026	USD	312 118	304 986	0.18
70 000	ILLINOIS TOOL WORKS INC 3.9% 01/09/2042	USD	85 802	80 950	0.05
200 000	ING GROEP NV 4.1% 02/10/2023	USD	219 644	216 496	0.13
250 000	ING GROEP NV 4.55% 02/10/2028	USD	303 584	289 063	0.17
100 000	INTEL CORP 2.45% 15/11/2029	USD	107 115	103 030	0.06
51 000	INTEL CORP 2.6% 19/05/2026	USD	55 621	54 473	0.03
151 000	INTEL CORP 2.7% 15/12/2022	USD	158 340	156 940	0.09
67 000	INTEL CORP 3.1% 15/02/2060	USD	69 021	64 425	0.04
66 000	INTEL CORP 3.15% 11/05/2027	USD	74 017	72 252	0.04
126 000	INTEL CORP 3.25% 15/11/2049	USD	134 383	127 487	0.08
277 000	INTEL CORP 3.4% 25/03/2025	USD	307 999	303 260	0.18
125 000	INTEL CORP 3.734% 08/12/2047	USD	149 843	136 530	0.08
130 000	INTEL CORP 3.9% 25/03/2030	USD	155 968	148 061	0.09
71 000	INTEL CORP 4.1% 11/05/2047	USD	90 143	81 573	0.05
44 000	INTEL CORP 4.1% 19/05/2046	USD	55 712	50 640	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Bonds (continued)				
126 000	INTEL CORP 4.75% 25/03/2050	USD	164 846	159 924	0.10
68 000	INTEL CORP 4.95% 25/03/2060	USD	96 286	91 042	0.05
172 000	INTERCONTINENTAL EXCHANGE INC 2.1% 15/06/2030	USD	172 227	167 874	0.10
124 000	INTERCONTINENTAL EXCHANGE INC 2.65% 15/09/2040	USD	126 464	115 533	0.07
88 000	INTERCONTINENTAL EXCHANGE INC 3% 15/06/2050	USD	92 350	82 622	0.05
96 000	INTERCONTINENTAL EXCHANGE INC 3% 15/09/2060	USD	95 294	86 516	0.05
86 000	INTERCONTINENTAL EXCHANGE INC 4.25% 21/09/2048	USD	110 694	97 337	0.06
330 000	INTERNATIONAL BUSINESS MACHINES CORP 3% 15/05/2024	USD	356 484	354 136	0.21
150 000	INTERNATIONAL BUSINESS MACHINES CORP 3.3% 15/05/2026	USD	168 595	164 592	0.10
130 000	INTERNATIONAL BUSINESS MACHINES CORP 3.375% 01/08/2023	USD	140 027	138 892	0.08
100 000	INTERNATIONAL BUSINESS MACHINES CORP 3.45% 19/02/2026	USD	113 138	110 356	0.07
415 000	INTERNATIONAL BUSINESS MACHINES CORP 3.5% 15/05/2029	USD	466 059	456 341	0.27
339 000	INTERNATIONAL BUSINESS MACHINES CORP 3.625% 12/02/2024	USD	369 047	368 116	0.22
48 000	INTERNATIONAL BUSINESS MACHINES CORP 4% 20/06/2042	USD	57 332	54 684	0.03
185 000	INTERNATIONAL BUSINESS MACHINES CORP 4.25% 15/05/2049	USD	237 555	216 622	0.13
79 000	INTERNATIONAL PAPER CO 4.4% 15/08/2047	USD	96 870	93 352	0.06
200 000	ITC HOLDINGS CORP 2.7% 15/11/2022	USD	206 848	206 092	0.12
367 000	JOHN DEERE CAPITAL CORP 2.8% 06/03/2023	USD	385 189	384 446	0.23
50 000	JOHNSON & JOHNSON 0.95% 01/09/2027	USD	49 960	48 885	0.03
166 000	JOHNSON & JOHNSON 1.3% 01/09/2030	USD	165 378	157 109	0.09
47 000	JOHNSON & JOHNSON 2.1% 01/09/2040	USD	46 356	43 043	0.03
31 000	JOHNSON & JOHNSON 2.25% 01/09/2050	USD	30 869	27 557	0.02
191 000	JOHNSON & JOHNSON 2.45% 01/03/2026	USD	207 182	204 131	0.12
37 000	JOHNSON & JOHNSON 2.45% 01/09/2060	USD	37 801	32 838	0.02
131 000	JOHNSON & JOHNSON 2.9% 15/01/2028	USD	144 909	142 337	0.08
101 000	JOHNSON & JOHNSON 2.95% 03/03/2027	USD	112 635	110 437	0.07
61 000	JOHNSON & JOHNSON 3.4% 15/01/2038	USD	72 375	67 378	0.04
51 000	JOHNSON & JOHNSON 3.55% 01/03/2036	USD	62 161	57 764	0.03
273 000	JOHNSON & JOHNSON 3.625% 03/03/2037	USD	317 816	309 361	0.18
152 000	JOHNSON & JOHNSON 3.7% 01/03/2046	USD	182 411	172 827	0.10
71 000	JOHNSON & JOHNSON 3.75% 03/03/2047	USD	90 776	81 738	0.05
71 000	JOHNSON & JOHNSON 5.95% 15/08/2037	USD	110 685	101 306	0.06
157 000	JPMORGAN CHASE & CO FRN 01/02/2028	USD	180 417	174 305	0.10
350 000	JPMORGAN CHASE & CO FRN 01/03/2025	USD	377 934	373 663	0.22
200 000	JPMORGAN CHASE & CO FRN 05/12/2024	USD	220 618	216 530	0.13
155 000	JPMORGAN CHASE & CO FRN 05/12/2029	USD	189 653	178 766	0.11
350 000	JPMORGAN CHASE & CO FRN 13/03/2026	USD	368 410	361 039	0.22
118 000	JPMORGAN CHASE & CO FRN 13/05/2031	USD	129 301	121 450	0.07
183 000	JPMORGAN CHASE & CO FRN 15/10/2030	USD	199 283	187 789	0.11
235 000	JPMORGAN CHASE & CO FRN 15/11/2048	USD	283 918	261 529	0.16
30 000	JPMORGAN CHASE & CO FRN 16/09/2024	USD	30 242	30 045	0.02
200 000	JPMORGAN CHASE & CO FRN 19/11/2026	USD	202 486	197 008	0.12
257 000	JPMORGAN CHASE & CO FRN 19/11/2041	USD	264 016	234 464	0.14
224 000	JPMORGAN CHASE & CO FRN 22/02/2048	USD	294 155	259 394	0.15

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Bonds (continued)				
400 000	JPMORGAN CHASE & CO FRN 22/04/2026	USD	422 592	413 568	0.25
400 000	JPMORGAN CHASE & CO FRN 22/04/2031	USD	429 716	403 572	0.24
300 000	JPMORGAN CHASE & CO FRN 22/04/2041	USD	299 699	299 247	0.18
207 000	JPMORGAN CHASE & CO FRN 22/04/2051	USD	212 473	201 237	0.12
400 000	JPMORGAN CHASE & CO FRN 23/01/2029	USD	455 089	436 268	0.26
150 000	JPMORGAN CHASE & CO FRN 23/01/2049	USD	178 659	165 143	0.10
400 000	JPMORGAN CHASE & CO FRN 23/07/2024	USD	433 924	427 636	0.25
132 000	JPMORGAN CHASE & CO FRN 23/07/2029	USD	157 233	150 506	0.09
100 000	JPMORGAN CHASE & CO FRN 24/03/2031	USD	121 156	115 916	0.07
29 000	JPMORGAN CHASE & CO FRN 29/01/2027	USD	33 302	32 229	0.02
66 000	JPMORGAN CHASE & CO 2.7% 18/05/2023	USD	69 269	68 878	0.04
400 000	JPMORGAN CHASE & CO 2.95% 01/10/2026	USD	444 544	431 056	0.26
203 000	JPMORGAN CHASE & CO 2.972% 15/01/2023	USD	208 244	206 800	0.12
400 000	JPMORGAN CHASE & CO 3.2% 15/06/2026	USD	447 796	434 740	0.26
400 000	JPMORGAN CHASE & CO 3.2% 25/01/2023	USD	424 384	420 436	0.25
204 000	JPMORGAN CHASE & CO 3.625% 01/12/2027	USD	231 991	223 617	0.13
300 000	JPMORGAN CHASE & CO 3.875% 01/02/2024	USD	327 645	327 492	0.20
548 000	JPMORGAN CHASE & CO 3.875% 10/09/2024	USD	609 115	599 122	0.35
204 000	JPMORGAN CHASE & CO 4.95% 01/06/2045	USD	289 099	257 295	0.15
501 000	JPMORGAN CHASE & CO 5.5% 15/10/2040	USD	710 901	661 239	0.38
132 000	JPMORGAN CHASE & CO 6.4% 15/05/2038	USD	201 369	188 183	0.11
227 000	KEURIG DR PEPPER INC 4.597% 25/05/2028	USD	274 210	264 162	0.16
53 000	KROGER CO 4.45% 01/02/2047	USD	65 236	61 069	0.04
60 000	LAM RESEARCH CORP 4% 15/03/2029	USD	71 420	68 505	0.04
200 000	LLOYDS BANKING GROUP PLC FRN 07/11/2023	USD	209 216	206 996	0.12
400 000	LLOYDS BANKING GROUP PLC 3.75% 11/01/2027	USD	452 218	441 392	0.26
200 000	LLOYDS BANKING GROUP PLC 4.05% 16/08/2023	USD	217 635	215 564	0.13
200 000	LLOYDS BANKING GROUP PLC 4.45% 08/05/2025	USD	228 511	224 460	0.13
400 000	LLOYDS BANKING GROUP PLC 4.582% 10/12/2025	USD	456 624	448 716	0.27
86 000	LOWE'S COS INC 3% 15/10/2050	USD	89 713	81 270	0.05
133 000	LOWE'S COS INC 3.65% 05/04/2029	USD	153 842	146 872	0.09
55 000	LOWE'S COS INC 3.7% 15/04/2046	USD	63 754	58 238	0.03
246 000	LOWE'S COS INC 4.05% 03/05/2047	USD	280 465	273 053	0.16
109 000	LOWE'S COS INC 4.5% 15/04/2030	USD	133 874	126 748	0.08
69 000	LYB INTERNATIONAL FINANCE BV 4.875% 15/03/2044	USD	83 555	82 165	0.05
148 000	LYB INTERNATIONAL FINANCE III LLC 3.625% 01/04/2051	USD	146 340	148 281	0.09
130 000	LYB INTERNATIONAL FINANCE 4.2% 15/10/2049	USD	145 541	142 193	0.08
66 000	LYONDELLBASELL INDUSTRIES NV 4.625% 26/02/2055	USD	77 220	75 915	0.05
161 000	MANULIFE FINANCIAL CORP 4.15% 04/03/2026	USD	187 658	181 914	0.11
269 000	MARATHON PETROLEUM CORP 4.5% 01/05/2023	USD	291 448	288 328	0.17
88 000	MARATHON PETROLEUM CORP 6.5% 01/03/2041	USD	116 846	117 066	0.07
123 000	MARSH & MCLENNAN COS INC 3.875% 15/03/2024	USD	135 678	134 117	0.08
235 000	MARSH & MCLENNAN COS INC 4.375% 15/03/2029	USD	280 461	272 060	0.16
49 000	MARSH & MCLENNAN COS INC 4.9% 15/03/2049	USD	70 615	63 908	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
8 000	MASTERCARD INC 2.95% 01/06/2029	USD	8 982	8 634	0.01
130 000	MASTERCARD INC 3.3% 26/03/2027	USD	147 457	143 559	0.09
190 000	MASTERCARD INC 3.35% 26/03/2030	USD	220 509	210 490	0.13
45 000	MASTERCARD INC 3.375% 01/04/2024	USD	49 221	48 789	0.03
76 000	MASTERCARD INC 3.65% 01/06/2049	USD	93 558	84 683	0.05
80 000	MASTERCARD INC 3.85% 26/03/2050	USD	100 262	91 783	0.05
300 000	MCDONALD’S CORP 3.5% 01/07/2027	USD	332 040	331 884	0.20
300 000	MCDONALD’S CORP 3.8% 01/04/2028	USD	335 430	335 271	0.20
173 000	MERCK & CO INC 2.4% 15/09/2022	USD	178 173	177 197	0.11
60 000	MERCK & CO INC 2.45% 24/06/2050	USD	60 995	53 266	0.03
27 000	MERCK & CO INC 3.4% 07/03/2029	USD	30 738	29 953	0.02
135 000	MERCK & CO INC 3.7% 10/02/2045	USD	163 537	150 140	0.09
67 000	MERCK & CO INC 3.9% 07/03/2039	USD	80 647	76 790	0.05
80 000	MERCK & CO INC 4% 07/03/2049	USD	101 520	93 194	0.06
158 000	MERCK & CO INC 4.15% 18/05/2043	USD	203 026	186 923	0.11
300 000	METLIFE INC 4.875% 13/11/2043	USD	384 747	384 567	0.23
355 000	MICROSOFT CORP 2.4% 08/08/2026	USD	386 402	377 850	0.23
460 000	MICROSOFT CORP 2.525% 01/06/2050	USD	466 744	427 905	0.25
242 000	MICROSOFT CORP 2.675% 01/06/2060	USD	248 253	224 482	0.13
201 000	MICROSOFT CORP 2.7% 12/02/2025	USD	217 713	215 763	0.13
175 000	MICROSOFT CORP 2.875% 06/02/2024	USD	187 268	186 363	0.11
449 000	MICROSOFT CORP 2.921% 17/03/2052	USD	-	449 066	0.27
14 000	MICROSOFT CORP 3.041% 17/03/2062	USD	-	14 052	0.01
264 000	MICROSOFT CORP 3.125% 03/11/2025	USD	293 901	288 935	0.17
355 000	MICROSOFT CORP 3.3% 06/02/2027	USD	403 142	394 578	0.24
96 000	MICROSOFT CORP 3.45% 08/08/2036	USD	116 860	107 119	0.06
250 000	MICROSOFT CORP 3.5% 12/02/2035	USD	303 096	281 655	0.17
59 000	MICROSOFT CORP 3.7% 08/08/2046	USD	66 173	67 724	0.04
50 000	MICROSOFT CORP 4.25% 06/02/2047	USD	60 592	61 931	0.04
200 000	MITSUBISHI UFJ FINANCIAL GROUP INC 2.193% 25/02/2025	USD	210 398	207 844	0.12
200 000	MITSUBISHI UFJ FINANCIAL GROUP INC 2.623% 18/07/2022	USD	207 128	205 418	0.12
175 000	MITSUBISHI UFJ FINANCIAL GROUP INC 2.665% 25/07/2022	USD	181 282	179 919	0.11
400 000	MITSUBISHI UFJ FINANCIAL GROUP INC 2.801% 18/07/2024	USD	426 029	424 468	0.25
75 000	MITSUBISHI UFJ FINANCIAL GROUP INC 3.287% 25/07/2027	USD	83 745	82 430	0.05
100 000	MITSUBISHI UFJ FINANCIAL GROUP INC 3.455% 02/03/2023	USD	106 440	105 336	0.06
274 000	MITSUBISHI UFJ FINANCIAL GROUP INC 3.677% 22/02/2027	USD	307 185	305 526	0.18
100 000	MITSUBISHI UFJ FINANCIAL GROUP INC 3.741% 07/03/2029	USD	116 015	110 666	0.07
200 000	MITSUBISHI UFJ FINANCIAL GROUP INC 3.751% 18/07/2039	USD	236 977	219 046	0.13
181 000	MITSUBISHI UFJ FINANCIAL GROUP INC 3.761% 26/07/2023	USD	196 103	193 827	0.12
201 000	MITSUBISHI UFJ FINANCIAL GROUP INC 3.85% 01/03/2026	USD	230 942	224 262	0.13
100 000	MITSUBISHI UFJ FINANCIAL GROUP INC 3.961% 02/03/2028	USD	117 052	112 118	0.07
73 000	MITSUBISHI UFJ FINANCIAL GROUP INC 4.05% 11/09/2028	USD	86 494	82 662	0.05
200 000	MIZUHO FINANCIAL GROUP INC 3.17% 11/09/2027	USD	221 840	217 366	0.13
200 000	MIZUHO FINANCIAL GROUP INC 4.018% 05/03/2028	USD	234 597	224 134	0.13

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Bonds (continued)				
499 000	MONDELEZ INTERNATIONAL INC 0.625% 01/07/2022	USD	501 125	500 576	0.30
44 000	MONDELEZ INTERNATIONAL INC 2.625% 04/09/2050	USD	43 123	38 508	0.02
290 000	MORGAN STANLEY FRN 01/04/2031	USD	333 876	317 649	0.19
198 000	MORGAN STANLEY FRN 10/12/2026	USD	197 824	194 297	0.12
348 000	MORGAN STANLEY FRN 13/02/2032	USD	346 813	326 542	0.19
289 000	MORGAN STANLEY FRN 22/01/2031	USD	313 145	295 370	0.18
32 000	MORGAN STANLEY FRN 22/04/2039	USD	40 705	38 036	0.02
107 000	MORGAN STANLEY FRN 22/07/2028	USD	120 884	117 770	0.07
155 000	MORGAN STANLEY FRN 22/07/2038	USD	188 892	175 626	0.10
270 000	MORGAN STANLEY FRN 23/01/2030	USD	325 704	311 399	0.19
234 000	MORGAN STANLEY FRN 24/01/2029	USD	267 815	258 526	0.15
146 000	MORGAN STANLEY FRN 24/03/2051	USD	215 185	204 753	0.12
250 000	MORGAN STANLEY FRN 24/04/2024	USD	268 234	265 343	0.16
119 000	MORGAN STANLEY FRN 25/01/2052	USD	114 896	109 847	0.07
305 000	MORGAN STANLEY FRN 28/04/2026	USD	320 502	317 166	0.19
150 000	MORGAN STANLEY 2.75% 19/05/2022	USD	154 970	153 866	0.09
150 000	MORGAN STANLEY 3.125% 23/01/2023	USD	158 149	156 999	0.09
126 000	MORGAN STANLEY 3.125% 27/07/2026	USD	140 008	136 589	0.08
204 000	MORGAN STANLEY 3.625% 20/01/2027	USD	231 488	226 244	0.13
190 000	MORGAN STANLEY 3.7% 23/10/2024	USD	210 769	207 871	0.12
200 000	MORGAN STANLEY 3.75% 25/02/2023	USD	214 054	211 940	0.13
134 000	MORGAN STANLEY 3.875% 27/01/2026	USD	152 697	149 429	0.09
270 000	MORGAN STANLEY 3.875% 29/04/2024	USD	297 605	294 754	0.18
170 000	MORGAN STANLEY 3.95% 23/04/2027	USD	194 506	190 023	0.11
101 000	MORGAN STANLEY 4% 23/07/2025	USD	114 904	112 643	0.07
150 000	MORGAN STANLEY 4.1% 22/05/2023	USD	162 176	160 436	0.10
143 000	MORGAN STANLEY 4.3% 27/01/2045	USD	183 859	169 286	0.10
187 000	MORGAN STANLEY 4.35% 08/09/2026	USD	218 645	212 015	0.13
125 000	MORGAN STANLEY 4.375% 22/01/2047	USD	169 181	150 429	0.09
298 000	MORGAN STANLEY 4.875% 01/11/2022	USD	321 190	317 281	0.19
147 000	MORGAN STANLEY 6.375% 24/07/2042	USD	231 203	218 817	0.13
350 000	NATIONAL AUSTRALIA BANK LTD/NEW YORK 2.5% 22/05/2022	USD	360 223	358 180	0.21
63 000	NATIONAL OILWELL VARCO INC 3.95% 01/12/2042	USD	60 251	59 006	0.04
400 000	NATWEST GROUP PLC FRN 22/03/2025	USD	440 306	436 244	0.26
201 000	NATWEST GROUP PLC 5.125% 28/05/2024	USD	224 452	224 467	0.13
124 000	NEWMONT CORP 2.25% 01/10/2030	USD	123 484	121 607	0.07
20 000	NEWMONT MINING CORP 4.875% 15/03/2042	USD	26 967	24 754	0.01
200 000	NIKE INC 2.375% 01/11/2026	USD	217 171	213 152	0.13
19 000	NIKE INC 2.4% 27/03/2025	USD	20 228	20 119	0.01
56 000	NIKE INC 2.75% 27/03/2027	USD	61 140	60 388	0.04
31 000	NIKE INC 2.85% 27/03/2030	USD	33 728	33 006	0.02
71 000	NIKE INC 3.25% 27/03/2040	USD	82 155	75 455	0.04
99 000	NIKE INC 3.375% 27/03/2050	USD	119 016	106 207	0.06
27 000	NIKE INC 3.875% 01/11/2045	USD	31 859	31 255	0.02

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
200 000	NOMURA HOLDINGS INC 3.103% 16/01/2030	USD	204 494	205 354	0.12
3 000	NOVARTIS CAPITAL CORP 2% 14/02/2027	USD	3 207	3 102	0.00
277 000	NOVARTIS CAPITAL CORP 2.2% 14/08/2030	USD	298 475	281 354	0.17
50 000	NOVARTIS CAPITAL CORP 2.75% 14/08/2050	USD	54 329	48 165	0.03
638 000	NOVARTIS CAPITAL CORP 3.4% 06/05/2024	USD	699 486	692 516	0.40
127 000	NOVARTIS CAPITAL CORP 4.4% 06/05/2044	USD	174 709	156 557	0.09
100 000	NVIDIA CORP 3.5% 01/04/2040	USD	115 145	109 360	0.07
108 000	NVIDIA CORP 3.5% 01/04/2050	USD	125 208	116 340	0.07
128 000	OMNICOM GROUP INC / OMNICOM CAPITAL INC 3.6% 15/04/2026	USD	144 871	141 472	0.08
85 000	OMNICOM GROUP INC / OMNICOM CAPITAL INC 3.625% 01/05/2022	USD	88 787	87 564	0.05
151 000	ONCOR ELECTRIC DELIVERY CO LLC 3.75% 01/04/2045	USD	163 762	167 258	0.10
64 000	ONEOK INC 5.2% 15/07/2048	USD	73 074	73 164	0.04
221 000	ORACLE CORP 2.4% 15/09/2023	USD	232 194	229 922	0.14
377 000	ORACLE CORP 2.5% 01/04/2025	USD	404 129	396 946	0.24
94 000	ORACLE CORP 2.5% 15/05/2022	USD	96 547	95 791	0.06
240 000	ORACLE CORP 2.65% 15/07/2026	USD	261 356	252 821	0.15
115 000	ORACLE CORP 2.8% 01/04/2027	USD	126 651	121 756	0.07
278 000	ORACLE CORP 2.95% 01/04/2030	USD	309 587	287 302	0.17
209 000	ORACLE CORP 2.95% 15/05/2025	USD	227 476	223 296	0.13
131 000	ORACLE CORP 2.95% 15/11/2024	USD	141 982	140 039	0.08
239 000	ORACLE CORP 3.25% 15/11/2027	USD	269 913	259 468	0.15
27 000	ORACLE CORP 3.4% 08/07/2024	USD	28 993	29 097	0.02
197 000	ORACLE CORP 3.6% 01/04/2040	USD	227 012	201 675	0.12
293 000	ORACLE CORP 3.6% 01/04/2050	USD	335 974	288 787	0.17
67 000	ORACLE CORP 3.8% 15/11/2037	USD	79 534	71 199	0.04
311 000	ORACLE CORP 3.85% 01/04/2060	USD	319 346	311 625	0.19
173 000	ORACLE CORP 3.85% 15/07/2036	USD	197 078	185 631	0.11
143 000	ORACLE CORP 3.9% 15/05/2035	USD	164 054	155 301	0.09
168 000	ORACLE CORP 3.95% 25/03/2051	USD	175 705	174 948	0.10
212 000	ORACLE CORP 4% 15/07/2046	USD	254 181	221 048	0.13
169 000	ORACLE CORP 4% 15/11/2047	USD	204 189	176 786	0.11
45 000	ORACLE CORP 4.125% 15/05/2045	USD	53 099	47 939	0.03
208 000	ORACLE CORP 4.3% 08/07/2034	USD	248 965	235 600	0.14
89 000	ORACLE CORP 4.375% 15/05/2055	USD	115 838	98 216	0.06
137 000	ORACLE CORP 4.5% 08/07/2044	USD	175 629	154 936	0.09
135 000	ORACLE CORP 5.375% 15/07/2040	USD	191 518	168 145	0.10
85 000	ORACLE CORP 6.125% 08/07/2039	USD	129 914	114 244	0.07
102 000	ORACLE CORP 6.5% 15/04/2038	USD	157 702	141 197	0.08
179 000	ORANGE SA FRN 01/03/2031	USD	293 465	279 482	0.17
136 000	OTIS WORLDWIDE CORP 2.565% 15/02/2030	USD	144 370	138 459	0.08
85 000	PARKER-HANNIFIN CORP 3.25% 14/06/2029	USD	92 975	91 549	0.05
156 000	PAYPAL HOLDINGS INC 2.2% 26/09/2022	USD	161 143	159 989	0.10
185 000	PAYPAL HOLDINGS INC 2.4% 01/10/2024	USD	196 890	195 007	0.12
224 000	PAYPAL HOLDINGS INC 2.65% 01/10/2026	USD	244 314	238 679	0.14

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Bonds (continued)				
74 000	PAYPAL HOLDINGS INC 2.85% 01/10/2029	USD	81 711	78 101	0.05
77 000	PAYPAL HOLDINGS INC 3.25% 01/06/2050	USD	86 746	77 663	0.05
24 000	PECO ENERGY CO 3.9% 01/03/2048	USD	30 105	27 428	0.02
290 000	PEPSICO INC 2.25% 19/03/2025	USD	309 742	305 962	0.18
111 000	PEPSICO INC 2.375% 06/10/2026	USD	120 502	118 300	0.07
85 000	PEPSICO INC 2.625% 29/07/2029	USD	93 340	89 333	0.05
115 000	PEPSICO INC 2.75% 19/03/2030	USD	127 755	121 204	0.07
81 000	PEPSICO INC 2.75% 30/04/2025	USD	88 050	87 069	0.05
45 000	PEPSICO INC 2.875% 15/10/2049	USD	49 525	43 896	0.03
215 000	PEPSICO INC 3% 15/10/2027	USD	242 093	235 358	0.14
55 000	PEPSICO INC 3.375% 29/07/2049	USD	66 148	58 148	0.03
81 000	PEPSICO INC 3.45% 06/10/2046	USD	94 173	86 479	0.05
70 000	PEPSICO INC 3.625% 19/03/2050	USD	87 686	77 550	0.05
51 000	PEPSICO INC 4.45% 14/04/2046	USD	70 174	62 705	0.04
40 000	PHILLIPS 66 4.65% 15/11/2034	USD	47 492	46 542	0.03
107 000	PHILLIPS 66 4.875% 15/11/2044	USD	129 710	127 281	0.08
16 000	PHILLIPS 66 5.875% 01/05/2042	USD	21 603	21 115	0.01
250 000	PNC BANK NA 2.7% 01/11/2022	USD	260 598	258 325	0.15
155 000	PNC FINANCIAL SERVICES GROUP INC 2.55% 22/01/2030	USD	167 505	159 487	0.10
110 000	PNC FINANCIAL SERVICES GROUP INC 2.6% 23/07/2026	USD	120 033	117 021	0.07
145 000	PNC FINANCIAL SERVICES GROUP INC 3.45% 23/04/2029	USD	165 807	160 070	0.10
96 000	PNC FINANCIAL SERVICES GROUP INC 3.5% 23/01/2024	USD	104 347	103 439	0.06
24 000	POTOMAC ELECTRIC POWER CO 6.5% 15/11/2037	USD	35 365	34 553	0.02
470 000	PROCTER & GAMBLE CO 0.55% 29/10/2025	USD	472 404	466 522	0.28
50 000	PROCTER & GAMBLE CO 1.2% 29/10/2030	USD	49 543	46 766	0.03
134 000	PROLOGIS LP 2.25% 15/04/2030	USD	138 922	134 184	0.08
302 000	PRUDENTIAL FINANCIAL INC FRN 15/06/2043	USD	325 671	326 827	0.19
80 000	PRUDENTIAL FINANCIAL INC FRN 15/09/2042	USD	87 049	84 684	0.05
56 000	PRUDENTIAL FINANCIAL INC FRN 15/09/2048	USD	65 702	64 539	0.04
142 000	PRUDENTIAL FINANCIAL INC 3.7% 13/03/2051	USD	163 626	153 374	0.09
78 000	PRUDENTIAL FINANCIAL INC 3.935% 07/12/2049	USD	94 533	87 242	0.05
200 000	REGIONS FINANCIAL CORP 3.8% 14/08/2023	USD	215 531	214 356	0.13
56 000	ROGERS COMMUNICATIONS INC 3.7% 15/11/2049	USD	65 086	56 873	0.03
31 000	ROGERS COMMUNICATIONS INC 4.35% 01/05/2049	USD	38 207	34 448	0.02
47 000	ROGERS COMMUNICATIONS INC 5% 15/03/2044	USD	63 556	56 541	0.03
74 000	ROPER TECHNOLOGIES INC 1.75% 15/02/2031	USD	73 321	69 283	0.04
151 000	ROYAL BANK OF CANADA 0.5% 26/10/2023	USD	151 489	151 317	0.09
499 000	ROYAL BANK OF CANADA 1.95% 17/01/2023	USD	515 230	513 001	0.31
100 000	ROYAL BANK OF CANADA 2.55% 16/07/2024	USD	106 772	105 878	0.06
111 000	ROYAL BANK OF CANADA 4.65% 27/01/2026	USD	131 013	127 414	0.08
201 000	ROYAL BANK OF SCOTLAND GROUP PLC FRN 15/05/2023	USD	209 470	207 058	0.12
200 000	ROYAL BANK OF SCOTLAND GROUP PLC FRN 25/06/2024	USD	222 252	215 572	0.13
300 000	ROYAL BANK OF SCOTLAND GROUP PLC FRN 27/01/2030	USD	372 800	349 989	0.21
201 000	ROYAL BANK OF SCOTLAND GROUP PLC 3.875% 12/09/2023	USD	217 498	215 737	0.13

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Bonds (continued)				
53 000	SABINE PASS LIQUEFACTION LLC 4.2% 15/03/2028	USD	59 375	58 671	0.03
45 000	SABINE PASS LIQUEFACTION LLC 5% 15/03/2027	USD	52 377	51 722	0.03
149 000	SABINE PASS LIQUEFACTION LLC 5.625% 01/03/2025	USD	171 600	170 896	0.10
350 000	SABINE PASS LIQUEFACTION LLC 5.875% 30/06/2026	USD	417 795	414 267	0.25
59 000	SAN DIEGO GAS & ELECTRIC CO 2.5% 15/05/2026	USD	63 860	62 314	0.04
19 000	SAN DIEGO GAS & ELECTRIC CO 4.5% 15/08/2040	USD	24 027	22 673	0.01
74 000	SANTANDER HOLDINGS USA INC 3.45% 02/06/2025	USD	79 702	79 430	0.05
98 000	SANTANDER HOLDINGS USA INC 3.5% 07/06/2024	USD	105 639	105 024	0.06
76 000	SANTANDER HOLDINGS USA INC 4.5% 17/07/2025	USD	86 659	84 470	0.05
200 000	SANTANDER UK GROUP HOLDINGS PLC FRN 03/11/2028	USD	225 316	219 598	0.13
223 000	SANTANDER UK GROUP HOLDINGS PLC 3.571% 10/01/2023	USD	228 107	227 556	0.14
91 000	SANTANDER UK PLC 4% 13/03/2024	USD	100 353	99 820	0.06
60 000	SCHLUMBERGER INVESTMENT SA 2.65% 26/06/2030	USD	62 395	61 102	0.04
193 000	SEMPRA ENERGY 2.9% 01/02/2023	USD	201 619	200 705	0.12
75 000	SEMPRA ENERGY 3.25% 15/06/2027	USD	82 301	81 371	0.05
114 000	SEMPRA ENERGY 3.4% 01/02/2028	USD	125 537	123 761	0.07
33 000	SEMPRA ENERGY 4% 01/02/2048	USD	39 006	35 640	0.02
52 000	SEMPRA ENERGY 6% 15/10/2039	USD	73 626	70 454	0.04
55 000	SHERWIN-WILLIAMS CO 4.5% 01/06/2047	USD	72 687	65 552	0.04
180 000	SHIRE ACQUISITIONS INVESTMENTS IRELAND DAC 2.875% 23/09/2023	USD	190 628	189 043	0.11
275 000	SHIRE ACQUISITIONS INVESTMENTS IRELAND DAC 3.2% 23/09/2026	USD	306 085	298 771	0.18
250 000	SOUTHERN CALIFORNIA GAS CO 2.55% 01/02/2030	USD	260 697	255 613	0.15
135 000	SPECTRA ENERGY PARTNERS LP 4.75% 15/03/2024	USD	149 649	149 160	0.09
76 000	STARBUCKS CORP 2.55% 15/11/2030	USD	81 292	76 888	0.05
63 000	STARBUCKS CORP 3.1% 01/03/2023	USD	66 390	66 025	0.04
70 000	STARBUCKS CORP 3.5% 15/11/2050	USD	78 208	71 228	0.04
96 000	STARBUCKS CORP 3.55% 15/08/2029	USD	110 929	105 338	0.06
101 000	STARBUCKS CORP 3.8% 15/08/2025	USD	114 289	112 287	0.07
77 000	STARBUCKS CORP 4.45% 15/08/2049	USD	96 452	90 856	0.05
76 000	STARBUCKS CORP 4.5% 15/11/2048	USD	94 422	89 512	0.05
199 000	STATE STREET CORP FRN 01/11/2025	USD	211 885	209 420	0.12
53 000	STATE STREET CORP 3.1% 15/05/2023	USD	56 395	55 966	0.03
300 000	STATE STREET CORP 3.3% 16/12/2024	USD	332 010	328 233	0.20
246 000	STATE STREET CORP 3.55% 18/08/2025	USD	273 156	272 885	0.16
5 000	STATE STREET CORP 3.7% 20/11/2023	USD	5 477	5 425	0.00
200 000	SUMITOMO MITSUI FINANCIAL GROUP INC 1.474% 08/07/2025	USD	204 772	201 674	0.12
400 000	SUMITOMO MITSUI FINANCIAL GROUP INC 2.13% 08/07/2030	USD	403 742	393 492	0.23
200 000	SUMITOMO MITSUI FINANCIAL GROUP INC 2.448% 27/09/2024	USD	211 955	210 146	0.13
101 000	SUMITOMO MITSUI FINANCIAL GROUP INC 2.632% 14/07/2026	USD	109 279	106 555	0.06
200 000	SUMITOMO MITSUI FINANCIAL GROUP INC 2.696% 16/07/2024	USD	213 101	211 242	0.13
97 000	SUMITOMO MITSUI FINANCIAL GROUP INC 2.784% 12/07/2022	USD	100 645	99 786	0.06
183 000	SUMITOMO MITSUI FINANCIAL GROUP INC 3.01% 19/10/2026	USD	200 563	196 809	0.12
130 000	SUMITOMO MITSUI FINANCIAL GROUP INC 3.102% 17/01/2023	USD	137 246	136 005	0.08
151 000	SUMITOMO MITSUI FINANCIAL GROUP INC 3.364% 12/07/2027	USD	169 793	164 966	0.10

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Bonds (continued)				
80 000	SYSCO CORP 3.3% 15/07/2026	USD	88 291	86 769	0.05
80 000	SYSCO CORP 5.95% 01/04/2030	USD	105 134	100 826	0.06
99 000	SYSCO CORP 6.6% 01/04/2050	USD	147 228	147 337	0.09
250 000	TAKEDA PHARMACEUTICAL CO LTD 2.05% 31/03/2030	USD	253 345	242 115	0.14
225 000	TAKEDA PHARMACEUTICAL CO LTD 3.375% 09/07/2060	USD	242 231	217 301	0.13
200 000	TAKEDA PHARMACEUTICAL CO LTD 4.4% 26/11/2023	USD	221 683	218 494	0.13
476 000	TARGET CORP 2.25% 15/04/2025	USD	507 242	501 232	0.30
130 000	TARGET CORP 3.375% 15/04/2029	USD	151 347	144 167	0.09
62 000	TARGET CORP 3.5% 01/07/2024	USD	68 557	67 922	0.04
300 000	TELEFONICA EMISIONES SA 5.213% 08/03/2047	USD	352 124	354 801	0.21
145 000	TELEFONICA EMISIONES SAU 7.045% 20/06/2036	USD	215 743	203 729	0.12
60 000	TELEFONICA EUROPE BV 8.25% 15/09/2030	USD	89 553	85 841	0.05
95 000	TEXAS INSTRUMENTS INC 4.15% 15/05/2048	USD	126 684	114 804	0.07
4 000	THERMO FISHER SCIENTIFIC INC 4.497% 25/03/2030	USD	4 962	4 686	0.00
335 000	TJX COS INC 3.5% 15/04/2025	USD	368 159	366 727	0.22
449 000	TORONTO-DOMINION BANK 0.45% 11/09/2023	USD	449 185	449 470	0.27
499 000	TORONTO-DOMINION BANK 0.75% 12/06/2023	USD	503 031	502 856	0.30
51 000	TOTAL CAPITAL INTERNATIONAL SA 2.434% 10/01/2025	USD	54 320	53 762	0.03
160 000	TOTAL CAPITAL INTERNATIONAL SA 2.829% 10/01/2030	USD	172 266	168 242	0.10
101 000	TOTAL CAPITAL INTERNATIONAL SA 3.127% 29/05/2050	USD	107 354	97 065	0.06
165 000	TOTAL CAPITAL INTERNATIONAL SA 3.455% 19/02/2029	USD	184 364	180 696	0.11
96 000	TOTAL CAPITAL INTERNATIONAL SA 3.461% 12/07/2049	USD	108 049	98 091	0.06
75 000	TOTAL CAPITAL INTERNATIONAL SA 3.75% 10/04/2024	USD	82 947	82 067	0.05
225 000	TOTAL CAPITAL SA 3.883% 11/10/2028	USD	266 014	253 958	0.15
94 000	TOYOTA MOTOR CREDIT CORP 0.5% 14/08/2023	USD	94 213	94 320	0.06
244 000	TOYOTA MOTOR CREDIT CORP 0.8% 16/10/2025	USD	244 667	242 233	0.14
140 000	TOYOTA MOTOR CREDIT CORP 1.8% 13/02/2025	USD	146 267	144 866	0.09
295 000	TOYOTA MOTOR CREDIT CORP 3% 01/04/2025	USD	319 141	318 420	0.19
201 000	TRANSCANADA PIPELINES LTD 2.5% 01/08/2022	USD	207 773	206 449	0.12
195 000	TRANSCANADA PIPELINES LTD 4.25% 15/05/2028	USD	226 177	220 477	0.13
96 000	TRANSCANADA PIPELINES LTD 4.625% 01/03/2034	USD	114 360	110 197	0.07
14 000	TRANSCANADA PIPELINES LTD 4.875% 15/05/2048	USD	16 862	16 856	0.01
88 000	TRANSCANADA PIPELINES LTD 5.1% 15/03/2049	USD	116 289	110 109	0.07
87 000	TRANSCANADA PIPELINES LTD 6.2% 15/10/2037	USD	120 821	114 812	0.07
64 000	TRANSCANADA PIPELINES LTD 7.625% 15/01/2039	USD	99 542	96 385	0.06
250 000	TRUIST BANK 3.625% 16/09/2025	USD	280 568	274 910	0.16
74 000	TRUIST FINANCIAL CORP 2.2% 16/03/2023	USD	76 730	76 436	0.05
285 000	TRUIST FINANCIAL CORP 2.5% 01/08/2024	USD	301 410	301 031	0.18
148 000	TRUIST FINANCIAL CORP 2.85% 26/10/2024	USD	159 276	158 865	0.09
200 000	TRUIST FINANCIAL CORP 3.05% 20/06/2022	USD	207 705	205 856	0.12
61 000	TRUIST FINANCIAL CORP 3.75% 06/12/2023	USD	66 677	65 977	0.04
200 000	TWDC ENTERPRISES 18 CORP 2.35% 01/12/2022	USD	207 526	206 404	0.12
90 000	TWDC ENTERPRISES 18 CORP 3% 13/02/2026	USD	99 207	97 507	0.06
30 000	TWDC ENTERPRISES 18 CORP 4.125% 01/06/2044	USD	36 674	34 699	0.02

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Bonds (continued)				
99 000	TYSON FOODS INC 3.55% 02/06/2027	USD	109 625	109 120	0.07
86 000	TYSON FOODS INC 4.35% 01/03/2029	USD	102 282	98 809	0.06
102 000	TYSON FOODS INC 5.1% 28/09/2048	USD	145 290	130 769	0.08
100 000	UNILEVER CAPITAL CORP 2.6% 05/05/2024	USD	106 412	106 001	0.06
85 000	UNILEVER CAPITAL CORP 5.9% 15/11/2032	USD	125 036	115 609	0.07
55 000	UNION PACIFIC CORP 2.973% 16/09/2062	USD	57 036	49 693	0.03
100 000	UNION PACIFIC CORP 3.25% 05/02/2050	USD	97 163	99 713	0.06
57 000	UNION PACIFIC CORP 3.799% 01/10/2051	USD	68 980	61 688	0.04
117 000	UNION PACIFIC CORP 3.839% 20/03/2060	USD	137 144	125 771	0.07
99 000	UNION PACIFIC CORP 3.95% 10/09/2028	USD	116 567	112 695	0.07
224 000	UNITED PARCEL SERVICE INC 2.45% 01/10/2022	USD	232 508	230 991	0.14
53 000	UNITED PARCEL SERVICE INC 3.75% 15/11/2047	USD	66 330	59 516	0.04
95 000	UNITED PARCEL SERVICE INC 3.9% 01/04/2025	USD	107 187	105 727	0.06
245 000	UNITED PARCEL SERVICE INC 5.3% 01/04/2050	USD	342 180	340 332	0.20
43 000	UNITED PARCEL SERVICE INC 6.2% 15/01/2038	USD	66 591	61 942	0.04
85 000	VALERO ENERGY CORP 3.4% 15/09/2026	USD	92 382	91 171	0.05
76 000	VALERO ENERGY CORP 6.625% 15/06/2037	USD	100 780	99 295	0.06
185 000	VERIZON COMMUNICATIONS INC 1.68% 30/10/2030	USD	177 151	173 171	0.10
274 000	VERIZON COMMUNICATIONS INC 1.75% 20/01/2031	USD	264 978	257 357	0.15
257 000	VERIZON COMMUNICATIONS INC 2.55% 21/03/2031	USD	258 475	257 907	0.15
219 000	VERIZON COMMUNICATIONS INC 2.65% 20/11/2040	USD	200 468	203 247	0.12
152 000	VERIZON COMMUNICATIONS INC 2.875% 20/11/2050	USD	145 142	138 095	0.08
356 000	VERIZON COMMUNICATIONS INC 2.987% 30/10/2056	USD	364 899	319 083	0.19
138 000	VERIZON COMMUNICATIONS INC 3% 20/11/2060	USD	141 799	123 527	0.07
100 000	VERIZON COMMUNICATIONS INC 3.15% 22/03/2030	USD	110 301	105 853	0.06
153 000	VERIZON COMMUNICATIONS INC 3.376% 15/02/2025	USD	169 412	166 895	0.10
287 000	VERIZON COMMUNICATIONS INC 3.4% 22/03/2041	USD	291 952	293 782	0.18
85 000	VERIZON COMMUNICATIONS INC 3.5% 01/11/2024	USD	93 753	92 341	0.06
250 000	VERIZON COMMUNICATIONS INC 3.55% 22/03/2051	USD	250 200	254 485	0.15
142 000	VERIZON COMMUNICATIONS INC 3.7% 22/03/2061	USD	140 697	143 727	0.09
78 000	VERIZON COMMUNICATIONS INC 4% 22/03/2050	USD	95 367	85 245	0.05
352 000	VERIZON COMMUNICATIONS INC 4.016% 03/12/2029	USD	416 500	397 939	0.24
43 000	VERIZON COMMUNICATIONS INC 4.125% 15/08/2046	USD	53 080	48 301	0.03
337 000	VERIZON COMMUNICATIONS INC 4.125% 16/03/2027	USD	396 122	383 835	0.23
227 000	VERIZON COMMUNICATIONS INC 4.272% 15/01/2036	USD	281 462	260 959	0.16
285 000	VERIZON COMMUNICATIONS INC 4.329% 21/09/2028	USD	342 254	328 542	0.20
180 000	VERIZON COMMUNICATIONS INC 4.4% 01/11/2034	USD	224 717	210 245	0.13
175 000	VERIZON COMMUNICATIONS INC 4.5% 10/08/2033	USD	219 213	206 098	0.12
267 000	VERIZON COMMUNICATIONS INC 4.522% 15/09/2048	USD	346 237	316 307	0.19
120 000	VERIZON COMMUNICATIONS INC 4.672% 15/03/2055	USD	162 045	147 413	0.09
105 000	VERIZON COMMUNICATIONS INC 4.812% 15/03/2039	USD	138 742	127 289	0.08
203 000	VERIZON COMMUNICATIONS INC 4.862% 21/08/2046	USD	273 899	251 294	0.15
91 000	VERIZON COMMUNICATIONS INC 5.012% 15/04/2049	USD	127 394	115 104	0.07
75 000	VERIZON COMMUNICATIONS INC 5.012% 21/08/2054	USD	106 052	96 838	0.06

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Bonds (continued)				
148 000	VERIZON COMMUNICATIONS INC 5.15% 15/09/2023	USD	166 963	163 288	0.10
44 000	VERIZON COMMUNICATIONS INC 5.25% 16/03/2037	USD	60 117	56 019	0.03
111 000	VIACOM INC 4.375% 15/03/2043	USD	120 065	120 242	0.07
104 000	VIACOM INC 5.85% 01/09/2043	USD	133 156	133 465	0.08
103 000	VIACOM INC 6.875% 30/04/2036	USD	142 832	142 971	0.09
64 000	VIACOMCBS INC 4.95% 19/05/2050	USD	75 260	74 750	0.04
100 000	VISA INC 1.1% 15/02/2031	USD	96 888	92 553	0.06
100 000	VISA INC 2% 15/08/2050	USD	92 446	83 160	0.05
120 000	VISA INC 2.05% 15/04/2030	USD	125 941	121 280	0.07
24 000	VISA INC 2.7% 15/04/2040	USD	25 373	23 842	0.01
96 000	VISA INC 4.15% 14/12/2035	USD	123 209	115 090	0.07
285 000	VISA INC 4.3% 14/12/2045	USD	382 442	350 901	0.21
116 000	VMWARE INC 2.95% 21/08/2022	USD	120 504	119 374	0.07
127 000	VMWARE INC 3.9% 21/08/2027	USD	142 552	140 816	0.08
100 000	VODAFONE GROUP PLC 4.25% 17/09/2050	USD	121 371	111 375	0.07
68 000	VODAFONE GROUP PLC 4.375% 19/02/2043	USD	83 155	77 136	0.05
295 000	VODAFONE GROUP PLC 4.375% 30/05/2028	USD	349 035	339 613	0.20
124 000	VODAFONE GROUP PLC 4.875% 19/06/2049	USD	161 280	150 589	0.09
1 000	VODAFONE GROUP PLC 5% 30/05/2038	USD	1 287	1 221	0.00
221 000	VODAFONE GROUP PLC 5.25% 30/05/2048	USD	301 464	281 322	0.17
60 000	VODAFONE GROUP PLC 6.15% 27/02/2037	USD	83 639	80 954	0.05
201 000	WALGREENS BOOTS ALLIANCE INC 3.45% 01/06/2026	USD	218 793	219 860	0.13
295 000	WALGREENS BOOTS ALLIANCE INC 3.8% 18/11/2024	USD	321 879	320 857	0.19
51 000	WALT DISNEY CO 1.75% 13/01/2026	USD	53 216	52 383	0.03
140 000	WALT DISNEY CO 1.75% 30/08/2024	USD	145 011	144 822	0.09
110 000	WALT DISNEY CO 1.85% 30/07/2026	USD	115 770	113 278	0.07
43 000	WALT DISNEY CO 2% 01/09/2029	USD	44 358	42 686	0.03
65 000	WALT DISNEY CO 2.2% 13/01/2028	USD	68 875	66 685	0.04
111 000	WALT DISNEY CO 2.65% 13/01/2031	USD	120 198	114 145	0.07
150 000	WALT DISNEY CO 2.75% 01/09/2049	USD	152 623	140 102	0.08
200 000	WALT DISNEY CO 2.95% 15/06/2027	USD	221 624	216 606	0.13
85 000	WALT DISNEY CO 3.35% 24/03/2025	USD	93 764	92 594	0.06
61 000	WALT DISNEY CO 3.5% 13/05/2040	USD	70 532	65 163	0.04
164 000	WALT DISNEY CO 3.6% 13/01/2051	USD	191 496	176 902	0.11
109 000	WALT DISNEY CO 3.8% 13/05/2060	USD	130 746	119 972	0.07
48 000	WALT DISNEY CO 3.8% 22/03/2030	USD	56 323	53 738	0.03
133 000	WALT DISNEY CO 4.7% 23/03/2050	USD	183 579	168 309	0.10
93 000	WALT DISNEY CO 6.65% 15/11/2037	USD	143 432	137 545	0.08
214 000	WASTE MANAGEMENT INC 1.5% 15/03/2031	USD	202 567	197 558	0.12
33 000	WASTE MANAGEMENT INC 4.15% 15/07/2049	USD	42 373	39 415	0.02
141 000	WELLTOWER INC 4% 01/06/2025	USD	158 025	156 414	0.09
100 000	WESTPAC BANKING CORP FRN 04/02/2030	USD	105 519	103 410	0.06
144 000	WESTPAC BANKING CORP FRN 15/11/2035	USD	148 483	138 364	0.08
14 000	WESTPAC BANKING CORP FRN 24/07/2034	USD	16 133	15 073	0.01

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
262 000	WESTPAC BANKING CORP 2.85% 13/05/2026	USD	289 310	282 025	0.17
126 000	WESTPAC BANKING CORP 2.963% 16/11/2040	USD	134 552	118 821	0.07
40 000	WESTPAC BANKING CORP 3.3% 26/02/2024	USD	43 399	43 146	0.03
55 000	WESTPAC BANKING CORP 3.35% 08/03/2027	USD	62 250	60 849	0.04
60 000	WESTPAC BANKING CORP 3.4% 25/01/2028	USD	68 962	66 363	0.04
65 000	WESTPAC BANKING CORP 3.65% 15/05/2023	USD	70 156	69 354	0.04
58 000	WEYERHAEUSER CO 7.375% 15/03/2032	USD	86 281	83 123	0.05
31 000	WW GRAINGER INC 4.6% 15/06/2045	USD	41 015	38 537	0.02
84 000	ZOETIS INC 4.7% 01/02/2043	USD	112 678	103 115	0.06
46 000	3M CO 2.375% 26/08/2029	USD	49 638	47 213	0.03
55 000	3M CO 3.25% 26/08/2049	USD	62 068	56 951	0.03
94 000	3M CO 4% 14/09/2048	USD	114 594	110 077	0.07
	Total Bonds		**171 540 067**	**166 777 244**	**99.36**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**171 540 067**	**166 777 244**	**99.36**
Total Investments			**171 540 067**	**166 777 244**	**99.36**

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

Economic and Geographical Classification of Investments

Economic classification	%
Banks	29.86
Investment Banking and Brokerage Services	15.68
Pharmaceuticals and Biotechnology	8.50
Software and Computer Services	7.01
Telecommunications Service Providers	6.69
Technology Hardware and Equipment	5.53
Retailers	3.35
Personal Care, Drug and Grocery Stores	2.86
Health Care Providers	2.15
Oil, Gas and Coal	1.90
Beverages	1.80
Finance and Credit Services	1.75
Electricity	1.52
Industrial Transportation	1.35
Gas, Water and Multi-utilities	1.28
Life Insurance	1.14
Food Producers	0.91
Real Estate Investment Trusts	0.87
Travel and Leisure	0.82
Chemicals	0.64
General Industrials	0.55
Medical Equipment and Services	0.45
Real Estate Investment and Services	0.44
Construction and Materials	0.37
Telecommunications Equipment	0.37
Personal Goods	0.32
Non-life Insurance	0.28
Industrial Engineering	0.23
Media	0.14
Waste and Disposal Services	0.14
Automobiles and Parts	0.12
Precious Metals and Mining	0.09
Industrial Materials	0.06
Leisure Goods	0.06
Industrial Support Services	0.05
Electronic and Electrical Equipment	0.04
Open-end and Miscellaneous Investment Vehicles	0.04
	99.36

Geographical classification	%
United States of America	81.25
United Kingdom	7.60
Japan	3.28
Canada	3.23
Netherlands	1.13
France	0.89
Spain	0.72
Ireland	0.54
Australia	0.50
Guernsey	0.18
Luxembourg	0.04
	99.36

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market				
	Bonds				
143 000	ACADIA HEALTHCARE CO INC - 144A - 5.5% 01/07/2028	USD	152 295	151 373	0.11
180 000	ACCO BRANDS CORP - 144A - 4.25% 15/03/2029	USD	176 261	177 082	0.13
370 000	ADT SECURITY CORP 3.5% 15/07/2022	USD	381 131	378 721	0.28
328 000	ADT SECURITY CORP 4.125% 15/06/2023	USD	346 053	343 777	0.26
329 000	ADT SECURITY CORP 4.875% 15/07/2032	USD	344 912	344 542	0.26
350 000	AECOM 5.125% 15/03/2027	USD	383 779	389 407	0.29
165 000	AHP HEALTH PARTNERS INC - 144A - 9.75% 15/07/2026	USD	180 263	179 164	0.13
200 000	ALCOA NEDERLAND HOLDING BV - 144A - 4.125% 31/03/2029	USD	203 215	205 366	0.15
366 000	ALCOA NEDERLAND HOLDING BV - 144A - 7% 30/09/2026	USD	387 960	386 148	0.29
396 000	ALCOA NEDERLAND HOLDING BV 5.5% 15/12/2027	USD	429 260	428 579	0.32
292 000	ALLY FINANCIAL INC 5.75% 20/11/2025	USD	333 444	334 331	0.25
175 000	AMERICAN AXLE & MANUFACTURING INC 6.25% 01/04/2025	USD	180 708	181 267	0.13
351 000	AMERICAN AXLE & MANUFACTURING INC 6.25% 15/03/2026	USD	361 588	360 723	0.27
160 000	AMERICAN AXLE & MANUFACTURING INC 6.5% 01/04/2027	USD	167 575	169 000	0.13
110 000	AMERICAN AXLE & MANUFACTURING INC 6.875% 01/07/2028	USD	116 260	117 536	0.09
100 000	AMERIGAS PARTNERS LP / AMERIGAS FINANCE CORP 5.5% 20/05/2025	USD	110 255	111 018	0.08
200 000	AMERIGAS PARTNERS LP / AMERIGAS FINANCE CORP 5.625% 20/05/2024	USD	222 728	222 940	0.17
204 000	AMERIGAS PARTNERS LP / AMERIGAS FINANCE CORP 5.875% 20/08/2026	USD	226 709	228 194	0.17
257 000	AMN HEALTHCARE INC - 144A - 4.625% 01/10/2027	USD	266 564	266 324	0.20
302 000	ARCHROCK PARTNERS LP / ARCHROCK PARTNERS FINANCE CORP - 144A - 6.25% 01/04/2028	USD	311 060	315 841	0.23
101 000	ARCHROCK PARTNERS LP / ARCHROCK PARTNERS FINANCE CORP - 144A - 6.875% 01/04/2027	USD	106 609	107 316	0.08
249 000	ASBURY AUTOMOTIVE GROUP INC 4.75% 01/03/2030	USD	259 072	260 200	0.19
211 000	ASGN INC - 144A - 4.625% 15/05/2028	USD	219 090	219 560	0.16
380 000	ASSURANT INC FRN 27/03/2048	USD	431 406	430 460	0.32
375 000	ASTON MARTIN CAPITAL HOLDINGS LTD 10.5% 30/11/2025	USD	412 031	408 334	0.30
500 000	AVANTOR FUNDING INC 4.625% 15/07/2028	USD	525 602	523 610	0.39
304 000	AVAYA INC 6.125% 15/09/2028	USD	325 662	323 410	0.24
101 000	AVIS BUDGET CAR RENTAL LLC / AVIS BUDGET FINANCE INC - 144A - 5.75% 15/07/2027	USD	106 429	106 872	0.08
282 000	AVIS BUDGET CAR RENTAL LLC / AVIS BUDGET FINANCE INC 5.375% 01/03/2029	USD	294 139	294 808	0.22
100 000	AVIS BUDGET CAR RENTAL LLC / AVIS BUDGET FINANCE INC 5.75% 15/07/2027	USD	105 231	105 428	0.08
220 000	AXALTA COATING SYSTEMS LLC 3.375% 15/02/2029	USD	216 858	213 576	0.16
400 000	BALL CORP 2.875% 15/08/2030	USD	390 120	387 504	0.29
346 000	BALL CORP 4% 15/11/2023	USD	369 748	367 213	0.27
329 000	BALL CORP 4.875% 15/03/2026	USD	369 164	369 092	0.27
308 000	BALL CORP 5.25% 01/07/2025	USD	349 626	348 702	0.26
516 000	BEACON ROOFING SUPPLY INC - 144A - 4.875% 01/11/2025	USD	527 826	529 313	0.39
300 000	BLACK KNIGHT INFOSERV LLC - 144A - 3.625% 01/09/2028	USD	295 470	294 822	0.22
15 000	BRINKER INTERNATIONAL INC 3.875% 15/05/2023	USD	15 286	15 342	0.01
351 000	BROOKFIELD PROPERTY REIT INC / BPR CUMULUS LLC / BPR NIMBUS LLC / GGSI SELLCO LL - 144A - 5.75% 15/05/2026	USD	368 076	366 735	0.27

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Bonds (continued)				
92 000	BUILDERS FIRSTSOURCE INC - 144A - 5% 01/03/2030	USD	97 375	97 845	0.07
358 000	BUILDERS FIRSTSOURCE INC - 144A - 6.75% 01/06/2027	USD	386 400	385 126	0.29
180 000	CABLE ONE INC - 144A - 4% 15/11/2030	USD	182 869	177 995	0.13
196 000	CAMELOT FINANCE SA - 144A - 4.5% 01/11/2026	USD	203 840	203 722	0.15
89 000	CASCADES INC/CASCADES USA INC - 144A - 5.125% 15/01/2026	USD	95 453	94 943	0.07
235 000	CASCADES INC/CASCADES USA INC 5.375% 15/01/2028	USD	249 100	245 239	0.18
174 000	CATALENT PHARMA SOLUTIONS INC - 144A - 3.125% 15/02/2029	USD	168 361	168 743	0.13
150 000	CATALENT PHARMA SOLUTIONS INC - 144A - 5% 15/07/2027	USD	158 438	157 410	0.12
150 000	CDK GLOBAL INC - 144A - 5.25% 15/05/2029	USD	161 438	161 777	0.12
171 000	CDK GLOBAL INC FRN 15/10/2024	USD	187 489	188 215	0.14
179 000	CDK GLOBAL INC 4.875% 01/06/2027	USD	188 714	189 429	0.14
400 000	CDW LLC / CDW FINANCE CORP 3.25% 15/02/2029	USD	397 412	396 540	0.29
200 000	CDW LLC / CDW FINANCE CORP 4.25% 01/04/2028	USD	208 624	208 166	0.15
351 000	CEDAR FAIR LP / CANADA'S WONDERLAND CO / MAGNUM MANAGEMENT CORP / MILLENNIUM OP - 144A - 5.5% 01/05/2025	USD	370 479	368 459	0.27
158 000	CEDAR FAIR LP / CANADA'S WONDERLAND CO / MAGNUM MANAGEMENT CORP / MILLENNIUM OP 5.375% 15/04/2027	USD	168 191	163 146	0.12
100 000	CEDAR FAIR LP / CANADA'S WONDERLAND CO / MAGNUM MANAGEMENT CORP 5.375% 01/06/2024	USD	101 419	100 876	0.07
211 000	CEDAR FAIR LP 5.25% 15/07/2029	USD	218 578	216 817	0.16
490 000	CENTENE CORP - 144A - 5.375% 01/06/2026	USD	513 356	510 928	0.38
224 000	CENTENE CORP - 144A - 5.375% 15/08/2026	USD	235 760	234 907	0.17
470 000	CENTENE CORP 2.5% 01/03/2031	USD	454 434	449 541	0.33
450 000	CENTENE CORP 3% 15/10/2030	USD	453 058	446 711	0.33
542 000	CENTENE CORP 3.375% 15/02/2030	USD	554 628	544 759	0.40
600 000	CENTENE CORP 4.25% 15/12/2027	USD	634 902	629 196	0.47
920 000	CENTENE CORP 4.625% 15/12/2029	USD	1 002 900	998 438	0.73
344 000	CENTURY COMMUNITIES INC 5.875% 15/07/2025	USD	357 438	357 127	0.27
150 000	CENTURY COMMUNITIES INC 6.75% 01/06/2027	USD	161 250	161 675	0.12
400 000	CGG SA 8.75% 01/04/2027	USD	399 160	401 576	0.30
445 000	CHENIERE ENERGY INC - 144A - 4.625% 15/10/2028	USD	465 315	463 975	0.34
270 000	CHENIERE ENERGY PARTNERS LP - 144A - 4% 01/03/2031	USD	276 703	274 744	0.20
400 000	CHENIERE ENERGY PARTNERS LP 4.5% 01/10/2029	USD	418 500	417 376	0.31
400 000	CHENIERE ENERGY PARTNERS LP 5.625% 01/10/2026	USD	417 584	417 000	0.31
190 000	CINCINNATI BELL INC - 144A - 7% 15/07/2024	USD	196 268	195 976	0.15
110 000	CINCINNATI BELL INC - 144A - 8% 15/10/2025	USD	117 150	116 654	0.09
390 000	CINEMARK 4.875% 01/06/2023	USD	396 443	389 509	0.29
382 000	CLARIOS GLOBAL LP / CLARIOS US FINANCE CO 8.5% 15/05/2027	USD	412 808	412 403	0.31
161 000	CLEAN HARBORS INC - 144A - 4.875% 15/07/2027	USD	169 855	167 801	0.12
311 000	CLEAR CHANNEL OUTDOOR HOLDINGS INC - 144A - 7.75% 15/04/2028	USD	309 445	320 230	0.24
400 000	CLEAR CHANNEL WORLDWIDE HOLDINGS INC - 144A - 5.125% 15/08/2027	USD	404 540	406 120	0.30
524 000	CLEAR CHANNEL WORLDWIDE HOLDINGS INC 9.25% 15/02/2024	USD	547 076	546 139	0.41
342 000	CLEARWAY ENERGY OPERATING LLC - 144A - 3.75% 15/02/2031	USD	334 170	337 120	0.25
311 000	CLEARWAY ENERGY OPERATING LLC - 144A - 4.75% 15/03/2028	USD	326 536	326 096	0.24
362 000	CLEVELAND-CLIFFS INC - 144A - 6.75% 15/03/2026	USD	393 530	393 516	0.29

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Bonds (continued)				
206 000	CLEVELAND-CLIFFS INC - 144A - 9.875% 17/10/2025	USD	242 200	241 844	0.18
285 000	CLEVELAND-CLIFFS INC 4.625% 01/03/2029	USD	285 707	290 159	0.22
158 000	CLEVELAND-CLIFFS INC 4.875% 01/03/2031	USD	157 951	160 773	0.12
16 000	CLEVELAND-CLIFFS INC 5.75% 01/03/2025	USD	16 498	16 443	0.01
100 000	CLEVELAND-CLIFFS INC 5.875% 01/06/2027	USD	104 750	104 823	0.08
119 000	COEUR MINING INC - 144A - 5.125% 15/02/2029	USD	114 044	115 350	0.09
89 000	COMMERCIAL METALS CO 3.875% 15/02/2031	USD	87 554	88 604	0.07
144 000	COMMERCIAL METALS CO 4.875% 15/05/2023	USD	154 068	150 962	0.11
93 000	COMMERCIAL METALS CO 5.375% 15/07/2027	USD	98 175	98 930	0.07
300 000	COMMERZBANK AG - 144A - 8.125% 19/09/2023	USD	344 022	343 833	0.26
532 000	COMMSCOPE FINANCE LLC - 144A - 6% 01/03/2026	USD	546 390	560 684	0.42
380 000	COMMSCOPE INC - 144A - 5.5% 01/03/2024	USD	381 754	391 761	0.29
100 000	COMMSCOPE INC - 144A - 7.125% 01/07/2028	USD	107 209	107 823	0.08
200 000	COMMSCOPE INC - 144A - 8.25% 01/03/2027	USD	215 012	214 202	0.16
486 000	COMMSCOPE TECHNOLOGIES FINANCE LLC - 144A - 6% 15/06/2025	USD	497 565	494 690	0.37
186 000	COMMSCOPE TECHNOLOGIES LLC - 144A - 5% 15/03/2027	USD	185 535	184 097	0.14
210 000	COMMUNICATIONS SALES & LEASING INC - 144A - 6% 15/04/2023	USD	214 220	213 184	0.16
267 000	CONSOLIDATED COMMUNICATIONS INC 5% 01/10/2028	USD	270 478	271 128	0.20
250 000	CONSTELLIUM SE - 144A - 3.75% 15/04/2029	USD	240 158	244 675	0.18
250 000	CONSTELLIUM SE - 144A - 5.75% 15/05/2024	USD	259 142	252 905	0.19
443 000	COOPER-STANDARD AUTOMOTIVE INC - 144A - 5.625% 15/11/2026	USD	384 447	385 738	0.29
151 000	CORNERSTONE BUILDING BRANDS INC - 144A - 6.125% 15/01/2029	USD	160 843	161 433	0.12
203 000	COVANTA HOLDING CORP 5% 01/09/2030	USD	207 512	208 704	0.16
403 000	CRESTWOOD MIDSTREAM PARTNERS LP / CRESTWOOD MIDSTREAM FINANCE CORP 6% 01/02/2029	USD	417 307	416 392	0.31
109 000	CROCS INC 4.25% 15/03/2029	USD	108 259	110 795	0.08
126 000	CUSHMAN & WAKEFIELD US BORROWER LLC - 144A - 6.75% 15/05/2028	USD	136 710	134 926	0.10
114 000	DANA HOLDING CORP 5.5% 15/12/2024	USD	118 101	116 331	0.09
121 000	DANA INC 5.375% 15/11/2027	USD	128 902	128 782	0.10
170 000	DAVE & BUSTER'S INC 7.625% 01/11/2025	USD	189 428	183 748	0.14
518 000	DAVITA INC 3.75% 15/02/2031	USD	499 401	492 266	0.37
485 000	DAVITA INC 4.625% 01/06/2030	USD	496 218	491 067	0.37
126 000	DELL INC 6.5% 15/04/2038	USD	155 158	158 160	0.12
50 000	DELL INC 7.1% 15/04/2028	USD	63 218	63 493	0.05
487 000	DELL INTERNATIONAL LLC / EMC CORP - 144A - 7.125% 15/06/2024	USD	502 901	500 602	0.37
472 000	DELTA AIR LINES INC 2.9% 28/10/2024	USD	475 460	476 239	0.35
236 000	DELTA AIR LINES INC 3.75% 28/10/2029	USD	233 585	234 872	0.17
156 000	DELTA AIR LINES INC 3.8% 19/04/2023	USD	161 265	161 307	0.12
391 000	DELTA AIR LINES INC 7.375% 15/01/2026	USD	463 220	458 373	0.34
500 000	DEUTSCHE BANK AG FRN 24/05/2028	USD	514 498	519 660	0.39
486 000	DEUTSCHE BANK AG 4.5% 01/04/2025	USD	520 114	524 447	0.39
200 000	DEUTSCHE BANK AG/NEW YORK NY FRN 01/12/2032	USD	217 477	216 206	0.16
200 000	DEUTSCHE BANK AG/NEW YORK NY FRN 08/07/2031	USD	229 869	229 952	0.17
368 000	DEUTSCHE BANK AG/NEW YORK NY FRN 14/01/2032	USD	360 657	365 704	0.27

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	DKT FINANCE APS 9.375% 17/06/2023	USD	207 071	206 000	0.15
400 000	DRESDNER FUNDING TRUST I - 144A - 8.151% 30/06/2031	USD	576 201	570 284	0.42
158 000	EDGEWELL PERSONAL CARE CO - 144A - 4.125% 01/04/2029	USD	158 124	157 760	0.12
535 000	EDGEWELL PERSONAL CARE CO - 144A - 5.5% 01/06/2028	USD	575 188	568 816	0.42
453 000	ELANCO ANIMAL HEALTH INC FRN 28/08/2023	USD	490 190	489 593	0.36
283 000	ELANCO ANIMAL HEALTH INC FRN 28/08/2028	USD	321 513	321 522	0.24
505 000	EMC CORP/MA 3.375% 01/06/2023	USD	524 747	523 463	0.39
243 000	ENCOMPASS HEALTH CORP 4.5% 01/02/2028	USD	251 554	251 753	0.19
128 000	ENCOMPASS HEALTH CORP 4.625% 01/04/2031	USD	133 117	135 876	0.10
442 000	ENCOMPASS HEALTH CORP 4.75% 01/02/2030	USD	462 103	465 059	0.35
247 000	ENERGIZER HOLDINGS INC - 144A - 4.375% 31/03/2029	USD	246 424	245 614	0.18
185 000	ENERGIZER HOLDINGS INC - 144A - 4.75% 15/06/2028	USD	191 754	189 111	0.14
135 000	ENERSYS 4.375% 15/12/2027	USD	139 388	141 280	0.11
360 000	ENTEGRIS INC - 144A - 4.625% 10/02/2026	USD	371 754	372 488	0.28
118 000	ENTEGRIS INC 4.375% 15/04/2028	USD	122 425	124 022	0.09
411 000	ESH HOSPITALITY INC - 144A - 5.25% 01/05/2025	USD	420 393	419 290	0.31
220 000	ESH HOSPITALITY INC 4.625% 01/10/2027	USD	233 751	233 200	0.17
192 000	EXTERRAN ENERGY SOLUTIONS LP / EES FINANCE CORP 8.125% 01/05/2025	USD	176 781	173 460	0.13
127 000	FAIR ISAAC CORP - 144A - 5.25% 15/05/2026	USD	141 288	141 055	0.10
50 000	FAIR ISAAC CORP 4% 15/06/2028	USD	51 250	50 839	0.04
350 000	FIRSTENERGY TRANSMISSION LLC 4.55% 01/04/2049	USD	390 474	389 617	0.29
300 000	FLEX ACQUISITION CO INC - 144A - 7.875% 15/07/2026	USD	315 357	313 728	0.23
500 000	FMG RESOURCES AUGUST 2006 PTY LTD - 144A - 4.375% 01/04/2031	USD	513 488	518 870	0.39
100 000	FMG RESOURCES AUGUST 2006 PTY LTD - 144A - 5.125% 15/05/2024	USD	108 530	108 814	0.08
350 000	FMG RESOURCES AUGUST 2006 PTY LTD 4.5% 15/09/2027	USD	375 933	378 340	0.28
145 000	FOUNDATION BUILDING MATERIALS INC 6% 01/03/2029	USD	144 085	143 823	0.11
100 000	FRONTDOOR INC - 144A - 6.75% 15/08/2026	USD	106 750	106 067	0.08
305 000	GAP INC - 144A - 8.375% 15/05/2023	USD	349 885	347 136	0.26
231 000	GAP INC - 144A - 8.625% 15/05/2025	USD	258 365	256 089	0.19
318 000	GAP INC 8.875% 15/05/2027	USD	374 063	372 060	0.28
200 000	GARTNER INC - 144A - 3.75% 01/10/2030	USD	202 342	200 490	0.15
549 000	GARTNER INC - 144A - 4.5% 01/07/2028	USD	573 871	577 223	0.43
231 000	GATES GLOBAL LLC / GATES CORP - 144A - 6.25% 15/01/2026	USD	243 220	242 173	0.18
180 000	GLOBAL MEDICAL RESPONSE INC 6.5% 01/10/2025	USD	185 337	184 381	0.14
119 000	GLOBAL PARTNERS LP / GLP FINANCE CORP 7% 01/08/2027	USD	126 487	126 965	0.09
180 000	GO DADDY OPERATING CO LLC / GD FINANCE CO INC 5.25% 01/12/2027	USD	189 900	188 768	0.14
360 000	GOGO INTERMEDIATE HOLDINGS LLC / GOGO FINANCE CO INC 9.875% 01/05/2024	USD	379 889	377 777	0.28
50 000	GRAHAM HOLDINGS CO 5.75% 01/06/2026	USD	52 399	52 232	0.04
200 000	GRAPHIC PACKAGING INTERNATIONAL LLC - 144A - 3.5% 15/03/2028	USD	201 750	199 632	0.15
334 000	GRAY TELEVISION INC - 144A - 5.875% 15/07/2026	USD	347 290	346 452	0.26
341 000	GRAY TELEVISION INC - 144A - 7% 15/05/2027	USD	371 177	372 215	0.28
251 000	GRAY TELEVISION INC 4.75% 15/10/2030	USD	252 197	250 799	0.19
160 000	GREAT LAKES DREDGE & DOCK CORP 8% 15/05/2022	USD	161 250	160 294	0.12

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
159 000	GREIF INC - 144A - 6.5% 01/03/2027	USD	169 534	168 332	0.13
188 000	GROUP 1 AUTOMOTIVE INC - 144A - 4% 15/08/2028	USD	188 048	187 718	0.14
395 000	HANESBRANDS INC - 144A - 4.625% 15/05/2024	USD	420 675	416 496	0.31
283 000	HANESBRANDS INC - 144A - 4.875% 15/05/2026	USD	303 892	303 407	0.23
100 000	HANESBRANDS INC 5.375% 15/05/2025	USD	106 256	105 190	0.08
145 000	HARSCO CORP 5.75% 31/07/2027	USD	150 800	153 106	0.11
378 000	HAT HOLDINGS I LLC / HAT HOLDINGS II LLC 5.25% 15/07/2024	USD	393 451	390 735	0.29
127 000	HAT HOLDINGS I LLC / HAT HOLDINGS II LLC 6% 15/04/2025	USD	136 366	134 513	0.10
100 000	HB FULLER CO 4% 15/02/2027	USD	103 565	103 338	0.08
637 000	HCA INC 3.5% 01/09/2030	USD	647 857	654 236	0.48
600 000	HCA INC 5.375% 01/02/2025	USD	671 094	668 568	0.49
302 000	HCA INC 5.375% 01/09/2026	USD	346 071	343 229	0.26
341 000	HCA INC 5.625% 01/09/2028	USD	396 414	397 667	0.30
340 000	HCA INC 5.875% 01/02/2029	USD	398 684	400 646	0.30
354 000	HCA INC 5.875% 01/05/2023	USD	386 987	385 676	0.29
438 000	HCA INC 5.875% 15/02/2026	USD	503 963	503 043	0.37
402 000	HC2 HOLDINGS INC 8.5% 01/02/2026	USD	399 488	396 963	0.30
354 000	H&E EQUIPMENT SERVICES INC 3.875% 15/12/2028	USD	350 350	347 065	0.26
200 000	HERBALIFE NUTRITION LTD / HLF FINANCING INC 7.875% 01/09/2025	USD	218 853	217 534	0.16
378 000	HERC HOLDINGS INC - 144A - 5.5% 15/07/2027	USD	401 481	399 671	0.30
131 000	HEXCEL CORP FRN 15/02/2027	USD	137 653	138 936	0.10
100 000	HEXCEL CORP FRN 15/08/2025	USD	109 225	109 037	0.08
100 000	HILLENBRAND INC 3.75% 01/03/2031	USD	98 746	98 526	0.07
65 000	HILLENBRAND INC 4.5% 15/09/2026	USD	72 227	71 976	0.05
187 000	HILLENBRAND INC 5.75% 15/06/2025	USD	201 167	201 139	0.15
112 000	HILL-ROM HOLDINGS INC - 144A - 4.375% 15/09/2027	USD	115 934	116 100	0.09
273 000	HILTON DOMESTIC OPERATING CO INC - 144A - 3.625% 15/02/2032	USD	268 675	269 426	0.20
351 000	HILTON DOMESTIC OPERATING CO INC - 144A - 3.75% 01/05/2029	USD	351 662	352 741	0.26
428 000	HILTON DOMESTIC OPERATING CO INC - 144A - 4% 01/05/2031	USD	434 257	433 226	0.32
272 000	HILTON DOMESTIC OPERATING CO INC - 144A - 5.375% 01/05/2025	USD	287 494	286 171	0.21
262 000	HILTON DOMESTIC OPERATING CO INC - 144A - 5.75% 01/05/2028	USD	285 832	281 870	0.21
250 000	HILTON DOMESTIC OPERATING CO INC 4.875% 15/01/2030	USD	268 469	266 180	0.20
302 000	HILTON WORLDWIDE FINANCE LLC / HILTON WORLDWIDE FINANCE CORP 4.875% 01/04/2027	USD	316 345	314 041	0.23
373 000	HLF FINANCING SARL LLC / HERBALIFE INTERNATIONAL INC - 144A - 7.25% 15/08/2026	USD	392 810	389 725	0.29
300 000	HOLOGIC INC - 144A - 3.25% 15/02/2029	USD	297 375	294 567	0.22
200 000	HORIZON THERAPEUTICS USA INC - 144A - 5.5% 01/08/2027	USD	214 500	214 048	0.16
207 000	HOWARD HUGHES CORP 4.125% 01/02/2029	USD	205 701	204 932	0.15
255 000	HOWARD HUGHES CORP 4.375% 01/02/2031	USD	254 162	252 991	0.19
240 000	HOWARD HUGHES CORP 5.375% 01/08/2028	USD	254 269	253 824	0.19
500 000	HOWMET AEROSPACE INC 5.125% 01/10/2024	USD	548 830	547 625	0.41
400 000	HOWMET AEROSPACE INC 5.95% 01/02/2037	USD	481 824	480 768	0.36
226 000	IAA INC 5.5% 15/06/2027	USD	237 865	237 610	0.18
300 000	IHEARTCOMMUNICATIONS INC 5.25% 15/08/2027	USD	309 990	310 494	0.23

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Bonds (continued)				
100 000	IHEARTCOMMUNICATIONS INC 6.375% 01/05/2026	USD	106 707	106 405	0.08
363 000	IHEARTCOMMUNICATIONS INC 8.375% 01/05/2027	USD	389 216	389 187	0.29
160 000	IHS MARKIT LTD - 144A - 4% 01/03/2026	USD	177 000	177 117	0.13
351 000	IHS MARKIT LTD - 144A - 4.75% 15/02/2025	USD	394 643	394 499	0.29
365 000	IHS MARKIT LTD - 144A - 5% 01/11/2022	USD	385 758	384 462	0.29
50 000	IHS MARKIT LTD 3.625% 01/05/2024	USD	54 000	53 821	0.04
139 000	IHS MARKIT LTD 4.125% 01/08/2023	USD	149 773	149 061	0.11
258 000	IHS MARKIT LTD 4.25% 01/05/2029	USD	292 907	292 796	0.22
70 000	IHS MARKIT LTD 4.75% 01/08/2028	USD	81 327	81 248	0.06
347 000	IRON MOUNTAIN INC - 144A - 4.5% 15/02/2031	USD	347 014	345 796	0.26
322 000	IRON MOUNTAIN INC - 144A - 4.875% 15/09/2027	USD	332 273	334 706	0.25
280 000	IRON MOUNTAIN INC - 144A - 5% 15/07/2028	USD	289 800	289 811	0.22
363 000	IRON MOUNTAIN INC - 144A - 5.25% 15/03/2028	USD	382 644	380 674	0.28
408 000	IRON MOUNTAIN INC - 144A - 5.25% 15/07/2030	USD	424 575	423 606	0.31
250 000	IRON MOUNTAIN INC 4.875% 15/09/2029	USD	256 130	255 308	0.19
190 000	IRON MOUNTAIN INC 5.625% 15/07/2032	USD	203 020	200 604	0.15
235 000	ISTAR INC 4.25% 01/08/2025	USD	237 350	238 791	0.18
115 000	ISTAR INC 4.75% 01/10/2024	USD	120 472	120 310	0.09
105 000	ISTAR INC 5.5% 15/02/2026	USD	108 461	108 913	0.08
200 000	JAGUAR HOLDING CO II / PPD DEVELOPMENT LP - 144A - 5% 15/06/2028	USD	211 058	218 184	0.16
200 000	JAMES HARDIE INTERNATIONAL FINANCE DAC 5% 15/01/2028	USD	214 000	212 462	0.16
400 000	JAZZ SECURITIES DAC 4.375% 15/01/2029	USD	409 852	408 952	0.30
123 000	JELD-WEN INC - 144A - 4.625% 15/12/2025	USD	125 614	125 483	0.09
116 000	JELD-WEN INC 4.875% 15/12/2027	USD	121 220	121 215	0.09
140 000	JOSEPH T RYERSON & SON INC - 144A - 8.5% 01/08/2028	USD	156 450	154 934	0.12
309 000	KAR AUCTION SERVICES INC - 144A - 5.125% 01/06/2025	USD	314 903	312 863	0.23
151 000	KB HOME 4.8% 15/11/2029	USD	160 438	163 352	0.12
101 000	KB HOME 6.875% 15/06/2027	USD	119 126	119 840	0.09
234 000	KB HOME 7.5% 15/09/2022	USD	253 765	253 820	0.19
225 000	KB HOME 7.625% 15/05/2023	USD	245 720	245 396	0.18
115 000	KENNEDY-WILSON INC 4.75% 01/03/2029	USD	118 953	118 790	0.09
189 000	KENNEDY-WILSON INC 5% 01/03/2031	USD	193 261	195 532	0.15
200 000	KONINKLIJKE KPN NV FRN 28/03/2073	USD	215 005	213 066	0.16
150 000	KOPPERS INC - 144A - 6% 15/02/2025	USD	154 515	154 176	0.11
50 000	KORN FERRY 4.625% 15/12/2027	USD	51 625	52 051	0.04
100 000	LAMB WESTON HOLDINGS INC - 144A - 4.625% 01/11/2024	USD	104 105	103 721	0.08
385 000	LAMB WESTON HOLDINGS INC - 144A - 4.875% 01/11/2026	USD	401 363	399 722	0.30
100 000	LAMB WESTON HOLDINGS INC - 144A - 4.875% 15/05/2028	USD	108 625	110 093	0.08
25 000	LITHIA MOTORS INC - 144A - 5.25% 01/08/2025	USD	25 969	25 860	0.02
191 000	LITHIA MOTORS INC 4.625% 15/12/2027	USD	200 789	200 573	0.15
102 000	LOUISIANA-PACIFIC CORP 3.625% 15/03/2029	USD	100 725	102 547	0.08
276 000	LPL HOLDINGS INC 4% 15/03/2029	USD	279 795	276 676	0.21
50 000	LPL HOLDINGS INC 4.625% 15/11/2027	USD	52 500	52 327	0.04
350 000	MACY'S INC 8.375% 15/06/2025	USD	386 985	386 040	0.29

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Bonds (continued)				
200 000	MACY'S RETAIL HOLDINGS INC 2.875% 15/02/2023	USD	201 141	200 104	0.15
350 000	MACY'S RETAIL HOLDINGS INC 4.5% 15/12/2034	USD	314 652	315 217	0.23
261 000	MACY'S RETAIL HOLDINGS LLC - 144A - 5.875% 01/04/2029	USD	268 504	267 593	0.20
230 000	MAGELLAN HEALTH INC FRN 22/09/2024	USD	251 288	251 471	0.19
422 000	MAGIC MERGECO INC 7.875% 01/05/2029	USD	435 567	434 609	0.32
150 000	MASONITE INTERNATIONAL CORP 5.375% 01/02/2028	USD	159 750	159 053	0.12
92 000	MATTEL INC - 144A - 5.875% 15/12/2027	USD	98 834	101 054	0.08
127 000	MATTEL INC 3.75% 01/04/2029	USD	129 042	129 944	0.10
132 000	MATTEL INC 5.45% 01/11/2041	USD	146 217	150 877	0.11
25 000	MATTHEWS INTERNATIONAL CORP - 144A - 5.25% 01/12/2025	USD	25 879	25 929	0.02
365 000	MEDNAX INC 6.25% 15/01/2027	USD	394 200	388 039	0.29
380 000	MERCER INTERNATIONAL INC 5.5% 15/01/2026	USD	391 376	390 549	0.29
200 000	MERLIN ENTERTAINMENTS LTD 5.75% 15/06/2026	USD	211 250	212 004	0.16
191 000	MGIC INVESTMENT CORP 5.25% 15/08/2028	USD	200 801	201 923	0.15
321 000	MINERAL RESOURCES LTD 8.125% 01/05/2027	USD	357 915	355 626	0.26
177 000	MINERALS TECHNOLOGIES INC - 144A - 5% 01/07/2028	USD	183 426	185 446	0.14
159 000	MODIVCARE INC - 144A - 5.875% 15/11/2025	USD	172 703	168 976	0.13
200 000	MOTION BONDCO DAC 6.625% 15/11/2027	USD	205 000	203 192	0.15
162 000	MURPHY OIL USA INC - 144A - 3.75% 15/02/2031	USD	160 034	159 521	0.12
215 000	MURPHY OIL USA INC 4.75% 15/09/2029	USD	227 893	226 894	0.17
100 000	MURPHY OIL USA INC 5.625% 01/05/2027	USD	105 861	105 272	0.08
400 000	NATIONSTAR MORTGAGE HOLDINGS INC - 144A - 5.125% 15/12/2030	USD	395 546	395 768	0.29
245 000	NATIONSTAR MORTGAGE HOLDINGS INC - 144A - 5.5% 15/08/2028	USD	247 843	247 727	0.18
294 000	NATIONSTAR MORTGAGE HOLDINGS INC - 144A - 6% 15/01/2027	USD	307 965	307 192	0.23
50 000	NATURAL RESOURCE PARTNERS LP / NRP FINANCE CORP 9.125% 30/06/2025	USD	47 813	47 704	0.04
345 000	NAVISTAR INTERNATIONAL CORP - 144A - 9.5% 01/05/2025	USD	381 225	374 373	0.28
100 000	NCR CORP - 144A - 5% 01/10/2028	USD	102 009	103 195	0.08
348 000	NCR CORP - 144A - 5.125% 15/04/2029	USD	352 785	358 833	0.27
240 000	NCR CORP - 144A - 5.25% 01/10/2030	USD	245 951	248 525	0.18
100 000	NCR CORP - 144A - 6.125% 01/09/2029	USD	107 000	108 882	0.08
284 000	NCR CORP - 144A - 8.125% 15/04/2025	USD	312 221	310 838	0.23
258 000	NCR CORP 5.75% 01/09/2027	USD	273 079	272 747	0.20
362 000	NEWELL BRANDS INC 3.85% 01/04/2023	USD	382 094	381 258	0.28
460 000	NEWELL BRANDS INC 4.2% 01/04/2026	USD	513 067	512 408	0.38
161 000	NEWELL BRANDS INC 4.875% 01/06/2025	USD	178 090	178 348	0.13
342 000	NEWELL BRANDS INC 5.5% 01/04/2046	USD	434 729	437 199	0.32
196 000	NEXTERA ENERGY OPERATING PARTNERS LP - 144A - 4.5% 15/09/2027	USD	213 395	211 945	0.16
402 000	NEXTERA ENERGY OPERATING PARTNERS LP 3.875% 15/10/2026	USD	422 814	420 818	0.31
237 000	NEXTERA ENERGY OPERATING PARTNERS LP 4.25% 15/07/2024	USD	250 170	251 438	0.19
186 000	NIELSEN CO LUXEMBOURG SARL - 144A - 5% 01/02/2025	USD	190 650	190 869	0.14
300 000	NIELSEN FINANCE LLC / NIELSEN FINANCE CO 5.625% 01/10/2028	USD	318 840	319 875	0.24
237 000	NIELSEN FINANCE LLC / NIELSEN FINANCE CO 5.875% 01/10/2030	USD	259 529	259 150	0.19
230 000	NOKIA OYJ 3.375% 12/06/2022	USD	236 262	235 890	0.18

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Bonds (continued)				
159 000	NOKIA OYJ 6.625% 15/05/2039	USD	196 961	204 356	0.15
153 000	NORBORD INC 6.25% 15/04/2023	USD	166 196	165 941	0.12
25 000	NORTONLIFELOCK INC 3.95% 15/06/2022	USD	25 601	25 528	0.02
355 000	NOVELIS CORP - 144A - 4.75% 30/01/2030	USD	371 419	369 878	0.27
370 000	NOVELIS CORP - 144A - 5.875% 30/09/2026	USD	387 039	386 010	0.29
370 000	NUANCE COMMUNICATIONS INC 5.625% 15/12/2026	USD	389 863	388 581	0.29
396 000	OPEN TEXT CORP - 144A - 3.875% 15/02/2028	USD	405 122	401 069	0.30
355 000	OPEN TEXT CORP - 144A - 5.875% 01/06/2026	USD	366 995	366 545	0.27
300 000	OPEN TEXT HOLDINGS INC - 144A - 4.125% 15/02/2030	USD	305 625	303 219	0.23
470 000	ORGANON FINANCE 1 LLC - 144A - 5.125% 30/04/2031	USD	488 706	487 634	0.36
773 000	ORGANON FINANCE 1 LLC 4.125% 30/04/2028	USD	794 581	792 834	0.58
30 000	ORTHO-CLINICAL DIAGNOSTICS INC / ORTHO-CLINICAL DIAGNOSTICS SA 7.25% 01/02/2028	USD	33 044	32 891	0.02
200 000	OUTFRONT MEDIA CAPITAL LLC / OUTFRONT MEDIA CAPITAL CORP - 144A - 4.25% 15/01/2029	USD	194 518	198 330	0.15
188 000	OUTFRONT MEDIA CAPITAL LLC / OUTFRONT MEDIA CAPITAL CORP - 144A - 4.625% 15/03/2030	USD	184 005	186 810	0.14
126 000	OUTFRONT MEDIA CAPITAL LLC / OUTFRONT MEDIA CAPITAL CORP - 144A - 6.25% 15/06/2025	USD	134 206	133 726	0.10
250 000	OUTFRONT MEDIA CAPITAL LLC / OUTFRONT MEDIA CAPITAL CORP 5% 15/08/2027	USD	256 626	258 385	0.19
200 000	OWENS & MINOR INC - 144A - 4.5% 31/03/2029	USD	202 519	202 050	0.15
368 000	PANTHER BF AGGREGATOR 2 LP / PANTHER FINANCE CO INC - 144A - 6.25% 15/05/2026	USD	391 346	390 580	0.29
228 000	PARK INTERMEDIATE HOLDINGS LLC / PK DOMESTIC PROPERTY LLC / PK FINANCE CO-ISSUER 5.875% 01/10/2028	USD	243 928	241 901	0.18
100 000	PARK INTERMEDIATE HOLDINGS LLC / PK DOMESTIC PROPERTY LLC / PK FINANCE CO-ISSUER 7.5% 01/06/2025	USD	108 979	108 708	0.08
121 000	PARKLAND CORP/CANADA - 144A - 5.875% 15/07/2027	USD	129 857	128 869	0.10
200 000	PARKLAND CORP/CANADA 4.5% 01/10/2029	USD	201 750	204 076	0.15
206 000	PENNYMAC FINANCIAL SERVICES INC 4.25% 15/02/2029	USD	198 275	197 272	0.15
213 000	PENNYMAC FINANCIAL SERVICES INC 5.375% 15/10/2025	USD	229 255	224 459	0.17
366 000	PGT INNOVATIONS INC 6.75% 01/08/2026	USD	389 333	387 503	0.29
170 000	PICASSO FINANCE SUB INC 6.125% 15/06/2025	USD	181 636	180 809	0.13
300 000	PLANTRONICS INC - 144A - 4.75% 01/03/2029	USD	296 148	295 497	0.22
50 000	PLANTRONICS INC - 144A - 5.5% 31/05/2023	USD	50 000	50 041	0.04
300 000	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC - 144A - 3.375% 31/08/2027	USD	294 722	289 563	0.22
100 000	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC - 144A - 5.25% 15/04/2024	USD	107 207	106 788	0.08
400 000	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC - 144A - 5.75% 15/04/2026	USD	438 862	437 476	0.33
443 000	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC - 144A - 6.25% 15/01/2028	USD	466 935	464 866	0.35
50 000	PTC INC 3.625% 15/02/2025	USD	51 348	51 274	0.04
208 000	PTC INC 4% 15/02/2028	USD	213 460	213 441	0.16
571 000	QORVO INC 4.375% 15/10/2029	USD	614 481	619 979	0.46

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Bonds (continued)				
160 000	QUALITYTECH LP / QTS FINANCE CORP 3.875% 01/10/2028	USD	161 177	161 442	0.12
525 000	QUEBECOR MEDIA INC 5.75% 15/01/2023	USD	563 409	560 794	0.42
107 000	RADIAN GROUP INC 4.875% 15/03/2027	USD	113 745	113 906	0.08
219 000	RADIAN GROUP INC 6.625% 15/03/2025	USD	246 595	247 744	0.18
200 000	RAKUTEN GROUP INC FRN PERPETUAL	USD	205 684	205 232	0.15
50 000	RBS GLOBAL INC / REXNORD LLC - 144A - 4.875% 15/12/2025	USD	51 177	51 159	0.04
402 000	REALOGY GROUP LLC / REALOGY CO-ISSUER CORP - 144A - 5.75% 15/01/2029	USD	407 139	416 954	0.31
276 000	REALOGY GROUP LLC / REALOGY CO-ISSUER CORP - 144A - 9.375% 01/04/2027	USD	307 740	309 043	0.23
101 000	REALOGY GROUP LLC / REALOGY CO-ISSUER CORP 4.875% 01/06/2023	USD	105 545	105 013	0.08
318 000	RITCHIE BROS AUCTIONEERS INC - 144A - 5.375% 15/01/2025	USD	326 348	326 945	0.24
214 000	SALLY HOLDINGS LLC / SALLY CAPITAL INC 5.625% 01/12/2025	USD	220 887	220 527	0.16
474 000	SBA COMMUNICATIONS CORP - 144A - 3.125% 01/02/2029	USD	455 547	454 187	0.34
400 000	SBA COMMUNICATIONS CORP 3.875% 15/02/2027	USD	410 118	409 396	0.30
387 000	SBA COMMUNICATIONS CORP 4.875% 01/09/2024	USD	397 960	396 226	0.29
172 000	SEAGATE HDD CAYMAN 3.125% 15/07/2029	USD	166 567	165 522	0.12
174 000	SEAGATE HDD CAYMAN 3.375% 15/07/2031	USD	168 303	167 487	0.12
172 000	SEAGATE HDD CAYMAN 4.091% 01/06/2029	USD	176 914	176 589	0.13
172 000	SEAGATE HDD CAYMAN 4.125% 15/01/2031	USD	175 402	174 391	0.13
164 000	SEAGATE HDD CAYMAN 4.75% 01/01/2025	USD	178 722	179 232	0.13
182 000	SEAGATE HDD CAYMAN 4.75% 01/06/2023	USD	194 724	195 561	0.15
170 000	SEAGATE HDD CAYMAN 4.875% 01/03/2024	USD	183 696	183 515	0.14
256 000	SEAGATE HDD CAYMAN 4.875% 01/06/2027	USD	283 196	284 260	0.21
166 000	SEAGATE HDD CAYMAN 5.75% 01/12/2034	USD	189 265	190 116	0.14
127 000	SEALED AIR CORP - 144A - 4% 01/12/2027	USD	131 286	133 477	0.10
259 000	SEALED AIR CORP - 144A - 4.875% 01/12/2022	USD	271 303	271 365	0.20
300 000	SEALED AIR CORP - 144A - 5.25% 01/04/2023	USD	318 188	318 000	0.24
125 000	SEALED AIR CORP - 144A - 5.5% 15/09/2025	USD	137 656	138 450	0.10
215 000	SEALED AIR CORP - 144A - 6.875% 15/07/2033	USD	266 600	270 006	0.20
400 000	SELECT MEDICAL CORP - 144A - 6.25% 15/08/2026	USD	428 164	425 368	0.32
200 000	SENSATA TECHNOLOGIES BV - 144A - 4% 15/04/2029	USD	204 625	201 246	0.15
264 000	SENSATA TECHNOLOGIES BV - 144A - 4.875% 15/10/2023	USD	284 130	283 298	0.21
200 000	SENSATA TECHNOLOGIES BV - 144A - 5% 01/10/2025	USD	222 750	222 000	0.17
328 000	SENSATA TECHNOLOGIES INC - 144A - 3.75% 15/02/2031	USD	324 961	325 852	0.24
150 000	SENSATA TECHNOLOGIES INC 4.375% 15/02/2030	USD	158 315	156 933	0.12
375 000	SIGNATURE AVIATION US HOLDINGS INC - 144A - 5.375% 01/05/2026	USD	385 313	384 683	0.29
390 000	SIRIUS XM RADIO INC - 144A - 3.875% 01/08/2022	USD	393 666	391 907	0.29
472 000	SIRIUS XM RADIO INC - 144A - 4.125% 01/07/2030	USD	478 870	472 250	0.35
472 000	SIRIUS XM RADIO INC - 144A - 4.625% 15/07/2024	USD	485 275	485 594	0.36
470 000	SIRIUS XM RADIO INC - 144A - 5% 01/08/2027	USD	493 972	491 958	0.37
378 000	SIRIUS XM RADIO INC - 144A - 5.375% 15/07/2026	USD	391 075	390 349	0.29
398 000	SIRIUS XM RADIO INC - 144A - 5.5% 01/07/2029	USD	432 970	430 294	0.32
100 000	SPECTRUM BRANDS INC - 144A - 5% 01/10/2029	USD	106 177	105 680	0.08
287 000	SPECTRUM BRANDS INC 5.75% 15/07/2025	USD	296 175	295 366	0.22

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Bonds (continued)				
374 000	SPRINT CAPITAL CORP 6.875% 15/11/2028	USD	476 757	470 978	0.35
285 000	SPRINT CAPITAL CORP 8.75% 15/03/2032	USD	427 329	422 361	0.31
363 000	SPRINT COMMUNICATIONS INC 6% 15/11/2022	USD	390 318	387 720	0.29
400 000	SPRINT CORP 7.125% 15/06/2024	USD	465 216	462 136	0.34
400 000	SPRINT CORP 7.625% 01/03/2026	USD	494 500	490 548	0.36
400 000	SPRINT CORP 7.625% 15/02/2025	USD	477 776	476 056	0.35
500 000	SPRINT CORP 7.875% 15/09/2023	USD	575 087	570 425	0.42
13 000	STARWOOD PROPERTY TRUST INC 4.75% 15/03/2025	USD	13 623	13 540	0.01
200 000	STENA INTERNATIONAL SA - 144A - 5.75% 01/03/2024	USD	202 678	203 752	0.15
200 000	SUMMIT MATERIALS LLC / SUMMIT MATERIALS FINANCE CORP - 144A - 5.25% 15/01/2029	USD	211 402	210 938	0.16
300 000	SUNOCO LP / SUNOCO FINANCE CORP - 144A - 4.5% 15/05/2029	USD	303 147	302 400	0.22
234 000	SUNOCO LP / SUNOCO FINANCE CORP 5.5% 15/02/2026	USD	243 876	241 310	0.18
100 000	SUNOCO LP / SUNOCO FINANCE CORP 5.875% 15/03/2028	USD	105 929	105 844	0.08
300 000	SUNOCO LP / SUNOCO FINANCE CORP 6% 15/04/2027	USD	315 977	315 150	0.23
170 000	SURGERY CENTER HOLDINGS INC - 144A - 10% 15/04/2027	USD	188 144	186 303	0.14
140 000	SURGERY CENTER HOLDINGS INC - 144A - 6.75% 01/07/2025	USD	142 730	142 583	0.11
381 000	SYMANTEC CORP - 144A - 5% 15/04/2025	USD	386 436	385 892	0.29
128 000	TASEKO MINES LTD 7% 15/02/2026	USD	132 516	133 129	0.10
100 000	TAYLOR MORRISON COMMUNITIES INC / MONARCH COMMUNITIES INC - 144A - 5.875% 15/04/2023	USD	107 125	107 381	0.08
250 000	TAYLOR MORRISON COMMUNITIES INC / TAYLOR MORRISON HOLDINGS II INC - 144A - 5.625% 01/03/2024	USD	271 250	272 298	0.20
158 000	TAYLOR MORRISON COMMUNITIES INC - 144A - 5.125% 01/08/2030	USD	168 919	173 767	0.13
167 000	TAYLOR MORRISON COMMUNITIES INC - 144A - 5.75% 15/01/2028	USD	185 474	188 428	0.14
159 000	TAYLOR MORRISON COMMUNITIES INC - 144A - 5.875% 15/06/2027	USD	178 547	180 432	0.13
314 000	TECHNIPFMC PLC - 144A - 6.5% 01/02/2026	USD	330 451	333 612	0.25
422 000	TEGNA INC 4.625% 15/03/2028	USD	434 669	430 520	0.32
84 000	TEGNA INC 4.75% 15/03/2026	USD	89 581	89 508	0.07
549 000	TEGNA INC 5% 15/09/2029	USD	574 188	570 459	0.42
400 000	TELECOM ITALIA CAPITAL SA 6% 30/09/2034	USD	456 221	450 644	0.33
200 000	TELECOM ITALIA CAPITAL SA 6.375% 15/11/2033	USD	237 750	235 180	0.17
141 000	TELECOM ITALIA CAPITAL SA 7.2% 18/07/2036	USD	178 718	175 322	0.13
302 000	TELECOM ITALIA CAPITAL SA 7.721% 04/06/2038	USD	404 491	395 792	0.29
200 000	TELEFLEX INC - 144A - 4.25% 01/06/2028	USD	208 571	206 284	0.15
458 000	TELEFLEX INC 4.625% 15/11/2027	USD	487 770	486 799	0.36
200 000	TEREX CORP - 144A - 5% 15/05/2029	USD	208 853	208 092	0.15
439 000	TESLA INC - 144A - 5.3% 15/08/2025	USD	456 503	454 918	0.34
200 000	TRAVEL + LEISURE CO - 144A - 6.625% 31/07/2026	USD	231 781	229 186	0.17
101 000	TRAVEL + LEISURE CO 3.9% 01/03/2023	USD	104 864	104 311	0.08
25 000	TRAVEL + LEISURE CO 4.15% 01/04/2024	USD	27 190	27 230	0.02
162 000	TRAVEL + LEISURE CO 4.625% 01/03/2030	USD	169 290	168 235	0.13
112 000	TRAVEL + LEISURE CO 6.35% 01/10/2025	USD	126 124	127 016	0.09
156 000	TREEHOUSE FOODS INC 4% 01/09/2028	USD	157 991	155 214	0.12
110 000	TRI POINTE GROUP INC 5.7% 15/06/2028	USD	122 283	122 331	0.09

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

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Bonds (continued)				
124 000	TRINSEO MATERIALS OPERATING SCA / TRINSEO MATERIALS FINANCE INC - 144A - 5.125% 01/04/2029	USD	128 108	126 042	0.09
150 000	TRINSEO MATERIALS OPERATING SCA / TRINSEO MATERIALS FINANCE INC - 144A - 5.375% 01/09/2025	USD	154 875	153 287	0.11
175 000	TRIUMPH GROUP INC 5.25% 01/06/2022	USD	174 453	173 661	0.13
317 000	TRIUMPH GROUP INC 7.75% 15/08/2025	USD	319 380	314 800	0.23
332 000	TRIVIUM PACKAGING FINANCE BV - 144A - 5.5% 15/08/2026	USD	353 836	347 123	0.26
162 000	TWILIO INC 3.625% 15/03/2029	USD	165 443	165 130	0.12
154 000	TWILIO INC 3.875% 15/03/2031	USD	158 676	158 010	0.12
193 000	UNDER ARMOUR INC 3.25% 15/06/2026	USD	195 312	196 142	0.15
400 000	UNICREDIT SPA - 144A - FRN 02/04/2034	USD	476 108	474 500	0.35
400 000	UNICREDIT SPA - 144A - FRN 19/06/2032	USD	446 444	444 072	0.33
300 000	UNICREDIT SPA - 144A - FRN 30/06/2035	USD	323 580	322 956	0.24
164 000	UNITED NATURAL FOODS INC - 144A - 6.75% 15/10/2028	USD	177 610	176 649	0.13
442 000	UNITED RENTALS NORTH AMERICA INC 3.875% 15/02/2031	USD	449 152	445 085	0.33
285 000	UNITED RENTALS NORTH AMERICA INC 4% 15/07/2030	USD	291 428	290 820	0.22
486 000	UNITED RENTALS NORTH AMERICA INC 4.875% 15/01/2028	USD	515 198	514 387	0.38
289 000	UNITED RENTALS NORTH AMERICA INC 5.25% 15/01/2030	USD	315 993	315 967	0.23
185 000	UNITED RENTALS NORTH AMERICA INC 5.5% 15/05/2027	USD	197 766	197 201	0.15
175 000	UNITED RENTALS NORTH AMERICA INC 5.875% 15/09/2026	USD	183 726	182 945	0.14
260 000	UNITED STATES CELLULAR CORP 6.7% 15/12/2033	USD	320 125	324 787	0.24
197 000	UNITI GROUP LP / UNITI FIBER HOLDINGS INC / CSL CAPITAL LLC - 144A - 7.125% 15/12/2024	USD	203 096	203 239	0.15
492 000	UNITI GROUP LP / UNITI FIBER HOLDINGS INC / CSL CAPITAL LLC - 144A - 7.875% 15/02/2025	USD	531 214	530 002	0.39
352 000	UNITI GROUP LP / UNITI GROUP FINANCE INC / CSL CAPITAL LLC - 144A - 6.5% 15/02/2029	USD	352 123	350 743	0.26
127 000	UNIVISION COMMUNICATIONS INC - 144A - 5.125% 15/02/2025	USD	129 540	129 104	0.10
499 000	UNIVISION COMMUNICATIONS INC 6.625% 01/06/2027	USD	539 396	540 896	0.40
50 000	UNIVISION COMMUNICATIONS INC 9.5% 01/05/2025	USD	55 483	55 606	0.04
127 000	US CONCRETE INC 5.125% 01/03/2029	USD	132 344	131 241	0.10
284 000	US FOODS INC - 144A - 4.75% 15/02/2029	USD	285 851	287 522	0.21
368 000	US FOODS INC 6.25% 15/04/2025	USD	393 865	391 313	0.29
50 000	VAIL RESORTS INC 6.25% 15/05/2025	USD	53 473	53 144	0.04
220 000	VALVOLINE INC - 144A - 4.25% 15/02/2030	USD	226 600	225 753	0.17
300 000	VEON HOLDINGS BV - REGS - 4.95% 16/06/2024	USD	318 813	321 282	0.24
200 000	VEON HOLDINGS BV - REGS - 5.95% 13/02/2023	USD	213 343	212 962	0.16
400 000	VEON HOLDINGS BV - REGS - 7.25% 26/04/2023	USD	433 600	433 616	0.32
575 000	VEON HOLDINGS BV 4% 09/04/2025	USD	595 398	604 256	0.45
200 000	VIACOM INC FRN 28/02/2057	USD	222 172	223 154	0.17
338 000	VICI PROPERTIES LP / VICI NOTE CO INC - 144A - 4.125% 15/08/2030	USD	343 521	343 503	0.26
117 000	VICI PROPERTIES LP / VICI NOTE CO INC 3.5% 15/02/2025	USD	119 710	119 664	0.09
316 000	VICI PROPERTIES LP / VICI NOTE CO INC 3.75% 15/02/2027	USD	317 289	318 414	0.24
408 000	VICI PROPERTIES LP / VICI NOTE CO INC 4.25% 01/12/2026	USD	420 322	421 860	0.31
436 000	VICI PROPERTIES LP / VICI NOTE CO INC 4.625% 01/12/2029	USD	454 999	453 287	0.34

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
101 000	VIDEOTRON LTD - 144A - 5.125% 15/04/2027	USD	107 060	106 648	0.08
101 000	VIDEOTRON LTD - 144A - 5.375% 15/06/2024	USD	110 848	111 109	0.08
202 000	VIDEOTRON LTD 5% 15/07/2022	USD	211 343	210 314	0.16
500 000	VODAFONE GROUP PLC FRN 04/04/2079	USD	606 345	609 945	0.45
210 000	WELBILT INC 9.5% 15/02/2024	USD	216 694	220 811	0.16
483 000	WESCO DISTRIBUTION INC - 144A - 7.125% 15/06/2025	USD	527 651	522 857	0.39
432 000	WESCO DISTRIBUTION INC - 144A - 7.25% 15/06/2028	USD	485 768	479 304	0.36
278 000	WESCO DISTRIBUTION INC 5.375% 15/06/2024	USD	284 198	283 352	0.21
556 000	WESTERN DIGITAL CORP 4.75% 15/02/2026	USD	616 314	616 486	0.46
122 000	WESTERN GAS PARTNERS LP 4% 01/07/2022	USD	125 355	124 838	0.09
219 000	WESTERN GAS PARTNERS LP 4.5% 01/03/2028	USD	229 329	233 539	0.17
50 000	WESTERN GAS PARTNERS LP 4.65% 01/07/2026	USD	53 409	53 587	0.04
218 000	WESTERN GAS PARTNERS LP 5.3% 01/03/2048	USD	220 593	224 394	0.17
400 000	WESTERN MIDSTREAM OPERATING LP FRN 01/02/2030	USD	437 853	436 268	0.32
350 000	WESTERN MIDSTREAM OPERATING LP FRN 01/02/2050	USD	387 359	395 791	0.29
195 000	WESTERN MIDSTREAM OPERATING LP 3.1% 01/02/2025	USD	204 256	206 216	0.15
252 000	WESTERN MIDSTREAM OPERATING LP 3.95% 01/06/2025	USD	260 190	263 017	0.20
100 000	WESTERN MIDSTREAM OPERATING LP 4.75% 15/08/2028	USD	105 500	107 688	0.08
200 000	WESTERN MIDSTREAM OPERATING LP 5.45% 01/04/2044	USD	209 000	210 658	0.16
113 000	WESTERN MIDSTREAM OPERATING LP 5.5% 15/08/2048	USD	115 526	116 243	0.09
158 000	WILLIAM CARTER CO 5.5% 15/05/2025	USD	168 270	167 158	0.12
200 000	WILLIAM CARTER CO 5.625% 15/03/2027	USD	211 566	210 924	0.16
158 000	WILLIAMS SCOTSMAN INTERNATIONAL INC - 144A - 4.625% 15/08/2028	USD	161 701	161 571	0.12
160 000	WYNDHAM HOTELS & RESORTS INC - 144A - 4.375% 15/08/2028	USD	164 285	164 891	0.12
231 000	XEROX CORP FRN 15/03/2023	USD	242 630	241 672	0.18
250 000	XEROX CORP 3.8% 15/05/2024	USD	260 929	260 153	0.19
15 000	XEROX CORP 6.75% 15/12/2039	USD	16 312	16 639	0.01
300 000	XEROX HOLDINGS CORP 5.5% 15/08/2028	USD	316 278	313 539	0.23
200 000	ZIGGO BOND CO BV 5.125% 28/02/2030	USD	208 898	204 886	0.15
183 000	ZIGGO BOND CO BV 6% 15/01/2027	USD	192 543	192 042	0.14
310 000	ZIGGO BV - 144A - 5.5% 15/01/2027	USD	324 221	322 301	0.24
400 000	ZIGGO BV 4.875% 15/01/2030	USD	413 150	410 988	0.31
	Total Bonds		**133 633 836**	**133 428 427**	**99.18**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**133 633 836**	**133 428 427**	**99.18**
Total Investments			**133 633 836**	**133 428 427**	**99.18**

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

Economic and Geographical Classification of Investments

Economic classification	%
Investment Banking and Brokerage Services	21.53
Health Care Providers	7.36
Telecommunications Service Providers	7.13
Technology Hardware and Equipment	6.19
Oil, Gas and Coal	5.88
Travel and Leisure	4.62
General Industrials	4.41
Real Estate Investment Trusts	3.47
Household Goods and Home Construction	3.25
Software and Computer Services	2.61
Banks	2.56
Industrial Support Services	2.53
Industrial Metals and Mining	2.35
Telecommunications Equipment	2.15
Retailers	1.88
Construction and Materials	1.82
Media	1.56
Industrial Transportation	1.26
Food Producers	1.24
Finance and Credit Services	1.23
Leisure Goods	1.20
Real Estate Investment and Services	1.17
Electricity	1.15
Medical Equipment and Services	1.14
Personal Care, Drug and Grocery Stores	1.13
Personal Goods	1.12
Automobiles and Parts	1.11
Pharmaceuticals and Biotechnology	1.06
Electronic and Electrical Equipment	0.88
Industrial Engineering	0.80
Aerospace and Defense	0.55
Gas, Water and Multi-utilities	0.42
Consumer Services	0.40
Industrial Materials	0.40
Chemicals	0.37
Mortgage Real Estate Investment Trusts	0.36
Life Insurance	0.32
Waste and Disposal Services	0.28
Telecomunication Services	0.20
Precious Metals and Mining	0.09
	99.18

Geographical classification	%
United States of America	82.54
Netherlands	3.90
Canada	2.73
Luxembourg	1.59
Cayman Islands	1.44
Bermuda	1.14
Germany	1.03
Australia	1.01
Italy	0.92
United Kingdom	0.86
Ireland	0.61
France	0.48
Finland	0.33
Jersey	0.30
Denmark	0.15
Japan	0.15
	99.18

LYXOR Index Fund - Lyxor $ Floating Rate Note UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Bonds				
160 000	ABBVIE INC 2.3% 21/11/2022	USD	164 613	164 619	0.14
281 000	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 01/06/2021	USD	281 671	281 216	0.24
971 000	BPCE SA FRN 31/05/2022	USD	979 507	978 837	0.83
	Total Bonds		**1 425 791**	**1 424 672**	**1.21**
	Supranationals, Governments and Local Public Authorities, Debt Instruments				
9 007 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2022	USD	10 582 992	10 686 023	9.06
10 530 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2030	USD	11 926 561	11 803 207	10.01
2 000	UNITED STATES TREASURY NOTE/BOND 1.125% 15/05/2040	USD	1 802	1 670	0.00
9 157 000	UNITED STATES TREASURY NOTE/BOND 1.375% 31/08/2026	USD	9 378 361	9 363 748	7.94
453 000	UNITED STATES TREASURY NOTE/BOND 1.5% 31/01/2027	USD	475 561	464 626	0.39
702 300	UNITED STATES TREASURY NOTE/BOND 2% 15/02/2050	USD	663 564	657 803	0.56
1 057 300	UNITED STATES TREASURY NOTE/BOND 2% 15/11/2026	USD	1 125 570	1 114 667	0.95
8 820 800	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2049	USD	9 109 335	8 730 524	7.41
694 400	UNITED STATES TREASURY NOTE/BOND 2.5% 15/05/2046	USD	782 611	722 827	0.61
8 283 900	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2042	USD	9 082 520	9 057 280	7.68
3 503 400	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2028	USD	4 028 910	3 873 447	3.29
8 217 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2043	USD	10 095 809	9 161 313	7.77
4 488 300	UNITED STATES TREASURY NOTE/BOND 2.875% 15/08/2028	USD	4 975 755	4 965 883	4.21
14 297 000	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2048	USD	16 432 971	16 353 310	13.87
719 400	UNITED STATES TREASURY NOTE/BOND 3% 15/08/2048	USD	834 504	823 882	0.70
23 389 700	UNITED STATES TREASURY NOTE/BOND 3.375% 15/11/2048	USD	29 469 823	28 659 692	24.31
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**118 966 649**	**116 439 902**	**98.76**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**120 392 440**	**117 864 574**	**99.97**
Total Investments			**120 392 440**	**117 864 574**	**99.97**

LYXOR Index Fund - Lyxor $ Floating Rate Note UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Governments	98.76
Banks	1.07
Pharmaceuticals and Biotechnology	0.14
	99.97

Geographical classification	%
United States of America	98.90
France	0.83
United Kingdom	0.24
	99.97

LYXOR Index Fund - Lyxor EuroMTS 1-3Y Italy BTP Government Bond (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Supranationals, Governments and Local Public Authorities, Debt Instruments				
3 229 000	ITALY BUONI POLIENNALI DEL TESORO 0% 15/01/2024	EUR	3 253 557	3 245 306	4.97
2 059 000	ITALY BUONI POLIENNALI DEL TESORO 0% 15/04/2024	EUR	2 071 314	2 067 339	3.16
767 000	ITALY BUONI POLIENNALI DEL TESORO 0% 29/11/2022	EUR	770 720	770 720	1.18
2 944 000	ITALY BUONI POLIENNALI DEL TESORO 0.05% 15/01/2023	EUR	2 934 086	2 963 283	4.53
3 161 000	ITALY BUONI POLIENNALI DEL TESORO 0.3% 15/08/2023	EUR	3 187 003	3 200 196	4.90
2 737 000	ITALY BUONI POLIENNALI DEL TESORO 0.6% 15/06/2023	EUR	2 759 238	2 788 729	4.27
3 157 000	ITALY BUONI POLIENNALI DEL TESORO 0.65% 15/10/2023	EUR	3 229 841	3 226 928	4.94
3 479 000	ITALY BUONI POLIENNALI DEL TESORO 0.9% 01/08/2022	EUR	3 533 371	3 533 794	5.41
3 195 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/03/2023	EUR	3 261 246	3 268 964	5.00
2 991 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 15/03/2023	EUR	3 054 451	3 061 139	4.68
2 573 000	ITALY BUONI POLIENNALI DEL TESORO 1% 15/07/2022	EUR	2 610 710	2 615 995	4.00
3 124 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/09/2022	EUR	3 234 851	3 200 679	4.90
2 928 000	ITALY BUONI POLIENNALI DEL TESORO 1.85% 15/05/2024	EUR	3 105 144	3 105 144	4.75
2 971 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/10/2023	EUR	3 192 957	3 164 264	4.84
4 459 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2024	EUR	5 079 714	5 048 257	7.74
3 386 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/05/2023	EUR	3 751 967	3 712 241	5.68
4 298 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/08/2023	EUR	4 885 730	4 786 038	7.32
3 754 000	ITALY BUONI POLIENNALI DEL TESORO 5.5% 01/09/2022	EUR	4 262 777	4 045 780	6.19
4 098 000	ITALY BUONI POLIENNALI DEL TESORO 5.5% 01/11/2022	EUR	4 670 316	4 454 731	6.82
2 343 590	ITALY BUONI POLIENNALI DEL TESORO 9% 01/11/2023	EUR	2 980 708	2 884 139	4.41
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**65 829 701**	**65 143 666**	**99.69**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**65 829 701**	**65 143 666**	**99.69**
Total Investments			**65 829 701**	**65 143 666**	**99.69**

LYXOR Index Fund - Lyxor EuroMTS 1-3Y Italy BTP Government Bond (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.69
	99.69

Geographical classification	%
Italy	99.69
	99.69

LYXOR Index Fund - Lyxor EuroMTS 10Y Italy BTP Government Bond (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Supranationals, Governments and Local Public Authorities, Debt Instruments				
15 139 000	ITALY BUONI POLIENNALI DEL TESORO 0.9% 01/04/2031	EUR	15 487 365	15 188 959	13.24
13 895 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/08/2030	EUR	14 192 756	14 095 783	12.29
18 498 000	ITALY BUONI POLIENNALI DEL TESORO 1.35% 01/04/2030	EUR	19 599 403	19 451 572	16.96
18 782 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/12/2030	EUR	20 452 139	20 198 163	17.61
16 470 000	ITALY BUONI POLIENNALI DEL TESORO 3% 01/08/2029	EUR	19 744 428	19 551 537	17.04
16 874 000	ITALY BUONI POLIENNALI DEL TESORO 5.75% 01/02/2033	EUR	26 104 375	25 654 385	22.36
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**115 580 466**	**114 140 399**	**99.50**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**115 580 466**	**114 140 399**	**99.50**
Total Investments			**115 580 466**	**114 140 399**	**99.50**

LYXOR Index Fund - Lyxor EuroMTS 10Y Italy BTP Government Bond (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.50
	99.50

Geographical classification	%
Italy	99.50
	99.50

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market				
	Shares				
4 722	ACCOR SA	EUR	158 970	158 045	0.29
4 915	ADIDAS AG - REG - REG	EUR	1 224 284	1 262 418	2.33
469	ADYEN NV	EUR	505 090	957 464	1.77
1 742	AENA SME SA	EUR	237 774	252 067	0.47
498	AEROPORTS DE PARIS	EUR	52 676	53 137	0.10
6 953	AIR LIQUIDE SA - PF 2022	EUR	749 564	974 254	1.80
5 273	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	640 534	738 853	1.36
5 314	AIRBUS SE	EUR	507 202	531 081	0.98
4 981	AKZO NOBEL NV	EUR	400 314	497 702	0.92
6 854	ALSTOM SA	EUR	251 981	311 446	0.57
11 629	AMADEUS IT GROUP SA - A	EUR	684 943	659 364	1.22
3 214	AMPLIFON SPA	EUR	108 151	112 908	0.21
12 028	ARCELORMITTAL SA	EUR	185 444	291 679	0.54
1 165	ARGENX SE	EUR	251 677	280 066	0.52
12 895	AROUNDTOWN SA	EUR	86 489	82 580	0.15
1 221	ASM INTERNATIONAL NV	EUR	273 016	308 791	0.57
10 988	ASML HOLDING NV	EUR	2 644 467	5 946 705	10.97
12 790	ATLANTIA SPA	EUR	195 553	207 518	0.38
1 278	ATOS SE	EUR	86 528	72 360	0.13
705	BECHTLE AG	EUR	128 620	119 392	0.22
2 602	BEIERSDORF AG	EUR	260 476	244 328	0.45
1 069	BIOMERIEUX	EUR	100 119	105 745	0.20
7 588	BUREAU VERITAS SA	EUR	156 728	188 714	0.35
1 039	CARL ZEISS MEDITEC AG	EUR	101 820	152 265	0.28
11 397	CELLNEX TELECOM SAU	EUR	447 258	536 115	0.99
26 416	CNH INDUSTRIAL NV	EUR	201 279	326 766	0.60
65	DASSAULT AVIATION SA	EUR	70 800	58 890	0.11
3 411	DASSAULT SYSTEMES SE	EUR	458 946	658 152	1.21
14 993	DAVIDE CAMPARI-MILANO NV	EUR	119 715	147 111	0.27
3 345	DELIVERY HERO SE	EUR	262 726	441 707	0.82
32 945	DEUTSCHE BANK AG - REG	EUR	238 698	382 360	0.71
4 905	DEUTSCHE BOERSE AG	EUR	637 499	702 887	1.30
2 700	DEUTSCHE LUFTHANSA AG - REG	EUR	26 100	28 993	0.05
8 824	DEUTSCHE WOHNEN SE	EUR	355 492	397 080	0.73
650	DIASORIN SPA	EUR	121 363	91 813	0.17
6 365	EDENRED	EUR	254 193	300 110	0.55
2 150	EIFFAGE SA	EUR	176 574	195 908	0.36
798	ELIA GROUP SA/NV	EUR	82 255	71 820	0.13
1 836	ELISA OYJ	EUR	85 850	86 641	0.16
7 359	ESSILORLUXOTTICA SA	EUR	887 173	1 018 486	1.88
702	ETABLISSEMENTS FRANZ COLRUYT NV	EUR	35 797	34 630	0.06
1 020	EURAZEO SE	EUR	56 712	70 686	0.13
3 447	EUROFINS SCIENTIFIC SE	EUR	178 234	283 860	0.52
3 029	FAURECIA SE	EUR	126 748	136 002	0.25

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Shares (continued)				
3 254	FERRARI NV	EUR	459 624	579 700	1.07
12 564	FERROVIAL SA	EUR	289 807	297 013	0.55
15 735	FINECOBANK BANCA FINECO SPA	EUR	161 925	225 325	0.42
2 737	FLUTTER ENTERTAINMENT PLC	EUR	380 980	464 879	0.86
897	FUCHS PETROLUB SE - PFD	EUR	37 010	39 773	0.07
1 096	GALAPAGOS NV	EUR	177 222	71 119	0.13
3 960	GEA GROUP AG	EUR	106 612	144 580	0.27
11 358	GETLINK SE - REG	EUR	145 416	150 266	0.28
7 700	GRIFOLS SA (ISIN ES0171996087)	EUR	209 182	173 635	0.32
3 346	HEINEKEN NV	EUR	297 863	322 688	0.60
3 815	HELLOFRESH SE	EUR	190 114	263 235	0.49
818	HERMES INTERNATIONAL	EUR	537 482	853 992	1.58
319	HOCHTIEF AG	EUR	32 123	24 876	0.05
382	ILIAD SA	EUR	51 712	57 682	0.11
28 159	INDUSTRIA DE DISENO TEXTIL SA	EUR	747 535	834 070	1.54
33 712	INFINEON TECHNOLOGIES AG - REG	EUR	673 605	1 131 543	2.09
8 675	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	84 412	84 148	0.16
974	IPSEN SA	EUR	89 857	78 349	0.14
1 935	JDE PEET'S NV	EUR	62 594	62 539	0.12
6 498	JERONIMO MARTINS SGPS SA	EUR	95 430	98 705	0.18
3 264	JUST EAT TAKEAWAY.COM NV	EUR	301 431	280 704	0.52
1 956	KERING SA	EUR	926 328	1 303 674	2.41
4 105	KERRY GROUP PLC	EUR	430 480	442 519	0.82
7 051	KESKO OYJ - B	EUR	155 053	178 672	0.33
3 985	KINGSPAN GROUP PLC	EUR	203 366	295 129	0.54
1 863	KION GROUP AG	EUR	120 936	154 517	0.29
1 873	KNORR-BREMSE AG	EUR	181 613	191 046	0.35
5 703	KONE OYJ - B	EUR	311 524	372 634	0.69
4 449	KONINKLIJKE DSM NV	EUR	488 631	663 791	1.23
23 518	KONINKLIJKE PHILIPS NV	EUR	929 208	1 102 524	2.04
3 705	L OREAL SA PRIME FIDELITY 20200	EUR	852 772	1 265 813	2.34
2 219	LA FRANCAISE DES JEUX SAEM	EUR	69 560	94 574	0.17
1 861	LEG IMMOBILIEN SE	EUR	211 193	215 318	0.40
6 893	LEGRAND SA	EUR	437 415	558 333	1.03
2 799	L'OREAL SA	EUR	742 662	956 278	1.77
7 167	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	2 614 295	4 487 974	8.27
3 336	MERCK KGAA	EUR	346 829	487 556	0.90
5 002	MONCLER SPA	EUR	179 044	255 202	0.47
891	MTU AERO ENGINES AG	EUR	176 309	187 021	0.35
1 491	NEMETSCHEK SE	EUR	103 667	92 442	0.17
10 921	NESTE OYJ	EUR	371 427	550 418	1.02
11 344	NEXI SPA	EUR	169 467	180 823	0.33
145 952	NOKIA OYJ	EUR	467 120	575 416	1.06
1 334	ORPEA SA	EUR	139 859	142 805	0.26

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Shares (continued)				
1 976	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	105 602	173 058	0.32
12 582	PROSUS NV	EUR	931 103	1 135 274	2.10
6 230	PRYSMIAN SPA	EUR	171 012	162 292	0.30
2 531	PUMA SE	EUR	165 678	222 019	0.41
5 959	QIAGEN NV	EUR	210 296	241 518	0.45
1 077	RANDSTAD NV	EUR	56 049	64 706	0.12
86	RATIONAL AG	EUR	64 220	59 650	0.11
2 699	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	106 270	123 722	0.23
587	REMY COINTREAU SA	EUR	71 985	97 559	0.18
8 272	SAFRAN SA	EUR	929 456	1 027 217	1.90
26 956	SAP SE	EUR	2 866 452	3 147 382	5.80
918	SARTORIUS AG	EUR	212 815	430 726	0.80
714	SARTORIUS STEDIM BIOTECH	EUR	129 726	272 748	0.50
2 778	SCOUT24 AG	EUR	190 043	192 071	0.35
643	SEB SA	EUR	80 445	97 415	0.18
10 317	SIEMENS ENERGY AG	EUR	258 233	286 813	0.53
6 154	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	155 238	185 235	0.34
6 938	SIEMENS HEALTHINEERS AG	EUR	266 214	329 416	0.61
398	SOFINA SA	EUR	98 342	125 848	0.23
26 435	STELLANTIS NV	EUR	306 604	365 437	0.67
16 454	STMICROELECTRONICS NV	EUR	326 974	512 707	0.95
3 321	SYMRISE AG	EUR	293 456	356 675	0.66
4 152	TEAMVIEWER AG	EUR	183 643	164 253	0.30
1 516	TELEPERFORMANCE	EUR	304 586	486 788	0.90
2 388	UBISOFT ENTERTAINMENT SA	EUR	168 651	149 154	0.28
3 264	UCB SA	EUR	248 374	251 524	0.46
5 089	UMICORE SA	EUR	176 701	257 300	0.47
5 928	VALEO SA	EUR	192 759	159 700	0.29
1 758	VERBUND AG	EUR	81 620	120 071	0.22
6 906	WOLTERS KLUWER NV	EUR	438 172	519 746	0.96
6 123	WORLDLINE SA	EUR	409 761	499 820	0.92
3 964	ZALANDO SE	EUR	208 172	343 045	0.63
	Total Shares		**40 985 178**	**54 033 088**	**99.74**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**40 985 178**	**54 033 088**	**99.74**
	Total Investments		**40 985 178**	**54 033 088**	**99.74**

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

Economic and Geographical Classification of Investments

Economic classification	%
Technology Hardware and Equipment	16.50
Personal Goods	13.07
Software and Computer Services	12.55
Chemicals	6.51
Medical Equipment and Services	5.80
Personal Care, Drug and Grocery Stores	5.61
Retailers	4.58
Pharmaceuticals and Biotechnology	3.76
Aerospace and Defense	3.68
Industrial Support Services	3.22
Automobiles and Parts	2.61
Industrial Engineering	2.50
Investment Banking and Brokerage Services	1.99
Industrial Transportation	1.83
Construction and Materials	1.50
Consumer Services	1.33
Telecommunications Service Providers	1.30
Travel and Leisure	1.20
Banks	1.12
Telecommunications Equipment	1.06
Oil, Gas and Coal	1.02
Media	0.96
Beverages	0.89
Real Estate Investment and Services	0.89
Food Producers	0.82
General Industrials	0.82
Industrial Metals and Mining	0.54
Real Estate Investment Trusts	0.40
Electricity	0.35
Alternative Energy	0.34
Leisure Goods	0.28
Tobacco	0.27
Health Care Providers	0.26
Household Goods and Home Construction	0.18
	99.74

Geographical classification	%
France	32.82
Netherlands	27.41
Germany	22.83
Spain	5.42
Finland	3.26
Italy	2.67
Ireland	2.22
Belgium	1.50
Luxembourg	1.21
Austria	0.22
Portugal	0.18
	99.74

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
48 222	AALBERTS NV	EUR	1 680 164	2 172 401	0.85
29 003	AAREAL BANK AG	EUR	832 465	678 670	0.26
14 113	AB SCIENCE SA	EUR	139 621	219 881	0.08
17 011	ABC ARBITRAGE	EUR	115 739	121 629	0.05
9 092	ACCELL GROUP	EUR	189 481	390 047	0.15
10 632	ACCIONA SA	EUR	928 732	1 538 450	0.59
25 797	ACEA SPA	EUR	391 733	487 305	0.19
78 654	ACERINOX SA	EUR	803 013	908 060	0.35
11 361	ACKERMANS & VAN HAAREN NV	EUR	1 600 748	1 511 013	0.58
1 349	ADESSO SE	EUR	129 238	164 578	0.06
39 857	ADLER GROUP SA	EUR	1 113 491	979 685	0.38
1 433	ADMICOM OYJ	EUR	179 672	149 032	0.06
20 797	ADVA OPTICAL NETWORKING SE	EUR	140 369	216 705	0.08
10 459	AEDAS HOMES SAU	EUR	247 054	224 869	0.09
15 988	AEDIFICA SA	EUR	1 412 420	1 624 381	0.63
62 872	AERCAP HOLDINGS NV	USD	1 995 061	3 042 277	1.18
70 778	AGFA-GEVAERT NV	EUR	282 709	289 836	0.11
6 056	AGRANA BETEILIGUNGS AG	EUR	119 426	109 008	0.04
394 567	AIB GROUP PLC	EUR	439 836	960 376	0.37
139 998	AIR FRANCE-KLM	EUR	932 790	649 031	0.25
54 718	AIXTRON SE	EUR	592 158	972 065	0.37
6 049	AKKA TECHNOLOGIES	EUR	285 709	143 603	0.06
25 284	AKTIA BANK OYJ	EUR	232 133	269 527	0.10
4 535	AKWEL SA	EUR	90 578	150 789	0.06
12 265	ALBIOMA SA	EUR	317 818	461 164	0.18
48 951	ALD SA	EUR	663 679	640 279	0.25
6 323	ALFEN BEHEER BV	EUR	238 837	418 583	0.16
3 585	ALLGEIER SE	EUR	75 019	86 219	0.03
34 522	ALMIRALL SA	EUR	466 371	450 857	0.17
77 446	ALSTRIA OFFICE REIT-AG	EUR	1 062 821	1 153 171	0.44
14 066	ALTEN SA	EUR	1 184 985	1 464 271	0.56
34 788	ALTRI SGPS SA	EUR	222 579	226 122	0.09
2 771	AMADEUS FIRE AG	EUR	291 292	400 132	0.15
1 919	AMCO - ASSET MANAGEMENT CO SPA	EUR	-	-	0.00
14 439	AMG ADVANCED METALLURGICAL GROUP NV	EUR	463 945	460 893	0.18
32 755	ANDRITZ AG	EUR	1 173 195	1 480 526	0.57
133 964	ANIMA HOLDING SPA	EUR	543 287	576 447	0.22
23 257	APERAM SA	EUR	783 068	1 002 144	0.39
69 298	APPLUS SERVICES SA - INMZ M	EUR	707 633	609 476	0.23
35 058	ARCADIS NV	EUR	620 159	1 227 030	0.47
63 343	ARNOLDO MONDADORI EDITORE SPA	EUR	86 995	99 322	0.04
45 433	ASCOPIAVE SPA	EUR	158 839	184 231	0.07
68 320	ASR NEDERLAND NV	EUR	2 363 605	2 487 530	0.97
30 638	ASTM SPA	EUR	418 725	790 460	0.30

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

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Shares (continued)				
43 751	ATRESMEDIA CORP DE MEDIOS DE COMUNICACION SA	EUR	201 613	175 004	0.07
12 236	AT&S AUSTRIA TECHNOLOGIE & SYSTEMTECHNIK AG	EUR	248 475	392 164	0.15
3 520	AUBAY	EUR	118 879	147 664	0.06
10 436	AURELIUS EQUITY OPPORTUNITIES SE & CO KGAA	EUR	359 210	291 373	0.11
16 337	AURUBIS AG	EUR	960 089	1 168 749	0.45
61 633	AUTOGRILL SPA	EUR	457 176	424 282	0.16
52 059	AZIMUT HOLDING SPA	EUR	813 575	1 036 755	0.40
759 007	A2A SPA	EUR	1 133 042	1 234 904	0.48
16 413 519	BANCA CARIGE SPA	EUR	148 837	-	0.00
62 015	BANCA FARMAFACTORING SPA	EUR	317 988	462 012	0.18
28 310	BANCA GENERALI SPA	EUR	691 848	900 824	0.35
10 429	BANCA IFIS SPA	EUR	162 796	118 578	0.05
71 839	BANCA MEDIOLANUM SPA	EUR	464 867	558 333	0.22
132 880	BANCA MONTE DEI PASCHI DI SIENA SPA	EUR	240 436	151 018	0.06
219 683	BANCA POPOLARE DI SONDRIO SCPA	EUR	613 940	768 891	0.30
697 456	BANCO BPM SPA	EUR	1 342 651	1 652 971	0.64
4 027 822	BANCO COMERCIAL PORTUGUES SA	EUR	846 414	501 464	0.19
2 726 482	BANCO DE SABADELL SA	EUR	807 900	1 437 947	0.55
470 458	BANK OF IRELAND GROUP PLC	EUR	888 171	2 296 776	0.89
326 652	BANKINTER SA	EUR	1 022 388	1 488 553	0.57
33 247	BARCO NV	EUR	658 531	704 171	0.27
23 972	BASIC-FIT NV	EUR	722 657	899 429	0.35
1 781	BASLER AG	EUR	108 081	193 417	0.07
4 193	BASWARE OYJ	EUR	133 375	168 559	0.06
34 554	BAWAG GROUP AG	EUR	1 238 398	1 552 857	0.60
7 421	BAYWA AG	EUR	214 556	300 922	0.12
34 262	BE SEMICONDUCTOR INDUSTRIES NV	EUR	957 039	2 306 517	0.90
16 507	BEFESA SA	EUR	625 166	960 707	0.37
11 027	BEFIMMO SA	EUR	515 357	389 804	0.15
17 562	BEKAERT SA - DIVISION	EUR	390 359	641 715	0.25
18 052	BENETEAU SA	EUR	199 031	198 572	0.08
2 703	BERTRANDT AG	EUR	163 302	124 473	0.05
1 700	BET-AT-HOME.COM AG	EUR	86 746	76 670	0.03
6 636	BIESSE SPA	EUR	146 098	162 449	0.06
13 924	BILFINGER SE	EUR	455 240	432 758	0.17
3 084	BIO ON SPA	EUR	-	-	0.00
23 221	BIOCARTIS GROUP NV	EUR	187 059	99 386	0.04
2 125	BOIRON SA	EUR	111 996	82 450	0.03
7 883	BONDUELLE SCA	EUR	194 482	173 032	0.07
28 975	BORUSSIA DORTMUND GMBH & CO KGAA	EUR	184 433	168 924	0.07
39 358	BOSKALIS WESTMINSTER	EUR	895 090	1 044 561	0.40
479 347	BPER BANCA	EUR	934 332	909 801	0.35
48 454	BPOST SA	EUR	521 624	428 576	0.17
11 027	BRUNEL INTERNATIONAL NV	EUR	118 088	122 841	0.05

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Shares (continued)				
16 474	BRUNELLO CUCINELLI SPA	EUR	562 302	697 839	0.27
14 276	B&S GROUP SARL	EUR	88 354	127 770	0.05
46 667	BUZZI UNICEM SPA	EUR	849 861	1 036 474	0.40
31 120	CA IMMOBILIEN ANLAGEN AG	EUR	999 644	1 134 324	0.44
344 981	CAIRN HOMES PLC	EUR	445 181	373 269	0.14
18 678	CANCOM SE	EUR	861 357	959 302	0.37
19 382	CAREL INDUSTRIES SPA	EUR	260 842	360 893	0.14
20 053	CARGOTEC OYJ	EUR	686 178	966 956	0.37
24 142	CARMILA SA	EUR	402 607	337 022	0.13
21 015	CASINO GUICHARD PERRACHON SA	EUR	470 929	610 486	0.24
47 119	CAVERION OYJ	EUR	304 339	323 472	0.12
23 130	CEMENTIR HOLDING SPA	EUR	148 139	214 646	0.08
89 887	CERVED GROUP SPA	EUR	757 420	876 848	0.34
2 695	CEWE STIFTUNG & CO KGAA	EUR	232 861	363 286	0.14
344 664	CGG SA	EUR	600 212	334 324	0.13
8 212	CHARGEURS SA	EUR	156 072	192 489	0.07
32 161	CIA DE DISTRIBUCION INTEGRAL LOGISTA HOLDINGS SA	EUR	626 499	556 385	0.21
3 680	CIE D'ENTREPRISES CFE	EUR	329 379	309 856	0.12
4 750	CIE DES ALPES	EUR	120 658	113 288	0.04
28 794	CIE PLASTIC OMNIUM SA	EUR	819 488	805 080	0.31
30 187	CITYCON OYJ	EUR	225 485	220 365	0.08
4 874	CM.COM NV	EUR	114 395	128 917	0.05
44 199	COFACE SA	EUR	353 748	448 620	0.17
433 199	COFIDE SPA	EUR	209 235	203 387	0.08
12 457	COFINIMMO SA	EUR	1 485 423	1 588 268	0.61
11 716	COMPUGROUP MEDICAL SE & CO KGAA	EUR	688 834	891 588	0.34
9 966	CONSTRUCCIONES Y AUXILIAR DE FERROCARRILES SA	EUR	366 055	399 138	0.15
28 705	CORBION NV	EUR	882 527	1 398 508	0.54
10 571	CORESTATE CAPITAL HOLDING SA	EUR	306 398	138 269	0.05
8 466	CORP FINANCIERA ALBA SA	EUR	376 965	372 504	0.14
19 333	CORTICEIRA AMORIM SGPS SA	EUR	202 170	196 037	0.08
40 264	CREDITO EMILIANO SPA	EUR	204 658	206 957	0.08
12 683	CROPENERGIES AG	EUR	99 974	135 454	0.05
27 909	CTS EVENTIM AG & CO KGAA	EUR	1 184 000	1 604 209	0.62
58 145	CTT-CORREIOS DE PORTUGAL SA	EUR	163 995	220 660	0.08
107 917	DALATA HOTEL GROUP PLC	EUR	539 418	486 706	0.19
5 942	DANIELI & C OFFICINE MECCANICHE SPA	EUR	105 855	121 217	0.05
18 608	DANIELI & C OFFICINE MECCANICHE SPA - RSP	EUR	226 616	247 859	0.10
2 023	DATAGROUP SE	EUR	117 168	127 854	0.05
7 080	DATALOGIC SPA	EUR	169 592	120 997	0.05
32 824	DE' LONGHI SPA	EUR	828 198	1 194 137	0.46
46 341	DERICHEBOURG SA	EUR	195 842	323 924	0.12
9 131	DERMAPHARM HOLDING SE	EUR	397 774	663 824	0.26
6 378	DEUTSCHE BETEILIGUNGS AG	EUR	218 130	219 403	0.08

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

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Shares (continued)				
23 949	DEUTSCHE EUROSHOP AG	EUR	573 083	459 821	0.18
65 158	DEUTSCHE PFANDBRIEFBANK AG	EUR	720 227	624 474	0.24
58 562	DEUTZ AG	EUR	364 708	395 001	0.15
807	DEVOTEAM SA	EUR	77 386	88 770	0.03
35 298	DIALOG SEMICONDUCTOR PLC	EUR	1 153 792	2 299 311	0.90
23 429	DIC ASSET AG	EUR	267 541	347 218	0.13
10 719	D'IETEREN SA/NV	EUR	487 359	968 462	0.37
808 935	DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION SA	EUR	160 902	66 009	0.03
3 305	DO & CO AG	EUR	190 892	234 655	0.09
21 320	DOVALUE SPA	EUR	200 668	220 022	0.08
1 477	DRAEGERWERK AG & CO KGAA	EUR	82 293	108 412	0.04
4 167	DRAEGERWERK AG & CO KGAA - PFD	EUR	276 954	323 568	0.12
25 148	DUERR AG	EUR	851 345	879 174	0.34
33 549	EBRO FOODS SA	EUR	619 580	571 004	0.22
6 668	ECKERT & ZIEGLER STRAHLEN	EUR	226 388	545 109	0.21
59 448	ECONOCOM GROUP SA/NV	EUR	157 630	197 962	0.08
31 655	EDREAMS ODIGEO SA	EUR	111 278	153 210	0.06
5 223	EL.EN. SPA	EUR	136 407	184 111	0.07
46 410	ELIOR GROUP SA	EUR	601 849	319 765	0.12
91 353	ELIS SA	EUR	1 444 931	1 359 333	0.52
4 383	ELMOS SEMICONDUCTOR SE	EUR	102 481	152 090	0.06
13 815	ELRINGKLINGER AG	EUR	126 213	199 489	0.08
131 248	ENAV SPA	EUR	560 889	506 880	0.20
71 597	ENCE ENERGIA Y CELULOSA SA	EUR	384 542	261 472	0.10
43 601	ENVAVIS AG	EUR	431 910	698 052	0.27
4 517	ERAMET SA	EUR	262 534	270 794	0.10
29 134	ERG SPA	EUR	560 751	724 271	0.28
19 347	EUROCOMMERCIAL PROPERTIES NV - CVA	EUR	530 493	416 347	0.16
85 288	EURONAV NV	EUR	643 728	611 003	0.24
37 986	EURONEXT NV	EUR	2 484 841	3 179 427	1.23
38 952	EUSKALTEL SA	EUR	311 138	430 809	0.17
83 781	EUTELSAT COMMUNICATIONS SA	EUR	753 622	880 957	0.34
17 432	EVN AG	EUR	281 396	330 859	0.13
67 432	EVOTEC SE	EUR	1 545 417	2 335 169	0.91
5 921	EXASOL AG	EUR	129 107	142 933	0.06
9 984	FACC AG	EUR	144 570	88 159	0.03
144 792	FAES FARMA SA	EUR	521 922	501 849	0.19
29 727	FAGRON	EUR	526 862	554 706	0.21
56 481	FALCK RENEWABLES SPA	EUR	207 723	343 404	0.13
9 367	FILA SPA	EUR	130 032	89 080	0.03
247 064	FINCANTIERI SPA	EUR	240 204	158 615	0.06
306 873	FINNAIR OYJ	EUR	268 623	221 010	0.09
10 572	FLATEX DERIGO AG	EUR	469 241	1 128 032	0.43
16 911	FLOW TRADERS	EUR	455 112	580 724	0.22

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
42 655	FLUIDRA SA	EUR	694 212	1 232 730	0.47
8 380	FNAC DARTY SA	EUR	503 703	491 487	0.19
39 646	FOMENTO DE CONSTRUCCIONES Y CONTRATAS SA	EUR	395 454	432 141	0.17
16 148	FORFARMERS NV	EUR	127 584	89 460	0.03
17 922	FRAPORT AG FRANKFURT AIRPORT SERVICES WORLDWIDE	EUR	852 589	989 653	0.38
62 051	FREENET AG	EUR	1 292 379	1 256 533	0.48
72 809	FRENI BREMBO SPA	EUR	757 716	754 301	0.29
46 166	F-SECURE CORP	EUR	148 025	182 817	0.07
41 874	FUGRO NV	EUR	463 684	363 048	0.14
10 780	GAZTRANSPORT ET TECHNIGAZ SA	EUR	757 968	765 919	0.29
15 215	GERRESHEIMER AG	EUR	1 160 533	1 360 982	0.52
83 658	GESTAMP AUTOMOCION SA	EUR	417 761	359 562	0.14
9 466	GIMV NV	EUR	476 285	494 125	0.19
100 123	GLANBIA PLC	EUR	1 291 159	1 225 506	0.47
358 866	GLENVEAGH PROPERTIES PLC	EUR	324 532	327 286	0.13
49 277	GLOBAL DOMINION ACCESS SA	EUR	197 905	202 036	0.08
54 129	GRAND CITY PROPERTIES SA	EUR	1 192 414	1 210 324	0.47
13 517	GRENKE AG	EUR	1 063 210	456 064	0.18
1 090	GROUPE CRIT	EUR	71 429	78 480	0.03
3 591	GROUPE GUILLIN	EUR	87 944	90 673	0.03
20 351	GRUPO CATALANA OCCIDENTE SA	EUR	637 487	708 215	0.27
11 028	GRUPO EMPRESARIAL SAN JOSE SA	EUR	70 482	65 175	0.03
12 598	GRUPPO MUTUIONLINE SPA	EUR	251 904	563 761	0.22
2 746	GUERBET	EUR	132 305	92 540	0.04
33 918	GVS SPA	EUR	459 945	491 811	0.19
31 235	HAMBORNER REIT AG	EUR	283 934	284 676	0.11
12 160	HAMBURGER HAFEN UND LOGISTIK AG	EUR	219 017	249 037	0.10
396 956	HERA SPA	EUR	1 214 906	1 327 818	0.51
320 598	HIBERNIA REIT PLC	EUR	434 269	364 841	0.14
12 156	HOME24 SE	EUR	239 821	236 920	0.09
3 853	HORNBACH BAUMARKT	EUR	87 103	128 112	0.05
5 039	HORNBACH HOLDING AG & CO KGAA	EUR	313 295	391 782	0.15
28 995	HUGO BOSS AG	EUR	1 096 973	1 112 828	0.43
46 993	HUHTAMAKI OYJ	EUR	1 587 690	1 854 344	0.71
1 730	HYPOPORT SE	EUR	516 100	866 730	0.33
14 446	ICADE	EUR	894 597	934 656	0.36
1 232	ID LOGISTICS GROUP	EUR	206 547	283 360	0.11
27 217	ILLIMITY BANK SPA	EUR	245 593	264 821	0.10
27 613	IMCD NV	EUR	2 100 631	3 339 791	1.30
16 477	IMERYS SA	EUR	578 859	712 465	0.27
26 732	IMMOBILIARE GRANDE DISTRIBUZIONE SIIQ SPA	EUR	144 977	105 324	0.04
41 818	IMMOFINANZ AG	EUR	833 343	723 870	0.28
64 197	INDRA SISTEMAS SA	EUR	587 013	556 267	0.21
8 885	INDUS HOLDING AG	EUR	387 149	307 421	0.12

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Shares (continued)				
135 411	INMOBILIARIA COLONIAL SOCIMI SA	EUR	1 205 414	1 142 192	0.44
28 702	INNATE PHARMA SA	EUR	147 180	102 179	0.04
7 557	INTERPARFUMS SA	EUR	262 428	434 528	0.17
36 929	INTERPUMP GROUP SPA	EUR	1 061 267	1 635 955	0.63
43 762	INTERTRUST NV	EUR	686 389	673 935	0.26
9 885	INTERVEST OFFICES & WAREHOUSES NV	EUR	216 973	219 447	0.08
10 221	ION BEAM APPLICATIONS	EUR	176 202	174 575	0.07
19 378	IPSOS	EUR	511 635	670 479	0.26
315 176	IREN SPA	EUR	709 762	781 636	0.30
216 258	IRISH RESIDENTIAL PROPERTIES REIT PLC	EUR	324 087	351 636	0.14
235 234	ITALGAS SPA	EUR	1 184 800	1 275 439	0.49
7 208	ITALMOBILIARE SPA	EUR	167 496	212 636	0.08
36 106	JCDECAUX SA	EUR	674 585	764 725	0.29
24 961	JENOPTIK AG	EUR	705 193	636 006	0.24
6 498	JOST WERKE AG	EUR	230 332	356 090	0.14
23 258	JUNGHEINRICH AG	EUR	653 242	1 012 188	0.39
257 823	JUVENTUS FOOTBALL CLUB SPA	EUR	243 840	188 598	0.07
8 562	KAUFMAN & BROAD SA	EUR	335 089	323 644	0.12
18 970	KBC ANCORA	EUR	763 829	688 990	0.27
48 925	KEMIRA OYJ	EUR	570 764	664 891	0.26
6 630	KINEPOLIS GROUP NV	EUR	323 872	299 411	0.12
36 250	KLOECKNER & CO SE	EUR	270 161	409 263	0.16
6 806	KOENIG & BAUER AG	EUR	293 817	160 622	0.06
59 876	KOJAMO OYJ	EUR	1 049 030	1 079 564	0.42
30 709	KONECRANES OYJ	EUR	904 778	1 176 769	0.45
135 384	KONINKLIJKE BAM GROEP NV	EUR	372 613	312 196	0.12
33 082	KORIAN SA	EUR	942 065	1 102 292	0.42
6 889	KRONES AG	EUR	590 080	499 453	0.19
92 741	K+S AG	EUR	1 144 997	855 628	0.33
5 596	KWS SAAT SE & CO KGAA	EUR	367 939	414 104	0.16
5 257	LA DORIA SPA	EUR	54 189	89 895	0.03
25 416	LAGARDERE SCA	EUR	532 929	568 810	0.22
29 723	LAR ESPANA REAL ESTATE SOCIMI SA	EUR	211 968	159 315	0.06
6 432	LENZING AG	EUR	556 596	706 234	0.27
196 095	LEONARDO SPA	EUR	1 191 931	1 332 269	0.51
938 274	LIBERBANK SA	EUR	336 520	276 040	0.11
316 441	LINEA DIRECTA ASEGURADORA SA CIA DE SEGUROS Y REASEGUROS	EUR	356 659	515 799	0.20
9 177	LISI	EUR	242 732	246 402	0.09
2 351	LNA SANTE SA	EUR	121 251	113 788	0.04
11 870	LPKF LASER & ELECTRONICS AG	EUR	259 738	262 802	0.10
71 658	MAIRE TECNIMONT SPA	EUR	214 563	190 754	0.07
21 921	MAISONS DU MONDE SA	EUR	410 159	443 243	0.17
4 805	MANITOU BF SA	EUR	128 695	134 060	0.05
522 257	MAPFRE SA	EUR	839 637	935 101	0.36

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Shares (continued)				
16 117	MARR SPA	EUR	325 270	299 937	0.12
1 007	MBB SE	EUR	84 988	135 139	0.05
10 110	MCPHY ENERGY SA	EUR	367 538	304 918	0.12
79 328	MEDIASET ESPANA COMUNICACION SA	EUR	480 696	421 232	0.16
143 088	MEDIASET SPA	EUR	345 578	380 328	0.15
4 676	MEDIOS AG	EUR	174 857	164 829	0.06
9 788	MELEXIS NV	EUR	725 137	886 793	0.34
53 396	MELIA HOTELS INTERNATIONAL SA	EUR	441 146	363 947	0.14
28 991	MERCIALYS SA	EUR	312 817	308 174	0.12
182 098	MERLIN PROPERTIES SOCIMI SA	EUR	1 883 020	1 674 209	0.64
8 084	MERSEN SA	EUR	233 731	233 628	0.09
61 073	METRO AG	EUR	482 140	555 764	0.21
77 785	METRO AG	EUR	421 504	378 813	0.15
12 251	METROPOLE TELEVISION SA	EUR	187 848	226 398	0.09
22 048	METROVACESA SA	EUR	225 497	168 226	0.06
85 967	METSA BOARD OYJ	EUR	595 764	910 391	0.35
301 252	METSO OUTOTEC OYJ	EUR	1 706 776	2 814 898	1.09
9 012	MIQUEL Y COSTAS & MIQUEL SA	EUR	155 686	129 773	0.05
8 279	MITHRA PHARMACEUTICALS SA	EUR	222 811	197 454	0.08
29 137	MLP AG	EUR	156 913	212 409	0.08
5 047	MONTEA	EUR	360 150	460 286	0.18
15 936	MORPHOSYS AG	EUR	1 611 623	1 251 613	0.48
40 278	MOTA ENGIL	EUR	82 323	56 268	0.02
14 624	MUSTI GROUP OYJ	EUR	233 671	458 901	0.18
10 285	NACON SA	EUR	76 028	69 012	0.03
3 555	NAGARRO SE	EUR	221 201	324 216	0.12
104 297	NAVIGATOR CO SA	EUR	354 115	292 657	0.11
26 797	NEINOR HOMES SA	EUR	352 091	294 767	0.11
50 995	NELES OYJ	EUR	470 786	617 804	0.24
18 123	NEOEN SA	EUR	848 979	689 761	0.27
1 362	NEW WORK SE	EUR	390 108	343 905	0.13
12 823	NEXANS SA	EUR	468 598	876 452	0.34
20 398	NEXITY SA	EUR	873 147	919 542	0.35
63 947	NOKIAN RENKAAT OYJ	EUR	1 414 203	1 981 078	0.77
31 015	NORDEX SE	EUR	351 803	746 221	0.29
15 439	NORMA GROUP SE - N	EUR	687 371	716 370	0.28
124 808	NOS SGPS SA	EUR	534 724	393 644	0.15
34 221	NOVACYT SA	EUR	300 213	178 497	0.07
9 323	NSI NV	EUR	321 288	315 117	0.12
51 049	OCI NV	EUR	942 614	990 861	0.38
16 366	OESTERREICHISCHE POST AG	EUR	574 831	603 087	0.23
2 539	OHB TECHNOLOGY AG	EUR	87 921	90 135	0.03
31 920	ONTEX GROUP NV	EUR	602 652	346 332	0.13
14 540	ORANGE BELGIUM SA	EUR	225 059	319 153	0.12

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Shares (continued)				
60 856	ORIGIN ENTERPRISES PLC	EUR	279 326	236 121	0.09
55 705	ORIOLA OYJ	EUR	132 247	106 062	0.04
18 771	OSRAM LICHT AG	EUR	656 513	977 031	0.38
151 312	OUTOKUMPU OYJ	EUR	625 656	818 598	0.32
6 375	PALFINGER AG	EUR	168 383	239 063	0.09
22 374	PATRIZIA AG	EUR	437 668	509 009	0.20
2 364	PEUGEOT INVEST	EUR	233 858	265 241	0.10
2 391	PFEIFFER VACUUM TECHNOLOGY AG	EUR	342 685	385 907	0.15
7 115	PHARMA MAR SA	EUR	346 659	675 925	0.26
1 838	PHARMAGEST INTERACTIVE	EUR	183 683	182 146	0.07
304 755	PHARMING GROUP NV	EUR	372 295	323 497	0.12
78 093	PIAGGIO & C SPA	EUR	176 721	251 928	0.10
169 589	PIRELLI & C SPA	EUR	764 370	793 168	0.31
18 559	PNE AG	EUR	99 145	139 749	0.05
5 639	PORR AG	EUR	127 203	89 096	0.03
227 850	POSTNL NV	EUR	569 761	990 920	0.38
103 011	PROMOTORA DE INFORMACIONES SA	EUR	119 927	94 667	0.04
224 516	PROSEGUR CASH SA	EUR	302 172	168 387	0.06
111 151	PROSEGUR CIA DE SEGURIDAD SA	EUR	487 741	287 436	0.11
101 608	PROSIEBENSAT.1 MEDIA SE	EUR	1 383 995	1 833 516	0.71
16 747	QUADIENT SA	EUR	323 912	380 827	0.15
46 128	RAI WAY SPA	EUR	227 895	225 335	0.09
18 855	RECTICEL SA	EUR	173 966	239 459	0.09
193 968	REN - REDES ENERGETICAS NACIONAIS SGPS SA	EUR	475 044	472 312	0.18
9 970	REPLY SPA	EUR	661 230	1 127 607	0.43
4 910	RETAIL ESTATES	EUR	348 594	313 749	0.12
9 687	REVENIO GROUP OYJ	EUR	433 650	578 798	0.22
118 005	REXEL SA	EUR	1 264 862	1 931 742	0.75
21 106	RHEINMETALL AG	EUR	1 900 168	1 829 890	0.70
21 658	ROVIO ENTERTAINMENT OYJ	EUR	138 605	143 376	0.06
45 159	RUBIS SCA	EUR	2 182 551	1 763 459	0.68
21 400	S IMMO AG	EUR	392 379	462 240	0.18
179 626	SACYR SA	EUR	379 206	414 218	0.16
2 844	SAES GETTERS SPA	EUR	64 425	59 297	0.02
293 911	SAIPEM SPA	EUR	1 098 230	564 750	0.22
6 068	SALCEF SPA	EUR	71 306	83 132	0.03
24 536	SALVATORE FERRAGAMO SPA	EUR	437 710	437 232	0.17
18 928	SALZGITTER AG	EUR	530 179	501 213	0.19
6 687	SANLORENZO SPA/AMEGLIA	EUR	97 367	153 467	0.06
35 664	SANOMA OYJ	EUR	336 616	514 988	0.20
276 478	SARAS SPA	EUR	423 730	158 864	0.06
73 135	SBM OFFSHORE NV	EUR	1 022 161	1 058 629	0.41
5 427	SCHOELLER-BLECKMANN OILFIELD EQUIPMENT AG	EUR	366 695	193 201	0.07
11 814	SEMAPA-SOCIEDADE DE INVESTIMENTO E GESTAO	EUR	167 539	142 713	0.05

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
4 984	SEMPERIT AG HOLDING	EUR	79 630	187 897	0.07
3 754	SESA SPA	EUR	170 216	433 212	0.17
29 640	SGL CARBON SE	EUR	227 837	183 472	0.07
6 518	SHOP APOTHEKE EUROPE NV	EUR	660 481	1 119 141	0.43
6 178	SIF HOLDING NV	EUR	87 472	99 589	0.04
62 188	SIGNIFY NV	EUR	1 621 655	2 942 113	1.14
10 175	SILTRONIC AG	EUR	1 110 109	1 440 780	0.55
6 621	SIXT SE	EUR	615 865	764 063	0.29
8 027	SIXT SE - PFD	EUR	484 106	551 455	0.21
12 866	SLIGRO FOOD GROUP NV	EUR	235 296	339 662	0.13
5 044	SMA SOLAR TECHNOLOGY AG	EUR	162 623	239 590	0.09
16 161	SMCP SA	EUR	150 228	109 491	0.04
76 007	SOCIETA CATTOLICA DI ASSICURAZIONI SC	EUR	483 429	375 171	0.14
12 134	SOCIETE BIC SA	EUR	697 460	712 873	0.27
25 099	SOFTWARE AG	EUR	939 478	904 568	0.35
10 450	SOITEC	EUR	942 055	1 756 645	0.68
30 272	SOLARIA ENERGIA Y MEDIO AMBIENTE SA	EUR	253 266	516 289	0.20
7 251	SOLARPACK CORP TECNOLOGICA SA	EUR	157 686	144 295	0.06
38 931	SOLUTIONS 30 SE	EUR	441 974	445 371	0.17
387 631	SONAE SGPS SA	EUR	325 385	302 352	0.12
7 961	SOPRA GROUPE	EUR	1 051 144	1 232 363	0.47
57 308	SPIE SA	EUR	878 852	1 204 614	0.46
22 416	S&T AG	EUR	525 319	506 153	0.19
11 968	STABILUS SA	EUR	747 668	777 920	0.30
1 230	STO SE & CO KGAA	EUR	133 346	194 094	0.07
3 516	STRATEC BIOMEDICAL AG	EUR	282 705	414 185	0.16
13 707	STROEER MEDIA SE	EUR	789 218	972 512	0.37
34 627	SUEDZUCKER AG	EUR	444 184	471 620	0.18
3 541	SYNERGIE SA	EUR	113 324	134 558	0.05
70 984	TAG IMMOBILIEN AG	EUR	1 484 945	1 824 999	0.70
15 895	TAKKT AG	EUR	203 906	223 802	0.09
33 846	TALGO SA	EUR	158 800	144 522	0.06
58 070	TAMBURI INVESTMENT PARTNERS SPA	EUR	364 711	454 107	0.17
15 881	TARKETT SA	EUR	286 955	318 414	0.12
52 254	TECHNIP ENERGIES NV	EUR	613 262	618 949	0.24
58 531	TECHNOGYM SPA	EUR	522 007	652 621	0.25
16 250	TECNICAS REUNIDAS SA - C09051	EUR	353 275	202 150	0.08
80 494	TELEKOM AUSTRIA AG	EUR	562 534	547 359	0.21
22 046	TELENET GROUP HOLDING NV	EUR	787 389	785 279	0.30
20 389	TELEVISION FRANCAISE 1	EUR	153 532	167 292	0.06
8 364	TESSENDERLO GROUP SA	EUR	268 067	296 922	0.11
196 066	THYSSENKRUPP AG	EUR	1 200 028	2 180 254	0.85
48 849	TIETOEVRY OYJ	EUR	1 258 568	1 406 851	0.54
10 293	TINEXTA SPA	EUR	142 991	257 119	0.10

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Shares (continued)				
19 711	TKH GROUP NV	EUR	900 932	783 709	0.30
4 811	TOD'S SPA	EUR	220 002	188 303	0.07
22 819	TOKMANNI GROUP CORP	EUR	235 128	488 327	0.19
32 068	TOMTOM	EUR	288 775	234 257	0.09
4 216	TRIGANO SA	EUR	460 399	626 498	0.24
382 728	UNICAJA BANCO SA	EUR	389 278	314 028	0.12
105 829	UNIPHAR PLC	EUR	210 162	312 196	0.12
208 586	UNIPOL GRUPPO SPA	EUR	810 946	950 109	0.37
59 889	UNIQA INSURANCE GROUP AG	EUR	468 512	400 059	0.15
26 604	UPONOR OYJ	EUR	348 828	644 881	0.25
65 354	VALMET OYJ	EUR	1 360 964	2 271 705	0.88
30 843	VALNEVA SE	EUR	209 875	432 110	0.17
2 905	VAN DE VELDE NV	EUR	76 097	74 078	0.03
17 034	VAN LANSCHOT KEMPEN NV	EUR	345 704	414 778	0.16
8 814	VARTA AG	EUR	621 316	1 069 579	0.41
5 996	VASTNED RETAIL NV	EUR	175 274	149 600	0.06
14 933	VERALLIA SA	EUR	381 747	502 943	0.19
10 684	VERBIO VEREINIGTE BIOENERGIE AG	EUR	117 365	447 873	0.17
9 790	VICAT SA	EUR	426 826	409 222	0.16
18 606	VIENNA INSURANCE GROUP AG WIENER VERSICHERUNG GRUPPE	EUR	421 104	414 914	0.16
3 331	VILMORIN & CIE SA	EUR	168 300	194 197	0.07
2 049	VIRBAC SA	EUR	333 617	553 230	0.21
19 151	VISCOFAN SA	EUR	1 083 887	1 089 692	0.42
4 255	VOSSLOH AG	EUR	182 890	188 497	0.07
7 581	WACKER CHEMIE AG	EUR	535 357	951 416	0.37
15 293	WACKER NEUSON SE	EUR	295 690	342 257	0.13
63 492	WAREHOUSES DE PAUW CVA	EUR	1 358 161	1 861 585	0.72
5 418	WASHTEC AG	EUR	325 842	290 947	0.11
108 073	WEBUILD SPA	EUR	199 396	193 775	0.07
16 586	WERELDHAVE NV	EUR	372 166	238 507	0.09
5 555	WESTWING GROUP AG	EUR	176 291	265 529	0.10
55 813	WIENERBERGER AG	EUR	1 197 345	1 820 620	0.70
11 356	WUESTENROT & WUERTTEMBERGISCHE AG	EUR	208 132	205 544	0.08
28 516	X-FAB SILICON FOUNDRIES SE	EUR	166 405	230 409	0.09
10 402	XIOR STUDENT HOUSING NV	EUR	500 221	483 173	0.19
66 486	YIT OYJ	EUR	349 881	342 403	0.13
91 183	ZARDOYA OTIS SA	EUR	645 204	480 534	0.19
6 511	ZEAL NETWORK SE	EUR	262 306	284 205	0.11
10 660	ZIGNAGO VETRO SPA	EUR	108 266	182 926	0.07
2 944	ZOOPLUS	EUR	405 406	774 272	0.30
13 700	ZUMTOBEL GROUP AG	EUR	89 519	115 491	0.04
	Total Shares		**220 679 461**	**258 966 506**	**99.73**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**220 679 461**	**258 966 506**	**99.73**

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Other transferable securities				
	Shares				
15 441	CELLECTIS SA	EUR	320 070	244 277	0.09
34 378	CIE AUTOMOTIVE SA	EUR	767 776	796 194	0.31
	Total Shares		**1 087 846**	**1 040 471**	**0.40**
	Total Other transferable securities		**1 087 846**	**1 040 471**	**0.40**
	Total Investments		**221 767 307**	**260 006 977**	**100.13**

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

Economic and Geographical Classification of Investments

Economic classification	%
Investment Banking and Brokerage Services	6.91
Technology Hardware and Equipment	6.39
Banks	6.20
Industrial Transportation	5.69
Real Estate Investment Trusts	5.69
Construction and Materials	4.55
General Industrials	4.32
Software and Computer Services	4.32
Industrial Engineering	4.16
Real Estate Investment and Services	4.03
Pharmaceuticals and Biotechnology	3.71
Industrial Metals and Mining	3.40
Chemicals	3.31
Industrial Support Services	2.96
Automobiles and Parts	2.71
Telecommunications Service Providers	2.66
Food Producers	2.45
Retailers	2.30
Personal Care, Drug and Grocery Stores	2.26
Media	2.19
Non-life Insurance	2.17
Gas, Water and Multi-utilities	2.05
Electricity	2.02
Travel and Leisure	1.88
Oil, Gas and Coal	1.64
Personal Goods	1.20
Alternative Energy	1.19
Medical Equipment and Services	1.17
Household Goods and Home Construction	1.15
Consumer Services	0.89
Telecommunications Equipment	0.84
Leisure Goods	0.81
Industrial Materials	0.75
Aerospace and Defense	0.64
Electronic and Electrical Equipment	0.61
Health Care Providers	0.59
Finance and Credit Services	0.18
Life Insurance	0.14
	100.13

Geographical classification	%
Germany	22.44
Netherlands	13.82
France	13.74
Italy	13.57
Spain	9.61
Finland	8.23
Belgium	7.10
Austria	4.75
Ireland	2.67
Luxembourg	2.23
Portugal	1.08
United Kingdom	0.89
	100.13

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
66 779	ABN AMRO BANK NV	EUR	695 101	717 741	0.18
37 367	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	972 576	1 013 767	0.25
282 486	AEGON NV	EUR	939 160	1 092 091	0.27
1 640	AEROPORTS DE PARIS	EUR	171 529	174 988	0.04
27 643	AGEAS SA/NV	EUR	1 168 316	1 392 101	0.35
60 349	AIRBUS SE	EUR	5 417 635	6 031 279	1.50
65 088	ALLIANZ SE - REG	EUR	12 725 418	14 085 043	3.51
9 595	AMUNDI SA	EUR	636 329	710 990	0.18
120 290	ANHEUSER-BUSCH INBEV SA/NV	EUR	6 219 898	7 076 661	1.76
39 608	ARCELORMITTAL SA	EUR	600 756	960 494	0.24
10 903	ARKEMA SA	EUR	1 007 254	1 133 912	0.28
78 861	AROUNDTOWN SA	EUR	464 400	505 026	0.13
174 167	ASSICURAZIONI GENERALI SPA	EUR	2 569 389	2 905 976	0.72
7 814	ATOS SE	EUR	548 391	442 429	0.11
305 354	AXA SA	EUR	6 139 305	7 183 453	1.79
1 052 652	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	4 091 301	4 916 411	1.23
2 737 549	BANCO SANTANDER SA	EUR	7 185 879	8 801 220	2.19
144 999	BASF SE - REG	EUR	8 862 040	9 726 533	2.43
155 094	BAYER AG	EUR	8 695 716	8 347 159	2.08
52 270	BAYERISCHE MOTOREN WERKE AG	EUR	3 698 416	4 359 318	1.09
8 978	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	491 886	612 300	0.15
177 574	BNP PARIBAS SA	EUR	7 751 479	9 480 676	2.36
139 534	BOLLORE SA	EUR	459 351	586 043	0.15
36 056	BOUYGUES SA	EUR	1 218 245	1 285 036	0.32
24 391	BRENNTAG SE	EUR	1 429 039	1 821 520	0.45
701 789	CAIXABANK SA	EUR	1 647 384	1 871 671	0.47
25 413	CAPGEMINI SE	EUR	2 891 093	3 872 941	0.97
96 808	CARREFOUR SA	EUR	1 405 974	1 559 093	0.39
80 339	CIE DE SAINT-GOBAIN	EUR	3 134 653	4 217 798	1.05
26 747	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	2 871 314	3 219 001	0.80
27 099	CNP ASSURANCES	EUR	373 628	394 697	0.10
32 291	COCA-COLA EUROPEAN PARTNERS PLC	USD	1 207 020	1 524 152	0.38
158 167	COMMERZBANK AG	EUR	805 185	868 495	0.22
17 366	CONTINENTAL AG	EUR	1 929 006	1 956 106	0.49
28 975	COVESTRO AG	EUR	1 372 383	1 576 820	0.39
8 204	COVIVIO	EUR	596 531	608 737	0.15
182 161	CREDIT AGRICOLE SA	EUR	1 832 275	2 344 776	0.58
123 932	CRH PLC	EUR	4 176 527	4 861 852	1.21
135 115	DAIMLER AG	EUR	7 318 851	10 005 266	2.49
97 558	DANONE SA	EUR	5 389 455	5 719 826	1.43
108 488	DEUTSCHE BANK AG - REG	EUR	993 345	1 259 112	0.31
30 669	DEUTSCHE LUFTHANSA AG - REG	EUR	339 360	329 324	0.08
156 487	DEUTSCHE POST AG - REG	EUR	5 806 610	7 660 821	1.91
526 181	DEUTSCHE TELEKOM AG - REG	EUR	7 950 188	8 418 896	2.10

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Shares (continued)				
438 241	EDP - ENERGIAS DE PORTUGAL SA	EUR	1 915 334	2 025 550	0.51
11 227	ELISA OYJ	EUR	539 528	529 802	0.13
39 292	ENAGAS SA	EUR	792 965	711 971	0.18
50 143	ENDESA SA	EUR	1 153 886	1 096 126	0.27
1 284 002	ENEL SPA	EUR	9 960 805	10 614 845	2.65
288 342	ENGIE SA (ISIN FR0010208488)	EUR	3 563 175	3 566 791	0.89
398 448	ENI SPA	EUR	3 788 036	3 956 589	0.99
354 435	E.ON SE	EUR	3 297 380	3 553 565	0.89
44 104	ERSTE GROUP BANK AG	EUR	1 116 295	1 305 478	0.33
4 292	ETABLISSEMENTS FRANZ COLRUYT NV	EUR	214 082	211 724	0.05
33 105	EVONIK INDUSTRIES AG	EUR	839 830	964 018	0.24
17 121	EXOR NV	EUR	1 014 468	1 169 707	0.29
9 013	FLUTTER ENTERTAINMENT PLC	EUR	1 281 184	1 530 858	0.38
70 117	FORTUM OYJ	EUR	1 354 888	1 532 056	0.38
33 668	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	2 348 815	2 227 475	0.56
66 006	FRESENIUS SE & CO KGAA	EUR	2 665 409	2 698 325	0.67
5 486	FUCHS PETROLUB SE - PFD	EUR	240 585	243 249	0.06
79 134	GALP ENERGIA SGPS SA	EUR	783 928	760 478	0.19
7 238	GECINA SA	EUR	913 159	880 503	0.22
17 831	GROUPE BRUXELLES LAMBERT SA	EUR	1 452 477	1 622 264	0.40
9 519	HANNOVER RUECK SE - REG	EUR	1 397 912	1 464 022	0.37
23 493	HEIDELBERGCEMENT AG	EUR	1 431 232	1 790 636	0.45
18 188	HEINEKEN HOLDING NV	EUR	1 405 809	1 502 329	0.37
20 460	HEINEKEN NV	EUR	1 811 330	1 973 162	0.49
16 405	HENKEL AG & CO KGAA	EUR	1 275 166	1 356 694	0.34
28 126	HENKEL AG & CO KGAA - PFD	EUR	2 474 593	2 687 721	0.67
1 952	HOCHTIEF AG	EUR	154 661	152 217	0.04
965 959	IBERDROLA SA	EUR	9 999 186	10 852 549	2.71
615 791	ING GROEP NV	EUR	5 194 146	6 545 858	1.63
2 607 347	INTESA SANPAOLO SPA	EUR	5 076 087	6 051 652	1.51
39 441	KBC GROUP NV	EUR	2 255 100	2 548 677	0.64
30 778	KLEPIERRE SA	EUR	636 780	678 963	0.17
18 780	KONE OYJ - B	EUR	1 256 518	1 227 085	0.31
173 770	KONINKLIJKE AHOLD DELHAIZE NV	EUR	4 088 945	3 890 710	0.97
563 974	KONINKLIJKE KPN NV	EUR	1 443 642	1 616 349	0.40
10 918	KONINKLIJKE VOPAK NV	EUR	474 949	415 976	0.10
13 115	LANXESS	EUR	713 635	802 900	0.20
98 047	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	777 830	921 838	0.23
2 934	MTU AERO ENGINES AG	EUR	542 299	615 847	0.15
22 117	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	5 266 788	5 322 456	1.33
149 468	NATIXIS SA	EUR	459 551	607 438	0.15
45 922	NATURGY ENERGY GROUP SA	EUR	898 338	979 516	0.24
46 927	NN GROUP NV	EUR	1 638 715	1 950 755	0.49

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Shares (continued)				
23 250	OMV AG	EUR	806 600	953 483	0.24
314 955	ORANGE SA	EUR	3 436 000	3 259 784	0.81
16 735	ORION OYJ - B	EUR	642 909	616 350	0.15
33 074	PERNOD RICARD SA	EUR	5 285 181	5 645 732	1.41
12 087	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	721 699	1 058 579	0.26
82 478	POSTE ITALIANE SPA	EUR	725 655	899 010	0.22
24 014	PROXIMUS SADP	EUR	456 841	425 768	0.11
35 201	PUBLICIS GROUPE SA	EUR	1 383 155	1 895 926	0.47
23 368	RAIFFEISEN BANK INTERNATIONAL AG	EUR	408 876	425 064	0.11
12 226	RANDSTAD NV	EUR	610 305	734 538	0.18
283	RATIONAL AG	EUR	207 896	196 289	0.05
68 336	RED ELECTRICA CORP SA	EUR	1 122 443	1 043 832	0.26
30 345	RENAULT SA	EUR	1 058 491	1 017 316	0.25
236 971	REPSOL SA	EUR	2 149 891	2 355 018	0.59
101 416	RWE AG	EUR	3 315 260	3 198 661	0.80
74 361	SAMPO OYJ - A	EUR	2 683 001	2 938 003	0.73
178 876	SANOFI	EUR	15 049 326	15 610 509	3.89
85 046	SCHNEIDER ELECTRIC SE	EUR	9 327 865	11 312 819	2.82
25 032	SCOR SE	EUR	715 965	673 611	0.17
60 536	SES SA	EUR	530 247	381 619	0.10
120 770	SIEMENS AG - REG	EUR	13 546 352	16 765 290	4.18
38 691	SMURFIT KAPPA GROUP PLC	EUR	1 358 768	1 646 689	0.41
318 345	SNAM SPA	EUR	1 438 901	1 489 855	0.37
127 985	SOCIETE GENERALE SA	EUR	2 443 388	3 029 405	0.76
13 967	SODEXO SA	EUR	991 024	1 160 658	0.29
11 700	SOLVAY SA	EUR	1 058 701	1 237 860	0.31
161 666	STELLANTIS NV	EUR	1 788 832	2 234 871	0.56
91 840	STORA ENSO OYJ - R	EUR	1 250 260	1 463 011	0.36
54 559	SUEZ SA	EUR	821 458	1 083 542	0.27
1 320 056	TELECOM ITALIA SPA/MILANO	EUR	530 954	602 342	0.15
951 601	TELECOM ITALIA SPA/MILANO - RSP	EUR	393 724	464 381	0.12
164 356	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	398 017	397 413	0.10
799 135	TELEFONICA SA	EUR	3 266 341	3 079 467	0.77
74 548	TENARIS SA	EUR	541 756	667 801	0.17
222 121	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	1 356 376	1 361 602	0.34
16 821	THALES SA	EUR	1 279 365	1 426 084	0.36
397 904	TOTAL SE	EUR	15 004 048	14 652 815	3.65
21 860	UNIBAIL RODAMCO REITS	EUR	1 590 035	1 499 377	0.37
335 534	UNICREDIT SPA	EUR	3 058 023	2 872 842	0.72
31 776	UNIPER SE	EUR	902 177	964 084	0.24
16 845	UNITED INTERNET AG - REG	EUR	572 811	589 743	0.15
84 260	UPM-KYMMENE OYJ	EUR	2 351 069	2 742 663	0.68
85 076	VEOLIA ENVIRONNEMENT SA	EUR	1 751 261	2 253 663	0.56
82 327	VINCI SA	EUR	7 165 133	7 524 688	1.88

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
131 009	VIVENDI SE	EUR	3 364 515	3 799 261	0.95
18 322	VOESTALPINE AG	EUR	493 292	661 424	0.16
5 124	VOLKSWAGEN AG	EUR	877 613	1 353 761	0.34
29 298	VOLKSWAGEN AG - PFD	EUR	4 648 933	6 348 877	1.58
84 869	VONOVIA SE	EUR	4 584 404	4 637 242	1.16
70 061	WARTSILA OYJ ABP	EUR	579 772	752 105	0.19
4 236	WENDEL SE	EUR	395 750	468 925	0.12
	Total Shares		**356 549 691**	**398 661 927**	**99.41**
	Supranationals, Governments and Local Public Authorities, Debt Instruments				
97 876	ELECTRICITE DE FRANCE SA FRN	EUR	1 043 809	1 186 257	0.30
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**1 043 809**	**1 186 257**	**0.30**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**357 593 500**	**399 848 184**	**99.71**
Total Investments			**357 593 500**	**399 848 184**	**99.71**

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

Economic and Geographical Classification of Investments

Economic classification	%
Banks	13.62
Non-life Insurance	8.62
Automobiles and Parts	8.02
Electricity	7.11
Pharmaceuticals and Biotechnology	6.13
Oil, Gas and Coal	6.03
Construction and Materials	5.20
Telecommunications Service Providers	4.78
General Industrials	4.77
Beverages	4.42
Chemicals	4.37
Gas, Water and Multi-utilities	3.83
Technology Hardware and Equipment	2.82
Personal Care, Drug and Grocery Stores	2.42
Industrial Transportation	2.20
Aerospace and Defense	2.01
Food Producers	1.43
Life Insurance	1.43
Media	1.42
Real Estate Investment and Services	1.28
Health Care Providers	1.23
Software and Computer Services	1.22
Industrial Materials	1.05
Investment Banking and Brokerage Services	0.99
Real Estate Investment Trusts	0.91
Travel and Leisure	0.75
Industrial Metals and Mining	0.57
Industrial Engineering	0.54
Governments	0.30
Alternative Energy	0.24
	99.71

Geographical classification	%
Germany	32.53
France	31.47
Spain	9.16
Italy	8.01
Netherlands	7.45
Belgium	3.62
Finland	2.94
Ireland	2.00
Austria	0.83
Portugal	0.69
Luxembourg	0.63
United Kingdom	0.38
	99.71

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Bonds				
102 000	BORGWARNER INC 2.65% 01/07/2027	USD	106 425	106 929	0.33
100 000	EXXON MOBIL CORP 2.019% 16/08/2024	USD	104 376	104 435	0.32
252 000	JPMORGAN CHASE & CO FRN 18/06/2022	USD	252 396	252 227	0.78
298 000	KREDITANSTALT FUER WIEDERAUFBAU 1.75% 14/09/2029	USD	301 056	302 103	0.93
83 000	KREDITANSTALT FUER WIEDERAUFBAU 2% 30/11/2021	USD	83 918	83 887	0.26
41 000	NEXTERA ENERGY CAPITAL HOLDINGS INC FRN 22/02/2023	USD	41 004	41 000	0.13
75 000	QWEST CORP 6.75% 01/12/2021	USD	78 489	77 258	0.24
109 000	WESTPAC BANKING CORP FRN 11/01/2023	USD	109 803	109 806	0.34
	Total Bonds		**1 077 467**	**1 077 645**	**3.33**
	Supranationals, Governments and Local Public Authorities, Debt Instruments				
299 000	ASIAN DEVELOPMENT BANK 3.125% 26/09/2028	USD	333 977	333 869	1.03
209 000	EUROPEAN INVESTMENT BANK 2.375% 24/05/2027	USD	224 391	224 088	0.69
31 900	UNITED STATES TREASURY NOTE/BOND 0.5% 31/10/2027	USD	30 364	30 467	0.09
1 000	UNITED STATES TREASURY NOTE/BOND 1.125% 15/05/2040	USD	940	835	0.00
1 000	UNITED STATES TREASURY NOTE/BOND 1.125% 15/08/2040	USD	843	832	0.00
102 400	UNITED STATES TREASURY NOTE/BOND 1.25% 15/05/2050	USD	88 489	79 336	0.24
837 000	UNITED STATES TREASURY NOTE/BOND 1.375% 15/08/2050	USD	651 588	670 058	2.07
3 362 600	UNITED STATES TREASURY NOTE/BOND 1.375% 31/08/2026	USD	3 438 636	3 438 521	10.61
283 000	UNITED STATES TREASURY NOTE/BOND 1.5% 31/01/2027	USD	297 094	290 263	0.90
61 000	UNITED STATES TREASURY NOTE/BOND 1.625% 15/05/2026	USD	63 235	63 271	0.20
7 518 300	UNITED STATES TREASURY NOTE/BOND 1.625% 30/11/2026	USD	7 786 459	7 773 218	23.99
635 200	UNITED STATES TREASURY NOTE/BOND 2% 15/11/2026	USD	676 215	669 665	2.07
174 800	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2049	USD	174 732	173 011	0.53
919 700	UNITED STATES TREASURY NOTE/BOND 2.5% 15/05/2046	USD	1 082 285	957 350	2.95
1 046 700	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2028	USD	1 203 705	1 157 258	3.57
112 600	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2043	USD	142 017	125 540	0.39
714 800	UNITED STATES TREASURY NOTE/BOND 2.875% 15/08/2028	USD	817 636	790 859	2.44
1 467 700	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2048	USD	1 704 989	1 678 797	5.18
7 783 700	UNITED STATES TREASURY NOTE/BOND 3.375% 15/11/2048	USD	9 820 000	9 537 464	29.43
83 100	UNITED STATES TREASURY NOTE/BOND 3.75% 15/11/2043	USD	107 076	105 849	0.33
2 336 500	UNITED STATES TREASURY NOTE/BOND 4.375% 15/05/2041	USD	3 419 322	3 200 092	9.87
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**32 063 993**	**31 300 643**	**96.58**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**33 141 460**	**32 378 288**	**99.91**
Total Investments			**33 141 460**	**32 378 288**	**99.91**

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	96.58
Banks	2.31
Automobiles and Parts	0.33
Oil, Gas and Coal	0.32
Telecommunications Service Providers	0.24
Electricity	0.13
	99.91

Geographical classification	%
United States of America	96.66
Germany	1.19
Philippines	1.03
Luxembourg	0.69
Australia	0.34
	99.91

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market				
	Bonds				
475 000	ABH FINANCIAL LTD VIA ALFA HOLDING ISSUANCE PLC 2.7% 11/06/2023	EUR	482 845	484 723	0.36
800 000	ACCOR SA FRN PERPETUAL (ISIN FR0013399177)	EUR	832 444	832 704	0.63
800 000	ACCOR SA 1.25% 25/01/2024	EUR	821 956	832 800	0.63
700 000	ACCOR SA 3.625% 17/09/2023	EUR	740 594	745 325	0.56
727 000	ALGECO GLOBAL FINANCE PLC - REGS - 6.5% 15/02/2023	EUR	740 998	741 126	0.56
100 000	ALLIANDER NV 0.875% 22/04/2026	EUR	104 958	104 751	0.08
320 000	ALMAVIVA-THE ITALIAN INNOVATION CO SPA - REGS - 7.25% 15/10/2022	EUR	326 166	326 438	0.25
487 000	ARCELORMITTAL SA 0.95% 17/01/2023	EUR	493 095	492 751	0.37
5 088 000	ARCELORMITTAL 2.25% 17/01/2024	EUR	5 319 552	5 334 921	4.01
700 000	AUTOSTRADE PER L'ITALIA SPA 1.625% 12/06/2023	EUR	711 046	711 452	0.54
1 100 000	BALL CORP 0.875% 15/03/2024	EUR	1 112 141	1 111 429	0.84
994 000	BALL CORP 4.375% 15/12/2023	EUR	1 099 606	1 100 129	0.83
2 407 000	BANCO BPM SPA 1% 23/01/2025	EUR	2 536 954	2 522 031	1.90
100 000	BANCO COMERCIAL PORTUGUES SA 0.75% 31/05/2022	EUR	101 584	101 321	0.08
1 100 000	BANCO SANTANDER SA 1.125% 27/11/2024	EUR	1 168 409	1 158 245	0.87
600 000	BERTELSMANN SE & CO KGAA FRN 23/04/2075 (ISIN XS1222591023)	EUR	624 507	623 172	0.47
100 000	BG ENERGY CAPITAL PLC 1.25% 21/11/2022	EUR	102 513	102 048	0.08
500 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 1% 25/04/2028	EUR	538 495	538 840	0.41
842 000	CARNIVAL CORP 1.875% 07/11/2022	EUR	837 318	833 934	0.63
1 200 000	CASINO GUICHARD PERRACHON SA FRN 25/01/2023	EUR	1 264 195	1 257 912	0.95
500 000	CASINO GUICHARD PERRACHON SA 1.865% 13/06/2022	EUR	502 916	499 725	0.38
600 000	CELLNEX TELECOM SA 2.375% 16/01/2024	EUR	631 812	631 890	0.48
900 000	CELLNEX TELECOM SA 3.125% 27/07/2022	EUR	949 788	935 604	0.70
799 000	COTY INC - REGS - 4% 15/04/2023	EUR	789 188	794 462	0.60
1 500 000	CREDIT AGRICOLE ITALIA SPA 0.625% 13/01/2026	EUR	1 572 285	1 561 725	1.18
344 000	CROWN EUROPEAN HOLDINGS SA - REGS - 0.75% 15/02/2023	EUR	345 445	346 047	0.26
931 000	CROWN EUROPEAN HOLDINGS SA - REGS - 2.25% 01/02/2023	EUR	956 751	957 710	0.72
1 022 000	CROWN EUROPEAN HOLDINGS SA - REGS - 4% 15/07/2022	EUR	1 068 429	1 060 110	0.80
81 000	DEUTSCHE TELEKOM AG 0.5% 05/07/2027	EUR	82 994	82 907	0.06
1 653 000	DKT FINANCE APS - REGS - 7% 17/06/2023	EUR	1 703 142	1 691 697	1.27
500 000	DOMETIC GROUP AB 3% 13/09/2023	EUR	525 764	525 665	0.40
842 000	EC FINANCE PLC - REGS - 2.375% 15/11/2022	EUR	816 134	829 319	0.62
499 000	EDREAMS ODIGEO SA - REGS - 5.5% 01/09/2023	EUR	487 291	488 017	0.37
1 972 000	EG GLOBAL FINANCE PLC - REGS - 3.625% 07/02/2024	EUR	1 925 188	1 909 448	1.44
803 000	ESSELUNGA SPA 0.875% 25/10/2023	EUR	803 902	816 956	0.62
1 334 000	EUROFINS SCIENTIFIC SE FRN PERPETUAL (ISIN XS1224953882)	EUR	1 437 138	1 436 011	1.08
484 000	EUROFINS SCIENTIFIC SE FRN PERPETUAL (ISIN XS2051471105)	EUR	495 920	496 492	0.37
100 000	FCA BANK SPA/IRELAND 1% 15/11/2021	EUR	101 279	100 745	0.08
415 000	FERROVIAL NL BV FRN PERPETUAL	EUR	398 580	413 319	0.31
346 000	FORD MOTOR CREDIT CO LLC FRN 07/12/2022	EUR	339 927	340 841	0.26
334 000	FORD MOTOR CREDIT CO LLC FRN 14/05/2021	EUR	333 796	334 020	0.25
4 601 000	FORD MOTOR CREDIT CO LLC 1.514% 17/02/2023	EUR	4 665 248	4 651 703	3.49
1 563 000	FORD MOTOR CREDIT CO LLC 3.021% 06/03/2024	EUR	1 639 030	1 636 117	1.23
793 000	GESTAMP FUNDING LUXEMBOURG SA - REGS - 3.5% 15/05/2023	EUR	799 530	793 964	0.60

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Bonds (continued)				
381 000	GOODYEAR EUROPE BV - REGS - 3.75% 15/12/2023	EUR	382 282	382 737	0.29
200 000	HYPO TIROL BANK AG 0.01% 11/03/2031	EUR	196 995	197 182	0.15
800 000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 0.5% 04/07/2023	EUR	673 376	773 472	0.58
1 323 000	KRAFT HEINZ FOODS CO 2% 30/06/2023	EUR	1 373 810	1 372 626	1.03
3 478 000	KREDITANSTALT FUER WIEDERAUFBAU 0% 15/06/2029	EUR	3 512 388	3 515 841	2.64
1 520 000	K+S AG 2.625% 06/04/2023	EUR	1 518 143	1 525 244	1.15
900 000	K+S AG 3% 20/06/2022	EUR	902 246	910 845	0.69
800 000	K+S AG 4.125% 06/12/2021	EUR	817 883	816 056	0.61
801 000	LANXESS AG FRN 06/12/2076	EUR	849 954	859 081	0.65
911 000	LHMC FINCO SARL - REGS - 6.25% 20/12/2023	EUR	915 510	926 004	0.70
430 000	LOXAM SAS - REGS - 3.5% 03/05/2023	EUR	430 690	430 413	0.32
1 925 000	LOXAM SAS - REGS - 3.5% 15/04/2022	EUR	1 929 454	1 929 023	1.45
445 000	MAXIMA GRUPE UAB 3.25% 13/09/2023	EUR	462 277	467 864	0.35
5 400 000	NATURGY FINANCE BV FRN PERPETUAL	EUR	5 712 051	5 682 852	4.27
400 000	NEXANS SA 3.75% 08/08/2023	EUR	427 621	427 976	0.32
453 000	NH HOTEL GROUP SA - REGS - 3.75% 01/10/2023	EUR	407 052	407 112	0.31
300 000	NOKIA OYJ 2% 15/03/2024	EUR	312 578	313 059	0.24
320 000	NORDEX SE - REGS - 6.5% 01/02/2023	EUR	327 269	328 000	0.25
2 210 000	NORICAN A/S 4.5% 15/05/2023	EUR	2 011 522	2 139 567	1.61
730 000	NOVOMATIC AG 1.625% 20/09/2023	EUR	678 639	700 844	0.53
1 200 000	ORANO SA 3.125% 20/03/2023	EUR	1 255 305	1 255 260	0.95
675 000	PLATIN 1426 GMBH - REGS - 5.375% 15/06/2023	EUR	678 094	682 202	0.51
739 000	PLAYTECH PLC 3.75% 12/10/2023	EUR	752 298	752 154	0.57
258 000	PRESTIGEBIDCO GMBH - REGS - 6.25% 15/12/2023	EUR	262 223	262 141	0.20
505 000	PROMONTORIA HOLDING 264 BV - REGS - 6.75% 15/08/2023	EUR	477 424	494 602	0.37
300 000	RAFFINERIE HEIDE GMBH - REGS - 6.375% 01/12/2022	EUR	264 305	260 898	0.20
266 000	RENAULT SA 1% 08/03/2023	EUR	267 240	267 174	0.20
100 000	ROBERT BOSCH GMBH 1.75% 08/07/2024	EUR	107 620	106 474	0.08
3 687 000	ROYAL SCHIPHOL GROUP NV 0% 22/04/2025	EUR	3 693 455	3 692 494	2.77
435 000	SAFARI VERWALTUNGS GMBH - REGS - 5.375% 30/11/2022	EUR	419 414	416 834	0.31
225 000	SAIPEM FINANCE INTERNATIONAL BV - EMTN - 2.75% 05/04/2022	EUR	230 675	229 574	0.17
699 000	SAIPEM FINANCE INTERNATIONAL BV 3.75% 08/09/2023	EUR	747 368	740 136	0.56
665 000	SCHAEFFLER AG 1.125% 26/03/2022	EUR	671 570	671 311	0.51
4 512 000	SCHAEFFLER AG 1.875% 26/03/2024	EUR	4 687 370	4 684 764	3.52
600 000	SEALED AIR CORP - REGS - 4.5% 15/09/2023	EUR	651 996	650 634	0.49
1 405 000	SES SA FRN PERPETUAL	EUR	1 548 310	1 551 654	1.17
2 300 000	SES SA VAR PERPETUAL FRN PERPETUAL	EUR	2 368 713	2 360 260	1.78
809 000	SOLVAY FINANCE SACA FRN PERPETUAL (ISIN XS0992293901)	EUR	894 157	893 767	0.67
700 000	SOLVAY SA FRN PERPETUAL (ISIN BE6309987400)	EUR	754 607	754 502	0.57
700 000	SPIE SA 3.125% 22/03/2024	EUR	735 011	738 381	0.56
2 502 000	STEDIN HOLDING NV 0.5% 14/11/2029	EUR	2 550 681	2 531 924	1.91
12 000	SUDZUCKER INTERNATIONAL FINANCE BV 1.25% 29/11/2023	EUR	12 344	12 327	0.01
361 000	TAKKO LUXEMBOURG 2 SCA - REGS - 5.375% 15/11/2023	EUR	306 097	323 821	0.24
100 000	TDF INFRASTRUCTURE SASU 2.875% 19/10/2022	EUR	103 490	103 487	0.08

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Bonds (continued)				
1 197 000	TELECOM ITALIA SPA 3.25% 16/01/2023	EUR	1 262 512	1 259 208	0.95
701 000	TELECOM ITALIA SPA 3.625% 19/01/2024	EUR	756 766	755 769	0.57
50 000	TELECOM ITALIA SPA/MILANO 5.25% 10/02/2022	EUR	52 712	52 057	0.04
100 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS1050461034)	EUR	111 854	111 702	0.08
1 600 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS1731823255)	EUR	1 583 197	1 633 760	1.23
2 000 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS1795406575)	EUR	2 063 449	2 061 420	1.55
800 000	TEREOS FINANCE GROUPE I SA 4.125% 16/06/2023	EUR	800 676	810 576	0.61
1 930 000	THYSSENKRUPP AG 1.875% 06/03/2023	EUR	1 933 204	1 935 713	1.46
2 950 000	THYSSENKRUPP AG 2.875% 22/02/2024	EUR	3 009 578	3 012 894	2.26
23 000	TOYOTA MOTOR CREDIT CORP 0.75% 21/07/2022	EUR	23 401	23 313	0.02
125 000	URENCO FINANCE NV 2.25% 05/08/2022	EUR	129 689	128 408	0.10
900 000	VALEO SA 0.375% 12/09/2022	EUR	892 559	904 500	0.68
800 000	VALEO SA 0.625% 11/01/2023	EUR	808 047	806 960	0.61
1 000 000	VALEO SA 3.25% 22/01/2024	EUR	1 089 170	1 080 390	0.81
2 809 000	VERISURE HOLDING AB - REGS - 3.5% 15/05/2023	EUR	2 851 269	2 839 534	2.14
5 400 000	ZF NORTH AMERICA CAPITAL INC 2.75% 27/04/2023	EUR	5 621 283	5 635 656	4.23
690 000	3AB OPTIQUE DEVELOPPEMENT SAS - REGS - 4% 01/10/2023	EUR	697 918	696 210	0.52
	Total Bonds		**115 299 644**	**115 581 189**	**87.02**
	Supranationals, Governments and Local Public Authorities, Debt Instruments				
1 100 000	CAISSE D’AMORTISSEMENT DE LA DETTE SOCIALE 0% 25/02/2028	EUR	1 113 954	1 109 251	0.84
209 886	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2025	EUR	215 575	214 395	0.16
566 645.57	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2027	EUR	595 669	580 945	0.44
1 751 016	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2028	EUR	1 825 951	1 796 218	1.35
209 911	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2028	EUR	193 344	216 972	0.16
1 742 035	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2030	EUR	1 821 469	1 795 620	1.35
1 927 940	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2031	EUR	1 728 726	1 977 797	1.49
2 086 496	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2037	EUR	1 933 904	2 066 236	1.56
1 697 308	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2039	EUR	1 617 408	1 654 086	1.25
2 038 519	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2042	EUR	2 096 229	1 948 498	1.47
1 003	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2044	EUR	950	944	0.00
933	DUTCH FUNGIBLE STRIP 0% 15/01/2027	EUR	898	955	0.00
1 810 285	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2027	EUR	2 469 852	2 513 878	1.89
516 148	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2031	EUR	601 118	598 413	0.45
1 001	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2043	EUR	844	837	0.00
6 421	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2048	EUR	4 209	4 980	0.00
2 069	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2049	EUR	1 596	1 580	0.00
1 037	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2038	EUR	969	932	0.00
2 118	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2037	EUR	1 932	1 941	0.00
1 000	LAND BERLIN 0.1% 18/01/2041	EUR	933	920	0.00

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)				
1 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/10/2040	EUR	929	913	0.00
1 042	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2039	EUR	830	837	0.00
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**16 227 289**	**16 487 148**	**12.41**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**131 526 933**	**132 068 337**	**99.43**
	Total Investments		**131 526 933**	**132 068 337**	**99.43**

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

Economic and Geographical Classification of Investments

Economic classification	%
Investment Banking and Brokerage Services	30.85
Governments	12.41
Telecommunications Service Providers	8.61
General Industrials	7.86
Automobiles and Parts	7.22
Banks	7.22
Travel and Leisure	5.11
Industrial Metals and Mining	4.39
Chemicals	3.66
Personal Care, Drug and Grocery Stores	1.92
Food Producers	1.64
Medical Equipment and Services	1.45
Gas, Water and Multi-utilities	1.27
Pharmaceuticals and Biotechnology	0.88
Retailers	0.86
Industrial Transportation	0.85
Industrial Support Services	0.56
Real Estate Investment and Services	0.56
Media	0.55
Leisure Goods	0.40
Technology Hardware and Equipment	0.40
Oil, Gas and Coal	0.27
Alternative Energy	0.25
Telecommunications Equipment	0.24
	99.43

Geographical classification	%
Germany	24.79
France	16.30
Netherlands	13.72
United States of America	13.29
Luxembourg	10.69
Italy	6.03
Spain	2.94
Denmark	2.88
United Kingdom	2.70
Sweden	2.53
Austria	0.68
Panama	0.63
Belgium	0.57
Isle of Man	0.57
Ireland	0.44
Lithuania	0.35
Finland	0.24
Portugal	0.08
	99.43

LYXOR Index Fund - Lyxor Euro Government Bond 25+Y (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Supranationals, Governments and Local Public Authorities, Debt Instruments				
7 028 120	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050	EUR	7 042 379	6 331 493	2.88
9 770 790	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.25% 15/08/2048	EUR	12 924 922	12 148 316	5.53
10 456 470	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 15/08/2046	EUR	16 863 794	16 177 100	7.36
1 200 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2052	EUR	1 087 911	1 038 924	0.47
1 278 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2047	EUR	1 610 315	1 548 591	0.71
2 399 840	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2072	EUR	2 261 482	1 849 989	0.84
9 868 160	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	10 365 849	9 353 930	4.26
10 721 820	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2050	EUR	13 372 305	12 391 422	5.64
4 455 830	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	5 963 277	5 594 696	2.55
9 859 590	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/05/2048	EUR	13 130 354	12 642 163	5.76
6 191 940	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2055	EUR	12 294 058	11 696 946	5.33
5 723 970	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2060	EUR	11 917 282	11 296 026	5.14
2 164 150	IRELAND GOVERNMENT BOND 1.5% 15/05/2050	EUR	2 622 966	2 503 294	1.14
3 428 000	ITALY BUONI POLIENNALI DEL TESORO 1.7% 01/09/2051	EUR	3 536 361	3 268 221	1.49
1 714 000	ITALY BUONI POLIENNALI DEL TESORO 2.15% 01/03/2072	EUR	1 651 303	1 646 743	0.75
5 429 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2050	EUR	6 095 912	6 118 374	2.79
5 935 000	ITALY BUONI POLIENNALI DEL TESORO 2.7% 01/03/2047	EUR	6 605 951	7 028 702	3.20
3 303 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/03/2067	EUR	3 728 686	3 856 682	1.76
5 624 000	ITALY BUONI POLIENNALI DEL TESORO 3.25% 01/09/2046	EUR	6 842 638	7 298 265	3.32
5 616 000	ITALY BUONI POLIENNALI DEL TESORO 3.45% 01/03/2048	EUR	7 070 026	7 548 129	3.44
4 574 000	ITALY BUONI POLIENNALI DEL TESORO 3.85% 01/09/2049	EUR	6 273 414	6 582 169	3.00
1 714 170	KINGDOM OF BELGIUM GOVERNMENT BOND 0.65% 22/06/2071	EUR	1 518 796	1 403 014	0.64
3 793 130	KINGDOM OF BELGIUM GOVERNMENT BOND 1.6% 22/06/2047	EUR	4 567 779	4 446 497	2.03
2 540 750	KINGDOM OF BELGIUM GOVERNMENT BOND 1.7% 22/06/2050	EUR	3 189 040	3 049 510	1.39
2 341 220	KINGDOM OF BELGIUM GOVERNMENT BOND 2.15% 22/06/2066	EUR	3 470 647	3 242 121	1.48
2 124 210	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2057	EUR	3 079 409	2 940 225	1.34
2 786 810	NETHERLANDS GOVERNMENT BOND 0% 15/01/2052	EUR	2 783 576	2 444 255	1.11
5 670 550	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	9 440 173	9 053 146	4.12
1 028 500	PORTUGAL OBRIGACOES DO TESOURO OT 1% 12/04/2052	EUR	957 180	924 087	0.42
685 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.7% 20/04/2071	EUR	649 620	649 558	0.30
1 755 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/03/2051	EUR	1 946 037	1 800 946	0.82
1 029 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.85% 30/06/2120	EUR	1 204 603	934 064	0.43
908 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 02/11/2086	EUR	1 248 085	1 181 517	0.54
2 534 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 20/02/2047	EUR	3 190 686	3 092 874	1.41
2 057 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.1% 20/09/2117	EUR	3 728 676	3 370 970	1.54
1 294 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.8% 26/01/2062	EUR	2 805 676	2 680 974	1.22
5 626 000	SPAIN GOVERNMENT BOND 1% 31/10/2050	EUR	5 462 009	5 045 003	2.30
1 714 000	SPAIN GOVERNMENT BOND 1.45% 31/10/2071	EUR	1 595 573	1 503 195	0.68
4 968 000	SPAIN GOVERNMENT BOND 2.7% 31/10/2048	EUR	6 584 753	6 488 407	2.95
5 934 000	SPAIN GOVERNMENT BOND 2.9% 31/10/2046	EUR	7 958 781	7 978 085	3.63

LYXOR Index Fund - Lyxor Euro Government Bond 25+Y (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)				
5 105 000	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	8 213 640	7 823 004	3.56
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**226 855 924**	**217 971 627**	**99.27**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**226 855 924**	**217 971 627**	**99.27**
Total Investments			**226 855 924**	**217 971 627**	**99.27**

LYXOR Index Fund - Lyxor Euro Government Bond 25+Y (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.27
	99.27

Geographical classification	%
France	29.53
Italy	19.74
Germany	15.78
Spain	13.13
Belgium	6.87
Austria	6.24
Netherlands	5.24
Finland	1.18
Ireland	1.14
Portugal	0.42
	99.27

LYXOR Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
1 315 000	ABBOTT IRELAND FINANCING DAC 1.5% 27/09/2026	EUR	1 431 832	1 412 034	2.28
315 000	ABBVIE INC 0.75% 18/11/2027	EUR	324 892	323 716	0.52
100 000	AEROPORTS DE PARIS 1% 13/12/2027	EUR	107 070	105 356	0.17
725 000	ALLIANDER NV 0.875% 24/06/2032	EUR	769 229	759 467	1.23
834 000	AMERICAN HONDA FINANCE CORP 0.35% 26/08/2022	EUR	841 760	841 506	1.36
35 000	ANHEUSER-BUSCH INBEV SA/NV 2% 17/03/2028	EUR	39 168	39 207	0.06
100 000	ARCELORMITTAL SA 1% 19/05/2023	EUR	98 864	101 644	0.16
1 260 000	ARCELORMITTAL 2.25% 17/01/2024	EUR	1 323 260	1 321 148	2.14
700 000	ARGENTA SPAARBANK NV 1% 13/10/2026	EUR	720 355	716 828	1.16
200 000	AROUNDTOWN SA 1.625% 31/01/2028	EUR	211 953	211 706	0.34
100 000	AT&T INC FRN 05/09/2023	EUR	101 306	101 362	0.16
532 000	AT&T INC 0.25% 04/03/2026	EUR	535 615	534 500	0.86
1 320 000	AT&T INC 1.6% 19/05/2028	EUR	1 414 242	1 417 178	2.29
100 000	AT&T INC 1.8% 05/09/2026	EUR	108 267	108 087	0.17
900 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 09/03/2023	EUR	904 877	906 372	1.47
200 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 12/04/2022	EUR	201 072	201 036	0.33
1 500 000	BANCO SANTANDER SA FRN 28/03/2023	EUR	1 513 385	1 514 925	2.45
1 014 000	BANK OF AMERICA CORP FRN 08/08/2029	EUR	1 027 028	1 015 156	1.64
25 000	BASF FINANCE EUROPE NV 0.75% 10/11/2026	EUR	26 387	26 152	0.04
4 000	BASF SE 0.875% 15/11/2027	EUR	4 299	4 212	0.01
1 360 000	BASF SE 0.875% 22/05/2025	EUR	1 424 728	1 420 207	2.30
100 000	BAYER AG 0.375% 06/07/2024	EUR	101 299	101 146	0.16
1 000 000	BAYER AG 0.625% 12/07/2031	EUR	970 055	958 550	1.55
200 000	BAYER AG 1.375% 06/07/2032	EUR	206 276	204 138	0.33
100 000	BAYER CAPITAL CORP BV 1.5% 26/06/2026	EUR	104 813	105 762	0.17
1 300 000	BMW FINANCE NV FRN 24/06/2022	EUR	1 307 176	1 307 189	2.11
1 412 000	BMW FINANCE NV 0.375% 10/07/2023	EUR	1 434 308	1 431 316	2.32
38 000	BMW FINANCE NV 0.75% 12/07/2024	EUR	39 204	39 097	0.06
44 000	BMW FINANCE NV 0.875% 03/04/2025	EUR	45 780	45 732	0.07
1 148 000	BNG BANK NV 0.125% 19/04/2033	EUR	1 142 180	1 133 547	1.83
300 000	BNP PARIBAS SA FRN 17/04/2029	EUR	311 259	310 521	0.50
711 000	BNP PARIBAS SA 1.125% 11/06/2026	EUR	745 474	741 274	1.20
400 000	BPCE SA FRN 09/03/2022	EUR	403 784	403 336	0.65
800 000	BPCE SFH SA 0.01% 29/01/2029	EUR	811 784	803 928	1.30
131 509	CAISSE DE REFINANCEMENT DE L’HABITAT SA 3.3% 23/09/2022	EUR	139 371	138 580	0.22
100 000	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.25% 02/11/2032	EUR	101 165	96 616	0.16
403 000	CITIGROUP INC FRN 24/07/2026	EUR	423 316	424 976	0.69
1 303 000	COMCAST CORP 0.75% 20/02/2032	EUR	1 334 669	1 312 681	2.12
1 000	COMMERZBANK AG 1% 04/03/2026	EUR	1 042	1 040	0.00
81 000	CREDIT MUTUEL - CIC HOME LOAN SFH SA 0.375% 12/09/2022	EUR	82 339	81 998	0.13
144 000	CTP BV 0.75% 18/02/2027	EUR	143 200	142 510	0.23
49 000	DAIMLER AG 2% 27/02/2031	EUR	55 542	55 495	0.09
328 000	DAIMLER INTERNATIONAL FINANCE BV 0.25% 06/11/2023	EUR	330 411	330 913	0.54
100 000	DASSAULT SYSTEMES SE 0% 16/09/2024	EUR	100 996	100 568	0.16

LYXOR Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
135 000	DEUTSCHE TELEKOM AG 0.5% 05/07/2027	EUR	139 276	138 178	0.22
1 314 000	DH EUROPE FINANCE II SARL 0.75% 18/09/2031	EUR	1 331 709	1 311 609	2.12
159 000	DIGITAL DUTCH FINCO BV 1% 15/01/2032	EUR	158 020	158 105	0.26
245 000	DIGITAL EURO FINCO LLC 2.5% 16/01/2026	EUR	271 070	270 639	0.44
212 000	DNB BANK ASA 0.05% 14/11/2023	EUR	213 778	213 713	0.35
1 000	ENBW INTERNATIONAL FINANCE BV 0.5% 01/03/2033	EUR	993	986	0.00
70 000	ENEL SPA 5.625% 21/06/2027	EUR	95 195	93 164	0.15
100 000	ENI SPA 1.625% 17/05/2028	EUR	106 337	109 580	0.18
1 037 000	ENI SPA 2% 18/05/2031	EUR	1 153 157	1 169 746	1.89
8 000	E.ON SE 0% 28/08/2024	EUR	8 054	8 033	0.01
15 000	E.ON SE 0.375% 20/04/2023	EUR	15 178	15 181	0.02
1 255 000	E.ON SE 0.375% 29/09/2027	EUR	1 276 587	1 271 943	2.06
18 000	E.ON SE 0.875% 20/08/2031	EUR	18 643	18 565	0.03
1 000	E.ON SE 1% 07/10/2025	EUR	1 048	1 042	0.00
800 000	EUROCAJA RURAL SCC 0.875% 01/10/2021	EUR	806 480	804 528	1.30
354 000	FERROVIE DELLO STATO ITALIANE SPA 0.375% 25/03/2028	EUR	356 154	355 437	0.57
672 000	FIDELITY NATIONAL INFORMATION SERVICES INC 1.5% 21/05/2027	EUR	718 511	714 007	1.15
100 000	FIDELITY NATIONAL INFORMATION SERVICES INC 2% 21/05/2030	EUR	112 611	110 649	0.18
128 000	FRESENIUS MEDICAL CARE AG & CO KGAA 1.5% 29/05/2030	EUR	136 541	135 273	0.22
20 000	FRESENIUS SE & CO KGAA 0.75% 15/01/2028	EUR	20 419	20 328	0.03
1 428 000	GOLDMAN SACHS GROUP INC FRN 09/09/2022	EUR	1 431 171	1 430 128	2.31
1 000	HEIDELBERGCEMENT AG 2.25% 30/03/2023	EUR	1 042	1 041	0.00
100 000	HEMSO FASTIGHETS AB 1% 09/09/2026	EUR	105 311	105 015	0.17
100 000	HSBC BANK PLC FRN 08/03/2023	EUR	101 595	101 592	0.16
1 300 000	HSBC BANK PLC FRN 14/09/2022	EUR	1 326 689	1 325 285	2.14
1 223 000	HSBC HOLDINGS PLC FRN 04/12/2024	EUR	1 279 448	1 272 690	2.06
100 000	HSBC HOLDINGS PLC FRN 13/11/2026	EUR	100 578	100 221	0.16
1 258 000	HSBC HOLDINGS PLC FRN 27/09/2022	EUR	1 261 692	1 261 032	2.04
700 000	HYPO TIROL BANK AG 0.01% 11/03/2031	EUR	694 921	690 137	1.12
100 000	IBERDROLA FINANZAS SA 1.621% 29/11/2029	EUR	113 929	111 298	0.18
100 000	ILLINOIS TOOL WORKS INC 2.125% 22/05/2030	EUR	119 064	115 956	0.19
1 315 000	IMPERIAL BRANDS FINANCE NETHERLANDS BV 1.75% 18/03/2033	EUR	1 314 316	1 298 444	2.10
900 000	ING GROEP NV FRN 20/09/2023	EUR	914 213	914 121	1.48
400 000	INTERNATIONAL BUSINESS MACHINES CORP 1.5% 23/05/2029	EUR	441 887	436 976	0.71
867 000	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	937 291	931 470	1.51
1 234 000	IREN SPA 1% 01/07/2030	EUR	1 277 010	1 269 552	2.05
1 363 000	KNORR B BREMSE GROIP INC 1.125% 13/06/2025	EUR	1 430 763	1 427 974	2.31
1 530 000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 18/05/2022	EUR	1 539 135	1 538 888	2.50
350 000	MEDTRONIC GLOBAL HOLDINGS SCA 0.75% 15/10/2032	EUR	353 343	350 392	0.57
1 219 000	MEDTRONIC GLOBAL HOLDINGS SCA 1.125% 07/03/2027	EUR	1 288 410	1 284 521	2.08
500 000	MMB SCF SACA 0.01% 14/10/2030	EUR	496 928	492 795	0.80
400 000	MONDELEZ INTERNATIONAL INC 0.25% 17/03/2028	EUR	398 436	396 844	0.64
200 000	NATURGY FINANCE BV 1.25% 15/01/2026	EUR	211 348	211 002	0.34
1 256 000	NATWEST MARKETS PLC FRN 27/09/2021	EUR	1 260 980	1 260 145	2.04

LYXOR Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
300 000	OMV AG 1% 14/12/2026	EUR	316 880	314 970	0.51
640 000	OP CORPORATE BANK PLC 0.625% 12/11/2029	EUR	645 006	641 133	1.04
1 100 000	ORANGE SA 1.875% 12/09/2030	EUR	1 268 758	1 246 069	2.02
1 355 000	PHILIP MORRIS INTERNATIONAL INC 2.875% 03/03/2026	EUR	1 532 611	1 532 613	2.49
126 000	RCI BANQUE SA FRN 12/01/2023	EUR	125 666	126 359	0.20
32 000	RCI BANQUE SA FRN 14/03/2022	EUR	32 099	32 106	0.05
98 000	RCI BANQUE SA 0.625% 10/11/2021	EUR	98 545	98 255	0.16
30 000	RCI BANQUE SA 0.75% 10/04/2023	EUR	30 441	30 430	0.05
132 000	RCI BANQUE SA 0.75% 26/09/2022	EUR	133 459	133 493	0.22
700 000	SANEF SA 0.95% 19/10/2028	EUR	714 441	715 568	1.16
100 000	SBAB BANK AB 0.5% 13/05/2025	EUR	102 390	102 602	0.17
32 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.375% 06/09/2030	EUR	35 522	35 375	0.06
104 000	STEDIN HOLDING NV 0.5% 14/11/2029	EUR	106 024	105 244	0.17
100 000	TELENOR ASA 2.5% 22/05/2025	EUR	111 053	110 757	0.18
750 000	TERNA RETE ELETTRICA NAZIONALE SPA 1.375% 26/07/2027	EUR	813 932	801 855	1.30
500 000	TIKEHAU CAPITAL SCA 1.625% 31/03/2029	EUR	492 630	491 775	0.80
100 000	TOYOTA FINANCE AUSTRALIA LTD 2.28% 21/10/2027	EUR	115 577	113 826	0.18
300 000	UNIBAIL-RODAMCO SE 1.875% 15/01/2031	EUR	323 493	325 500	0.53
309 000	UNICREDIT SPA FRN 25/06/2025	EUR	318 458	318 199	0.51
834 000	UPJOHN FINANCE BV 1.908% 23/06/2032	EUR	912 886	877 935	1.42
150 000	VESTEDA FINANCE BV 1.5% 24/05/2027	EUR	160 805	160 674	0.26
100 000	VOLKSWAGEN FINANCIAL SERVICES AG 0.875% 12/04/2023	EUR	101 900	101 881	0.16
5 000	VOLKSWAGEN FINANCIAL SERVICES AG 2.25% 01/10/2027	EUR	5 518	5 571	0.01
3 000	VOLKSWAGEN FINANCIAL SERVICES AG 2.5% 06/04/2023	EUR	3 151	3 151	0.01
278 000	VOLKSWAGEN FINANCIAL SERVICES AG 3.375% 06/04/2028	EUR	333 069	332 246	0.54
85 000	VOLKSWAGEN LEASING GMBH 0.5% 12/01/2029	EUR	84 664	84 495	0.14
766 000	VOLKSWAGEN LEASING GMBH 0.5% 20/06/2022	EUR	771 892	771 967	1.25
139 000	VOLKSWAGEN LEASING GMBH 1.125% 04/04/2024	EUR	143 614	143 625	0.23
67 000	VOLKSWAGEN LEASING GMBH 2.125% 04/04/2022	EUR	68 550	68 477	0.11
100 000	VONOVIA FINANCE BV 0.625% 07/10/2027	EUR	102 463	102 279	0.17
	Total Bonds		**58 809 790**	**58 529 367**	**94.67**
	Supranationals, Governments and Local Public Authorities, Debt Instruments				
846	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2022	EUR	855	852	0.00
11 176	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2023	EUR	11 359	11 318	0.02
150 845	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2027	EUR	156 980	154 652	0.25
527	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2028	EUR	503	541	0.00
1 032 448	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2037	EUR	1 100 982	1 022 422	1.66
1 027 274	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2040	EUR	1 103 878	992 100	1.61
658 845.28	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2025	EUR	646 472	671 278	1.09
1 034	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2038	EUR	793	933	0.00

LYXOR Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)				
3 399	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2043	EUR	2 845	2 843	0.00
2 507	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2047	EUR	1 523	1 973	0.00
14 453	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2048	EUR	9 942	11 209	0.02
1 205	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2037	EUR	925	1 101	0.00
14 057	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2038	EUR	11 378	12 640	0.02
2 871	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/08/2034	EUR	1 555	2 405	0.00
93 000	LAND BERLIN 0.1% 18/01/2041	EUR	87 266	85 515	0.14
2 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/10/2040	EUR	1 865	1 826	0.00
87 000	STATE OF THE GRAND-DUCHY OF LUXEMBOURG 0% 24/03/2031	EUR	87 903	86 888	0.14
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**3 227 024**	**3 060 496**	**4.95**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**62 036 814**	**61 589 863**	**99.62**
Total Investments			**62 036 814**	**61 589 863**	**99.62**

LYXOR Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Banks	29.48
Investment Banking and Brokerage Services	26.15
Telecommunications Service Providers	8.04
Gas, Water and Multi-utilities	5.41
Pharmaceuticals and Biotechnology	5.21
Governments	4.95
Oil, Gas and Coal	2.58
Industrial Engineering	2.50
Tobacco	2.48
Chemicals	2.30
Industrial Metals and Mining	2.30
Software and Computer Services	2.20
Industrial Transportation	1.90
Electricity	1.45
Real Estate Investment and Services	0.77
Real Estate Investment Trusts	0.70
Food Producers	0.64
Automobiles and Parts	0.25
Health Care Providers	0.25
Beverages	0.06
	99.62

Geographical classification	%
United States of America	17.93
Germany	15.47
Netherlands	14.86
France	11.61
Italy	10.66
United Kingdom	8.61
Luxembourg	7.55
Spain	5.72
Ireland	2.28
Austria	1.63
Belgium	1.22
Finland	1.04
Norway	0.52
Sweden	0.34
Australia	0.18
	99.62

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market				
	Shares				
2 898	ABBVIE INC	USD	269 277	323 127	0.65
1 110	ACCENTURE PLC - A	USD	237 613	321 867	0.65
8 861	ACCOR SA	EUR	283 911	357 020	0.72
508	ADOBE INC	USD	200 106	258 237	0.52
2 479	AGILENT TECHNOLOGIES INC	USD	240 572	331 294	0.67
843	AIR PRODUCTS AND CHEMICALS INC	USD	204 237	243 189	0.49
2 672	ALLSTATE CORP	USD	275 727	338 810	0.68
79	AMAZON.COM INC	USD	212 212	273 926	0.55
2 506	AMERICAN EXPRESS CO	USD	284 176	384 295	0.77
9 152	AMERICAN INTERNATIONAL GROUP INC	USD	355 499	443 414	0.89
991	AMGEN INC	USD	240 223	237 483	0.48
14 667	AMPOL LTD	AUD	305 562	289 917	0.58
933	ANTHEM INC	USD	269 882	353 971	0.71
2 325	ASTRAZENECA PLC	GBP	230 610	248 353	0.50
4 366	ASX LTD	AUD	243 599	246 121	0.50
8 968	AT&T INC	USD	280 258	281 685	0.57
1 080	AUTODESK INC	USD	240 406	315 263	0.64
1 801	AUTOMATIC DATA PROCESSING INC	USD	280 205	336 769	0.68
13 480	AXA SA	EUR	324 763	381 745	0.77
10 968	BANK OF AMERICA CORP	USD	348 559	444 533	0.90
7 344	BANK OF NEW YORK MELLON CORP	USD	279 321	366 319	0.74
3 115	BAXTER INTERNATIONAL INC	USD	257 087	266 924	0.54
14 845	BILLERUDKORSNAS AB	SEK	224 502	303 546	0.61
1 297	BIOGEN INC	USD	325 868	346 727	0.70
446	BLACKROCK INC	USD	268 076	365 408	0.74
4 204	BRISTOL-MYERS SQUIBB CO	USD	246 943	262 414	0.53
3 409	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	281 630	354 082	0.71
5 375	CARDINAL HEALTH INC	USD	280 722	324 328	0.65
11 073	CASTELLUM AB	SEK	243 404	269 894	0.54
2 243	CHR HANSEN HOLDING A/S	DKK	208 070	206 449	0.42
5 869	CITIGROUP INC	USD	353 666	418 108	0.84
1 818	CITRIX SYSTEMS INC	USD	246 050	225 159	0.45
1 195	CLOROX CO	USD	222 346	218 088	0.44
5 108	COCA-COLA CO	USD	264 623	275 730	0.56
10 089	COCA-COLA HBC AG	GBP	300 104	349 498	0.70
5 566	COMMONWEALTH BANK OF AUSTRALIA	AUD	326 720	382 816	0.77
57 730	CONTACT ENERGY LTD	NZD	306 501	312 311	0.63
3 851	DANONE SA	EUR	273 924	271 799	0.55
1 133	DECKERS OUTDOOR CORP	USD	294 848	383 181	0.77
18 716	DNB ASA	NOK	331 677	403 349	0.81
5 388	DOW INC	USD	278 561	336 750	0.68
4 808	EBAY INC	USD	231 706	268 238	0.54
1 696	ELI LILLY & CO	USD	250 555	309 978	0.62
4 230	ELISA OYJ	EUR	230 471	240 295	0.48

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
11 115	ENAGAS SA	EUR	267 911	242 450	0.49
7 621	ESSITY AB	SEK	251 318	249 025	0.50
1 146	ESTEE LAUDER COS INC - A	USD	242 435	359 615	0.72
37 444	FORD MOTOR CO	USD	349 056	432 104	0.87
22 731	FORTESCUE METALS GROUP LTD	AUD	333 018	396 640	0.80
14 726	GAP INC	USD	330 853	487 431	0.98
4 091	GENERAL MILLS INC	USD	237 428	248 978	0.50
8 428	GENERAL MOTORS CO	USD	341 308	482 250	0.97
4 009	GILEAD SCIENCES INC	USD	259 381	254 451	0.51
12 770	GJENSIDIGE FORSIKRING ASA	NOK	273 348	291 192	0.59
13 707	GLAXOSMITHKLINE PLC	GBP	258 524	254 230	0.51
6 831	HARTFORD FINANCIAL SERVICES GROUP INC	USD	301 120	450 573	0.91
3 047	HASBRO INC	USD	281 319	303 024	0.61
289	HERMES INTERNATIONAL	EUR	275 843	363 206	0.73
1 753	HERSHEY CO	USD	258 223	288 018	0.58
2 923	HILTON WORLDWIDE HOLDINGS INC	USD	292 041	376 190	0.76
23 112	HOST HOTELS & RESORTS INC	USD	294 557	419 714	0.85
13 267	HP INC	USD	305 531	452 537	0.91
9 053	INDUSTRIA DE DISENO TEXTIL SA	EUR	278 935	322 799	0.65
9 555	IRON MOUNTAIN INC	USD	302 317	383 347	0.77
285 265	ITV PLC	GBP	382 244	477 907	0.96
1 690	JOHNSON & JOHNSON	USD	253 502	275 014	0.55
8 256	JOHNSON MATTHEY PLC	GBP	306 430	371 503	0.75
3 912	KELLOGG CO	USD	246 345	244 187	0.49
376	KERING SA	EUR	235 690	301 677	0.61
21 207	KEYCORP	USD	349 130	461 464	0.93
1 708	KIMBERLY-CLARK CORP	USD	237 305	227 711	0.46
1 513	KONINKLIJKE DSM NV	EUR	257 016	271 745	0.55
105 959	KONINKLIJKE KPN NV	EUR	318 134	365 568	0.74
330	L OREAL SA PRIME FIDELITY 20200	EUR	76 543	135 722	0.27
31 873	LENDLEASE CORP LTD	AUD	324 704	312 918	0.63
436	L’OREAL SA	EUR	154 239	179 317	0.36
2 694	MARRIOTT INTERNATIONAL INC/MD - A	USD	322 663	400 113	0.81
739	MASTERCARD INC	USD	228 826	282 342	0.57
141 516	MEDIBANK PVT LTD	AUD	302 804	336 680	0.68
2 418	MEDTRONIC PLC	USD	266 822	316 565	0.64
3 041	MERCK & CO INC	USD	244 022	226 555	0.46
76 993	MERIDIAN ENERGY LTD	NZD	324 416	294 437	0.59
6 811	METLIFE INC	USD	299 864	433 384	0.87
1 190	MICROSOFT CORP	USD	220 108	300 094	0.60
161 573	MIRVAC GROUP	AUD	291 874	335 724	0.68
863	MOODY’S CORP	USD	227 265	281 951	0.57
19 875	NATIONAL AUSTRALIA BANK LTD	AUD	342 250	409 288	0.83
22 092	NATIONAL GRID PLC	GBP	261 800	278 530	0.56

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Shares (continued)				
4 794	NESTE OYJ	EUR	248 826	290 859	0.59
17 693	NIELSEN HOLDINGS PLC	USD	320 394	453 825	0.91
20 921	NORDSTROM INC	USD	588 366	767 381	1.55
2 938	NOVARTIS AG - REG	CHF	260 824	251 128	0.51
4 213	ORACLE CORP	USD	252 018	319 303	0.64
24 610	ORANGE SA	EUR	317 781	306 624	0.62
1 266	PAYPAL HOLDINGS INC	USD	276 258	332 059	0.67
1 818	PEPSICO INC	USD	253 015	262 083	0.53
2 727	PROGRESSIVE CORP	USD	236 243	274 718	0.55
7 711	PUBLICIS GROUPE SA	EUR	360 991	499 956	1.01
2 767	PUMA SE	EUR	245 961	292 188	0.59
3 178	REA GROUP LTD	AUD	307 068	388 717	0.78
2 552	RECKITT BENCKISER GROUP PLC	GBP	235 999	227 938	0.46
13 453	RED ELECTRICA CORP SA	EUR	263 981	247 374	0.50
445	REGENERON PHARMACEUTICALS INC	USD	233 296	214 179	0.43
4 743	ROBERT HALF INTERNATIONAL INC	USD	286 975	415 534	0.84
3 620	ROYAL BANK OF CANADA	CAD	287 294	345 189	0.70
80 710	ROYAL MAIL PLC	GBP	325 224	554 266	1.12
992	SALESFORCE.COM INC	USD	206 465	228 477	0.46
2 492	SANOFI	EUR	240 213	261 799	0.53
1 602	SAP SE	EUR	207 668	225 170	0.45
5 643	SCHIBSTED ASA	NOK	203 592	284 860	0.57
2 005	SCHNEIDER ELECTRIC SE	EUR	234 703	321 060	0.65
7 321	SCHRODERS PLC	GBP	307 138	365 718	0.74
2 132	SEMPRA ENERGY	USD	264 776	293 299	0.59
163 981	SINGAPORE TELECOMMUNICATIONS LTD	SGD	305 016	308 149	0.62
18 790	SOCIETE GENERALE SA	EUR	407 075	535 401	1.08
3 485	SODEXO SA	EUR	320 172	348 625	0.70
54 880	STANDARD CHARTERED PLC	GBP	338 410	394 814	0.80
2 921	STARBUCKS CORP	USD	271 906	334 425	0.67
4 242	STATE STREET CORP	USD	290 623	356 116	0.72
93 710	STOCKLAND	AUD	298 234	338 761	0.68
16 206	STORA ENSO OYJ - R	EUR	259 811	310 775	0.63
47 677	STOREBRAND ASA	NOK	335 077	457 707	0.92
13 455	SUEZ SA	EUR	236 650	321 675	0.65
42 218	SUNCORP GROUP LTD	AUD	318 056	342 738	0.69
13 512	SWECO AB	SEK	244 414	241 294	0.49
16 392	SWEDBANK AB - A	SEK	287 924	288 343	0.58
15 955	TAPESTRY INC	USD	472 233	763 446	1.54
1 593	TARGET CORP	USD	220 576	330 165	0.67
182 043	TAYLOR WIMPEY PLC	GBP	343 301	452 679	0.91
97 149	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	271 503	282 780	0.57
6 589	TELENET GROUP HOLDING NV	EUR	289 945	282 532	0.57
15 227	TELENOR ASA	NOK	266 680	272 075	0.55

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

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
807	TELEPERFORMANCE	EUR	263 573	311 938	0.63
18 231	TELE2 AB	SEK	242 717	235 765	0.48
128 332	TELSTRA CORP LTD	AUD	306 937	336 044	0.68
24 842	TRANSURBAN GROUP	AUD	247 670	271 905	0.55
8 312	UNILEVER PLC	GBP	479 345	486 978	0.98
4 255	VERIZON COMMUNICATIONS INC	USD	239 366	245 896	0.50
1 250	VISA INC	USD	240 033	291 950	0.59
8 935	VIVENDI SE	EUR	257 400	311 923	0.63
193 885	VODAFONE GROUP PLC	GBP	333 235	367 232	0.74
5 222	VOYA FINANCIAL INC	USD	288 522	354 156	0.71
2 010	WALT DISNEY CO	USD	304 337	373 900	0.75
21 009	WESTPAC BANKING CORP	AUD	340 817	405 377	0.82
32 217	WPP PLC	GBP	361 491	435 178	0.88
6 728	YARA INTERNATIONAL ASA	NOK	286 189	352 021	0.71
2 749	YUM! BRANDS INC	USD	282 833	328 560	0.66
4 723	YUM CHINA HOLDINGS INC	USD	261 053	297 171	0.60
1 575	3M CO	USD	290 793	310 496	0.63
	Total Shares		**41 832 220**	**49 553 274**	**99.88**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**41 832 220**	**49 553 274**	**99.88**
Total Investments			**41 832 220**	**49 553 274**	**99.88**

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

Economic and Geographical Classification of Investments

Economic classification	%
Banks	10.50
Telecommunications Service Providers	8.14
Pharmaceuticals and Biotechnology	7.64
Investment Banking and Brokerage Services	5.29
Non-life Insurance	5.14
Retailers	5.01
Travel and Leisure	4.92
Personal Care, Drug and Grocery Stores	4.78
Media	4.00
Software and Computer Services	3.77
Real Estate Investment Trusts	3.76
Personal Goods	3.63
Industrial Support Services	2.79
Chemicals	2.50
Life Insurance	2.45
Gas, Water and Multi-utilities	2.29
Food Producers	1.96
Finance and Credit Services	1.93
Automobiles and Parts	1.84
Beverages	1.79
Electricity	1.72
Industrial Transportation	1.67
Technology Hardware and Equipment	1.56
Industrial Materials	1.24
Medical Equipment and Services	1.18
Oil, Gas and Coal	1.17
Real Estate Investment and Services	1.17
Household Goods and Home Construction	0.91
Industrial Metals and Mining	0.80
Health Care Providers	0.71
Telecommunications Equipment	0.68
Electronic and Electrical Equipment	0.67
General Industrials	0.63
Leisure Goods	0.61
Consumer Services	0.54
Construction and Materials	0.49
	99.88

Geographical classification	%
United States of America	48.57
France	10.50
United Kingdom	9.95
Australia	9.66
Norway	4.15
Sweden	3.20
Finland	1.70
Spain	1.64
Germany	1.61
Canada	1.41
Ireland	1.29
Netherlands	1.28
New Zealand	1.22
Switzerland	1.21
Jersey	0.88
Singapore	0.62
Belgium	0.57
Denmark	0.42
	99.88

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market				
	Bonds				
500 000	ABERTIS INFRAESTRUCTURAS FINANCE BV FRN PERPETUAL (ISIN XS2256949749)	EUR	510 520	513 100	0.66
300 000	ABERTIS INFRAESTRUCTURAS FINANCE BV FRN PERPETUAL (ISIN XS2282606578)	EUR	293 384	296 055	0.38
200 000	ACCOR SA FRN PERPETUAL (ISIN FR0013399177)	EUR	207 559	207 460	0.27
200 000	ACCOR SA FRN PERPETUAL (ISIN FR0013457157)	EUR	191 993	193 436	0.25
300 000	ACCOR SA 1.25% 25/01/2024	EUR	310 933	311 658	0.40
300 000	ACCOR SA 1.75% 04/02/2026	EUR	316 172	317 082	0.41
200 000	ACCOR SA 3.625% 17/09/2023	EUR	212 638	212 634	0.27
300 000	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA 1.375% 17/06/2025	EUR	305 133	304 317	0.39
250 000	ADEVINTA ASA - REGS - 2.625% 15/11/2025	EUR	255 944	257 148	0.33
268 000	ADEVINTA ASA - REGS - 3% 15/11/2027	EUR	277 302	276 745	0.36
400 000	ADLER GROUP SA 1.5% 26/07/2024	EUR	391 198	394 232	0.51
300 000	ADLER GROUP SA 1.875% 14/01/2026	EUR	295 502	295 806	0.38
400 000	ADLER GROUP SA 2.25% 14/01/2029	EUR	377 806	388 192	0.50
100 000	ADLER GROUP SA 2.75% 13/11/2026	EUR	101 029	102 142	0.13
100 000	ADLER GROUP SA 3.25% 05/08/2025	EUR	104 008	104 256	0.13
200 000	AEROPORTI DI ROMA SPA 1.75% 30/07/2031	EUR	199 337	199 250	0.26
200 000	AIB GROUP PLC FRN 19/11/2029	EUR	203 620	205 196	0.26
500 000	AIB GROUP PLC FRN 30/05/2031	EUR	534 064	537 085	0.69
128 000	ALPHA BANK AE FRN 13/02/2030	EUR	121 975	123 652	0.16
262 000	ALPHA SERVICES AND HOLDINGS SA FRN 11/06/2031	EUR	260 558	263 064	0.34
302 000	AMS AG - REGS - 6% 31/07/2025	EUR	323 914	320 078	0.41
229 000	AVANTOR FUNDING INC - REGS - 2.625% 01/11/2025	EUR	234 845	234 922	0.30
100 000	AVANTOR FUNDING INC - REGS - 3.875% 15/07/2028	EUR	105 719	105 570	0.14
100 000	AVIS BUDGET FINANCE PLC - REGS - 4.75% 30/01/2026	EUR	100 551	101 577	0.13
200 000	BALL CORP 0.875% 15/03/2024	EUR	199 892	201 810	0.26
300 000	BALL CORP 1.5% 15/03/2027	EUR	306 032	306 033	0.39
300 000	BALL CORP 4.375% 15/12/2023	EUR	331 005	331 605	0.43
234 000	BANCA IFIS SPA FRN 17/10/2027	EUR	234 658	237 091	0.30
200 000	BANCA IFIS SPA 1.75% 25/06/2024	EUR	201 180	200 118	0.26
100 000	BANCA POPOLARE DI SONDRIO SCPA 2.375% 03/04/2024	EUR	104 691	104 665	0.13
200 000	BANCO BPM S.P.A FRN 21/09/2027	EUR	211 815	207 986	0.27
200 000	BANCO BPM SPA FRN 01/10/2029	EUR	210 117	211 514	0.27
200 000	BANCO BPM SPA FRN 14/01/2031	EUR	203 581	204 028	0.26
200 000	BANCO BPM SPA FRN 14/09/2030	EUR	221 537	218 206	0.28
350 000	BANCO BPM SPA 1.625% 18/02/2025	EUR	349 094	352 860	0.45
100 000	BANCO BPM SPA 1.75% 24/04/2023	EUR	102 737	102 863	0.13
200 000	BANCO BPM SPA 1.75% 28/01/2025	EUR	206 775	207 028	0.27
300 000	BANCO BPM SPA 2.5% 21/06/2024	EUR	317 279	317 565	0.41
300 000	BANCO COMERCIAL PORTUGUES SA FRN 07/12/2027	EUR	302 831	304 242	0.39
200 000	BANCO COMERCIAL PORTUGUES SA FRN 27/03/2030	EUR	200 273	196 018	0.25
100 000	BANCO DE CREDITO SOCIAL COOPERATIVO SA FRN 07/06/2027	EUR	108 980	104 562	0.13
400 000	BANCO DE SABADELL SA FRN 12/12/2028	EUR	440 860	437 644	0.56

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Bonds (continued)				
200 000	BANCO DE SABADELL SA 2.5% 15/04/2031	EUR	198 866	200 356	0.26
200 000	BANCO DE SABADELL SA 5.625% 06/05/2026	EUR	233 417	233 542	0.30
500 000	BERTELSMANN SE & CO KGAA FRN 23/04/2075 (ISIN XS1222591023)	EUR	515 480	518 750	0.67
200 000	BERTELSMANN SE & CO KGAA FRN 23/04/2075 (ISIN XS1222594472)	EUR	213 690	216 094	0.28
250 000	BFF BANK SPA 1.75% 23/05/2023	EUR	256 617	255 888	0.33
150 000	BPER BANCA FRN 31/03/2027	EUR	151 175	150 845	0.19
400 000	BPER BANCA FRN 31/05/2027	EUR	432 620	418 532	0.54
200 000	BPER BANCA 1.875% 07/07/2025	EUR	206 266	207 464	0.27
100 000	BRITISH TELECOMMUNICATIONS PLC FRN 18/08/2080	EUR	100 184	99 204	0.13
200 000	CASINO GUICHARD PERRACHON SA FRN 05/08/2026	EUR	194 506	194 886	0.25
300 000	CASINO GUICHARD PERRACHON SA FRN 07/02/2025	EUR	292 118	291 027	0.37
200 000	CASINO GUICHARD PERRACHON SA FRN 07/03/2024	EUR	202 594	204 662	0.26
200 000	CASINO GUICHARD PERRACHON SA 1.865% 13/06/2022	EUR	200 148	199 652	0.26
365 000	CASINO GUICHARD PERRACHON SA 6.625% 15/01/2026	EUR	382 439	388 780	0.50
300 000	CATALENT PHARMA SOLUTIONS INC - REGS - 2.375% 01/03/2028	EUR	300 629	299 250	0.38
200 000	CATTOLICA ASSICURAZI FRN 14/12/2047	EUR	215 954	215 304	0.28
200 000	CELLNEX FINANCE CO SA 0.75% 15/11/2026	EUR	197 760	198 724	0.26
300 000	CELLNEX FINANCE CO SA 1.25% 15/01/2029	EUR	292 359	293 235	0.38
400 000	CELLNEX FINANCE CO SA 2% 15/02/2033	EUR	388 372	392 064	0.50
200 000	CELLNEX TELECOM SA 1% 20/04/2027	EUR	198 092	198 922	0.26
300 000	CELLNEX TELECOM SA 1.75% 23/10/2030	EUR	294 310	295 992	0.38
300 000	CELLNEX TELECOM SA 1.875% 26/06/2029	EUR	303 423	305 049	0.39
200 000	CELLNEX TELECOM SA 2.375% 16/01/2024	EUR	210 413	210 502	0.27
100 000	CELLNEX TELECOM SA 2.875% 18/04/2025	EUR	108 461	108 384	0.14
100 000	CELLNEX TELECOM SA 3.125% 27/07/2022	EUR	104 212	103 930	0.13
200 000	CGG SA - REGS - 7.75% 01/04/2027	EUR	199 470	198 764	0.26
100 000	CITYCON OYJ FRN PERPETUAL	EUR	103 235	103 033	0.13
429 000	CLARIOS GLOBAL LP / CLARIOS US FINANCE CO - REGS - 4.375% 15/05/2026	EUR	445 682	443 565	0.57
445 000	CMA CGM SA - REGS - 7.5% 15/01/2026	EUR	481 974	490 754	0.63
200 000	COGENT COMMUNICATIONS GROUP INC - REGS - 4.375% 30/06/2024	EUR	205 385	204 214	0.26
200 000	COMMERZBANK AG FRN 05/12/2030	EUR	221 871	218 880	0.28
500 000	COMMERZBANK AG 4% 23/03/2026	EUR	554 100	557 700	0.72
450 000	COMMERZBANK AG 4% 30/03/2027	EUR	505 190	509 040	0.65
354 000	CONSTELLIUM SE - REGS - 4.25% 15/02/2026	EUR	361 526	360 602	0.46
100 000	CORESTATE CAPITAL HOLDING SA 3.5% 15/04/2023	EUR	86 910	87 655	0.11
250 000	CREDITO EMILIANO SPA FRN 25/10/2025	EUR	257 240	256 528	0.33
150 000	CREDITO VALTELLINESE SPA 2% 27/11/2022	EUR	154 183	153 962	0.20
400 000	DARLING GLOBAL FINANCE BV - REGS - 3.625% 15/05/2026	EUR	408 384	407 108	0.52
500 000	DEUTSCHE BANK AG FRN 19/05/2031	EUR	604 818	589 350	0.76
500 000	DEUTSCHE BANK AG 2.75% 17/02/2025	EUR	525 028	527 200	0.68
400 000	DEUTSCHE BANK AG 4.5% 19/05/2026	EUR	453 031	458 020	0.59
200 000	DEUTSCHE LUFTHANSA AG 2.875% 11/02/2025	EUR	199 728	201 684	0.26
500 000	DEUTSCHE LUFTHANSA AG 3% 29/05/2026	EUR	496 996	500 240	0.64

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Bonds (continued)				
500 000	DEUTSCHE LUFTHANSA AG 3.75% 11/02/2028	EUR	497 370	506 895	0.65
100 000	DEUTSCHE PFANDBRIEFBANK AG - EMTN - FRN 28/06/2027	EUR	103 772	101 326	0.13
400 000	DKT FINANCE APS - REGS - 7% 17/06/2023	EUR	412 158	408 508	0.52
150 000	DOMETIC GROUP AB 3% 08/05/2026	EUR	156 939	158 079	0.20
300 000	DOMETIC GROUP AB 3% 13/09/2023	EUR	315 276	314 508	0.40
404 000	DUFRY ONE BV 2% 15/02/2027	EUR	383 169	375 789	0.48
166 000	DUFRY ONE BV 2.5% 15/10/2024	EUR	162 179	164 006	0.21
200 000	DUFRY ONE BV 3.375% 15/04/2028	EUR	196 920	196 834	0.25
101 000	EDREAMS ODIGEO SA - REGS - 5.5% 01/09/2023	EUR	98 448	98 562	0.13
200 000	ELIS SA 1% 03/04/2025	EUR	194 994	197 696	0.25
200 000	ELIS SA 1.625% 03/04/2028	EUR	192 779	196 048	0.25
200 000	ELIS SA 1.75% 11/04/2024	EUR	202 855	203 748	0.26
300 000	ELIS SA 1.875% 15/02/2023	EUR	305 327	305 547	0.39
100 000	ELIS SA 2.875% 15/02/2026	EUR	103 963	106 264	0.14
200 000	ENERGIZER GAMMA ACQUISITION BV - REGS - 4.625% 15/07/2026	EUR	206 873	205 316	0.26
231 000	FASTIGHETS AB BALDER FRN 02/06/2081	EUR	230 234	230 732	0.30
150 000	FASTIGHETS AB BALDER FRN 07/03/2078	EUR	150 432	153 369	0.20
400 000	FERROVIAL NL BV FRN PERPETUAL	EUR	399 454	397 200	0.51
100 000	FNAC DARTY SA 1.875% 30/05/2024	EUR	101 750	100 678	0.13
200 000	FNAC DARTY SA 2.625% 30/05/2026	EUR	206 645	205 596	0.26
509 000	GENERALI FINANCE BV FRN PERPETUAL	EUR	573 100	570 043	0.73
458 000	GETLINK SE 3.5% 30/10/2025	EUR	476 795	476 461	0.61
500 000	GRIFOLS SA - REGS - 1.625% 15/02/2025	EUR	500 728	502 855	0.65
265 000	GRIFOLS SA - REGS - 2.25% 15/11/2027	EUR	268 179	269 396	0.35
500 000	GRIFOLS SA - REGS - 3.2% 01/05/2025	EUR	507 322	503 825	0.65
200 000	HANESBRANDS FINANCE LUXEMBOURG SCA - REGS - 3.5% 15/06/2024	EUR	212 028	212 566	0.27
165 000	HOLCIM FINANCE LUXEMBOURG SA FRN PERPETUAL	EUR	174 471	173 118	0.22
100 000	IBERCAJA BANCO SA FRN 23/07/2030	EUR	101 318	99 849	0.13
200 000	ICCREA BANCA SPA FRN 28/11/2029	EUR	201 994	200 288	0.26
450 000	ICCREA BANCA SPA 1.5% 11/10/2022	EUR	455 224	456 259	0.59
300 000	INFINEON TECHNOLOGIES AG FRN PERPETUAL (ISIN XS2056730323)	EUR	305 806	314 220	0.40
300 000	INFINEON TECHNOLOGIES AG FRN PERPETUAL (ISIN XS2056730679)	EUR	318 359	327 867	0.42
300 000	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.625% 21/10/2028	EUR	304 408	305 886	0.39
200 000	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.75% 19/04/2031	EUR	198 046	197 960	0.25
500 000	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.875% 08/07/2026	EUR	520 027	524 540	0.67
100 000	INTERNATIONAL DESIGN GROUP SPA - REGS - 6.5% 15/11/2025	EUR	104 192	104 370	0.13
209 000	INTERNATIONAL PERSONAL FINANCE PLC 9.75% 12/11/2025	EUR	216 611	219 534	0.28
200 000	INTERTRUST GROUP BV - REGS - 3.375% 15/11/2025	EUR	204 637	205 030	0.26
250 000	INTESA SANPAOLO SPA 0.625% 24/02/2026	EUR	247 688	247 718	0.32
271 000	INTESA SANPAOLO SPA 1.35% 24/02/2031	EUR	266 062	264 821	0.34
100 000	INTESA SANPAOLO SPA 2.855% 23/04/2025	EUR	105 866	106 021	0.14
100 000	INTESA SANPAOLO SPA 2.925% 14/10/2030	EUR	106 037	106 095	0.14
247 000	INTESA SANPAOLO SPA 3.928% 15/09/2026	EUR	278 673	278 609	0.36
349 000	INTESA SANPAOLO SPA 6.625% 13/09/2023	EUR	397 733	396 796	0.51

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
200 000	INTESA SANPAOLO VITA SPA FRN PERPETUAL	EUR	221 359	221 062	0.28
300 000	INTESA SANPAOLO VITA SPA 2.375% 22/12/2030	EUR	304 066	304 089	0.39
496 000	INTRUM AB - REGS - 3% 15/09/2027	EUR	480 413	485 712	0.62
400 000	INTRUM AB - REGS - 3.125% 15/07/2024	EUR	400 720	402 488	0.52
150 000	INTRUM AB - REGS - 3.5% 15/07/2026	EUR	149 615	151 407	0.19
350 000	INTRUM AB - REGS - 4.875% 15/08/2025	EUR	364 838	367 934	0.47
300 000	JAMES HARDIE INTERNATIONAL FINANCE DAC - REGS - 3.625% 01/10/2026	EUR	309 038	307 992	0.40
200 000	KION GROUP AG 1.625% 24/09/2025	EUR	208 004	209 126	0.27
200 000	KONINKLIJKE KPN NV FRN PERPETUAL	EUR	200 999	200 548	0.26
268 000	K+S AG 2.625% 06/04/2023	EUR	265 059	268 314	0.34
200 000	K+S AG 3% 20/06/2022	EUR	200 720	202 252	0.26
200 000	K+S AG 3.25% 18/07/2024	EUR	198 604	201 440	0.26
395 000	LANXESS AG FRN 06/12/2076	EUR	421 953	422 812	0.54
329 000	LEVI STRAUSS & CO 3.375% 15/03/2027	EUR	340 976	340 304	0.44
292 000	LKQ ITALIA BONDCO DI LKQ ITALIA BONDCO GP SRL E C SAPA - REGS - 3.875% 01/04/2024	EUR	314 982	315 275	0.40
227 000	METRO AG 1.5% 19/03/2025	EUR	235 548	234 952	0.30
200 000	MOTION BONDCO DAC 4.5% 15/11/2027	EUR	198 957	196 228	0.25
200 000	MOTION FINCO SARL 7% 15/05/2025	EUR	211 921	211 024	0.27
442 000	NATIONAL BANK OF GREECE SA FRN 08/10/2026	EUR	461 821	458 733	0.59
200 000	NEXANS SA 3.75% 08/08/2023	EUR	213 947	213 584	0.27
500 000	NEXI SPA 1.625% 30/04/2026	EUR	499 307	499 090	0.64
294 000	NEXI SPA 1.75% 31/10/2024	EUR	297 250	299 171	0.38
500 000	NEXI SPA 2.125% 30/04/2029	EUR	495 235	495 020	0.64
300 000	NGG FINANCE PLC FRN 05/09/2082	EUR	307 770	306 132	0.39
200 000	NGG FINANCE PLC FRN 05/12/2079	EUR	202 978	202 400	0.26
347 000	NOKIA OYJ 2% 11/03/2026	EUR	363 120	363 965	0.47
207 000	NOKIA OYJ 2% 15/03/2024	EUR	215 949	215 754	0.28
330 000	NOKIA OYJ 2.375% 15/05/2025	EUR	351 531	350 315	0.45
250 000	NOKIA OYJ 3.125% 15/05/2028	EUR	276 014	276 535	0.36
100 000	NOMAD FOODS BONDCO PLC - REGS - 3.25% 15/05/2024	EUR	100 948	100 860	0.13
200 000	NOVELIS SHEET INGOT GMBH - REGS - 3.375% 15/04/2029	EUR	207 740	205 782	0.26
300 000	NOVO BANCO SA FRN 06/07/2028	EUR	298 177	296 061	0.38
300 000	OCI NV - REGS - 3.125% 01/11/2024	EUR	307 229	307 095	0.39
500 000	ORGANON FINANCE 1 LLC - REGS - 2.875% 30/04/2028	EUR	511 307	511 085	0.66
200 000	PIRAEUS FINANCIAL HOLDINGS SA FRN 19/02/2030	EUR	184 109	192 918	0.25
232 000	PIRAEUS FINANCIAL HOLDINGS SA FRN 26/06/2029	EUR	266 218	254 260	0.33
450 000	QUATRIM SASU - REGS - 5.875% 15/01/2024	EUR	472 023	469 219	0.60
300 000	RAKUTEN GROUP INC FRN PERPETUAL	EUR	306 579	306 027	0.39
300 000	RCI BANQUE SA FRN 18/02/2030	EUR	300 998	300 420	0.39
285 000	RENAULT SA 1% 08/03/2023	EUR	285 275	285 789	0.37
300 000	RENAULT SA 1% 18/04/2024	EUR	298 534	298 197	0.38
109 000	RENAULT SA 1% 28/11/2025	EUR	106 604	107 075	0.14
200 000	RENAULT SA 1.125% 04/10/2027	EUR	188 488	185 982	0.24

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Bonds (continued)				
400 000	RENAULT SA 1.25% 24/06/2025	EUR	391 569	393 124	0.50
300 000	RENAULT SA 2% 28/09/2026	EUR	298 792	296 742	0.38
400 000	RENAULT SA 2.375% 25/05/2026	EUR	405 371	403 980	0.52
100 000	RENAULT SA 2.5% 01/04/2028	EUR	100 554	100 239	0.13
400 000	REPSOL INTERNATIONAL FINANCE BV FRN PERPETUAL (ISIN XS2185997884)	EUR	439 136	427 360	0.55
300 000	REPSOL INTERNATIONAL FINANCE BV FRN PERPETUAL (ISIN XS2186001314)	EUR	332 002	330 027	0.42
294 000	REPSOL INTERNATIONAL FINANCE BV FRN PERPETUAL (ISIN XS2320533131)	EUR	294 517	293 650	0.38
400 000	REPSOL INTERNATIONAL FINANCE BV FRN 25/03/2075	EUR	438 182	437 652	0.56
453 000	REXEL SA 2.75% 15/06/2026	EUR	464 927	465 307	0.60
188 000	SAIPEM FINANCE INTERNATIONAL BV 2.625% 07/01/2025	EUR	193 470	193 725	0.25
250 000	SAIPEM FINANCE INTERNATIONAL BV 3.125% 31/03/2028	EUR	254 166	250 873	0.32
200 000	SAIPEM FINANCE INTERNATIONAL BV 3.375% 15/07/2026	EUR	207 848	206 698	0.27
400 000	SAIPEM FINANCE INTERNATIONAL BV 3.75% 08/09/2023	EUR	426 480	422 620	0.54
200 000	SAMSONITE FINCO SARL - REGS - 3.5% 15/05/2026	EUR	194 708	195 152	0.25
100 000	SARENS FINANCE CO NV 5.75% 21/02/2027	EUR	98 262	100 275	0.13
400 000	SCHAEFFLER AG 1.875% 26/03/2024	EUR	414 506	414 600	0.53
300 000	SCHAEFFLER AG 2.75% 12/10/2025	EUR	319 127	319 524	0.41
265 000	SCHAEFFLER AG 2.875% 26/03/2027	EUR	283 249	282 469	0.36
300 000	SCHAEFFLER AG 3.375% 12/10/2028	EUR	332 468	327 915	0.42
200 000	SEALED AIR CORP - REGS - 4.5% 15/09/2023	EUR	217 532	216 644	0.28
250 000	SELECTA GROUP BV 8% 01/04/2026	EUR	242 427	252 115	0.32
400 000	SES SA FRN PERPETUAL	EUR	440 062	440 536	0.57
200 000	SIG COMBIBLOC PURCHASECO SARL - REGS - 1.875% 18/06/2023	EUR	207 171	207 038	0.27
192 000	SIG COMBIBLOC PURCHASECO SARL - REGS - 2.125% 18/06/2025	EUR	202 104	202 491	0.26
500 000	SOFTBANK GROUP CORP 3.125% 19/09/2025	EUR	523 268	521 135	0.67
295 000	SOFTBANK GROUP CORP 4% 19/09/2029	EUR	322 550	317 364	0.41
500 000	SOFTBANK GROUP CORP 4% 20/04/2023	EUR	526 018	525 000	0.67
152 000	SOFTBANK GROUP CORP 4.5% 20/04/2025	EUR	167 972	166 820	0.21
200 000	SOFTBANK GROUP CORP 4.75% 30/07/2025	EUR	222 781	222 138	0.29
400 000	SOFTBANK GROUP CORP 5% 15/04/2028	EUR	459 732	454 060	0.58
300 000	SOLVAY FINANCE SACA FRN PERPETUAL (ISIN XS0992293901)	EUR	330 446	330 813	0.42
218 000	SOLVAY FINANCE SACA FRN PERPETUAL (ISIN XS1323897725)	EUR	245 481	246 373	0.32
200 000	SOLVAY SA FRN PERPETUAL (ISIN BE6309987400)	EUR	214 706	215 138	0.28
200 000	SOLVAY SA FRN PERPETUAL (ISIN BE6324000858)	EUR	204 663	206 236	0.26
100 000	SPECTRUM BRANDS INC - REGS - 4% 01/10/2026	EUR	103 547	102 368	0.13
300 000	SPIE SA 2.625% 18/06/2026	EUR	309 099	312 114	0.40
200 000	SPIE SA 3.125% 22/03/2024	EUR	209 790	210 246	0.27
350 000	STENA INTERNATIONAL SA - REGS - 3.75% 01/02/2025	EUR	335 703	346 308	0.44
200 000	SYNTHOMER PLC - REGS - 3.875% 01/07/2025	EUR	210 204	209 062	0.27
100 000	TELE COLUMBUS AG - REGS - 3.875% 02/05/2025	EUR	100 982	101 787	0.13
176 000	TELECOM ITALIA FINANCE SA 7.75% 24/01/2033	EUR	255 075	260 251	0.33
100 000	TELECOM ITALIA SPA 3.25% 16/01/2023	EUR	105 324	105 067	0.13

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Bonds (continued)				
150 000	TELECOM ITALIA SPA 3.625% 19/01/2024	EUR	161 371	161 552	0.21
200 000	TELECOM ITALIA SPA/MILANO 1.625% 18/01/2029	EUR	195 439	196 534	0.25
250 000	TELECOM ITALIA SPA/MILANO 2.375% 12/10/2027	EUR	256 219	261 223	0.34
200 000	TELECOM ITALIA SPA/MILANO 2.5% 19/07/2023	EUR	209 400	209 178	0.27
300 000	TELECOM ITALIA SPA/MILANO 2.75% 15/04/2025	EUR	315 535	316 053	0.41
150 000	TELECOM ITALIA SPA/MILANO 2.875% 28/01/2026	EUR	158 093	159 771	0.21
101 000	TELECOM ITALIA SPA/MILANO 3% 30/09/2025	EUR	108 370	108 617	0.14
100 000	TELECOM ITALIA SPA/MILANO 3.625% 25/05/2026	EUR	110 127	110 955	0.14
250 000	TELECOM ITALIA SPA/MILANO 4% 11/04/2024	EUR	270 270	270 288	0.35
100 000	TELECOM ITALIA SPA/MILANO 5.25% 17/03/2055	EUR	120 489	123 024	0.16
300 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS1050461034)	EUR	335 307	334 572	0.43
300 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS1731823255)	EUR	306 041	306 000	0.39
400 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS1795406575)	EUR	412 218	411 972	0.53
300 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS1795406658)	EUR	320 040	323 250	0.42
300 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS1933828433)	EUR	325 053	325 758	0.42
200 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS2056371334)	EUR	201 395	203 728	0.26
100 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS2109819859)	EUR	98 870	101 476	0.13
400 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS2293060658)	EUR	387 519	387 972	0.50
200 000	TELENET FINANCE LUXEMBOURG NOTES SARL - REGS - 3.5% 01/03/2028	EUR	206 757	207 988	0.27
200 000	TI AUTOMOTIVE FINANCE PLC 3.75% 15/04/2029	EUR	201 884	201 798	0.26
100 000	TITAN GLOBAL FINANCE PLC 2.375% 16/11/2024	EUR	103 477	102 614	0.13
360 000	TRIVIUM PACKAGING FINANCE BV - REGS - 3.75% 15/08/2026	EUR	369 078	369 180	0.47
105 000	UGI INTERNATIONAL LLC - REGS - 3.25% 01/11/2025	EUR	107 226	107 206	0.14
400 000	UNIBAIL-RODAMCO SE FRN PERPETUAL (ISIN FR0013330529)	EUR	386 464	388 832	0.50
500 000	UNIBAIL-RODAMCO SE FRN PERPETUAL (ISIN FR0013330537)	EUR	484 123	491 325	0.63
500 000	UNICREDIT SPA FRN 15/01/2032	EUR	507 565	511 475	0.66
500 000	UNICREDIT SPA FRN 20/02/2029	EUR	547 622	546 895	0.70
500 000	UNICREDIT SPA FRN 23/09/2029	EUR	502 515	502 100	0.64
500 000	UNICREDIT SPA 6.95% 31/10/2022	EUR	551 972	549 475	0.71
100 000	UNIONE DI BANCHE ITALIANE SPA FRN 04/03/2029	EUR	113 021	112 738	0.14
100 000	UNIONE DI BANCHE ITALIANE SPA FRN 12/07/2029	EUR	111 928	109 125	0.14
250 000	UNIONE DI BANCHE ITALIANE SPA 1.625% 21/04/2025	EUR	259 852	259 913	0.33
250 000	UNIONE DI BANCHE ITALIANE SPA 1.75% 12/04/2023	EUR	258 485	258 345	0.33
250 000	UNIONE DI BANCHE ITALIANE SPA 2.625% 20/06/2024	EUR	267 098	267 020	0.34
500 000	UNIPOL GRUPPO FINANZIARIO SPA 3% 18/03/2025	EUR	537 372	534 180	0.69
426 000	UNIPOL GRUPPO SPA 3.25% 23/09/2030	EUR	457 492	450 827	0.58
200 000	UNIPOL GRUPPO SPA 3.5% 29/11/2027	EUR	218 958	217 736	0.28
300 000	UNIPOLSAI ASSICURAZIONI SPA FRN PERPETUAL	EUR	324 075	333 849	0.43
300 000	UNIPOLSAI ASSICURAZIONI SPA 3.875% 01/03/2028	EUR	321 468	324 531	0.42
269 000	UNIPOLSAI SPA FRN PERPETUAL	EUR	291 257	294 117	0.38
200 000	VALEO SA 0.375% 12/09/2022	EUR	200 813	200 798	0.26
200 000	VALEO SA 1.5% 18/06/2025	EUR	206 421	206 070	0.26
400 000	VALEO SA 1.625% 18/03/2026	EUR	415 323	414 140	0.53
300 000	VALEO SA 3.25% 22/01/2024	EUR	324 818	323 808	0.42

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
400 000	VEOLIA ENVIRONNEMENT SA FRN PERPETUAL (ISIN FR00140007K5)	EUR	408 792	409 540	0.53
500 000	VEOLIA ENVIRONNEMENT SA FRN PERPETUAL (ISIN FR00140007L3)	EUR	501 508	503 175	0.65
725 000	VODAFONE GROUP PLC FRN 03/01/2079	EUR	753 635	754 855	0.98
362 000	VODAFONE GROUP PLC FRN 03/10/2078	EUR	412 085	408 542	0.52
500 000	VODAFONE GROUP PLC FRN 27/08/2080 (ISIN XS2225157424)	EUR	512 919	516 140	0.66
322 000	VODAFONE GROUP PLC FRN 27/08/2080 (ISIN XS2225204010)	EUR	333 770	333 293	0.43
100 000	VOLVO CAR AB 2% 24/01/2025	EUR	103 729	104 043	0.13
250 000	VOLVO CAR AB 2.125% 02/04/2024	EUR	259 361	260 185	0.33
200 000	VOLVO CAR AB 2.5% 07/10/2027	EUR	214 471	215 458	0.28
300 000	WEBUILD SPA 1.75% 26/10/2024	EUR	283 980	296 346	0.38
300 000	WEBUILD SPA 5.875% 15/12/2025	EUR	308 046	322 971	0.41
100 000	WIENERBERGER AG 2.75% 04/06/2025	EUR	107 295	107 530	0.14
338 000	ZIGGO BOND CO BV - REGS - 3.375% 28/02/2030	EUR	333 036	334 265	0.43
213 000	ZIGGO BV - REGS - 2.875% 15/01/2030	EUR	215 175	214 674	0.28
302 000	ZIGGO BV - REGS - 4.25% 15/01/2027	EUR	251 385	251 303	0.32
	Total Bonds		**76 775 639**	**76 878 452**	**98.72**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**76 775 639**	**76 878 452**	**98.72**
Total Investments			**76 775 639**	**76 878 452**	**98.72**

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

Economic and Geographical Classification of Investments

Economic classification	%
Banks	20.41
Investment Banking and Brokerage Services	18.59
Telecommunications Service Providers	14.93
Automobiles and Parts	5.86
Non-life Insurance	3.50
Travel and Leisure	3.40
Industrial Transportation	3.02
Chemicals	2.61
Industrial Support Services	2.35
General Industrials	2.24
Oil, Gas and Coal	2.17
Personal Care, Drug and Grocery Stores	1.94
Real Estate Investment and Services	1.76
Real Estate Investment Trusts	1.76
Consumer Services	1.68
Pharmaceuticals and Biotechnology	1.64
Telecommunications Equipment	1.55
Technology Hardware and Equipment	1.51
Construction and Materials	1.32
Gas, Water and Multi-utilities	1.17
Retailers	0.99
Media	0.94
Leisure Goods	0.74
Industrial Metals and Mining	0.73
Personal Goods	0.69
Software and Computer Services	0.39
Finance and Credit Services	0.28
Life Insurance	0.28
Industrial Engineering	0.27
	98.72

Geographical classification	%
Italy	23.16
France	16.13
Netherlands	12.85
Germany	11.22
Spain	6.12
Luxembourg	5.42
United Kingdom	4.76
United States of America	4.37
Sweden	3.65
Japan	3.23
Finland	1.68
Ireland	1.60
Greece	1.33
Norway	0.69
Belgium	0.67
Portugal	0.64
Austria	0.55
Denmark	0.52
Jersey	0.13
	98.72

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market				
	Bonds				
79 000	ADT SECURITY CORP 3.5% 15/07/2022	USD	80 902	80 844	0.35
63 000	AVIS BUDGET CAR RENTAL LLC / AVIS BUDGET FINANCE INC - 144A - 5.25% 15/03/2025	USD	64 099	64 201	0.27
168 000	BALL CORP 4% 15/11/2023	USD	179 237	178 733	0.77
5 000	CBS CORP 4.6% 15/01/2045	USD	5 662	5 597	0.02
69 000	CLEAR CHANNEL WORLDWIDE HOLDINGS INC 9.25% 15/02/2024	USD	72 023	71 979	0.31
35 000	CLEVELAND-CLIFFS INC - 144A - 9.875% 17/10/2025	USD	41 018	41 203	0.18
146 000	COMMSCOPE FINANCE LLC - 144A - 6% 01/03/2026	USD	154 083	153 999	0.66
7 000	COOPER-STANDARD AUTOMOTIVE INC - 144A - 13% 01/06/2024	USD	8 091	8 037	0.03
129 000	DAVITA INC 4.625% 01/06/2030	USD	131 298	130 614	0.56
132 000	DELTA AIR LINES INC 3.8% 19/04/2023	USD	136 290	136 330	0.58
32 000	EMC CORP/MA 3.375% 01/06/2023	USD	33 426	33 180	0.14
10 000	ENCOMPASS HEALTH CORP 4.5% 01/02/2028	USD	10 403	10 373	0.04
11 000	EXELA INTERMEDIATE LLC / EXELA FINANCE INC 10% 15/07/2023	USD	3 634	3 958	0.02
19 000	GLOBAL MEDICAL RESPONSE INC 6.5% 01/10/2025	USD	19 553	19 530	0.08
25 000	GLOBAL PARTNERS LP / GLP FINANCE CORP 7% 01/08/2027	USD	26 692	26 728	0.11
10 000	GREAT LAKES DREDGE & DOCK CORP 8% 15/05/2022	USD	10 076	10 027	0.04
151 000	HCA INC 3.5% 01/09/2030	USD	155 797	155 393	0.66
68 000	HEALTHSOUTH CORP 5.125% 15/03/2023	USD	68 061	68 318	0.29
15 000	IRON MOUNTAIN INC - 144A - 4.875% 15/09/2027	USD	15 577	15 609	0.07
78 000	IRON MOUNTAIN INC - 144A - 5% 15/07/2028	USD	81 111	80 989	0.35
21 000	IRON MOUNTAIN INC - 144A - 5.25% 15/07/2030	USD	21 897	21 859	0.09
15 000	JOSEPH T RYERSON & SON INC - 144A - 8.5% 01/08/2028	USD	16 699	16 621	0.07
48 000	KB HOME 7% 15/12/2021	USD	49 279	49 135	0.21
55 000	LIQUID BOX CORP TERM LOAN B 3.912% 27/08/2021	USD	55 866	55 717	0.24
44 000	MATTEL INC 3.15% 15/03/2023	USD	45 048	45 130	0.19
57 000	NEXTERA ENERGY OPERATING PARTNERS LP 4.25% 15/07/2024	USD	60 303	60 542	0.26
35 000	PITNEY BOWES INC 4.625% 15/03/2024	USD	36 570	36 583	0.16
142 000	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC - 144A - 6.25% 15/01/2028	USD	149 968	149 471	0.64
14 000	SEAGATE HDD CAYMAN 4.75% 01/01/2025	USD	15 225	15 317	0.07
108 000	SEAGATE HDD CAYMAN 4.875% 01/03/2024	USD	116 692	116 724	0.50
21 000	SEAGATE HDD CAYMAN 5.75% 01/12/2034	USD	23 989	24 094	0.10
82 000	SIRIUS XM RADIO INC - 144A - 3.875% 01/08/2022	USD	82 731	82 454	0.35
171 000	SIRIUS XM RADIO INC - 144A - 4.625% 15/07/2024	USD	176 079	176 018	0.76
300 000	SPRINT CORP 7.875% 15/09/2023	USD	342 770	342 144	1.47
90 000	TRAVEL + LEISURE CO 4.25% 01/03/2022	USD	91 257	91 310	0.39
76 000	UNITI GROUP LP / UNITI FIBER HOLDINGS INC / CSL CAPITAL LLC - 144A - 7.875% 15/02/2025	USD	81 807	81 913	0.35
100 000	UNIVISION COMMUNICATIONS INC 6.625% 01/06/2027	USD	108 414	108 525	0.46
14 000	VIACOM INC 6.875% 30/04/2036	USD	19 398	19 428	0.08
132 000	VICI PROPERTIES LP / VICI NOTE CO INC 3.5% 15/02/2025	USD	135 059	135 193	0.58
20 000	VICI PROPERTIES LP / VICI NOTE CO INC 3.75% 15/02/2027	USD	20 245	20 175	0.09
110 000	WESCO DISTRIBUTION INC - 144A - 7.125% 15/06/2025	USD	119 805	119 211	0.51

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
51 000	WESTERN MIDSTREAM OPERATING LP FRN 01/02/2050	USD	57 471	57 744	0.25
	Total Bonds		**3 123 605**	**3 120 950**	**13.35**
	Supranationals, Governments and Local Public Authorities, Debt Instruments				
1 348 500	UNITED STATES TREASURY NOTE/BOND 1.125% 15/05/2040	USD	1 214 720	1 126 314	4.82
1 100	UNITED STATES TREASURY NOTE/BOND 1.125% 15/08/2040	USD	918	915	0.00
1 000	UNITED STATES TREASURY NOTE/BOND 1.25% 15/05/2050	USD	864	775	0.00
49 800	UNITED STATES TREASURY NOTE/BOND 1.375% 15/08/2050	USD	39 639	39 867	0.17
41 000	UNITED STATES TREASURY NOTE/BOND 1.5% 31/01/2027	USD	43 042	42 052	0.18
35 400	UNITED STATES TREASURY NOTE/BOND 1.625% 15/05/2026	USD	36 721	36 718	0.16
1 031 100	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2049	USD	1 066 598	1 020 547	4.37
70 900	UNITED STATES TREASURY NOTE/BOND 2.75% 15/08/2042	USD	77 924	77 575	0.33
476 600	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2042	USD	522 547	521 095	2.23
1 271 300	UNITED STATES TREASURY NOTE/BOND 2.875% 15/08/2028	USD	1 401 300	1 406 574	6.02
383 100	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2048	USD	445 414	438 201	1.87
5 516 200	UNITED STATES TREASURY NOTE/BOND 3.375% 15/11/2048	USD	7 122 892	6 759 068	28.93
5 352 500	UNITED STATES TREASURY NOTE/BOND 3.625% 15/08/2043	USD	6 714 041	6 692 298	28.63
1 423 200	UNITED STATES TREASURY NOTE/BOND 3.75% 15/11/2043	USD	1 828 482	1 812 801	7.76
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**20 515 102**	**19 974 800**	**85.47**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**23 638 707**	**23 095 750**	**98.82**
Total Investments			**23 638 707**	**23 095 750**	**98.82**

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

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	85.47
Telecommunications Service Providers	2.67
Investment Banking and Brokerage Services	2.47
Health Care Providers	1.56
Technology Hardware and Equipment	1.48
Travel and Leisure	1.25
Real Estate Investment Trusts	0.86
General Industrials	0.76
Media	0.46
Industrial Support Services	0.35
Electricity	0.26
Industrial Metals and Mining	0.25
Oil, Gas and Coal	0.25
Pharmaceuticals and Biotechnology	0.24
Household Goods and Home Construction	0.21
Leisure Goods	0.19
Construction and Materials	0.04
Automobiles and Parts	0.03
Software and Computer Services	0.02
	98.82

Geographical classification	%
United States of America	98.15
Cayman Islands	0.67
	98.82

LYXOR Index Fund - Lyxor SG Global Value Beta UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Shares				
1 959	ADIDAS AG - REG - REG	EUR	540 292	503 169	2.18
236	ADYEN NV	EUR	422 204	481 794	2.09
12 447	AIRBUS SE	EUR	1 278 306	1 243 954	5.39
14 142	ATS AUTOMATION TOOLING SYSTEMS INC	CAD	224 450	283 136	1.23
110 791	AURIZON HOLDINGS LTD	AUD	284 227	266 589	1.15
957	BAYERISCHE MOTOREN WERKE AG	EUR	84 379	79 814	0.35
657 932	BOMBARDIER INC - B	CAD	273 996	408 722	1.77
7 235	CARL ZEISS MEDITEC AG	EUR	777 763	1 060 289	4.59
3 299	CIE FINANCIERE RICHEMONT SA - REG	CHF	288 920	281 359	1.22
18 750	DAIICHI SANKYO CO LTD	JPY	420 483	397 140	1.72
14 925	DEUTSCHE BOERSE AG	EUR	2 096 440	2 138 754	9.25
66 152	DEUTSCHE TELEKOM AG - REG	EUR	1 058 300	1 058 432	4.59
116 886	E.ON SE	EUR	1 140 574	1 171 899	5.08
20 366	FABEGE AB	SEK	265 465	252 599	1.09
3 015	FANUC CORP	JPY	613 366	576 849	2.50
1 597	FAST RETAILING CO LTD	JPY	1 139 955	1 088 808	4.72
6 697	KBC GROUP NV	EUR	409 213	432 760	1.87
161	KNORR-BREMSE AG	EUR	18 425	16 422	0.07
10 736	LANXESS	EUR	572 711	657 258	2.85
6 900	NEC CORP	JPY	343 531	333 512	1.44
1 999	NINTENDO CO LTD	JPY	980 169	952 394	4.13
42 949	PROSIEBENSAT.1 MEDIA SE	EUR	756 976	775 015	3.36
4 621	SAN-A CO LTD	JPY	149 877	147 148	0.64
13 257	SAP SE	EUR	1 363 948	1 547 888	6.71
28 773	SAPPORO HOLDINGS LTD	JPY	523 638	475 390	2.06
3 789	SHISEIDO CO LTD	JPY	234 726	228 294	0.99
6 650	SIEMENS AG - REG	EUR	938 182	923 153	4.00
2 526	SIEMENS HEALTHINEERS AG	EUR	118 570	119 934	0.52
14 142	TOYOTA MOTOR CORP	JPY	919 757	873 468	3.78
52 340	UBS GROUP AG	CHF	669 179	663 814	2.88
30 757	UNIPER SE	EUR	951 929	933 167	4.04
19 023	VIVENDI SE	EUR	342 414	551 667	2.39
9 119	VOLKSWAGEN AG - PFD	EUR	2 082 779	1 976 088	8.55
	Total Shares		**22 285 144**	**22 900 679**	**99.20**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**22 285 144**	**22 900 679**	**99.20**
Total Investments			**22 285 144**	**22 900 679**	**99.20**

LYXOR Index Fund - Lyxor SG Global Value Beta UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Automobiles and Parts	12.68
Investment Banking and Brokerage Services	9.25
Telecommunications Service Providers	7.94
Software and Computer Services	6.71
Aerospace and Defense	5.39
Gas, Water and Multi-utilities	5.08
Banks	4.75
Retailers	4.72
Medical Equipment and Services	4.59
Leisure Goods	4.13
Alternative Energy	4.04
General Industrials	4.00
Industrial Engineering	3.80
Personal Goods	3.40
Industrial Transportation	2.93
Chemicals	2.85
Media	2.39
Pharmaceuticals and Biotechnology	2.24
Industrial Support Services	2.09
Beverages	2.06
Personal Care, Drug and Grocery Stores	1.63
Technology Hardware and Equipment	1.44
Real Estate Investment and Services	1.09
	99.20

Geographical classification	%
Germany	56.15
Japan	21.98
Netherlands	7.48
Switzerland	4.09
Canada	3.00
France	2.39
Belgium	1.87
Australia	1.15
Sweden	1.09
	99.20

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Shares				
29 296	AGEAS SA/NV	EUR	1 499 955	1 475 347	0.99
152 079	ANDRITZ AG	EUR	6 581 979	6 873 971	4.62
17 698	BEIERSDORF AG	EUR	1 632 817	1 661 842	1.12
15 213	BRENNTAG SE	EUR	1 154 362	1 136 107	0.76
184 172	DAIMLER AG	EUR	13 836 843	13 637 936	9.16
2 889 899	EDP - ENERGIAS DE PORTUGAL SA	EUR	13 836 837	13 357 112	8.98
316 020	E.ON SE	EUR	3 180 425	3 168 417	2.13
60 625	FREENET AG	EUR	1 242 813	1 227 656	0.83
46 258	GERRESHEIMER AG	EUR	4 110 023	4 137 778	2.78
13 363	HELLOFRESH SE	EUR	951 713	922 047	0.62
183 897	HUHTAMAKI OYJ	EUR	7 133 365	7 256 576	4.88
206 704	INFINEON TECHNOLOGIES AG - REG	EUR	7 133 355	6 938 020	4.66
598 519	ING GROEP NV	EUR	6 347 263	6 362 257	4.28
271 230	KESKO OYJ - B	EUR	7 133 349	6 872 968	4.62
14 961	KNORR-BREMSE AG	EUR	1 553 700	1 526 022	1.03
82 497	KONE OYJ - B	EUR	6 043 730	5 390 354	3.62
443 968	KONINKLIJKE AHOLD DELHAIZE NV	EUR	10 069 194	9 940 444	6.68
52 957	LANXESS	EUR	3 372 302	3 242 028	2.18
29 741	LINDE PLC	EUR	7 133 379	7 069 436	4.75
117 821	NN GROUP NV	EUR	4 881 162	4 897 819	3.29
27 160	OMV AG	EUR	1 154 300	1 113 832	0.75
79 014	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	7 133 384	6 920 046	4.65
28 495	QIAGEN NV	EUR	1 154 332	1 154 902	0.78
25 271	SAMPO OYJ - A	EUR	999 215	998 457	0.67
96 978	SIEMENS AG - REG	EUR	13 617 793	13 462 485	9.05
151 195	SIEMENS HEALTHINEERS AG	EUR	7 074 336	7 178 739	4.82
12 793	SOFINA SA	EUR	3 870 329	4 045 147	2.72
35 909	TEAMVIEWER AG	EUR	1 433 846	1 420 560	0.95
87 461	UNIPER SE	EUR	2 699 921	2 653 567	1.78
54 421	UNITED INTERNET AG - REG	EUR	1 898 749	1 905 279	1.28
	Total Shares		**149 864 771**	**147 947 151**	**99.43**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**149 864 771**	**147 947 151**	**99.43**
Total Investments			**149 864 771**	**147 947 151**	**99.43**

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

Economic and Geographical Classification of Investments

Economic classification	%
General Industrials	13.92
Automobiles and Parts	13.81
Personal Care, Drug and Grocery Stores	13.04
Industrial Engineering	9.27
Electricity	8.98
Chemicals	7.69
Pharmaceuticals and Biotechnology	5.60
Technology Hardware and Equipment	4.66
Banks	4.28
Life Insurance	4.28
Medical Equipment and Services	2.78
Investment Banking and Brokerage Services	2.72
Software and Computer Services	2.24
Gas, Water and Multi-utilities	2.13
Alternative Energy	1.78
Telecommunications Service Providers	0.83
Oil, Gas and Coal	0.75
Non-life Insurance	0.67
	99.43

Geographical classification	%
Germany	47.81
Netherlands	15.02
Finland	13.79
Portugal	8.98
Austria	5.37
Ireland	4.75
Belgium	3.71
	99.43

LYXOR Index Fund - Lyxor Smart Overnight Return

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Shares				
1 228 007	AEON CO LTD	JPY	29 731 243	27 895 682	2.07
112 400	AGC INC	JPY	4 088 159	4 212 206	0.31
252 926	AIRBUS SE	EUR	25 115 552	25 292 600	1.88
540	ALEXION PHARMACEUTICALS INC	USD	74 341	73 822	0.01
100 011	ALLISON TRANSMISSION HOLDINGS INC	USD	3 647 016	3 453 154	0.26
17 134	ALPHABET CLASS - A	USD	30 781 564	33 848 704	2.51
199	AMAZON.COM INC	USD	550 777	570 336	0.04
323 667	AMERICAN AIRLINES GROUP INC	USD	5 403 200	5 691 964	0.42
159 165	AMGEN INC	USD	31 164 190	30 843 475	2.29
33 460	ANA HOLDINGS INC	JPY	673 914	628 100	0.05
79 828	AUTOMATIC DATA PROCESSING INC	USD	12 117 864	12 417 103	0.92
1 550 000	AXA SA	EUR	36 099 000	36 339 750	2.69
303	BECTON DICKINSON AND CO	USD	60 344	62 897	0.00
2 585	BERKSHIRE HATHAWAY INC - B	USD	569 108	592 467	0.04
31 700	BIOGEN INC	USD	7 119 203	6 944 321	0.51
18 049	BLACKROCK INC	USD	12 179 678	12 328 516	0.91
1 771 872	BNP PARIBAS SA	EUR	79 929 145	95 379 869	7.07
59 706	BOSTON SCIENTIFIC CORP	USD	2 100 146	2 173 906	0.16
2 850	CANON INC	JPY	52 734	56 005	0.00
1 412	CHEVRON CORP	USD	122 892	124 623	0.01
7 100	CHIPOTLE MEXICAN GRILL INC	USD	8 539 805	8 699 786	0.65
1 820 060	CHUGAI PHARMACEUTICAL CO LTD	JPY	62 877 994	57 144 913	4.24
235 375	COCA-COLA CO	USD	10 686 144	10 544 458	0.78
8 399	COPART INC	USD	717 704	871 452	0.06
3 536 693	CREDIT AGRICOLE SA	EUR	39 999 998	45 418 211	3.37
81 083	DXC TECHNOLOGY CO	USD	1 047 254	2 237 950	0.17
48 186	ECOLAB INC	USD	8 708 781	8 941 383	0.66
58 944	EDWARDS LIFESCIENCES CORP	USD	3 683 095	4 684 569	0.35
92 366	ELECTRONIC ARTS INC	USD	10 798 585	11 159 875	0.83
53 439	ELI LILLY & CO	USD	8 323 084	8 038 793	0.60
5 083 817	ENGIE SA (ISIN FR0010208488)	EUR	67 395 259	62 541 116	4.64
136 436	EQUITY LIFESTYLE PROPERTIES INC	USD	7 527 741	7 784 917	0.58
71 030	EXXON MOBIL CORP	USD	3 641 026	3 456 496	0.26
273 266	FACEBOOK INC	USD	70 675 480	74 342 700	5.51
62 872	FAST RETAILING CO LTD	JPY	45 275 468	42 753 520	3.17
70 336	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	8 530 530	9 041 126	0.67
91 228	FIRST INDUSTRIAL REALTY TRUST INC	USD	3 763 150	3 690 697	0.27
10 511	FIRST SOLAR INC	USD	558 438	757 518	0.06
35	FLEETCOR TECHNOLOGIES INC	USD	8 061	8 315	0.00
4 507	F5 NETWORKS INC	USD	566 506	709 093	0.05
4 312	HEALTHPEAK PROPERTIES INC	USD	105 837	120 581	0.01
15 987	HERSHEY CO	USD	2 076 652	2 167 590	0.16
80 649	HONEYWELL INTERNATIONAL INC	USD	14 988 267	14 908 612	1.11
5 217	ILLUMINA INC	USD	1 383 405	1 722 618	0.13

LYXOR Index Fund - Lyxor Smart Overnight Return

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
51 854	IQVIA HOLDINGS INC	USD	6 964 150	10 080 106	0.75
5 448	KEYSIGHT TECHNOLOGIES INC	USD	660 682	667 461	0.05
397 933	MAXIM INTEGRATED PRODUCTS INC	USD	30 576 949	31 893 449	2.37
264 596	MGM GROWTH PROPERTIES LLC - A	USD	7 784 888	7 847 002	0.58
2 039	MOLSON COORS BEVERAGE CO - B	USD	60 182	93 432	0.01
4 082	NASDAQ INC	USD	493 820	545 604	0.04
22 725	NETFLIX INC	USD	9 948 231	9 550 054	0.71
22 920	NEXON CO LTD	JPY	619 586	627 045	0.05
24 613	NINTENDO CO LTD	JPY	12 036 785	11 611 300	0.86
3 293 382	NISSAN MOTOR CO LTD	JPY	15 104 056	13 754 648	1.02
5 393	NITORI HOLDINGS CO LTD	JPY	880 038	809 640	0.06
107 715	NORTHERN TRUST CORP	USD	9 158 094	10 174 763	0.75
16 141	NUANCE COMMUNICATIONS INC	USD	595 595	709 101	0.05
19 666	NVIDIA CORP	USD	10 045 462	9 952 990	0.74
820	NVR INC	USD	2 501 777	3 401 260	0.25
3 914	ORACLE CORP JAPAN	JPY	382 225	296 618	0.02
4 000 000	ORANGE SA	EUR	40 912 000	41 536 000	3.08
41 286	OTSUKA CORP	JPY	1 640 091	1 639 499	0.12
8 874	PHILLIPS 66	USD	614 443	594 335	0.04
363 023	PROCTER & GAMBLE CO	USD	39 456 737	39 716 131	2.95
58 898	ROPER TECHNOLOGIES INC	USD	20 526 328	21 680 708	1.61
1 131 000	SANOFI	EUR	88 850 546	98 216 040	7.27
1 258	SEAGEN INC	USD	154 875	144 610	0.01
6 505	SHIMAMURA CO LTD	JPY	587 573	540 793	0.04
77 671	SHISEIDO CO LTD	JPY	4 518 747	4 447 033	0.33
609 659	SOFTBANK GROUP CORP	JPY	46 974 058	45 698 730	3.39
5 974	SQUARE INC - A	USD	556 229	1 222 026	0.09
30 570	SYNOPSYS INC	USD	3 524 897	6 373 209	0.47
16 937	TCF FINANCIAL CORP	USD	663 172	644 087	0.05
3 124	TELADOC HEALTH INC	USD	559 903	440 692	0.03
397 244	TEXAS CAPITAL BANCSHARES INC	USD	24 232 646	22 525 362	1.67
9 661	TOKYO TATEMONO CO LTD	JPY	125 102	118 096	0.01
2 251 944	TOTAL SE	EUR	73 873 500	83 547 121	6.20
38 157	TREND MICRO INC/JAPAN	JPY	1 657 069	1 503 677	0.11
2 615	TWILIO INC - A	USD	516 254	810 581	0.06
523 431	TWITTER INC	USD	28 750 529	28 129 230	2.09
317 819	UNDER ARMOUR INC	USD	3 006 615	5 271 618	0.39
2 000 000	VEOLIA ENVIRONNEMENT SA	EUR	40 569 154	53 100 000	3.94
7 804	VERISIGN INC	USD	1 485 501	1 415 055	0.10
193 555	VERIZON COMMUNICATIONS INC	USD	9 332 044	9 159 984	0.68
10 499	WATERS CORP	USD	2 334 521	2 618 769	0.19
291 558	WILLSCOT MOBILE MINI HOLDINGS CORP	USD	7 036 138	7 125 262	0.53
51 813	WOODSIDE PETROLEUM LTD	AUD	769 240	772 461	0.06

LYXOR Index Fund - Lyxor Smart Overnight Return

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
5 002	ZOOM VIDEO COMMUNICATIONS INC	USD	1 087 519	1 326 075	0.10
	Total Shares		**1 215 586 285**	**1 273 007 446**	**94.40**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**1 215 586 285**	**1 273 007 446**	**94.41**
Investment Funds					
	Open-ended Investment Funds				
121 950	LYXOR INTERNATIONAL ASSET MANAGEMENT - LYXOR FRANCE INDEX 1	EUR	14 016 933	17 482 752	1.30
121 231	LYXOR INTERNATIONAL ASSET MANAGEMENT - LYXOR FRANCE INDEX 2	EUR	14 016 728	17 482 723	1.30
121 132	LYXOR INTERNATIONAL ASSET MANAGEMENT - LYXOR FRANCE INDEX 3	EUR	14 017 395	17 482 982	1.30
144 077	LYXOR INTERNATIONAL ASSET MANAGEMENT - LYXOR FRANCE INDEX 4	EUR	14 015 811	17 485 184	1.29
153 318	LYXOR INTERNATIONAL ASSET MANAGEMENT - LYXOR FRANCE INDEX 5	EUR	14 014 798	17 484 385	1.29
	Total Open-ended Investment Funds		**70 081 665**	**87 418 026**	**6.48**
Total Investment Funds			**70 081 665**	**87 418 026**	**6.48**
Total Investments			**1 285 667 950**	**1 360 425 472**	**100.89**

LYXOR Index Fund - Lyxor Smart Overnight Return

Economic and Geographical Classification of Investments

Economic classification	%
Pharmaceuticals and Biotechnology	15.05
Banks	12.16
Software and Computer Services	11.94
Gas, Water and Multi-utilities	8.58
Telecommunications Service Providers	7.95
Oil, Gas and Coal	6.56
Investment Fund	6.48
Retailers	5.38
Personal Care, Drug and Grocery Stores	3.44
Technology Hardware and Equipment	3.11
Non-life Insurance	2.74
Investment Banking and Brokerage Services	2.46
Aerospace and Defense	1.91
Leisure Goods	1.69
Industrial Support Services	1.68
Electronic and Electrical Equipment	1.66
General Industrials	1.11
Travel and Leisure	1.11
Automobiles and Parts	1.02
Real Estate Investment Trusts	0.86
Beverages	0.79
Medical Equipment and Services	0.71
Consumer Services	0.59
Real Estate Investment and Services	0.59
Construction and Materials	0.56
Personal Goods	0.39
Industrial Transportation	0.26
Alternative Energy	0.06
Telecommunications Equipment	0.05
	100.89

Geographical classification	%
France	44.75
United States of America	38.35
Japan	15.85
Netherlands	1.88
Australia	0.06
	100.89

LYXOR Index Fund - Lyxor Alpha Plus Fund

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Investment Funds					
	Open-ended Investment Funds				
76 170.1071	LYXOR NEWCITS IRL II PLC/CHENAVARI CREDIT FUND - I	EUR	7 402 259	8 567 477	8.17
44 196.42	BLACKROCK STRATEGIC FUNDS - AMERICAS DIVERSIFIED EQUITY ABSOLUTE RETURN FUND - I2	EUR	4 610 325	4 385 611	4.18
28 537	BLACKROCK STRATEGIC FUNDS - EUROPEAN ABSOLUTE RETURN FUND - I2	EUR	4 500 000	4 359 597	4.16
9 408.18	ELEVA UCITS FUND - ELEVA ABSOLUTE RETURN EUROPE FUND	EUR	10 675 638	12 631 234	12.05
40 849.57	INRIS UCITS PLC - INRIS PARUS FUND - I	EUR	4 331 319	5 457 094	5.20
1 283 622.732	JANUS HENDERSON UNITED KINGDOM ABSOLUTE RETURN FUND - I	EUR	9 064 364	9 654 383	9.21
62 539.674	LEGG MASON GLOBAL FUNDS PLC-LEGG MASON WESTERN ASSET MACRO OPPORTUNITIES BOND FU	EUR	7 042 375	8 011 958	7.64
8 000	LYXOR - LYXOR - BRIDGEWATER CORE GLOBAL MACRO FUND - A I	EUR	800 000	772 747	0.74
117 032.0388	LYXOR - LYXOR-TIEDEMANN ARBITRAGE STRATEGY FUND - A I	EUR	12 158 349	13 874 897	13.23
87 792.3054	LYXOR INVESTMENT STRATEGIES PLC - LYXOR EPSILON GLOBAL TREND FUND	EUR	11 001 126	12 591 576	12.01
66 919.506	LYXOR NEWCITS IRL III ICAV - LYXOR / BRIDGEWATER CORE GLOBAL MACRO FUND	EUR	6 695 535	6 409 376	6.11
51 905.4914	LYXOR NEWCITS IRL PLC LYXOR/SANDLER US EQUITY FUND - I	EUR	5 612 050	6 073 685	5.79
55 390.8025	MARSHALL WACE UCITS FUNDS PLC - MW SYSTEMATIC ALPHA UCITS FUND	EUR	5 679 770	6 394 010	6.10
	Total Open-ended Investment Funds		**89 573 110**	**99 183 645**	**94.59**
Total Investment Funds			**89 573 110**	**99 183 645**	**94.59**
Total Investments			**89 573 110**	**99 183 645**	**94.59**

LYXOR Index Fund - Lyxor Alpha Plus Fund

Economic and Geographical Classification of Investments

Economic classification	%
Investment Fund	94.59
	94.59

Geographical classification	%
Ireland	65.00
Luxembourg	29.59
	94.59

LYXOR Index Fund - Lyxor BTP Monthly (-1x) Inverse UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market				
	Bonds				
102 000	ABBOTT IRELAND FINANCING DAC 1.5% 27/09/2026	EUR	110 665	109 527	1.11
193 000	AMERICAN HONDA FINANCE CORP 0.35% 26/08/2022	EUR	194 874	194 737	1.97
135 000	ARCELORMITTAL 2.25% 17/01/2024	EUR	141 853	141 552	1.43
200 000	ARGENTA SPAARBANK NV 1% 13/10/2026	EUR	205 207	204 808	2.07
210 000	BANCO BPM SPA 1% 23/01/2025	EUR	221 521	220 036	2.23
100 000	BANCO SANTANDER SA 1.125% 27/11/2024	EUR	105 681	105 295	1.06
100 000	BANKIA SA 1.125% 05/08/2022	EUR	102 157	101 995	1.03
200 000	BANKIA SA 4.5% 26/04/2022	EUR	209 900	209 786	2.12
4 000	BMW FINANCE NV 1% 29/08/2025	EUR	4 191	4 187	0.04
289 000	BNG BANK NV 0.125% 19/04/2033	EUR	287 534	285 361	2.89
14 000	COMMERZBANK AG 0.25% 26/01/2022	EUR	14 101	14 082	0.14
43 000	CONTINENTAL AG 2.5% 27/08/2026	EUR	48 101	47 785	0.48
3 000	COVESTRO AG 0.875% 03/02/2026	EUR	3 106	3 101	0.03
100 000	CREDIT AGRICOLE ITALIA SPA 0.25% 30/09/2024	EUR	102 083	101 986	1.03
200 000	CREDIT AGRICOLE ITALIA SPA 0.625% 13/01/2026	EUR	209 626	208 230	2.11
200 000	CREDIT AGRICOLE PUBLIC SECTOR SCF SA 0.01% 13/09/2028	EUR	204 934	200 966	2.03
100 000	CREDIT AGRICOLE PUBLIC SECTOR SCF SA 0.5% 10/10/2025	EUR	104 010	103 691	1.05
200 000	CREDIT AGRICOLE SA/LONDON - EMTN - FRN 20/04/2022	EUR	201 461	201 412	2.04
100 000	CREDIT AGRICOLE SA/LONDON FRN 06/03/2023	EUR	100 720	100 769	1.02
100 000	CREDIT AGRICOLE SA/LONDON FRN 17/01/2022	EUR	100 384	100 374	1.02
192 000	CREDIT MUTUEL - CIC HOME LOAN SFH SA 0.375% 12/09/2022	EUR	195 175	194 365	1.97
237 000	DANSKE BANK A/S 0.875% 22/05/2023	EUR	241 778	241 605	2.44
100 000	DEUTSCHE BANK AG FRN 16/05/2022	EUR	100 426	100 417	1.02
12 000	DEUTSCHE TELEKOM AG 0.5% 05/07/2027	EUR	12 304	12 282	0.12
650 000	DEXIA CREDIT LOCAL SA 0.25% 02/06/2022	EUR	657 436	655 681	6.64
100 000	DEXIA CREDIT LOCAL SA 0.625% 21/01/2022	EUR	100 880	100 852	1.02
141 000	DIGITAL DUTCH FINCO BV 1% 15/01/2032	EUR	140 131	140 206	1.42
60 000	ENEL SPA 5.625% 21/06/2027	EUR	81 596	79 855	0.81
184 000	E.ON SE 0.375% 29/09/2027	EUR	186 866	186 484	1.89
9 000	E.ON SE 0.875% 20/08/2031	EUR	9 322	9 282	0.09
200 000	EUROCAJA RURAL SCC 0.875% 01/10/2021	EUR	201 667	201 132	2.03
216 000	FEDEX CORP 1% 11/01/2023	EUR	220 752	220 488	2.23
100 000	GENERAL ELECTRIC CO 1.5% 17/05/2029	EUR	107 020	106 015	1.07
76 000	HEIDELBERGCEMENT AG 2.25% 03/06/2024	EUR	81 041	81 026	0.82
125 000	HSBC HOLDINGS PLC FRN 04/12/2024	EUR	130 118	130 079	1.32
177 000	HSBC HOLDINGS PLC FRN 27/09/2022	EUR	177 519	177 427	1.79
100 000	HYPO TIROL BANK AG 0.01% 11/03/2031	EUR	99 001	98 591	1.00
235 000	IREN SPA 1% 01/07/2030	EUR	243 190	241 770	2.45
95 000	KREDITANSTALT FUER WIEDERAUFBAU 0% 15/06/2029	EUR	96 399	96 034	0.97
16 000	KREDITANSTALT FUER WIEDERAUFBAU 0.01% 31/03/2025	EUR	16 323	16 311	0.16
194 000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 18/05/2022	EUR	195 217	195 127	1.97
24 000	METRO AG 1.5% 19/03/2025	EUR	24 951	24 902	0.25
24 000	NATIONAL AUSTRALIA BANK LTD 1.25% 18/05/2026	EUR	25 788	25 567	0.26
210 000	NORDEA MORTGAGE BANK PLC 0.25% 21/11/2023	EUR	215 206	214 076	2.16

LYXOR Index Fund - Lyxor BTP Monthly (-1x) Inverse UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
127 000	PHILIP MORRIS INTERNATIONAL INC 2.875% 03/03/2026	EUR	143 614	143 647	1.45
110 000	STADSHYPOTEK AB 0.375% 06/12/2024	EUR	113 909	113 078	1.14
100 000	STADSHYPOTEK AB 0.625% 10/11/2021	EUR	101 172	100 616	1.02
12 000	UNICREDIT BANK AG 0.01% 10/03/2031	EUR	11 986	11 884	0.12
100 000	UNIONE DI BANCHE ITALIANE SPA 0.375% 14/09/2026	EUR	103 092	102 957	1.04
25 000	VOLKSWAGEN BANK GMBH 0.75% 15/06/2023	EUR	25 430	25 446	0.26
95 000	VOLKSWAGEN LEASING GMBH 0.5% 12/01/2029	EUR	94 625	94 436	0.96
78 000	VOLKSWAGEN LEASING GMBH 0.5% 20/06/2022	EUR	78 614	78 608	0.79
215 000	WESTPAC BANKING CORP 0.625% 14/01/2022	EUR	217 449	216 716	2.19
	Total Bonds		**7 122 106**	**7 096 642**	**71.77**
	Supranationals, Governments and Local Public Authorities, Debt Instruments				
12 000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE FRN 25/07/2021	EUR	13 356	13 315	0.13
84 000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE FRN 25/07/2024	EUR	98 688	99 135	1.00
24 787	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2023	EUR	25 194	25 100	0.25
382 378.45	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2024	EUR	391 695	389 584	3.94
18 528	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2027	EUR	19 281	18 996	0.19
500	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2028	EUR	477	513	0.01
94 813.35	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2030	EUR	100 468	97 730	0.99
412 605	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2037	EUR	442 127	408 599	4.13
81 238.74	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2040	EUR	87 297	78 457	0.79
413 045.06	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2042	EUR	432 503	394 805	3.99
45 000	EUROPEAN FINANCIAL STABILITY FACILITY 0% 15/10/2025	EUR	46 209	45 833	0.46
1 015	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2043	EUR	889	849	0.01
2 170	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2048	EUR	1 751	1 683	0.02
1 029	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2038	EUR	956	925	0.01
11 734	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2029	EUR	11 239	11 083	0.11
27 292	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2027	EUR	27 803	27 839	0.28
1 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/10/2040	EUR	928	913	0.01
17 250	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2024	EUR	17 272	17 458	0.18
1 100 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 31/10/2024	EUR	1 102 068	1 114 679	11.28
1 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 0.2% 27/01/2051	EUR	903	886	0.01
23 000	STATE OF THE GRAND-DUCHY OF LUXEMBOURG 0% 14/09/2032	EUR	22 799	22 701	0.23
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**2 843 903**	**2 771 083**	**28.02**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**9 966 009**	**9 867 725**	**99.79**
Total Investments			**9 966 009**	**9 867 725**	**99.79**

LYXOR Index Fund - Lyxor BTP Monthly (-1x) Inverse UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Banks	47.91
Governments	28.02
Investment Banking and Brokerage Services	8.33
Gas, Water and Multi-utilities	4.42
Industrial Transportation	2.23
Finance and Credit Services	2.16
Tobacco	1.45
Industrial Metals and Mining	1.43
General Industrials	1.07
Construction and Materials	0.82
Electricity	0.81
Automobiles and Parts	0.74
Personal Care, Drug and Grocery Stores	0.25
Telecommunications Service Providers	0.12
Chemicals	0.03
	99.79

Geographical classification	%
Germany	22.43
Spain	17.70
France	13.87
Italy	11.74
United Kingdom	7.18
United States of America	6.72
Netherlands	4.35
Australia	2.45
Denmark	2.44
Belgium	2.35
Finland	2.16
Sweden	2.16
Luxembourg	2.12
Ireland	1.11
Austria	1.01
	99.79

LYXOR Index Fund - Crystal Europe Equity

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Shares				
358	AIRBUS SE	EUR	36 767	35 779	0.48
11 033	AMADEUS IT GROUP SA - A	EUR	557 167	625 571	8.40
2 262	BRENNTAG SE	EUR	171 324	168 926	2.27
17 459	CANON INC	JPY	340 459	345 382	4.64
1 248	CHUGAI PHARMACEUTICAL CO LTD	JPY	41 018	38 896	0.52
1 457	CIE FINANCIERE RICHEMONT SA - REG	CHF	127 601	124 262	1.67
7 795	COVESTRO AG	EUR	428 413	424 204	5.69
2 420	DEUTSCHE BOERSE AG	EUR	355 841	346 786	4.66
20 266	DEUTSCHE TELEKOM AG - REG	EUR	324 215	324 256	4.35
57	DISCO CORP	JPY	16 434	15 335	0.21
34 802	E.ON SE	EUR	332 564	348 925	4.68
945	FAST RETAILING CO LTD	JPY	687 833	644 285	8.65
6 392	FRESENIUS SE & CO KGAA	EUR	254 466	261 305	3.51
9 767	INFINEON TECHNOLOGIES AG - REG	EUR	340 185	327 829	4.40
8 879	JB HI-FI LTD	AUD	301 409	263 672	3.54
5 315	KBC GROUP NV	EUR	350 691	343 455	4.61
891	LEG IMMOBILIEN SE	EUR	103 356	103 089	1.38
3 830	MAEDA ROAD CONSTRUCTION CO LTD	JPY	64 994	61 126	0.82
60	NINTENDO CO LTD	JPY	29 420	28 586	0.38
17 742	PROSIEBENSAT.1 MEDIA SE	EUR	317 937	320 154	4.30
3 009	SAP SE	EUR	410 750	351 331	4.72
1 434	SAPPORO HOLDINGS LTD	JPY	26 097	23 693	0.32
2 437	SIEMENS AG - REG	EUR	317 687	338 304	4.54
12 587	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	382 351	363 697	4.88
17 192	SUSHIRO GLOBAL HOLDINGS LTD	JPY	593 299	638 259	8.57
911	TOKYO ELECTRON LTD	JPY	346 919	334 542	4.49
4 094	TREND MICRO INC/JAPAN	JPY	168 976	161 792	2.17
455	VOLKSWAGEN AG - PFD	EUR	79 998	98 599	1.32
	Total Shares		**7 508 171**	**7 462 040**	**100.17**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**7 508 171**	**7 462 040**	**100.17**
Total Investments			**7 508 171**	**7 462 040**	**100.17**

LYXOR Index Fund - Crystal Europe Equity

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	15.29
Technology Hardware and Equipment	13.53
Retailers	12.19
Banks	9.49
Telecommunications Service Providers	8.65
Travel and Leisure	8.57
Chemicals	7.96
Gas, Water and Multi-utilities	4.68
Investment Banking and Brokerage Services	4.66
General Industrials	4.54
Health Care Providers	3.51
Personal Goods	1.67
Real Estate Investment Trusts	1.38
Automobiles and Parts	1.32
Construction and Materials	0.82
Pharmaceuticals and Biotechnology	0.52
Aerospace and Defense	0.48
Leisure Goods	0.38
Beverages	0.32
Industrial Engineering	0.21
	100.17

Geographical classification	%
Germany	45.82
Japan	35.65
Spain	8.40
Belgium	4.61
Australia	3.54
Switzerland	1.67
Netherlands	0.48
	100.17

LYXOR Index Fund - Lyxor Privex UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Shares				
5 380	AIR PRODUCTS AND CHEMICALS INC	USD	1 271 689	1 289 269	4.49
9 117	ALEXION PHARMACEUTICALS INC	USD	1 183 020	1 277 501	4.45
214	ALPHABET CLASS - A	USD	408 700	418 383	1.46
861	ALPHABET INC	USD	1 279 600	1 723 802	6.00
2 965	ALTERYX INC	USD	233 526	201 353	0.70
942	AMAZON.COM INC	USD	2 545 542	2 713 332	9.45
51 191	AT&T INC	USD	1 271 701	1 335 695	4.65
44 181	AXA SA	EUR	921 616	1 039 358	3.62
58 750	BANK OF AMERICA CORP	USD	1 918 641	1 978 018	6.89
595	BLACKROCK INC	USD	401 540	404 954	1.41
5 674	BOEING CO	USD	1 279 430	1 104 399	3.85
3 121	CAMDEN PROPERTY TRUST	USD	313 047	312 359	1.09
15 807	COCA-COLA CO	USD	710 682	708 807	2.47
8 172	DUN & BRADSTREET HOLDINGS INC	USD	164 358	161 295	0.56
29 762	EDISON INTERNATIONAL	USD	1 472 443	1 469 805	5.12
1 849	EXACT SCIENCES CORP	USD	235 386	202 471	0.71
1 177	FACEBOOK INC	USD	286 712	317 843	1.11
208	FAST RETAILING CO LTD	JPY	136 976	141 811	0.49
711	FIRST INDUSTRIAL REALTY TRUST INC	USD	28 340	29 396	0.10
5 993	GAZPROM PJSC - ADR REG	USD	25 794	30 149	0.10
7 723	HCA HEALTHCARE INC	USD	1 222 962	1 289 904	4.49
41 613	ING GROEP NV	EUR	383 630	442 346	1.54
244	LABORATORY CORP OF AMERICA HOLDINGS	USD	34 372	53 890	0.19
41 672	MERCK & CO INC	USD	2 657 260	2 578 970	8.98
6 145	MICROSOFT CORP	USD	1 195 015	1 287 295	4.48
24 521	NEWMONT CORP	USD	1 123 646	1 271 271	4.43
12 434	PROSIEBENSAT.1 MEDIA SE	EUR	225 366	224 372	0.78
2 372	QUALTRICS INTERNATIONAL INC - A	USD	66 621	73 595	0.26
16 191	QUANTA SERVICES INC	USD	1 259 830	1 299 799	4.53
3 929	RESMED INC	USD	618 937	613 502	2.14
33 989	SPIRIT AEROSYSTEMS HOLDINGS INC - A	USD	1 358 989	1 290 046	4.49
468	TRIMBLE INC	USD	22 403	31 879	0.11
212	VEEVA SYSTEMS INC	USD	28 808	49 742	0.17
8 756	VERIZON COMMUNICATIONS INC	USD	422 161	420 343	1.46
3 348	VMWARE INC - A	USD	539 430	447 299	1.56
2 026	WAYFAIR INC	USD	412 504	497 445	1.73
	Total Shares		**27 660 677**	**28 731 698**	**100.06**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**27 660 677**	**28 731 698**	**100.06**
Total Investments			**27 660 677**	**28 731 698**	**100.06**

LYXOR Index Fund - Lyxor Privex UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	18.02
Pharmaceuticals and Biotechnology	14.14
Retailers	9.94
Banks	8.43
Aerospace and Defense	8.34
Telecommunications Service Providers	6.90
Electricity	5.12
Health Care Providers	4.68
Electronic and Electrical Equipment	4.64
Chemicals	4.49
Precious Metals and Mining	4.43
Non-life Insurance	3.62
Beverages	2.47
Medical Equipment and Services	2.14
Investment Banking and Brokerage Services	1.41
Real Estate Investment Trusts	1.19
Oil, Gas and Coal	0.10
	100.06

Geographical classification	%
United States of America	93.53
France	3.62
Netherlands	1.54
Germany	0.78
Japan	0.49
Russia	0.10
	100.06

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Shares				
56 468	ABN AMRO BANK NV	EUR	581 481	606 918	1.87
5 684	ADIDAS AG - REG - REG	EUR	1 493 660	1 459 935	4.51
315	ADYEN NV	EUR	479 745	643 073	1.99
30 505	AIRBUS SE	EUR	3 008 996	3 048 669	9.43
194	ALPHABET CLASS - A	USD	367 877	379 281	1.17
384	ALPHABET INC	USD	499 350	768 804	2.37
45 540	AMADEUS IT GROUP SA - A	EUR	2 534 696	2 582 118	7.98
698	AMAZON.COM INC	USD	1 864 348	2 010 516	6.21
2 131	ASM INTERNATIONAL NV	EUR	470 312	538 930	1.66
2 484	BERKSHIRE HATHAWAY INC - B	USD	560 824	567 350	1.75
26 617	COVESTRO AG	EUR	1 467 661	1 448 497	4.47
187 821	DEUTSCHE TELEKOM AG - REG	EUR	3 012 755	3 005 136	9.29
52 771	E.ON SE	EUR	545 388	529 082	1.63
376	FIRST SOLAR INC	USD	14 042	23 904	0.07
18 771	FLIR SYSTEMS INC	USD	895 506	935 120	2.89
261	GODADDY INC	USD	17 197	18 824	0.06
28 760	INFINEON TECHNOLOGIES AG - REG	EUR	990 926	965 329	2.98
148 938	ING GROEP NV	EUR	1 533 901	1 583 211	4.89
23 820	LANXESS	EUR	1 502 566	1 458 260	4.50
12 688	PEPSICO INC	USD	1 488 514	1 519 440	4.69
16 246	PROSUS NV	EUR	1 532 764	1 465 877	4.53
15 627	RANDSTAD NV	EUR	963 561	938 870	2.90
12 659	SAP SE	EUR	1 495 312	1 478 065	4.57
8 285	SHOP APOTHEKE EUROPE NV	EUR	1 525 269	1 422 535	4.39
3 552	SIEMENS AG - REG	EUR	501 116	493 089	1.52
20 612	SIEMENS HEALTHINEERS AG	EUR	962 580	978 658	3.02
19 878	STELLANTIS NV	EUR	284 414	274 475	0.85
31 026	STMICROELECTRONICS NV	EUR	1 011 448	966 770	2.99
	Total Shares		**31 606 209**	**32 110 736**	**99.18**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**31 606 209**	**32 110 736**	**99.18**
Total Investments			**31 606 209**	**32 110 736**	**99.18**

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

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	20.68
Aerospace and Defense	12.31
Telecommunications Service Providers	9.29
Chemicals	8.98
Technology Hardware and Equipment	7.63
Banks	6.76
Retailers	6.21
Beverages	4.69
Personal Goods	4.51
General Industrials	4.42
Personal Care, Drug and Grocery Stores	4.39
Pharmaceuticals and Biotechnology	3.02
Industrial Support Services	1.99
Non-life Insurance	1.75
Gas, Water and Multi-utilities	1.63
Automobiles and Parts	0.85
Alternative Energy	0.07
	99.18

Geographical classification	%
Germany	36.49
Netherlands	35.49
United States of America	19.22
Spain	7.98
	99.18

LYXOR Index Fund - Lyxor FTSE EPRA/NAREIT United States UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Shares				
522	ADOBE INC	USD	228 184	220 430	1.86
2 500	ALEXION PHARMACEUTICALS INC	USD	324 585	350 307	2.95
270	ALPHABET INC	USD	414 964	540 565	4.56
118	AMAZON.COM INC	USD	320 219	339 887	2.86
1 818	BECTON DICKINSON AND CO	USD	379 105	375 757	3.17
1 912	BRISTOL-MYERS SQUIBB CO	USD	101 947	99 142	0.84
1 527	CHEVRON CORP	USD	123 783	130 743	1.10
1 069	CIGNA CORP	USD	212 846	221 126	1.86
1 524	CME GROUP INC	USD	260 719	255 718	2.16
8 650	DOMINION ENERGY INC	USD	530 930	574 128	4.84
6 500	DR HORTON INC	USD	421 237	530 724	4.47
2 980	ELECTRONIC ARTS INC	USD	329 064	351 718	2.96
2 557	FACEBOOK INC	USD	630 652	690 505	5.82
1 642	GOLDMAN SACHS GROUP INC	USD	460 926	475 291	4.01
2 816	HCA HEALTHCARE INC	USD	462 920	470 331	3.96
1 000	HUMANA INC	USD	342 215	369 862	3.12
3 876	JUST EAT TAKEAWAY.COM NV	EUR	350 778	333 336	2.81
8 804	KRAFT HEINZ CO	USD	301 989	301 975	2.55
3 073	MARSH & MCLENNAN COS INC	USD	322 423	346 408	2.92
2 296	MASTERCARD INC	USD	732 516	728 700	6.14
7 135	MERCK & CO INC	USD	460 923	441 566	3.72
2 722	MICRON TECHNOLOGY INC	USD	142 082	194 619	1.64
345	NETFLIX INC	USD	157 399	147 157	1.24
1 083	NVIDIA CORP	USD	461 150	540 133	4.55
4 800	OMNICOM GROUP INC	USD	311 662	328 001	2.76
2 202	QUALCOMM INC	USD	239 239	253 894	2.14
2 642	SALESFORCE.COM INC	USD	485 579	505 487	4.26
1 015	SHOWA DENKO KK	JPY	19 511	25 533	0.22
2 100	SKYWORKS SOLUTIONS INC	USD	334 764	316 326	2.67
2 600	TARGET CORP	USD	412 214	447 646	3.77
17 762	VERIZON COMMUNICATIONS INC	USD	856 432	852 687	7.19
	Total Shares		**11 132 957**	**11 759 702**	**99.12**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**11 132 957**	**11 759 702**	**99.12**
Total Investments			**11 132 957**	**11 759 702**	**99.12**

LYXOR Index Fund - Lyxor FTSE EPRA/NAREIT United States UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	16.49
Technology Hardware and Equipment	11.00
Health Care Providers	8.95
Telecommunications Service Providers	8.43
Pharmaceuticals and Biotechnology	7.51
Retailers	6.64
Investment Banking and Brokerage Services	6.16
Finance and Credit Services	6.14
Electricity	4.84
Household Goods and Home Construction	4.47
Medical Equipment and Services	3.17
Leisure Goods	2.96
Non-life Insurance	2.92
Consumer Services	2.81
Media	2.76
Food Producers	2.55
Oil, Gas and Coal	1.10
Chemicals	0.22
	99.12

Geographical classification	%
United States of America	96.09
Netherlands	2.81
Japan	0.22
	99.12

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market				
	Shares				
4 999	ALEXION PHARMACEUTICALS INC	USD	683 030	700 475	0.44
3 626	ALPHABET CLASS - A	USD	6 836 285	7 089 044	4.49
56	ALPHABET INC	USD	112 346	112 117	0.07
5 259	AMAZON.COM INC	USD	13 826 738	15 147 998	9.58
1 070	ANSYS INC	USD	302 894	325 018	0.21
65 455	APPLIED MATERIALS INC	USD	7 436 540	7 215 927	4.57
101 691	AXA SA	EUR	2 269 743	2 392 281	1.51
63 705	BERKSHIRE HATHAWAY INC - B	USD	14 382 961	14 550 332	9.21
96 866	BNP PARIBAS SA	EUR	4 674 269	5 171 676	3.27
794	BOEING CO	USD	154 670	154 546	0.10
21 560	CAMDEN PROPERTY TRUST	USD	2 162 542	2 157 791	1.37
164 184	CERNER CORP	USD	10 370 667	10 235 927	6.48
6 275	CHEVRON CORP	USD	553 829	537 269	0.34
34 189	CIGNA CORP	USD	7 181 610	7 072 107	4.48
1 207	CLOUDFLARE INC	USD	55 920	84 965	0.05
167 099	COCA-COLA CO	USD	7 411 418	7 492 942	4.74
17 630	CONOCOPHILLIPS	USD	723 222	748 960	0.47
9 544	DATADOG INC	USD	392 291	680 004	0.43
2 689	DOCUSIGN INC	USD	504 437	497 994	0.32
16 842	DOW INC	USD	873 361	874 419	0.55
50 830	DUN & BRADSTREET HOLDINGS INC	USD	992 624	1 003 257	0.63
58 667	ELECTRONIC ARTS INC	USD	7 000 991	6 924 246	4.38
3 679	ELI LILLY & CO	USD	631 262	558 574	0.35
129 300	GAZPROM PJSC - ADR REG	USD	538 861	650 474	0.41
6 060	GLOBAL PAYMENTS INC	USD	1 063 293	1 080 460	0.68
21 908	KRAFT HEINZ CO	USD	729 305	751 438	0.48
22 516	LAS VEGAS SANDS CORP	USD	1 063 235	1 145 813	0.73
95 814	MERCK & CO INC	USD	6 253 064	5 929 675	3.75
583 581	MGIC INVESTMENT CORP	USD	6 856 193	7 388 083	4.67
242	MICROSOFT CORP	USD	50 452	50 696	0.03
3 316	MICROSTRATEGY INC	USD	1 984 636	1 810 220	1.15
21 438	NIKE INC - B	USD	2 363 435	2 361 777	1.49
12 523	PAYPAL HOLDINGS INC	USD	2 794 666	2 728 574	1.73
90 899	PEPSICO INC	USD	10 663 970	10 885 529	6.89
62 627	PIONEER NATURAL RESOURCES CO	USD	7 619 944	8 002 917	5.06
1 166	PLANET FITNESS INC	USD	80 798	81 353	0.05
7 123	QUALTRICS INTERNATIONAL INC - A	USD	194 926	221 004	0.14
8 816	RAPID7 INC	USD	551 580	595 032	0.38
1 730	SILVERGATE CAPITAL CORP - A	USD	173 223	154 088	0.10
49 351	SMARTSHEET INC - A	USD	2 452 128	2 431 064	1.54
176 132	SPIRIT AEROSYSTEMS HOLDINGS INC - A	USD	7 042 322	6 685 057	4.23
481	SQUARE INC - A	USD	98 392	97 822	0.06
25 403	TARGET CORP	USD	3 955 438	4 373 672	2.77
17 601	THERMO FISHER SCIENTIFIC INC	USD	7 035 670	6 875 327	4.35

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
495	TYLER TECHNOLOGIES INC	USD	184 045	174 702	0.11
1 616	VERISIGN INC	USD	280 043	293 680	0.19
2 568	WATERS CORP	USD	499 813	639 696	0.40
	Total Shares		**154 063 082**	**157 136 022**	**99.43**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**154 063 082**	**157 136 022**	**99.43**
Total Investments			**154 063 082**	**157 136 022**	**99.43**

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

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	16.19
Retailers	12.34
Beverages	11.63
Non-life Insurance	10.72
Oil, Gas and Coal	6.29
Medical Equipment and Services	4.76
Finance and Credit Services	4.67
Technology Hardware and Equipment	4.57
Pharmaceuticals and Biotechnology	4.55
Health Care Providers	4.48
Leisure Goods	4.38
Aerospace and Defense	4.33
Banks	3.37
Investment Banking and Brokerage Services	2.28
Personal Goods	1.49
Real Estate Investment Trusts	1.37
Industrial Support Services	0.75
Travel and Leisure	0.73
Food Producers	0.48
General Industrials	0.05
	99.43

Geographical classification	%
United States of America	94.23
France	4.79
Russia	0.41
	99.43

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Shares				
381	ADYEN NV	EUR	765 048	777 812	1.89
38 474	AIRBUS SE	EUR	3 874 095	3 845 091	9.36
180	ALPHABET CLASS - A	USD	338 528	351 911	0.86
130	ALPHABET INC	USD	153 255	260 272	0.63
44 761	AMADEUS IT GROUP SA - A	EUR	2 328 513	2 537 949	6.17
686	AMAZON.COM INC	USD	1 807 863	1 975 951	4.81
49 404	ASR NEDERLAND NV	EUR	1 884 052	1 798 800	4.37
5 348	BOEING CO	USD	1 126 789	1 040 945	2.53
13 288	BOUYGUES SA	EUR	404 875	473 584	1.15
16 305	CIE DE SAINT-GOBAIN	EUR	522 751	856 013	2.08
3 046	CIGNA CORP	USD	639 831	630 075	1.53
33 634	COVESTRO AG	EUR	1 854 579	1 830 362	4.45
117 161	DEUTSCHE TELEKOM AG - REG	EUR	1 892 384	1 874 576	4.56
15 220	DUN & BRADSTREET HOLDINGS INC	USD	306 594	300 405	0.73
8 464	EBAY INC	USD	408 595	392 263	0.95
9 901	EIFFAGE SA	EUR	790 886	902 179	2.19
7 836	EUROFINS SCIENTIFIC SE	EUR	582 136	645 295	1.57
354 616	ING GROEP NV	EUR	3 683 353	3 769 568	9.18
138 171	KESKO OYJ - B	EUR	3 622 844	3 501 253	8.52
22 174	KONE OYJ - B	EUR	1 455 945	1 448 849	3.52
214 043	KONINKLIJKE KPN NV	EUR	605 314	613 447	1.49
1 109	NIKE INC - B	USD	119 904	122 176	0.30
3 743	NVIDIA CORP	USD	1 891 919	1 866 774	4.54
19 609	PROSUS NV	EUR	1 860 036	1 769 320	4.30
12 362	SAP SE	EUR	1 409 765	1 443 387	3.51
34 670	SIEMENS ENERGY AG	EUR	1 037 645	963 826	2.34
31 260	SIEMENS HEALTHINEERS AG	EUR	1 468 690	1 484 225	3.61
2 810	SINCH AB	SEK	440 023	369 228	0.90
2 615	THERMO FISHER SCIENTIFIC INC	USD	1 045 297	1 021 475	2.48
24 140	VINCI SA	EUR	1 792 447	2 206 396	5.37
	Total Shares		**40 113 956**	**41 073 407**	**99.89**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**40 113 956**	**41 073 407**	**99.89**
Total Investments			**40 113 956**	**41 073 407**	**99.89**

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

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	17.11
Aerospace and Defense	11.89
Construction and Materials	10.80
Banks	9.17
Personal Care, Drug and Grocery Stores	8.51
Telecommunications Service Providers	6.05
Retailers	4.81
Technology Hardware and Equipment	4.54
Chemicals	4.45
Non-life Insurance	4.37
Medical Equipment and Services	4.05
Pharmaceuticals and Biotechnology	3.61
Industrial Engineering	3.52
General Industrials	2.34
Industrial Support Services	1.89
Health Care Providers	1.53
Consumer Services	0.95
Personal Goods	0.30
	99.89

Geographical classification	%
Netherlands	30.59
United States of America	19.36
Germany	18.47
Finland	12.04
France	10.79
Spain	6.17
Luxembourg	1.57
Sweden	0.90
	99.89

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Shares				
42 814	ABN AMRO BANK NV	EUR	445 521	460 165	1.52
19 960	AGEAS SA/NV	EUR	1 011 972	1 005 186	3.33
27 916	AIRBUS SE	EUR	2 745 276	2 789 925	9.24
298	ALPHABET CLASS - A	USD	560 453	582 608	1.93
373	ALPHABET INC	USD	487 009	746 781	2.47
20 863	AMADEUS IT GROUP SA - A	EUR	1 163 285	1 182 932	3.92
486	AMAZON.COM INC	USD	1 179 898	1 399 872	4.63
1 633	AMERICAN EXPRESS CO	USD	199 885	208 025	0.69
18 742	ARCELORMITTAL SA	EUR	472 298	454 494	1.50
1 411	ARVINAS INC	USD	76 195	80 806	0.27
727	BAWAG GROUP AG	EUR	33 108	32 671	0.11
144	BLACKROCK INC	USD	97 180	98 006	0.32
153 739	DEUTSCHE TELEKOM AG - REG	EUR	2 483 192	2 459 824	8.14
59 429	EQUINOR ASA	NOK	988 151	1 007 181	3.33
52 481	FERROVIAL SA	EUR	1 238 845	1 240 651	4.11
9 545	GAZPROM PJSC - ADR REG	USD	41 082	48 018	0.16
272 599	ING GROEP NV	EUR	2 743 845	2 897 726	9.60
44 119	KBC GROUP NV	EUR	2 735 635	2 850 970	9.45
17 649	KESKO OYJ - B	EUR	461 572	447 226	1.48
7 000	KONE OYJ - B	EUR	462 266	457 380	1.51
30 595	KONINKLIJKE AHOLD DELHAIZE NV	EUR	684 257	685 022	2.27
11 877	LAS VEGAS SANDS CORP	USD	507 007	604 407	2.00
26 280	OTP BANK NYRT	HUF	995 082	982 900	3.25
7 226	PROSUS NV	EUR	678 955	652 002	2.16
6 637	QUALTRICS INTERNATIONAL INC - A	USD	229 100	205 925	0.68
6 185	SAP SE	EUR	746 530	722 161	2.39
6 699	SHOP APOTHEKE EUROPE NV	EUR	1 306 801	1 150 218	3.81
28 410	SIEMENS HEALTHINEERS AG	EUR	1 340 100	1 348 907	4.47
2 054	SINCH AB	SEK	270 711	269 891	0.89
54 817	TECHNIP ENERGIES NV	EUR	606 824	649 307	2.15
33 044	UNDER ARMOUR INC	USD	541 728	546 524	1.81
3 207	UNITEDHEALTH GROUP INC	USD	1 046 735	1 062 429	3.52
7 724	WENDEL SE	EUR	801 532	855 047	2.83
	Total Shares		**29 382 030**	**30 185 187**	**99.94**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**29 382 030**	**30 185 187**	**99.94**
Total Investments			**29 382 030**	**30 185 187**	**99.94**

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

Economic and Geographical Classification of Investments

Economic classification	%
Banks	23.93
Software and Computer Services	14.44
Aerospace and Defense	9.24
Telecommunications Service Providers	8.14
Personal Care, Drug and Grocery Stores	7.56
Oil, Gas and Coal	5.64
Pharmaceuticals and Biotechnology	4.73
Retailers	4.63
Construction and Materials	4.11
Health Care Providers	3.52
Life Insurance	3.33
Investment Banking and Brokerage Services	3.16
Travel and Leisure	2.00
Personal Goods	1.81
Industrial Engineering	1.51
Industrial Metals and Mining	1.50
Finance and Credit Services	0.69
	99.94

Geographical classification	%
Netherlands	30.75
United States of America	18.33
Germany	15.00
Belgium	12.77
Spain	8.02
Norway	3.33
Hungary	3.25
Finland	3.00
France	2.83
Luxembourg	1.50
Sweden	0.89
Russia	0.16
Austria	0.11
	99.94

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Shares				
30 250	AIR LIQUIDE SA (ISIN FR00140008A4)	EUR	2 858 625	4 238 630	2.58
75 830	AIRBUS SE	EUR	7 387 385	7 578 450	4.61
89 607	ALLISON TRANSMISSION HOLDINGS INC	USD	2 789 956	3 086 893	1.88
3 582	ALPHABET CLASS - A	USD	6 741 648	7 003 021	4.26
216 223	AMADEUS IT GROUP SA - A	EUR	12 503 800	12 259 844	7.45
2 515	AMAZON.COM INC	USD	6 455 204	7 244 194	4.40
325 008	ARCELORMITTAL SA	EUR	8 190 202	7 881 444	4.79
89 488	BNP PARIBAS SA	EUR	4 318 243	4 777 764	2.90
104 585	CIE DE SAINT-GOBAIN	EUR	3 063 818	5 490 713	3.34
9 964	COCA-COLA CO	USD	447 981	446 799	0.27
108 859	COVESTRO AG	EUR	6 002 485	5 924 107	3.60
131 022	DANONE SA	EUR	7 822 653	7 681 820	4.67
39 431	DEUTSCHE BOERSE AG	EUR	5 782 556	5 650 462	3.44
268 779	ENGIE SA LOYALTY BONUS 2023	EUR	3 655 394	3 324 796	2.02
8 197	EXOR NV	EUR	571 823	560 019	0.34
52 103	FERROVIAL SA	EUR	1 229 908	1 231 715	0.75
124 634	GAZPROM PJSC - ADR REG	USD	536 430	627 001	0.38
484	GENERAC HOLDINGS INC	USD	131 411	130 247	0.08
1 042	GENERAL MOTORS CO	USD	50 039	49 529	0.03
59 707	GREEN BRICK PARTNERS INC	USD	1 152 647	1 280 144	0.78
35 351	KBC GROUP NV	EUR	2 234 183	2 284 382	1.39
531 924	KESKO OYJ - B	EUR	13 947 048	13 478 954	8.18
216 566	KONINKLIJKE AHOLD DELHAIZE NV	EUR	4 843 499	4 848 913	2.95
25 000	L OREAL SA PRIME FIDELITY 2023	EUR	4 918 750	8 541 250	5.19
180 405	ORANGE SA	EUR	2 425 545	1 867 192	1.14
54 924	PERNOD RICARD SA	EUR	7 737 325	9 375 527	5.70
6 285	SAMPO OYJ - A	EUR	253 160	248 320	0.15
34 610	SANOFI	EUR	2 551 103	3 020 415	1.84
59 510	SAP SE	EUR	7 179 110	6 948 388	4.22
17 035	SHOP APOTHEKE EUROPE NV	EUR	3 352 488	2 924 910	1.78
115 813	SIEMENS HEALTHINEERS AG	EUR	5 462 899	5 498 801	3.34
17 113	TELIA CO AB	EUR	60 337	59 211	0.04
176 116	TOTAL SE	EUR	8 071 913	6 485 472	3.94
3 896	TWILIO INC - A	USD	1 261 048	1 190 355	0.72
32 151	UNITEDHEALTH GROUP INC	USD	10 493 787	10 651 120	6.48
14 286	VEOLIA ENVIRONNEMENT SA	EUR	257 005	378 436	0.23
2 092	WARNER MUSIC GROUP CORP - A	USD	61 133	65 968	0.04
	Total Shares		**156 802 541**	**164 335 206**	**99.90**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**156 802 541**	**164 335 206**	**99.90**
Total Investments			**156 802 541**	**164 335 206**	**99.90**

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

Economic and Geographical Classification of Investments

Economic classification	%
Personal Care, Drug and Grocery Stores	18.11
Software and Computer Services	16.66
Health Care Providers	6.48
Chemicals	6.18
Beverages	5.97
Pharmaceuticals and Biotechnology	5.18
Industrial Metals and Mining	4.79
Food Producers	4.67
Aerospace and Defense	4.61
Retailers	4.40
Oil, Gas and Coal	4.32
Banks	4.29
Construction and Materials	4.09
Investment Banking and Brokerage Services	3.85
Gas, Water and Multi-utilities	2.25
Industrial Transportation	1.88
Telecommunications Service Providers	1.17
Household Goods and Home Construction	0.78
Non-life Insurance	0.15
Media	0.04
Automobiles and Parts	0.03
	99.90

Geographical classification	%
France	33.54
United States of America	18.94
Germany	14.60
Netherlands	9.67
Finland	8.35
Spain	8.20
Luxembourg	4.79
Belgium	1.39
Russia	0.38
Sweden	0.04
	99.90

LYXOR Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market				
	Shares				
17 550	AALBERTS NV	EUR	769 919	790 628	0.21
300	ADYEN NV	EUR	603 750	612 450	0.16
30 250	AIR LIQUIDE SA (ISIN FR00140008A4)	EUR	2 858 625	4 238 630	1.14
275 934	AIRBUS SE	EUR	27 234 814	27 576 844	7.43
493 998	AMADEUS IT GROUP SA - A	EUR	28 343 218	28 009 687	7.54
4 857	AMAZON.COM INC	USD	12 933 223	13 990 081	3.76
407 585	ARCELORMITTAL SA	EUR	10 271 142	9 883 936	2.66
2 815	ASM INTERNATIONAL NV	EUR	742 597	711 914	0.19
283 174	BNP PARIBAS SA	EUR	13 436 606	15 118 660	4.07
116 479	CIE DE SAINT-GOBAIN	EUR	3 412 252	6 115 148	1.64
79 502	COCA-COLA CO	USD	3 574 406	3 564 976	0.96
191 251	COVESTRO AG	EUR	10 545 580	10 407 879	2.80
108 669	DANONE SA	EUR	6 726 611	6 371 263	1.71
40 233	DEUTSCHE BOERSE AG	EUR	5 900 169	5 765 389	1.55
1 080 193	DEUTSCHE TELEKOM AG - REG	EUR	17 447 277	17 283 088	4.65
36 060	DOW INC	USD	1 891 013	1 872 196	0.50
380 139	ENGIE SA LOYALTY BONUS 2023	EUR	5 118 209	4 702 319	1.26
736 482	EQUINOR ASA	NOK	12 269 625	12 481 622	3.36
50 000	ESSILORLUXOTTICA SA	EUR	5 667 393	6 920 000	1.86
11 881	EUROFINS SCIENTIFIC SE	EUR	926 362	978 400	0.26
184 455	FERROVIAL SA	EUR	4 356 827	4 360 516	1.17
165 980	GAZPROM PJSC - ADR REG	USD	822 414	835 002	0.22
108 714	GENERAL MOTORS CO	USD	5 220 685	5 167 482	1.39
6 808	IMCD NV	EUR	833 980	823 428	0.22
196 821	KESKO OYJ - B	EUR	5 160 647	4 987 444	1.34
231 201	KONINKLIJKE AHOLD DELHAIZE NV	EUR	5 170 810	5 176 590	1.39
25 000	L OREAL SA PRIME FIDELITY 2023	EUR	4 918 750	8 541 250	2.30
8 300	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	2 046 365	5 197 460	1.40
21 537	MICROSOFT CORP	USD	4 207 649	4 511 713	1.21
53 754	MMC NORILSK NICKEL PJSC - ADR	USD	1 482 962	1 515 097	0.41
1 081 041	MOL HUNGARIAN OIL AND GAS PL	HUF	5 953 472	6 213 397	1.67
170 754	NELES OYJ	EUR	1 900 492	2 068 685	0.56
4 449	NMC HEALTH PLC	GBP	-	-	0.00
410 076	NORDIC SEMICONDUCTOR ASA	NOK	7 926 846	8 446 383	2.27
61 170	NVIDIA CORP	USD	30 918 692	30 507 763	8.22
12 978	OMV AG	EUR	561 428	532 228	0.14
813 488	ORANGE SA	EUR	10 937 346	8 419 601	2.26
18 797	PROSUS NV	EUR	1 808 083	1 696 053	0.46
31 000	QIAGEN NV	EUR	1 353 770	1 256 430	0.34
216 768	RICHTER GEDEON NYRT	HUF	4 614 972	5 158 133	1.39
197 900	SAMPO OYJ - A	EUR	7 876 420	7 819 029	2.10
245 706	SANOFI	EUR	19 323 519	21 442 763	5.77
141 503	SAP SE	EUR	16 625 821	16 521 890	4.44
359 496	SIEMENS HEALTHINEERS AG	EUR	17 157 405	17 068 870	4.59

LYXOR Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
28 658	SOLVAY SA	EUR	2 968 969	3 032 016	0.82
96 366	TELIA CO AB	EUR	339 298	333 426	0.09
433 019	TENARIS SA	EUR	2 955 788	3 878 984	1.04
244 333	TOTAL SE	EUR	11 198 517	8 997 563	2.42
1 522	VERISIGN INC	USD	221 795	276 597	0.07
15 292	VINCI SA	EUR	1 119 642	1 397 689	0.38
43 536	WALT DISNEY CO	USD	7 019 792	6 727 502	1.81
	Total Shares		**357 675 947**	**370 306 094**	**99.60**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**357 675 947**	**370 306 094**	**99.60**
Total Investments			**357 675 947**	**370 306 094**	**99.60**

LYXOR Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	13.73
Pharmaceuticals and Biotechnology	12.09
Technology Hardware and Equipment	10.67
Telecommunications Service Providers	8.81
Oil, Gas and Coal	7.82
Aerospace and Defense	7.42
Personal Care, Drug and Grocery Stores	5.03
Chemicals	4.98
Industrial Metals and Mining	4.11
Banks	4.07
Retailers	3.76
Construction and Materials	3.19
Medical Equipment and Services	2.12
Non-life Insurance	2.10
Investment Banking and Brokerage Services	2.05
Food Producers	1.71
Personal Goods	1.40
Automobiles and Parts	1.39
Gas, Water and Multi-utilities	1.26
Beverages	0.96
Industrial Engineering	0.77
Industrial Support Services	0.16
	99.60

Geographical classification	%
France	26.22
Germany	18.03
United States of America	17.92
Netherlands	10.39
Spain	8.71
Norway	5.63
Finland	4.00
Luxembourg	3.96
Hungary	3.06
Belgium	0.82
Russia	0.63
Austria	0.14
Sweden	0.09
	99.60

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Shares				
36 493	ABN AMRO BANK NV	EUR	374 345	392 227	0.44
5 871	ADIDAS AG - REG - REG	EUR	1 586 931	1 507 966	1.69
41 761	AIRBUS SE	EUR	4 123 021	4 173 594	4.68
206	ALPHABET INC	USD	262 576	412 431	0.46
45 129	AMADEUS IT GROUP SA - A	EUR	2 307 766	2 558 814	2.87
2 677	AMAZON.COM INC	USD	6 997 681	7 710 820	8.66
31 945	ASR NEDERLAND NV	EUR	1 210 716	1 163 117	1.30
45 843	COVESTRO AG	EUR	2 527 783	2 494 776	2.80
421 000	DEUTSCHE TELEKOM AG - REG	EUR	6 799 992	6 736 000	7.56
89 255	ELISA OYJ	EUR	4 136 077	4 211 943	4.72
4 843	EOG RESOURCES INC	USD	275 623	296 261	0.33
158 250	FERROVIAL SA	EUR	3 695 138	3 741 030	4.19
19 707	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	1 298 691	1 303 815	1.46
74 992	INFINEON TECHNOLOGIES AG - REG	EUR	2 498 733	2 517 106	2.82
581 888	ING GROEP NV	EUR	6 106 123	6 185 469	6.94
2 033	INTUIT INC	USD	687 863	696 064	0.78
24 483	KONE OYJ - B	EUR	1 607 554	1 599 719	1.79
164 245	KONINKLIJKE AHOLD DELHAIZE NV	EUR	3 673 339	3 677 446	4.12
623 846	NEL ASA	NOK	2 000 649	1 508 248	1.69
38 233	NESTE OYJ	EUR	1 965 176	1 926 943	2.16
18 788	NOVO NORDISK A/S	DKK	1 150 649	1 144 588	1.28
251 726	ORKLA ASA	NOK	2 090 125	2 138 365	2.40
16 528	OTP BANK NYRT	HUF	629 900	618 165	0.69
68 347	PROCTER & GAMBLE CO	USD	7 428 592	7 575 060	8.50
30 632	PROSUS NV	EUR	3 064 732	2 763 925	3.10
16 409	SAFRAN SA	EUR	1 844 875	2 037 670	2.28
39 426	SAP SE	EUR	4 601 635	4 603 380	5.16
18 540	SCHNEIDER ELECTRIC SE	EUR	1 277 831	2 466 191	2.77
141 845	SIEMENS ENERGY AG	EUR	4 184 428	3 943 291	4.42
85 854	SIEMENS HEALTHINEERS AG	EUR	4 109 098	4 076 348	4.57
264 640	TENARIS SA	EUR	1 781 556	2 370 645	2.66
33 814	1&1 DRILLISCH AG	EUR	814 241	845 350	0.95
	Total Shares		**87 113 439**	**89 396 767**	**100.24**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**87 113 439**	**89 396 767**	**100.24**
Total Investments			**87 113 439**	**89 396 767**	**100.24**

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

Economic and Geographical Classification of Investments

Economic classification	%
Telecommunications Service Providers	13.23
Personal Care, Drug and Grocery Stores	12.63
Software and Computer Services	12.37
Retailers	8.65
Banks	8.07
Aerospace and Defense	6.96
General Industrials	6.11
Pharmaceuticals and Biotechnology	5.85
Technology Hardware and Equipment	5.59
Construction and Materials	4.19
Chemicals	2.80
Industrial Metals and Mining	2.66
Oil, Gas and Coal	2.49
Food Producers	2.40
Industrial Engineering	1.79
Personal Goods	1.69
Health Care Providers	1.46
Non-life Insurance	1.30
	100.24

Geographical classification	%
Germany	31.43
Netherlands	20.58
United States of America	18.72
Finland	8.68
Spain	7.06
France	5.05
Norway	4.09
Luxembourg	2.66
Denmark	1.28
Hungary	0.69
	100.24

LYXOR Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Shares				
23 828	ABN AMRO BANK NV	EUR	244 428	256 103	0.37
27 237	AIRBUS SE	EUR	2 734 196	2 722 066	3.92
618	ALPHABET INC	USD	723 481	1 237 294	1.78
39 088	AMADEUS IT GROUP SA - A	EUR	2 249 166	2 216 290	3.19
800	AMAZON.COM INC	USD	2 056 028	2 304 316	3.32
155 447	ARCELORMITTAL SA	EUR	3 422 943	3 769 590	5.43
7 658	ASM INTERNATIONAL NV	EUR	1 948 195	1 936 708	2.79
80 339	ASR NEDERLAND NV	EUR	2 972 543	2 925 143	4.21
213 272	AXA SA	EUR	4 186 333	5 017 224	7.22
27 503	BAWAG GROUP AG	EUR	1 216 733	1 235 985	1.78
54 637	BNP PARIBAS SA	EUR	2 636 508	2 917 069	4.20
11 167	COVESTRO AG	EUR	615 748	607 708	0.87
9 613	DANONE SA	EUR	610 426	563 610	0.81
7 943	DNB ASA	NOK	147 226	142 200	0.20
31 079	ENGIE SA LOYALTY BONUS 2023	EUR	434 640	384 447	0.55
194 886	EQUINOR ASA	NOK	3 154 696	3 302 855	4.75
28 849	ESSILORLUXOTTICA SA	EUR	3 192 142	3 992 702	5.75
107 375	FERROVIAL SA	EUR	2 537 155	2 538 345	3.65
15 141	GREEN BRICK PARTNERS INC	USD	292 298	324 630	0.47
307 840	ING GROEP NV	EUR	3 246 508	3 272 339	4.71
26 664	KESKO OYJ	EUR	639 936	634 603	0.91
149 429	KONECRANES OYJ	EUR	5 758 994	5 726 118	8.25
104 103	LUNDIN ENERGY AB	SEK	2 881 762	2 773 625	3.99
1 638	MICROSOFT CORP	USD	316 925	343 139	0.49
39 576	NELES OYJ	EUR	459 082	479 463	0.69
59 530	NORDEA BANK ABP	SEK	488 558	514 418	0.74
33 667	NOVO NORDISK A/S	DKK	1 960 121	2 051 036	2.95
8 238	ORSTED AS	DKK	1 071 923	999 418	1.44
18 634	OTP BANK NYRT	HUF	619 146	696 932	1.00
14 617	RENAULT SA	EUR	904 061	490 035	0.71
28 321	SANOFI	EUR	2 147 298	2 471 574	3.56
32 629	SCOR SE	EUR	1 141 131	878 046	1.26
6 644	SIGNIFY NV	EUR	264 763	314 328	0.45
51 816	TOTAL SE	EUR	2 428 796	1 908 124	2.75
1 613	UNITEDHEALTH GROUP INC	USD	526 468	534 362	0.77
176 834	VEOLIA ENVIRONNEMENT SA	EUR	3 257 282	4 684 333	6.74
106 525	VOLVO AB - B	SEK	2 158 155	2 164 721	3.12
	Total Shares		**65 645 794**	**69 330 899**	**99.79**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**65 645 794**	**69 330 899**	**99.79**
Total Investments			**65 645 794**	**69 330 899**	**99.79**

LYXOR Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Banks	13.01
Non-life Insurance	12.69
Oil, Gas and Coal	11.49
Industrial Transportation	11.36
Gas, Water and Multi-utilities	8.73
Pharmaceuticals and Biotechnology	6.51
Medical Equipment and Services	5.75
Software and Computer Services	5.46
Industrial Metals and Mining	5.43
Aerospace and Defense	3.92
Construction and Materials	3.65
Retailers	3.32
Technology Hardware and Equipment	3.24
Personal Care, Drug and Grocery Stores	0.91
Chemicals	0.87
Food Producers	0.81
Health Care Providers	0.77
Automobiles and Parts	0.71
Industrial Engineering	0.69
Household Goods and Home Construction	0.47
	99.79

Geographical classification	%
France	33.54
Netherlands	16.45
Finland	10.59
Sweden	7.11
Spain	6.84
United States of America	6.83
Luxembourg	5.43
Norway	4.96
Denmark	4.39
Austria	1.78
Hungary	1.00
Germany	0.87
	99.79

LYXOR Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Shares				
3 345	AGEAS SA/NV	EUR	143 868	168 454	2.30
11 605	ARCELORMITTAL SA	EUR	145 317	281 421	3.84
1 320	BECHTLE AG	EUR	217 998	223 542	3.05
3 970	BRENNTAG SE	EUR	268 010	296 480	4.04
2 417	CONTINENTAL AG	EUR	283 950	272 251	3.71
4 641	DAIMLER AG	EUR	354 155	343 666	4.69
30 033	DEUTSCHE BANK AG - REG	EUR	313 124	348 563	4.75
17 632	DEUTSCHE TELEKOM AG - REG	EUR	287 014	282 112	3.85
77 080	EDP - ENERGIAS DE PORTUGAL SA	EUR	369 059	356 264	4.86
25 087	E.ON SE	EUR	246 354	251 522	3.43
9 139	FRESENIUS SE & CO KGAA	EUR	354 136	373 602	5.10
690	INFINEON TECHNOLOGIES AG - REG	EUR	23 860	23 160	0.32
2 670	KNORR-BREMSE AG	EUR	282 774	272 340	3.71
11 186	KONINKLIJKE AHOLD DELHAIZE NV	EUR	253 698	250 455	3.42
1 482	LINDE PLC	EUR	354 198	352 271	4.81
4 737	OMV AG	EUR	147 196	194 264	2.65
16 303	PROSIEBENSAT.1 MEDIA SE	EUR	293 372	294 188	4.01
15 750	QIAGEN NV	EUR	678 225	638 348	8.71
5 677	SAMPO OYJ - A	EUR	191 485	224 298	3.06
4 238	SIEMENS AG - REG	EUR	589 862	588 319	8.02
19 565	SIEMENS ENERGY AG	EUR	586 354	543 907	7.42
21 015	UPM-KYMMENE OYJ	EUR	681 517	684 038	9.33
	Total Shares		**7 065 526**	**7 263 465**	**99.08**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**7 065 526**	**7 263 465**	**99.08**
Total Investments			**7 065 526**	**7 263 465**	**99.08**

LYXOR Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
General Industrials	15.44
Industrial Materials	9.33
Chemicals	8.85
Pharmaceuticals and Biotechnology	8.71
Automobiles and Parts	8.40
Telecommunications Service Providers	7.86
Health Care Providers	5.10
Electricity	4.86
Banks	4.75
Industrial Metals and Mining	3.84
Industrial Engineering	3.71
Gas, Water and Multi-utilities	3.43
Personal Care, Drug and Grocery Stores	3.42
Non-life Insurance	3.06
Software and Computer Services	3.05
Oil, Gas and Coal	2.65
Life Insurance	2.30
Technology Hardware and Equipment	0.32
	99.08

Geographical classification	%
Germany	56.11
Finland	12.39
Netherlands	12.12
Portugal	4.86
Ireland	4.81
Luxembourg	3.84
Austria	2.65
Belgium	2.30
	99.08

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
22 460	ACCIONA SA	EUR	1 992 202	3 249 962	1.04
5 383	ADYEN NV	EUR	10 967 851	10 989 395	3.52
43 645	AGEAS SA/NV	EUR	2 196 216	2 197 962	0.70
30 250	AIR LIQUIDE SA (ISIN FR00140008A4)	EUR	2 858 625	4 238 630	1.36
149 898	AIRBUS SE	EUR	14 582 901	14 980 806	4.80
348	ALTERYX INC	USD	33 041	23 633	0.01
64 661	AMADEUS IT GROUP SA - A	EUR	3 813 706	3 666 279	1.17
5 837	AMAZON.COM INC	USD	15 408 460	16 812 868	5.38
2 823	ASM INTERNATIONAL NV	EUR	652 395	713 937	0.23
36 240	BANK OF AMERICA CORP	USD	1 180 222	1 220 142	0.39
347 848	BNP PARIBAS SA	EUR	16 505 388	18 571 605	5.95
395 887	CARREFOUR SA	EUR	6 036 785	6 375 760	2.04
173 998	COVESTRO AG	EUR	9 594 250	9 468 971	3.03
115 129	DUN & BRADSTREET HOLDINGS INC	USD	2 263 722	2 272 358	0.73
8 088	ELI LILLY & CO	USD	1 298 078	1 227 981	0.39
441 010	ENGIE SA (ISIN FR0013215407)	EUR	5 997 736	5 455 294	1.75
116 778	ENGIE SA LOYALTY BONUS 2023	EUR	1 547 892	1 444 544	0.46
47 613	EQUINOR ASA	NOK	772 268	806 927	0.26
20 594	ESSILORLUXOTTICA SA	EUR	2 308 587	2 850 210	0.91
767	EUROFINS SCIENTIFIC SE	EUR	66 215	63 162	0.02
4 773	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	585 224	606 240	0.19
6 341	IMCD NV	EUR	779 943	766 944	0.25
267 101	INFINEON TECHNOLOGIES AG - REG	EUR	8 899 805	8 965 245	2.87
2 700 151	ING GROEP NV	EUR	28 843 680	28 702 606	9.18
10 482 766	KONINKLIJKE KPN NV	EUR	29 645 261	30 043 608	9.61
20 000	L OREAL SA PRIME FIDELITY 2023	EUR	3 935 000	6 833 000	2.19
42 000	LUKOIL PJSC - ADR	USD	2 381 269	2 675 328	0.86
15 000	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	3 698 250	9 393 000	3.01
53 680	MERCK & CO INC	USD	3 422 963	3 322 113	1.06
25 752	MICROSOFT CORP	USD	5 101 475	5 394 700	1.73
34 523	ORANGE SA	EUR	464 162	357 313	0.11
125 552	PEPSICO INC	USD	14 729 344	15 035 368	4.81
33 884	PERKINELMER INC	USD	3 759 440	3 648 765	1.17
158 802	PROSUS NV	EUR	16 006 218	14 328 704	4.59
246 196	QIAGEN NV	EUR	10 650 439	9 978 324	3.19
16 781	QUALTRICS INTERNATIONAL INC - A	USD	579 257	520 660	0.17
20 867	RANDSTAD NV	EUR	1 325 055	1 253 689	0.40
24 668	SANOFI	EUR	1 818 278	2 152 776	0.69
91 123	SAP SE	EUR	10 453 707	10 639 521	3.41
51 177	SIEMENS AG - REG	EUR	7 220 051	7 104 391	2.27
344 499	SIEMENS ENERGY AG	EUR	10 225 715	9 577 072	3.07
168 981	SIEMENS HEALTHINEERS AG	EUR	7 891 413	8 023 218	2.57
15 220	TELIA CO AB	EUR	52 635	52 661	0.02
35 164	TEXAS ROADHOUSE INC	USD	2 903 940	3 126 143	1.00

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
570 877	TOTAL SE	EUR	23 377 225	21 022 546	6.73
444	TRIMBLE INC	USD	15 938	30 244	0.01
2 825	TRIPADVISOR INC	USD	73 670	110 602	0.04
1 869	TWILIO INC - A	USD	544 487	571 040	0.18
4 408	VMWARE INC - A	USD	517 943	588 917	0.19
17 240	WALGREENS BOOTS ALLIANCE INC	USD	792 972	760 462	0.24
10 914	WYNN RESORTS LTD	USD	1 262 297	1 164 112	0.37
	Total Shares		**302 033 596**	**313 379 738**	**100.32**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**302 033 596**	**313 379 738**	**100.32**
Total Investments			**302 033 596**	**313 379 738**	**100.32**

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

Economic and Geographical Classification of Investments

Economic classification	%
Banks	15.53
Software and Computer Services	12.36
Telecommunications Service Providers	9.75
Pharmaceuticals and Biotechnology	7.91
Oil, Gas and Coal	7.84
General Industrials	5.74
Retailers	5.38
Beverages	4.81
Aerospace and Defense	4.80
Chemicals	4.63
Personal Care, Drug and Grocery Stores	4.47
Industrial Support Services	3.52
Technology Hardware and Equipment	3.10
Personal Goods	3.01
Gas, Water and Multi-utilities	2.21
Travel and Leisure	1.41
Electronic and Electrical Equipment	1.18
Construction and Materials	1.04
Medical Equipment and Services	0.93
Life Insurance	0.70
	100.32

Geographical classification	%
Netherlands	35.77
France	25.19
United States of America	18.07
Germany	17.22
Spain	2.21
Russia	0.86
Belgium	0.70
Norway	0.26
Luxembourg	0.02
Sweden	0.02
	100.32

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Shares				
51 464	ABN AMRO BANK NV	EUR	536 468	553 135	1.80
13 666	AIRBUS SE	EUR	1 370 783	1 365 780	4.44
45 171	AMADEUS IT GROUP SA - A	EUR	2 740 975	2 561 195	8.31
16 574	ARKEMA SA	EUR	1 374 316	1 723 696	5.60
17 952	BHG GROUP AB	SEK	280 093	286 943	0.93
41 593	BRIDGESTONE CORP	JPY	1 404 055	1 383 574	4.49
42 363	CIE DE SAINT-GOBAIN	EUR	1 275 974	2 224 057	7.22
47 729	DEUTSCHE TELEKOM AG - REG	EUR	770 919	763 664	2.48
40 452	DNB ASA	NOK	747 191	724 192	2.35
19 052	ENGIE SA LOYALTY BONUS 2023	EUR	266 442	235 673	0.77
8 135	EUROFINS SCIENTIFIC SE	EUR	604 349	669 917	2.18
1 920	FAST RETAILING CO LTD	JPY	1 397 503	1 309 024	4.25
62 068	FERROVIAL SA	EUR	1 464 805	1 467 288	4.77
133 348	ING GROEP NV	EUR	1 398 554	1 417 489	4.60
3 927	KAO CORP	JPY	214 933	209 122	0.68
22 009	KBC GROUP NV	EUR	1 375 472	1 422 222	4.62
2 939	KERING SA	EUR	1 285 813	1 958 843	6.36
13 412	KONE OYJ - B	EUR	880 632	876 340	2.85
52 231	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 168 146	1 169 452	3.80
4 910	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	1 639 198	3 074 642	9.98
2 928	NINTENDO CO LTD	JPY	1 427 240	1 395 003	4.53
12 655	RENAULT SA	EUR	782 712	424 259	1.38
22 658	SHISEIDO CO LTD	JPY	1 403 648	1 365 183	4.43
2 504	SHOP APOTHEKE EUROPE NV	EUR	470 752	429 937	1.40
3 752	SIEMENS AG - REG	EUR	517 176	520 853	1.69
9 976	SIEMENS HEALTHINEERS AG	EUR	458 846	473 660	1.54
46 176	TELIA CO AB	EUR	160 188	159 769	0.52
15 539	TOTAL SE	EUR	728 384	572 224	1.86
	Total Shares		**28 145 567**	**30 737 136**	**99.83**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**28 145 567**	**30 737 136**	**99.83**
Total Investments			**28 145 567**	**30 737 136**	**99.83**

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

Economic and Geographical Classification of Investments

Economic classification	%
Banks	13.36
Construction and Materials	11.98
Retailers	10.61
Personal Care, Drug and Grocery Stores	10.31
Personal Goods	9.99
Software and Computer Services	8.32
Automobiles and Parts	5.87
Chemicals	5.60
Leisure Goods	4.53
Aerospace and Defense	4.44
Telecommunications Service Providers	3.00
Industrial Engineering	2.85
General Industrials	2.62
Medical Equipment and Services	2.18
Oil, Gas and Coal	1.86
Pharmaceuticals and Biotechnology	1.54
Gas, Water and Multi-utilities	0.77
	99.83

Geographical classification	%
France	33.17
Japan	18.39
Netherlands	16.03
Spain	13.08
Germany	5.71
Belgium	4.62
Finland	2.85
Norway	2.35
Luxembourg	2.18
Sweden	1.45
	99.83

LYXOR Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Shares				
2 050	ABN AMRO BANK NV	EUR	17 450	22 033	0.27
1 286	ADIDAS AG - REG - REG	EUR	332 881	330 309	3.99
299	AGEAS SA/NV	EUR	15 207	15 058	0.18
7 800	AIRBUS SE	EUR	771 037	779 532	9.44
45 548	APA GROUP	AUD	273 171	293 142	3.55
7 143	ASR NEDERLAND NV	EUR	270 720	260 077	3.15
6 715	COVESTRO AG	EUR	370 265	365 430	4.42
7 614	DAIICHI SANKYO CO LTD	JPY	179 773	161 271	1.95
34 075	DEUTSCHE BANK AG - REG	EUR	335 673	395 474	4.78
23 934	DEUTSCHE TELEKOM AG - REG	EUR	384 559	382 944	4.63
5 072	EXOR NV	EUR	362 141	346 519	4.19
1 092	FAST RETAILING CO LTD	JPY	794 201	744 507	9.00
2 629	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	157 845	173 935	2.10
2 631	HASEKO CORP	JPY	32 409	29 293	0.35
107	IMCD NV	EUR	13 081	12 942	0.16
71 395	ING GROEP NV	EUR	759 090	758 928	9.18
299	KBC GROUP NV	EUR	19 268	19 321	0.23
657	KERING SA	EUR	314 954	437 891	5.30
14 669	KESKO OYJ - B	EUR	384 381	371 712	4.50
232	KONE OYJ - B	EUR	16 676	15 159	0.18
143 462	KONINKLIJKE KPN NV	EUR	405 711	411 162	4.97
2 277	MAEDA ROAD CONSTRUCTION CO LTD	JPY	38 640	36 340	0.44
6 575	NOKIA OYJ	EUR	25 412	25 922	0.31
469	NOKIAN RENKAAT OYJ	EUR	14 483	14 530	0.18
671	PROSIEBENSAT.1 MEDIA SE	EUR	11 843	12 108	0.15
3 878	PROSUS NV	EUR	366 859	349 912	4.23
3 841	SAMPO OYJ - A	EUR	151 626	151 758	1.84
3 218	SAP SE	EUR	373 417	375 734	4.54
4 335	SHISEIDO CO LTD	JPY	268 550	261 191	3.16
12 562	SIEMENS ENERGY AG	EUR	379 498	349 224	4.22
8 033	SIEMENS HEALTHINEERS AG	EUR	375 141	381 407	4.61
	Total Shares		**8 215 962**	**8 284 765**	**100.20**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**8 215 962**	**8 284 765**	**100.20**
Total Investments			**8 215 962**	**8 284 765**	**100.20**

LYXOR Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Banks	14.47
Retailers	14.31
Telecommunications Service Providers	9.75
Aerospace and Defense	9.43
Software and Computer Services	8.78
Personal Care, Drug and Grocery Stores	7.65
Pharmaceuticals and Biotechnology	6.56
Non-life Insurance	4.98
Chemicals	4.58
General Industrials	4.22
Investment Banking and Brokerage Services	4.19
Personal Goods	3.99
Oil, Gas and Coal	3.55
Health Care Providers	2.10
Construction and Materials	0.79
Telecommunications Equipment	0.31
Automobiles and Parts	0.18
Industrial Engineering	0.18
Life Insurance	0.18
	100.20

Geographical classification	%
Netherlands	35.56
Germany	33.46
Japan	14.91
Finland	7.00
France	5.30
Australia	3.55
Belgium	0.42
	100.20

LYXOR Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Shares				
11 401	ABN AMRO BANK NV	EUR	123 176	122 538	0.09
1 694	ADYEN NV	EUR	3 182 129	3 458 301	2.58
124 742	AIRBUS SE	EUR	11 878 865	12 466 716	9.31
1 684	ALPHABET INC	USD	2 473 002	3 371 525	2.52
169 500	AMADEUS IT GROUP SA - A	EUR	9 951 242	9 610 650	7.18
3 149	AMAZON.COM INC	USD	8 216 232	9 070 366	6.78
11 728	ASANA INC - A	USD	323 798	324 620	0.24
16 418	ATOS SE	EUR	1 140 200	929 587	0.69
27 540	BAYERISCHE MOTOREN WERKE AG	EUR	2 376 977	2 296 836	1.72
33 240	CAPGEMINI SE	EUR	3 318 613	5 065 776	3.79
2 743	CIGNA CORP	USD	576 184	567 399	0.42
12 414	CORPORATE OFFICE PROPERTIES TRUST	USD	282 068	289 158	0.22
108 833	COVESTRO AG	EUR	6 001 052	5 922 692	4.43
25 982	DASSAULT SYSTEMES SE	EUR	3 138 401	5 013 227	3.75
419 423	DEUTSCHE TELEKOM AG - REG	EUR	6 774 520	6 710 768	5.01
102 360	DNB ASA	NOK	1 890 697	1 832 499	1.37
10 270	EOG RESOURCES INC	USD	584 483	628 246	0.47
30 982	EXOR NV	EUR	2 213 070	2 116 690	1.58
75 196	FERROVIAL SA	EUR	1 777 633	1 777 633	1.33
19 516	FIRST INDUSTRIAL REALTY TRUST INC	USD	772 408	806 871	0.60
212 600	GAZPROM PJSC - ADR REG	USD	886 016	1 069 534	0.80
61 287	GRIFOLS SA (ISIN ES0171996095)	EUR	949 949	903 983	0.68
1 718	ILIAD SA	EUR	179 273	259 418	0.19
576 061	ING GROEP NV	EUR	6 193 808	6 123 528	4.58
904	INTUIT INC	USD	310 601	309 514	0.23
238 202	KESKO OYJ - B	EUR	6 245 656	6 036 039	4.51
21 163	KRAFT HEINZ CO	USD	722 713	725 885	0.54
87 550	LANXESS	EUR	5 330 611	5 359 811	4.01
5 894	MICROSOFT CORP	USD	1 190 175	1 234 714	0.92
1 226 936	NEL ASA	NOK	3 595 293	2 966 316	2.22
37 848	NESTE OYJ	EUR	1 945 387	1 907 539	1.43
29 600	PROSUS NV	EUR	2 804 503	2 670 808	2.00
37 404	RAYTHEON TECHNOLOGIES CORP	USD	2 460 372	2 586 401	1.93
84 061	SAMPO OYJ - A	EUR	3 345 628	3 321 250	2.48
74 032	SAP SE	EUR	8 463 317	8 643 976	6.46
211 516	SIEMENS ENERGY AG	EUR	6 088 376	5 880 145	4.39
128 635	SIEMENS HEALTHINEERS AG	EUR	6 012 511	6 107 590	4.56
13 313	UNITEDHEALTH GROUP INC	USD	4 345 239	4 410 387	3.30
6 392	WORLDLINE SA	EUR	-	521 779	0.39
	Total Shares		**128 064 178**	**133 420 715**	**99.70**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**128 064 178**	**133 420 715**	**99.70**
Total Investments			**128 064 178**	**133 420 715**	**99.70**

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

LYXOR Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	28.37
Aerospace and Defense	11.25
Chemicals	8.43
Retailers	6.78
General Industrials	6.61
Banks	6.04
Pharmaceuticals and Biotechnology	5.24
Telecommunications Service Providers	5.01
Personal Care, Drug and Grocery Stores	4.51
Health Care Providers	3.72
Oil, Gas and Coal	2.69
Industrial Support Services	2.58
Non-life Insurance	2.48
Automobiles and Parts	1.72
Investment Banking and Brokerage Services	1.58
Construction and Materials	1.33
Real Estate Investment Trusts	0.82
Food Producers	0.54
	99.70

Geographical classification	%
Germany	30.57
Netherlands	20.14
United States of America	18.18
Spain	9.19
France	8.81
Finland	8.42
Norway	3.59
Russia	0.80
	99.70

LYXOR Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Shares				
67 216	AGEAS SA/NV	EUR	3 382 309	3 384 998	2.46
119 580	AIRBUS SE	EUR	11 923 227	11 950 825	8.67
807	ALPHABET INC	USD	1 051 457	1 615 689	1.17
37 616	AMADEUS IT GROUP SA - A	EUR	2 282 539	2 132 827	1.55
80	AMAZON.COM INC	USD	198 791	230 432	0.17
3 582	ANTHEM INC	USD	1 034 653	1 128 904	0.82
4 951	ASM INTERNATIONAL NV	EUR	1 123 435	1 252 108	0.91
156 459	ASR NEDERLAND NV	EUR	5 929 796	5 696 672	4.13
56 937	AT HOME GROUP INC	USD	1 149 521	1 493 662	1.08
59 078	BNP PARIBAS SA	EUR	2 850 809	3 154 174	2.29
7 741	CITRIX SYSTEMS INC	USD	875 098	796 414	0.58
108 765	COVESTRO AG	EUR	5 997 302	5 918 991	4.29
385 630	DEUTSCHE TELEKOM AG - REG	EUR	6 201 213	6 170 080	4.48
48 776	EDISON INTERNATIONAL	USD	2 413 139	2 408 816	1.75
190 961	ENGIE SA LOYALTY BONUS 2023	EUR	2 597 070	2 362 188	1.71
37 500	ESSILORLUXOTTICA SA	EUR	4 203 750	5 190 000	3.77
68 255	EXOR NV	EUR	4 848 835	4 663 182	3.38
80 562	GAZPROM PJSC - ADR REG	USD	346 743	405 286	0.29
110 386	GENERAL MILLS INC	USD	5 590 554	5 580 738	4.05
1 187 839	ING GROEP NV	EUR	12 748 689	12 626 729	9.16
22 097	INTUIT INC	USD	7 476 496	7 565 625	5.49
13 368	JPMORGAN CHASE & CO	USD	1 673 042	1 708 035	1.24
245 000	KESKO OYJ - B	EUR	6 423 900	6 208 300	4.50
30 674	KONE OYJ - B	EUR	2 081 010	2 004 239	1.45
1 284 428	KONINKLIJKE KPN NV	EUR	3 632 362	3 681 171	2.67
13 842	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	3 412 745	8 667 860	6.29
4 843	MICROSOFT CORP	USD	951 916	1 014 544	0.74
28 105	NOKIAN RENKAAT OYJ	EUR	885 308	870 693	0.63
267 484	ORANGE SA	EUR	3 478 249	2 768 459	2.01
26 382	PROSUS NV	EUR	2 569 607	2 380 448	1.73
98 109	SAMPO OYJ - A	EUR	3 867 457	3 876 287	2.81
25 351	SANOFI	EUR	1 868 622	2 212 382	1.61
45 693	SAP SE	EUR	5 349 235	5 335 115	3.87
230 550	SIEMENS ENERGY AG	EUR	6 955 179	6 409 290	4.65
8 996	SILVERGATE CAPITAL CORP - A	USD	827 109	801 255	0.58
88 142	TOTAL SE	EUR	4 039 804	3 245 829	2.36
2 556	WORKDAY INC	USD	374 163	524 449	0.38
122	ZEBRA TECHNOLOGIES CORP - A	USD	27 536	49 430	0.04
	Total Shares		**132 642 670**	**137 486 126**	**99.76**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**132 642 670**	**137 486 126**	**99.76**
Total Investments			**132 642 670**	**137 486 126**	**99.76**

LYXOR Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	15.50
Banks	13.27
Telecommunications Service Providers	9.16
Aerospace and Defense	8.67
Non-life Insurance	6.95
Personal Goods	6.29
General Industrials	4.65
Personal Care, Drug and Grocery Stores	4.50
Chemicals	4.29
Food Producers	4.05
Medical Equipment and Services	3.77
Investment Banking and Brokerage Services	3.38
Oil, Gas and Coal	2.65
Life Insurance	2.46
Electricity	1.75
Gas, Water and Multi-utilities	1.71
Pharmaceuticals and Biotechnology	1.61
Industrial Engineering	1.45
Consumer Services	1.08
Technology Hardware and Equipment	0.91
Health Care Providers	0.82
Automobiles and Parts	0.63
Retailers	0.17
Electronic and Electrical Equipment	0.04
	99.76

Geographical classification	%
Netherlands	30.66
France	20.03
United States of America	18.08
Germany	17.29
Finland	9.40
Belgium	2.46
Spain	1.55
Russia	0.29
	99.76

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Shares				
17 137	ABN AMRO BANK NV	EUR	180 898	184 188	0.14
2 984	ADYEN NV	EUR	6 189 637	6 091 836	4.63
240 587	AGEAS SA/NV	EUR	12 106 339	12 115 962	9.19
63 210	AIRBUS SE	EUR	6 392 754	6 317 207	4.80
347	ALPHABET CLASS - A	USD	658 006	678 405	0.52
1 465	ALPHABET INC	USD	2 075 393	2 933 067	2.23
66 657	AMADEUS IT GROUP SA - A	EUR	3 971 787	3 779 452	2.87
1 809	AMAZON.COM INC	USD	4 801 314	5 210 635	3.96
65 701	BANK OF AMERICA CORP	USD	2 102 922	2 212 046	1.68
26 152	CIGNA CORP	USD	5 493 388	5 409 627	4.11
105 102	COVESTRO AG	EUR	5 795 324	5 719 651	4.34
536 256	DEUTSCHE TELEKOM AG - REG	EUR	8 661 607	8 580 096	6.52
33 253	EXOR NV	EUR	2 362 293	2 271 845	1.73
33 391	FERROVIAL SA	EUR	787 541	789 363	0.60
48 910	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	2 936 556	3 235 886	2.46
801 935	ING GROEP NV	EUR	8 534 192	8 524 569	6.47
2 151	KESKO OYJ	EUR	51 732	51 194	0.04
49 872	KONE OYJ - B	EUR	3 274 596	3 258 636	2.47
271 263	KONINKLIJKE AHOLD DELHAIZE NV	EUR	6 066 797	6 073 579	4.61
2 122 602	KONINKLIJKE KPN NV	EUR	6 002 718	6 083 377	4.62
3 460	L3HARRIS TECHNOLOGIES INC	USD	544 580	601 375	0.46
2 438	NETFLIX INC	USD	1 065 168	1 039 907	0.79
11 652	NVIDIA CORP	USD	5 889 563	5 811 287	4.41
62 564	PROSUS NV	EUR	5 913 549	5 645 150	4.29
91 226	SAP SE	EUR	10 349 792	10 651 549	8.08
1 787	SHOP APOTHEKE EUROPE NV	EUR	325 949	306 828	0.23
205 591	SIEMENS ENERGY AG	EUR	6 044 419	5 715 430	4.34
186 601	SIEMENS HEALTHINEERS AG	EUR	8 780 948	8 859 816	6.73
3 194	SINCH AB	SEK	441 098	419 685	0.32
82 248	STELLANTIS NV	EUR	1 176 804	1 135 680	0.86
10 229	WALT DISNEY CO	USD	1 670 420	1 580 660	1.20
	Total Shares		**130 648 084**	**131 287 988**	**99.70**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**130 648 084**	**131 287 988**	**99.70**
Total Investments			**130 648 084**	**131 287 988**	**99.70**

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

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	18.30
Telecommunications Service Providers	13.13
Life Insurance	9.20
Banks	8.29
Pharmaceuticals and Biotechnology	6.73
Health Care Providers	6.57
Personal Care, Drug and Grocery Stores	4.88
Aerospace and Defense	4.80
Industrial Support Services	4.63
Technology Hardware and Equipment	4.41
Chemicals	4.34
General Industrials	4.34
Retailers	3.96
Industrial Engineering	2.47
Investment Banking and Brokerage Services	1.73
Automobiles and Parts	0.86
Construction and Materials	0.60
Telecommunications Equipment	0.46
	99.70

Geographical classification	%
Germany	32.47
Netherlands	32.38
United States of America	19.35
Belgium	9.20
Spain	3.47
Finland	2.51
Sweden	0.32
	99.70

LYXOR Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Shares				
108 219	AGEAS SA/NV	EUR	5 445 580	5 449 909	5.80
89 652	AIRBUS SE	EUR	9 087 374	8 959 820	9.55
602	ALPHABET CLASS - A	USD	1 132 190	1 176 946	1.25
1 674	ALPHABET INC	USD	2 135 636	3 351 504	3.57
114 566	AMADEUS IT GROUP SA - A	EUR	6 912 761	6 495 891	6.93
1 520	AMAZON.COM INC	USD	3 972 464	4 378 201	4.66
7 123	ASM INTERNATIONAL NV	EUR	1 834 023	1 801 407	1.92
82 346	ASR NEDERLAND NV	EUR	3 147 264	2 998 218	3.19
33 184	COVESTRO AG	EUR	1 829 766	1 805 873	1.92
17 773	DANONE SA	EUR	1 100 149	1 042 031	1.11
368 598	DEUTSCHE TELEKOM AG - REG	EUR	5 945 748	5 897 568	6.28
35 710	DUN & BRADSTREET HOLDINGS INC	USD	718 213	704 826	0.75
169 914	ENGIE SA (ISIN FR0013215407)	EUR	2 310 830	2 101 836	2.24
5 898	EOG RESOURCES INC	USD	335 665	360 798	0.38
9 534	ESSILORLUXOTTICA SA	EUR	1 068 761	1 319 506	1.40
182 111	FERROVIAL SA	EUR	4 283 251	4 305 104	4.58
210 400	GAZPROM PJSC - ADR REG	USD	876 847	1 058 467	1.13
22 818	GREEN BRICK PARTNERS INC	USD	440 503	489 228	0.52
356 121	ING GROEP NV	EUR	3 539 190	3 785 566	4.03
39 017	KONE OYJ - B	EUR	2 561 856	2 549 371	2.71
21 166	KRAFT HEINZ CO	USD	722 815	725 988	0.77
4 026	MICROSOFT CORP	USD	786 553	843 393	0.90
32 710	NIKE INC - B	USD	3 536 560	3 603 589	3.84
97 883	ORANGE SA	EUR	1 316 037	1 013 089	1.08
45 588	PROSUS NV	EUR	4 413 249	4 113 405	4.38
4 505	QUALTRICS INTERNATIONAL INC - A	USD	126 530	139 776	0.15
16 406	RENAULT SA	EUR	920 869	550 011	0.59
14 997	SANOFI	EUR	1 105 429	1 308 788	1.39
37 984	SAP SE	EUR	4 435 474	4 435 012	4.72
148 925	SIEMENS ENERGY AG	EUR	4 489 288	4 140 115	4.41
92 247	SIEMENS HEALTHINEERS AG	EUR	4 358 463	4 379 888	4.66
89 578	SUEZ SA	EUR	1 019 545	1 779 019	1.89
46 109	TOTAL SE	EUR	2 113 333	1 697 964	1.81
87 244	VEOLIA ENVIRONNEMENT SA	EUR	1 591 817	2 311 094	2.46
13 675	VINCI SA	EUR	1 001 304	1 249 895	1.33
	Total Shares		**90 615 337**	**92 323 096**	**98.30**
	Supranationals, Governments and Local Public Authorities, Debt Instruments				
101 473	ELECTRICITE DE FRANCE PRIME DE FIDÉLITÉ 2023 FRN	EUR	-	1 229 853	1.31
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**-**	**1 229 853**	**1.31**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**90 615 337**	**93 552 949**	**99.61**
Total Investments			**90 615 337**	**93 552 949**	**99.61**

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

LYXOR Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	22.65
Aerospace and Defense	9.54
Telecommunications Service Providers	7.36
Gas, Water and Multi-utilities	6.59
Pharmaceuticals and Biotechnology	6.06
Construction and Materials	5.91
Life Insurance	5.80
Retailers	4.66
General Industrials	4.41
Banks	4.03
Personal Goods	3.84
Oil, Gas and Coal	3.32
Non-life Insurance	3.19
Industrial Engineering	2.71
Chemicals	1.92
Technology Hardware and Equipment	1.92
Food Producers	1.88
Medical Equipment and Services	1.40
Governments	1.31
Automobiles and Parts	0.59
Household Goods and Home Construction	0.52
	99.61

Geographical classification	%
Netherlands	23.06
Germany	22.00
United States of America	16.80
France	16.61
Spain	11.50
Belgium	5.80
Finland	2.71
Russia	1.13
	99.61

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Shares				
139 305	AIRBUS SE	EUR	13 827 711	13 922 142	9.16
819	ALPHABET CLASS - A	USD	1 540 304	1 601 193	1.05
186 791	AMADEUS IT GROUP SA - A	EUR	10 843 901	10 591 050	6.97
1 952	AMAZON.COM INC	USD	5 027 302	5 622 532	3.70
154 173	ASR NEDERLAND NV	EUR	5 892 492	5 613 439	3.69
24 682	BAYERISCHE MOTOREN WERKE AG	EUR	2 130 303	2 058 479	1.35
12 664	BERKSHIRE HATHAWAY INC - B	USD	2 786 328	2 892 479	1.90
27 972	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	2 663 130	3 366 430	2.21
124 361	COVESTRO AG	EUR	6 857 266	6 767 726	4.45
370 256	DEUTSCHE TELEKOM AG - REG	EUR	5 980 375	5 924 096	3.90
328 361	EQUINOR ASA	NOK	5 463 265	5 564 940	3.66
209 428	FERROVIAL SA	EUR	4 856 769	4 950 878	3.26
299 800	GAZPROM PJSC - ADR REG	USD	1 249 424	1 508 215	0.99
42 660	ISS A/S	DKK	672 801	673 747	0.44
352 400	KESKO OYJ - B	EUR	9 239 928	8 929 816	5.87
350	KEYSIGHT TECHNOLOGIES INC	USD	22 578	41 969	0.03
252 254	KONINKLIJKE AHOLD DELHAIZE NV	EUR	5 641 661	5 647 967	3.71
163 313	MGM RESORTS INTERNATIONAL	USD	5 479 694	5 524 261	3.63
22 485	MICROSOFT CORP	USD	4 361 200	4 710 307	3.10
940 504	NEL ASA	NOK	2 874 820	2 273 820	1.50
627 381	NELES OYJ	EUR	6 982 751	7 600 721	5.00
88 839	NOVO NORDISK A/S	DKK	5 172 281	5 412 183	3.56
13 027	NVIDIA CORP	USD	6 584 564	6 497 051	4.27
156 051	PROSUS NV	EUR	14 727 220	14 080 481	9.26
8 068	RAYTHEON TECHNOLOGIES CORP	USD	530 699	557 884	0.37
30 493	RENAULT SA	EUR	1 499 476	1 022 278	0.67
58 965	SAP SE	EUR	7 097 232	6 884 753	4.53
146 705	SIEMENS HEALTHINEERS AG	EUR	6 949 841	6 965 553	4.58
32 038	SOLVAY SA	EUR	3 319 137	3 389 620	2.23
52 872	VALEO SA	EUR	1 438 348	1 424 372	0.94
	Total Shares		**151 712 801**	**152 020 382**	**99.98**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**151 712 801**	**152 020 382**	**99.98**
Total Investments			**151 712 801**	**152 020 382**	**99.98**

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

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	24.90
Personal Care, Drug and Grocery Stores	9.59
Aerospace and Defense	9.52
Pharmaceuticals and Biotechnology	8.14
Chemicals	6.68
Non-life Insurance	5.59
Automobiles and Parts	5.18
Industrial Engineering	5.00
Oil, Gas and Coal	4.65
Technology Hardware and Equipment	4.27
Telecommunications Service Providers	3.90
Retailers	3.70
Travel and Leisure	3.63
Construction and Materials	3.26
General Industrials	1.50
Industrial Support Services	0.44
Electronic and Electrical Equipment	0.03
	99.98

Geographical classification	%
Netherlands	25.83
Germany	18.81
United States of America	18.05
Finland	10.87
Spain	10.22
Norway	5.16
Denmark	4.00
France	3.82
Belgium	2.23
Russia	0.99
	99.98

LYXOR Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Shares				
1 859 505	ACERINOX SA	EUR	17 327 656	21 467 985	2.47
97 371	AIR LIQUIDE SA (ISIN FR00140008A4)	EUR	9 201 560	13 643 625	1.57
765 924	AIRBUS SE	EUR	76 815 260	76 546 444	8.79
456 624	AMADEUS IT GROUP SA - A	EUR	26 396 061	25 890 581	2.98
4 661	AMAZON.COM INC	USD	12 392 985	13 425 523	1.54
903 778	ARCELORMITTAL SA	EUR	19 901 192	21 916 617	2.52
36 029	ASM INTERNATIONAL NV	EUR	9 165 778	9 111 734	1.05
335 433	BAWAG GROUP AG	EUR	14 839 556	15 074 359	1.73
702 191	BNP PARIBAS SA	EUR	28 911 425	37 489 977	4.31
395 313	CIE DE SAINT-GOBAIN	EUR	11 580 694	20 753 933	2.39
280 611	COVESTRO AG	EUR	15 472 891	15 270 851	1.76
935 773	CREDIT AGRICOLE SA	EUR	9 456 819	12 045 270	1.38
166 652	DANONE SA	EUR	10 315 759	9 770 807	1.12
576 106	DNB ASA	NOK	10 327 719	10 313 734	1.19
550 071	ENGIE SA LOYALTY BONUS 2023	EUR	7 432 558	6 804 378	0.78
742 061	EQUINOR ASA	NOK	12 056 384	12 576 173	1.45
95 782	ESSILORLUXOTTICA SA	EUR	10 737 162	13 256 229	1.52
477 818	EUROFINS SCIENTIFIC SE	EUR	39 764 014	39 348 312	4.51
48 416	FERROVIAL SA	EUR	1 059 826	1 144 554	0.13
361 794	GJENSIDIGE FORSIKRING ASA	NOK	7 026 719	6 853 228	0.79
57 224	ING GROEP NV	EUR	581 648	608 291	0.07
599 088	KESKO OYJ - B	EUR	15 708 087	15 180 890	1.74
131 432	KONECRANES OYJ	EUR	5 065 389	5 036 474	0.58
1 192 194	KONINKLIJKE AHOLD DELHAIZE NV	EUR	26 663 419	26 693 224	3.07
42 963	L OREAL SA PRIME FIDELITY 2023	EUR	8 452 970	14 678 309	1.69
1 162 131	LUNDIN ENERGY AB	SEK	31 564 246	30 962 759	3.56
40 379	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	9 955 442	25 285 330	2.91
431 103	MAGNIT PJSC - SP GDR REGS	USD	5 082 645	5 044 098	0.58
2 130	MICROSOFT CORP	USD	412 119	446 207	0.05
726 576	NATIXIS SA	EUR	3 196 865	2 952 805	0.34
562 165	NEL ASA	NOK	1 563 769	1 359 125	0.16
3 706 304	NORDEA BANK ABP	SEK	31 816 824	32 027 360	3.68
933 587	NORDIC SEMICONDUCTOR ASA	NOK	18 046 411	19 229 200	2.21
392 498	NOVO NORDISK A/S	DKK	22 881 456	23 911 468	2.75
5 226	OMV AG	EUR	148 418	214 318	0.02
4 830 740	ORKLA ASA	NOK	39 957 571	41 036 221	4.71
1 605	ORSTED AS	DKK	210 662	194 716	0.02
469 775	OTP BANK NYRT	HUF	15 609 054	17 570 094	2.02
331 798	PROCTER & GAMBLE CO	USD	36 062 912	36 773 957	4.23
74 945	RENAULT SA	EUR	4 206 663	2 512 531	0.29
280 572	RICHTER GEDEON NYRT	HUF	5 737 376	6 676 391	0.77
489 158	SAMPO OYJ - A	EUR	18 216 574	19 326 633	2.22
137 717	SANOFI	EUR	10 151 120	12 018 563	1.38
487 304	SAP SE	EUR	56 785 081	56 897 614	6.53

LYXOR Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
224 395	SCHNEIDER ELECTRIC SE	EUR	13 122 620	29 849 023	3.43
430 920	SOCIETE GENERALE SA	EUR	11 017 354	10 199 876	1.17
244 888	STELLANTIS NV	EUR	3 524 918	3 381 414	0.39
189 352	STORA ENSO OYJ - R	EUR	3 082 651	3 016 377	0.35
1 297 088	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	15 104 589	14 773 984	1.70
324 373	TOTAL SE	EUR	14 866 894	11 945 036	1.37
101 588	VINCI SA	EUR	7 438 000	9 285 143	1.07
293 461	VOLVO AB - B	SEK	5 945 406	5 963 494	0.69
	Total Shares		**792 361 171**	**867 755 239**	**99.73**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**792 361 171**	**867 755 239**	**99.73**
Total Investments			**792 361 171**	**867 755 239**	**99.73**

LYXOR Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Banks	15.88
Personal Care, Drug and Grocery Stores	11.30
Software and Computer Services	9.57
Aerospace and Defense	8.80
Technology Hardware and Equipment	6.69
Oil, Gas and Coal	6.40
Medical Equipment and Services	6.05
Food Producers	5.84
Industrial Metals and Mining	4.99
Pharmaceuticals and Biotechnology	4.90
Construction and Materials	3.58
Chemicals	3.32
Non-life Insurance	3.01
Personal Goods	2.91
Telecommunications Equipment	1.70
Retailers	1.54
Industrial Transportation	1.26
Gas, Water and Multi-utilities	0.80
Automobiles and Parts	0.68
Industrial Materials	0.35
General Industrials	0.16
	99.73

Geographical classification	%
France	26.73
Netherlands	13.37
Norway	10.50
Finland	8.57
Germany	8.29
Luxembourg	7.04
Sweden	5.94
United States of America	5.82
Spain	5.57
Hungary	2.79
Denmark	2.77
Austria	1.76
Russia	0.58
	99.73

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market				
	Shares				
79 861	ABBOTT LABORATORIES	USD	8 203 646	7 966 198	0.93
17 102	ADVANCED DRAINAGE SYSTEMS INC	USD	1 550 142	1 586 318	0.19
48 400	AIR LIQUIDE SA (ISIN FR00140008A4)	EUR	4 573 800	6 781 808	0.79
811 501	AIRBUS SE	EUR	79 222 164	81 101 409	9.49
29 366	AKAMAI TECHNOLOGIES INC	USD	2 474 057	2 651 673	0.31
626 612	ALLISON TRANSMISSION HOLDINGS INC	USD	19 509 860	21 586 310	2.53
141 705	AMERICAN EXPRESS CO	USD	17 345 234	18 051 555	2.11
2 710	AMGEN INC	USD	547 536	539 479	0.06
87 634	ASANA INC - A	USD	2 419 486	2 425 623	0.28
88 418	AT HOME GROUP INC	USD	2 169 101	2 319 522	0.27
407 730	BAYERISCHE MOTOREN WERKE AG	EUR	35 499 931	34 004 682	3.98
15 857	BERKSHIRE HATHAWAY INC - B	USD	3 488 850	3 621 766	0.42
5 545	BLACKROCK INC	USD	3 370 821	3 773 898	0.44
167 830	BNP PARIBAS SA	EUR	7 963 534	8 960 444	1.05
37 941	CONOCOPHILLIPS	USD	1 804 785	1 611 815	0.19
434	CONSOLIDATED EDISON INC	USD	26 300	27 908	0.00
6 314	DAIMLER AG	EUR	488 640	467 552	0.05
682 980	DEUTSCHE BANK AG - REG	EUR	6 710 961	7 926 666	0.93
2 217 858	DEUTSCHE TELEKOM AG - REG	EUR	35 689 344	35 485 728	4.16
586 483	DNB ASA	NOK	10 832 957	10 499 508	1.23
51 000	DOW INC	USD	2 708 966	2 647 865	0.31
1 040	EBAY INC	USD	50 205	48 199	0.01
372 743	ELISA OYJ	EUR	17 272 911	17 589 742	2.06
230 948	ENGIE SA (ISIN FR0013215407)	EUR	3 140 893	2 856 827	0.33
50 000	ESSILORLUXOTTICA SA	EUR	5 605 000	6 920 000	0.81
92 417	EXOR NV	EUR	6 685 373	6 313 929	0.74
95 000	GAZPROM PJSC - ADR REG	USD	417 883	477 920	0.06
3 996	GENERAC HOLDINGS INC	USD	1 084 958	1 075 348	0.13
23 455	GENUINE PARTS CO	USD	2 256 862	2 434 932	0.29
196 150	HALLIBURTON CO	USD	3 771 449	3 187 152	0.37
38 054	IMERYS SA	EUR	1 602 507	1 645 455	0.19
48 689	INCYTE CORP	USD	3 286 185	3 453 287	0.40
4 048 060	ING GROEP NV	EUR	43 079 455	43 030 878	5.04
27 678	KONE OYJ - B	EUR	1 884 001	1 808 481	0.21
1 768 930	KONINKLIJKE AHOLD DELHAIZE NV	EUR	39 562 119	39 606 343	4.64
13 841 651	KONINKLIJKE KPN NV	EUR	38 851 168	39 670 172	4.65
30 000	L OREAL SA PRIME FIDELITY 2023	EUR	5 902 500	10 249 500	1.20
76 871	MAGNIT PJSC - SP GDR REGS	USD	916 491	899 425	0.11
13 578	MCDONALD'S CORP	USD	2 509 781	2 662 813	0.31
85 789	MOL HUNGARIAN OIL AND GAS PL	HUF	508 607	493 081	0.06
40 119	NASDAQ INC	USD	4 833 534	5 383 638	0.63
1 264 190	NEL ASA	NOK	2 672 016	3 056 384	0.36
595 941	NESTE OYJ	EUR	30 554 635	30 035 426	3.52
22 407	NEXTERA ENERGY INC	USD	1 420 017	1 442 737	0.17

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
116 809	ORANGE SA	EUR	1 570 497	1 208 973	0.14
1 446 333	ORKLA ASA	NOK	12 009 158	12 286 325	1.44
776 161	OTP BANK NYRT	HUF	29 320 079	29 029 262	3.40
32 318	PAYCHEX INC - AK9420	USD	2 663 800	2 617 280	0.31
337 599	PHOSAGRO PJSC - ADR	USD	4 102 942	5 151 764	0.60
335 346	PROSUS NV	EUR	30 641 469	30 258 270	3.54
282 217	RANDSTAD NV	EUR	17 062 840	16 955 597	1.99
32 120	RAYTHEON TECHNOLOGIES CORP	USD	2 112 799	2 221 024	0.26
33 219	ROBERT HALF INTERNATIONAL INC	USD	2 113 594	2 417 608	0.28
529 506	SAMPO OYJ - A	EUR	21 076 718	20 920 782	2.45
6 369	SANOFI	EUR	469 459	555 823	0.07
664 708	SAP SE	EUR	72 381 348	77 611 306	9.08
1 225 394	SIEMENS ENERGY AG	EUR	36 931 616	34 065 953	3.99
1 629 210	SIEMENS HEALTHINEERS AG	EUR	76 337 404	77 354 891	9.06
255 142	SISTEMA PJSFC - GDR REG	USD	1 928 812	1 888 449	0.22
510 297	SURGUTNEFTEGAS PJSC - ADR	USD	1 898 182	1 899 095	0.22
170 936	TOTAL SE	EUR	7 834 524	6 294 718	0.74
158 405	UNITEDHEALTH GROUP INC	USD	51 701 914	52 477 084	6.14
90 780	WARNER MUSIC GROUP CORP - A	USD	2 652 798	2 862 609	0.34
241	WORKDAY INC	USD	40 681	49 449	0.01
	Total Shares		**839 319 299**	**856 505 658**	**100.29**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**839 319 299**	**856 505 658**	**100.29**
Total Investments			**839 319 299**	**856 505 658**	**100.29**

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

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	13.55
Banks	11.65
Telecommunications Service Providers	11.00
Aerospace and Defense	9.76
Pharmaceuticals and Biotechnology	9.59
General Industrials	6.33
Health Care Providers	6.14
Personal Care, Drug and Grocery Stores	5.94
Oil, Gas and Coal	5.15
Automobiles and Parts	4.32
Non-life Insurance	2.87
Industrial Transportation	2.53
Investment Banking and Brokerage Services	2.47
Finance and Credit Services	2.11
Medical Equipment and Services	1.74
Food Producers	1.44
Chemicals	1.40
Media	0.34
Gas, Water and Multi-utilities	0.33
Travel and Leisure	0.31
Consumer Services	0.28
Industrial Support Services	0.28
Industrial Engineering	0.21
Construction and Materials	0.19
Industrial Metals and Mining	0.19
Electricity	0.17
	100.29

Geographical classification	%
Germany	31.25
Netherlands	30.08
United States of America	17.70
Finland	8.24
France	5.32
Hungary	3.46
Norway	3.03
Russia	1.21
	100.29

LYXOR Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Shares				
7 922	AIR LIQUIDE SA (ISIN FR00140008A4)	EUR	945 431	1 110 031	3.65
27 179	AIRBUS SE	EUR	2 735 564	2 716 268	8.93
863	ALPHABET INC	USD	1 380 451	1 727 807	5.68
42 667	AMADEUS IT GROUP SA - A	EUR	2 140 762	2 419 219	7.96
658	AMAZON.COM INC	USD	1 773 540	1 895 300	6.23
5 367	ASM INTERNATIONAL NV	EUR	1 416 132	1 357 314	4.46
16 086	ASR NEDERLAND NV	EUR	614 807	585 691	1.93
10 597	COVESTRO AG	EUR	584 319	576 689	1.90
84 847	DEUTSCHE TELEKOM AG - REG	EUR	1 361 625	1 357 552	4.47
11 773	DUN & BRADSTREET HOLDINGS INC	USD	236 783	232 370	0.76
10 091	EDISON INTERNATIONAL	USD	499 241	498 347	1.64
10 102	EXOR NV	EUR	721 283	690 169	2.27
12 390	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	743 896	819 722	2.70
36 762	INFINEON TECHNOLOGIES AG - REG	EUR	1 224 910	1 233 917	4.06
262 841	ING GROEP NV	EUR	2 726 505	2 793 999	9.18
54 659	KESKO OYJ - B	EUR	1 433 159	1 385 059	4.56
15 583	KONE OYJ - B	EUR	1 023 180	1 018 193	3.35
451 510	KONINKLIJKE KPN NV	EUR	1 276 870	1 294 028	4.26
372 618	MAPFRE SA	EUR	604 014	667 173	2.19
2 875	NVIDIA CORP	USD	1 453 184	1 433 870	4.72
4 777	PROSUS NV	EUR	451 637	431 029	1.42
27 499	SAMPO OYJ - A	EUR	1 084 011	1 086 485	3.57
11 576	SAP SE	EUR	1 330 541	1 351 614	4.45
21 400	SIEMENS ENERGY AG	EUR	622 312	594 920	1.96
28 171	SIEMENS HEALTHINEERS AG	EUR	1 348 775	1 337 559	4.40
	Total Shares		**29 732 932**	**30 614 325**	**100.70**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**29 732 932**	**30 614 325**	**100.70**
Total Investments			**29 732 932**	**30 614 325**	**100.70**

LYXOR Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	20.27
Technology Hardware and Equipment	13.24
Banks	9.19
Aerospace and Defense	8.93
Telecommunications Service Providers	8.72
Non-life Insurance	7.69
Retailers	6.23
Chemicals	5.55
Personal Care, Drug and Grocery Stores	4.56
Pharmaceuticals and Biotechnology	4.40
Industrial Engineering	3.35
Health Care Providers	2.70
Investment Banking and Brokerage Services	2.27
General Industrials	1.96
Electricity	1.64
	100.70

Geographical classification	%
Netherlands	32.46
Germany	23.92
United States of America	19.04
Finland	11.48
Spain	10.15
France	3.65
	100.70

LYXOR Index Fund - Lyxor Robotics & AI UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Shares				
17 419	ACCIONA SA	EUR	2 025 608	3 034 213	0.74
60 539	ADIDAS AG - REG - REG	EUR	19 394 633	18 718 418	4.55
108 785	ADVAN CO LTD	JPY	971 636	926 571	0.23
3 990	AI INSIDE INC	JPY	1 369 561	1 106 052	0.27
315 473	AIRBUS SE	EUR	38 245 234	37 953 855	9.22
41 367	BEIERSDORF AG	EUR	4 672 994	4 675 994	1.14
26 414	BHG GROUP AB	SEK	419 580	508 242	0.12
179 301	BLUESCOPE STEEL LTD	AUD	2 472 866	2 994 331	0.73
172 376	BRENNTAG SE	EUR	15 810 800	15 496 565	3.77
79 039	BRIDGESTONE CORP	JPY	3 244 258	3 165 031	0.77
467 917	CANON INC	JPY	11 150 049	11 143 022	2.71
33 641	CARL ZEISS MEDITEC AG	EUR	4 400 625	5 934 841	1.44
77 410	CHUGAI PHARMACEUTICAL CO LTD	JPY	3 106 141	2 904 336	0.71
133 591	CIE FINANCIERE RICHEMONT SA - REG	CHF	13 868 751	13 715 460	3.33
143 253	CYBERDYNE INC	JPY	875 169	820 423	0.20
9 391	DAIKIN INDUSTRIES LTD	JPY	1 906 699	1 884 128	0.46
1 295 810	DEUTSCHE BANK AG - REG	EUR	17 070 070	18 104 154	4.40
122 100	DEUTSCHE BOERSE AG	EUR	21 408 966	21 062 804	5.12
6 084	DISCO CORP	JPY	2 113 653	1 970 391	0.48
40 259	DWS GROUP GMBH & CO KGAA	EUR	1 785 257	1 764 082	0.43
721 525	E.ON SE	EUR	8 219 350	8 708 301	2.12
26 525	FAST RETAILING CO LTD	JPY	22 823 680	21 769 891	5.29
625 417	FORTESCUE METALS GROUP LTD	AUD	10 094 859	10 913 081	2.65
84 261	FRESENIUS SE & CO KGAA	EUR	3 996 869	4 146 597	1.01
464 929	INFINEON TECHNOLOGIES AG - REG	EUR	18 945 548	18 785 711	4.57
17 217	KBC GROUP NV	EUR	1 251 849	1 339 303	0.33
5 026	KION GROUP AG	EUR	500 690	501 812	0.12
67 208	KYOWA KIRIN CO LTD	JPY	1 971 589	2 041 357	0.50
254 829	LANXESS	EUR	18 787 135	18 780 040	4.57
38 273	LEG IMMOBILIEN SE	EUR	5 354 920	5 330 650	1.30
19 044	LIGHTSPEED POS INC	CAD	254 096	1 328 652	0.32
24 459	MAZDA MOTOR CORP	JPY	199 908	189 308	0.05
505 146	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	2 674 234	2 671 190	0.65
692 493	MOL HUNGARIAN OIL AND GAS PL	HUF	6 304 754	4 791 336	1.16
19 552	NEXON CO LTD	JPY	656 077	648 424	0.16
3 099	NINTENDO CO LTD	JPY	1 789 699	1 777 378	0.43
92 050	NITTO DENKO CORP	JPY	7 986 967	7 629 780	1.85
272 463	OTP BANK NYRT	HUF	12 663 297	12 267 217	2.98
236 384	SAP SE	EUR	33 376 372	33 225 116	8.07
23 909	SEVEN & I HOLDINGS CO LTD	JPY	997 858	1 027 843	0.25
9 438	SIEMENS AG - REG	EUR	1 491 046	1 577 198	0.38
291 613	SIEMENS ENERGY AG	EUR	9 982 823	9 759 016	2.37
654 911	SIEMENS HEALTHINEERS AG	EUR	37 645 165	37 432 372	9.09
166 572	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	5 799 173	5 793 942	1.41

LYXOR Index Fund - Lyxor Robotics & AI UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
18 073	SUSHIRO GLOBAL HOLDINGS LTD	JPY	843 173	807 709	0.20
52 653	SYDNEY AIRPORT	AUD	246 120	251 753	0.06
274 096	TAKEDA PHARMACEUTICAL CO LTD	JPY	9 330 072	9 115 219	2.22
69 033	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	192 040	200 940	0.05
67 583	TELIA CO AB	EUR	286 618	281 493	0.07
7 944	TOKYO ELECTRON LTD	JPY	3 581 495	3 511 771	0.85
143 178	TOYOTA MOTOR CORP	JPY	10 999 490	10 645 512	2.59
45 534	TREND MICRO INC/JAPAN	JPY	2 305 572	2 166 203	0.53
25 318	VOLKSWAGEN AG - PFD	EUR	5 462 836	6 604 541	1.61
17 194	YASKAWA ELECTRIC CORP	JPY	859 461	792 807	0.19
	Total Shares		**414 187 385**	**414 696 376**	**100.82**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**414 187 385**	**414 696 376**	**100.82**
Total Investments			**414 187 385**	**414 696 376**	**100.82**

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

LYXOR Index Fund - Lyxor Robotics & AI UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Pharmaceuticals and Biotechnology	12.51
Chemicals	10.19
Banks	9.77
Software and Computer Services	9.35
Aerospace and Defense	9.23
Technology Hardware and Equipment	8.13
Personal Goods	7.88
Investment Banking and Brokerage Services	5.55
Retailers	5.54
Automobiles and Parts	5.01
Industrial Metals and Mining	3.38
General Industrials	2.88
Gas, Water and Multi-utilities	2.12
Medical Equipment and Services	1.64
Real Estate Investment Trusts	1.30
Industrial Engineering	1.25
Oil, Gas and Coal	1.16
Personal Care, Drug and Grocery Stores	1.14
Health Care Providers	1.01
Construction and Materials	0.74
Leisure Goods	0.43
Industrial Support Services	0.23
Travel and Leisure	0.20
Telecommunications Service Providers	0.12
Industrial Transportation	0.06
	100.82

Geographical classification	%
Germany	56.11
Japan	22.98
Netherlands	9.23
Hungary	4.15
Australia	3.44
Switzerland	3.33
Spain	0.74
Belgium	0.33
Canada	0.32
Sweden	0.19
	100.82

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market				
	Shares				
79 642	AAC TECHNOLOGIES HOLDINGS INC	HKD	450 918	443 489	1.06
15 068	ABB LTD	CHF	413 156	489 838	1.17
13 969	ADT INC	USD	118 684	128 515	0.31
4 005	AKAMAI TECHNOLOGIES INC	USD	417 102	435 344	1.04
7 483	ALFEN BEHEER BV	EUR	682 133	596 332	1.43
28 304	AMS AG	CHF	636 188	491 248	1.18
16 300	ASM PACIFIC TECHNOLOGY LTD	HKD	227 783	247 222	0.59
60 133	AVAST PLC	GBP	399 066	397 720	0.95
5 835	AZBIL CORP	JPY	255 593	235 952	0.56
12 679	BALLARD POWER SYSTEMS INC	CAD	330 238	276 619	0.66
507 074	BEIJING ENTERPRISES WATER GROUP LTD	HKD	206 244	193 902	0.46
18 851	BLACKBERRY LTD	CAD	178 373	166 563	0.40
12 359	BLUE PRISM GROUP PLC	GBP	245 849	208 763	0.50
34 713	BOINGO WIRELESS INC	USD	429 632	484 593	1.16
519 369	BTS GROUP HOLDINGS PCL	THB	167 904	149 285	0.36
8 979	CALIFORNIA WATER SERVICE GROUP	USD	472 076	527 516	1.26
8 927	CANFOR CORP	CAD	134 713	222 771	0.53
8 281	CARRIER GLOBAL CORP	USD	313 361	360 886	0.86
157 045	CHINA CONCH VENTURE HOLDINGS LTD	HKD	728 375	743 079	1.78
380 705	CHINA EVERBRIGHT ENVIRONMENT GROUP LTD	HKD	223 317	239 691	0.57
168 010	CLEANAWAY WASTE MANAGEMENT LTD	AUD	286 037	369 863	0.89
78 995	CODAN LTD/AUSTRALIA	AUD	941 247	1 090 398	2.61
4 858	COGENT COMMUNICATIONS HOLDINGS INC	USD	301 645	366 828	0.88
298 620	COMPAL ELECTRONICS INC	TWD	218 904	267 264	0.64
2 782	CREE INC	USD	250 190	276 586	0.66
6 921	CTS CORP	USD	222 664	225 071	0.54
2 031	CYBERARK SOFTWARE LTD	USD	273 751	285 356	0.68
1 300	DAIHEN CORP	JPY	55 357	56 850	0.14
4 852	DIALOG SEMICONDUCTOR PLC	EUR	259 114	380 472	0.91
46 524	DRAX GROUP PLC	GBP	248 562	263 200	0.63
7 291	EBARA CORP	JPY	231 033	311 504	0.75
124 000	ENNOSTAR INC	TWD	371 799	358 687	0.86
10 361	EVOQUA WATER TECHNOLOGIES CORP	USD	252 663	296 117	0.71
1 042	FANUC CORP	JPY	241 316	239 992	0.57
81 005	FINGERPRINT CARDS AB - B	SEK	166 132	333 285	0.80
12 662	FIREEYE INC	USD	220 754	251 657	0.60
3 760	FORTINET INC	USD	522 204	767 904	1.84
3 288	FRANKLIN ELECTRIC CO INC	USD	218 358	267 216	0.64
10 925	FUELCELL ENERGY INC	USD	184 982	106 082	0.25
115 800	HANA MICROELECTRONICS PCL	THB	185 801	206 404	0.49
10 331	HYUNDAI ELECTRIC & ENERGY SYSTEM CO LTD	KRW	160 751	204 790	0.49
399 709	INNOLUX CORP	TWD	173 328	430 718	1.03
12 845	INSEEGO CORP	USD	180 179	114 064	0.27
7 551	INTERDIGITAL INC/PA	USD	475 555	524 190	1.25

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Shares (continued)				
9 756	INTERFOR CORP	CAD	145 049	259 081	0.62
4 197	JOHNSON CONTROLS INTERNATIONAL PLC	USD	195 350	261 641	0.63
126	KEYENCE CORP	JPY	63 099	60 542	0.14
6 007	KONE OYJ - B	EUR	464 840	472 488	1.13
7 166	KURITA WATER INDUSTRIES LTD	JPY	263 937	330 421	0.79
3 087	LANDIS+GYR GROUP AG	CHF	219 431	214 584	0.51
3 425	LEGRAND SA	EUR	296 115	333 964	0.80
14 827	LG DISPLAY CO LTD	KRW	262 001	323 905	0.78
803	LITTELFUSE INC	USD	187 576	212 988	0.51
44 681	MEGGITT PLC	GBP	236 751	288 283	0.69
7 424	MIDDLESEX WATER CO	USD	510 022	608 916	1.46
11 839	MIMECAST LTD	USD	519 845	514 049	1.23
27 022	MITEK SYSTEMS INC	USD	376 088	438 027	1.05
14 286	MITSUBISHI ELECTRIC CORP	JPY	207 533	219 835	0.53
77 100	NARI TECHNOLOGY CO LTD - A	CNH	303 337	381 188	0.91
6 372	NETGEAR INC	USD	222 866	237 102	0.57
407 533	NETLINK NBN TRUST	SGD	292 639	297 141	0.71
12 907	NORTONLIFELOCK INC	USD	259 953	278 920	0.67
6 930	ON SEMICONDUCTOR CORP	USD	203 556	270 270	0.65
10 273	ONESPAN INC	USD	233 133	275 419	0.66
8 288	OTIS WORLDWIDE CORP	USD	537 371	645 387	1.54
78 000	PEGATRON CORP	TWD	201 942	205 520	0.49
5 501	PENTAIR PLC	USD	300 077	354 870	0.85
7 861	PLUG POWER INC	USD	293 709	224 117	0.54
15 475	POWERCELL SWEDEN AB	SEK	619 414	402 627	0.96
2 747	PROOFPOINT INC	USD	334 635	472 786	1.13
3 233	PTC INC	USD	356 533	423 329	1.01
5 714	QUALYS INC	USD	632 578	579 171	1.39
5 051	RENEWABLE ENERGY GROUP INC	USD	326 802	280 432	0.67
3 030	REPUBLIC SERVICES INC	USD	273 562	322 089	0.77
1 658	ROCKWELL AUTOMATION INC	USD	414 732	438 143	1.05
7 236	ROGERS COMMUNICATIONS INC - B	CAD	323 805	356 086	0.85
10 000	SANGFOR TECHNOLOGIES INC - A	CNH	372 384	422 813	1.01
1 599	SCHINDLER HOLDING AG	CHF	419 719	455 470	1.09
1 604	SCHINDLER HOLDING AG - REG	CHF	416 278	446 694	1.07
1 740	SCHNEIDER ELECTRIC SE	EUR	238 489	278 625	0.67
12 389	SEIKO EPSON CORP	JPY	180 878	210 592	0.50
4 051	SEMTECH CORP	USD	275 644	274 415	0.66
3 792	SENSATA TECHNOLOGIES HOLDING PLC	USD	184 637	218 950	0.52
16 177	SEVERN TRENT PLC	GBP	506 418	554 797	1.33
5 488	SHENANDOAH TELECOMMUNICATIONS CO	USD	247 193	259 363	0.62
2 585	SILICON LABORATORIES INC	USD	318 843	364 356	0.87
715 900	SINO-THAI ENGINEERING & CONSTRUCTION PCL	THB	284 830	333 378	0.80
12 690	SMITHS GROUP PLC	GBP	249 736	285 600	0.68

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Shares (continued)				
166 268	SPIRENT COMMUNICATIONS PLC	GBP	562 017	585 646	1.40
4 665	SPX CORP	USD	237 271	282 979	0.68
11 975	STMICROELECTRONICS NV	EUR	469 899	449 187	1.08
12 370	SUEZ SA	EUR	228 795	295 735	0.71
8 181	SUMITOMO HEAVY INDUSTRIES LTD	JPY	208 119	236 886	0.57
32 669	SWITCH INC - A	USD	555 056	606 663	1.45
1 204	S-1 CORP	KRW	91 338	88 215	0.21
16 333	TAKUMA CO LTD	JPY	288 783	334 864	0.80
2 300	TDK CORP	JPY	344 870	312 474	0.75
13 614	TECNICAS REUNIDAS SA - C09051	EUR	199 869	203 873	0.49
93 732	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	258 764	272 834	0.65
19 055	TELUS CORP	CAD	374 450	394 969	0.95
8 070	TENABLE HOLDINGS INC	USD	339 564	302 585	0.72
5 920	TERADYNE INC	USD	654 040	740 473	1.77
5 005	T-MOBILE US INC	USD	599 558	661 310	1.58
3 730	U-BLOX HOLDING AG	CHF	294 569	256 009	0.61
13 230	ULTRA ELECTRONICS HOLDINGS PLC	GBP	353 809	370 383	0.89
7 285	UNITED STATES CELLULAR CORP	USD	229 758	248 637	0.60
2 159	UNIVERSAL DISPLAY CORP	USD	456 940	482 947	1.16
6 612	US ECOLOGY INC	USD	241 034	280 746	0.67
159 794	VANGUARD INTERNATIONAL SEMICONDUCTOR CORP	TWD	614 571	683 613	1.64
9 568	VEOLIA ENVIRONNEMENT SA	EUR	241 404	305 111	0.73
2 349	VERISIGN INC	USD	470 754	513 891	1.23
6 183	VERIZON COMMUNICATIONS INC	USD	349 090	357 316	0.86
54 722	WALSIN TECHNOLOGY CORP	TWD	452 251	475 068	1.14
2 734	WASTE CONNECTIONS INC	USD	270 816	325 647	0.78
2 497	WASTE MANAGEMENT INC	USD	278 664	344 511	0.82
2 897	WEST FRASER TIMBER CO LTD	CAD	166 042	223 475	0.53
55 717	WIN SEMICONDUCTORS CORP	TWD	729 869	731 044	1.75
	Total Shares		**38 008 325**	**41 489 291**	**99.29**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**38 008 325**	**41 489 291**	**99.29**
	Total Investments		**38 008 325**	**41 489 291**	**99.29**

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

Economic and Geographical Classification of Investments

Economic classification	%
Technology Hardware and Equipment	26.91
Software and Computer Services	17.32
Industrial Engineering	10.03
Gas, Water and Multi-utilities	6.66
Telecommunications Service Providers	6.10
Telecommunications Equipment	5.25
Waste and Disposal Services	4.51
Electronic and Electrical Equipment	4.05
General Industrials	3.89
Construction and Materials	3.17
Alternative Energy	2.70
Investment Banking and Brokerage Services	1.92
Industrial Materials	1.69
Aerospace and Defense	1.58
Travel and Leisure	1.52
Automobiles and Parts	0.66
Electricity	0.63
Oil, Gas and Coal	0.49
Industrial Support Services	0.21
	99.29

Geographical classification	%
United States of America	39.64
United Kingdom	9.74
Taiwan	7.54
Japan	6.10
Canada	5.33
Switzerland	4.46
Australia	3.49
Cayman Islands	3.43
France	2.90
Netherlands	2.50
China	1.92
Sweden	1.76
Thailand	1.65
Ireland	1.48
South Korea	1.48
Austria	1.18
Finland	1.13
Singapore	0.71
Israel	0.68
Germany	0.65
Hong Kong (China)	0.57
Spain	0.49
Bermuda	0.46
	99.29

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market				
	Shares				
42 637	ABB LTD	CHF	1 159 300	1 386 063	0.83
30 640	ACI WORLDWIDE INC	USD	1 014 771	1 157 579	0.69
14 997	ACTIVISION BLIZZARD INC	USD	1 430 954	1 367 576	0.82
4 406	ADOBE INC	USD	2 000 754	2 239 746	1.34
861	ADYEN NV	EUR	1 667 344	2 115 957	1.26
5 022	ALIBABA GROUP HOLDING LTD	USD	1 227 199	1 159 831	0.69
53 431	ALIBABA HEALTH INFORMATION TECHNOLOGY LTD	HKD	152 121	163 041	0.10
1 247 297	ALIBABA PICTURES GROUP LTD	HKD	167 695	181 469	0.11
15 522	ALTERYX INC	USD	1 818 400	1 268 924	0.76
4 361	ANSYS INC	USD	1 440 411	1 594 643	0.95
191 785	AO WORLD PLC	GBP	766 232	738 192	0.44
5 610	ARISTA NETWORKS INC	USD	1 493 108	1 768 104	1.06
6 145	ASKUL CORP	JPY	218 536	224 875	0.13
19 628	ASOS PLC	GBP	1 250 554	1 418 588	0.85
7 236	AUTODESK INC	USD	1 874 632	2 112 261	1.26
20 665	BAOZUN INC	USD	840 366	717 282	0.43
64 987	BENEFITFOCUS INC	USD	847 040	878 624	0.52
60 340	BIGCOMMERCE HOLDINGS INC	USD	3 559 200	3 616 781	2.17
11 417	BLACK KNIGHT INC	USD	905 853	826 819	0.49
41 792	BLUE PRISM GROUP PLC	GBP	823 335	705 932	0.42
57 563	BOOZT AB	SEK	1 211 928	1 341 774	0.80
46 190	B2W CIA DIGITAL	BRL	753 728	573 157	0.34
4 506	CACI INTERNATIONAL INC	USD	1 004 391	1 148 399	0.69
9 412	CAFE24 CORP	KRW	252 607	276 687	0.17
62 340	CAPCOM CO LTD	JPY	1 642 038	2 024 674	1.21
62 930	CARSALES.COM LTD	AUD	895 704	966 839	0.58
14 816	CERENCE INC	USD	1 635 018	1 428 411	0.85
43 550	CHANNELADVISOR CORP	USD	746 423	921 083	0.55
43 000	CHINA NATIONAL SOFTWARE & SERVICE CO LTD - A	CNH	479 431	306 993	0.18
8 874	CKD CORP	JPY	173 981	187 052	0.11
24 299	CLOUDFLARE INC	USD	1 795 526	2 059 097	1.23
16 714	COGENT COMMUNICATIONS HOLDINGS INC	USD	1 046 101	1 262 074	0.75
13 602	COGNEX CORP	USD	1 020 843	1 171 404	0.70
5 183	COUPA SOFTWARE INC	USD	1 544 331	1 394 434	0.83
28 238	CTS CORP	USD	908 327	918 300	0.55
8 472	CYBERARK SOFTWARE LTD	USD	1 067 049	1 190 316	0.71
64 200	CYBERDYNE INC	JPY	499 389	367 679	0.22
7 082	DASSAULT SYSTEMES SE	EUR	1 363 049	1 644 959	0.98
18 976	DOMO INC	USD	1 205 144	1 219 967	0.73
21 699	EBAY INC	USD	1 156 112	1 210 587	0.72
165 452	EGAIN CORP	USD	1 902 526	1 626 393	0.97
36 155	EVERQUOTE INC	USD	1 563 274	1 224 570	0.73
31 627	EVERTEC INC	USD	1 134 617	1 261 917	0.75
1 133	FANUC CORP	JPY	248 371	260 951	0.16

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

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Shares (continued)				
322 572	FINGERPRINT CARDS AB - B	SEK	746 531	1 327 182	0.79
68 805	FIREEYE INC	USD	1 134 647	1 367 499	0.82
9 843	FISERV INC	USD	1 071 203	1 182 341	0.71
9 195	FIVE9 INC	USD	1 397 887	1 728 384	1.03
44 237	FORTNOX AB	SEK	2 461 659	2 270 516	1.36
2 500	FREEE KK	JPY	228 145	212 250	0.13
8 190	F5 NETWORKS INC	USD	1 352 799	1 529 564	0.91
1 585	GMO PAYMENT GATEWAY INC	JPY	195 199	202 285	0.12
16 863	GODADDY INC	USD	1 338 727	1 464 046	0.87
15 674	GRUBHUB INC	USD	1 042 303	1 066 459	0.64
12 744	GUIDEWIRE SOFTWARE INC	USD	1 428 001	1 344 619	0.80
11 068	GUNGHO ONLINE ENTERTAINMENT INC	JPY	235 867	211 022	0.13
14 257	HELIOS TECHNOLOGIES INC	USD	938 949	1 030 496	0.61
640 000	HENGTEN NETWORKS GROUP LTD	HKD	1 057 722	758 092	0.45
3 844	HUBSPOT INC	USD	1 385 948	2 023 674	1.21
1 914	INTUITIVE SURGICAL INC	USD	1 350 821	1 655 610	0.99
9 697	IROBOT CORP	USD	876 408	1 055 034	0.63
8 807	KAKAKU.COM INC	JPY	245 225	239 301	0.14
172 664	KINGDEE INTERNATIONAL SOFTWARE GROUP CO LTD	HKD	519 552	571 333	0.34
63 224	KINGSOFT CLOUD HOLDINGS LTD	USD	3 679 357	2 776 799	1.66
58 475	KINGSOFT CORP LTD	HKD	342 359	414 083	0.25
38 453	LIGHTSPEED POS INC	CAD	1 823 585	2 682 770	1.60
30 285	MAGNITE INC	USD	591 124	1 212 914	0.72
14 425	MANHATTAN ASSOCIATES INC	USD	1 487 695	1 979 687	1.18
4 121	MASTERCARD INC	USD	1 381 952	1 574 469	0.94
18 105	MEDALLIA INC	USD	605 352	533 916	0.32
17 096	MEITUAN - B	HKD	594 397	655 942	0.39
13 657	MELEXIS NV	EUR	1 608 949	1 489 491	0.89
882	MERCADOLIBRE INC	USD	1 196 949	1 385 604	0.83
8 566	MICROSOFT CORP	USD	1 879 243	2 160 174	1.29
47 904	MIMECAST LTD	USD	2 082 842	2 079 992	1.24
7 545	NASPERS LTD	ZAR	1 629 618	1 721 662	1.03
14 017	NETCOMPANY GROUP A/S	DKK	1 184 471	1 460 093	0.87
13 206	NETEASE INC	USD	1 275 328	1 479 864	0.88
9 414	NEXI SPA	EUR	170 009	180 641	0.11
700	NINTENDO CO LTD	JPY	384 147	401 473	0.24
57 721	NORTONLIFELOCK INC	USD	1 117 176	1 247 351	0.74
22 524	NUANCE COMMUNICATIONS INC	USD	830 994	1 197 601	0.71
5 074	NVIDIA CORP	USD	2 603 851	3 046 329	1.82
28 888	ON SEMICONDUCTOR CORP	USD	819 985	1 126 632	0.67
8 393	OVERSTOCK.COM INC	USD	568 023	684 030	0.41
7 310	PAYLOCITY HOLDING CORP	USD	1 287 910	1 412 584	0.84
5 625	PAYPAL HOLDINGS INC	USD	1 178 428	1 475 381	0.88
3 063	PINDUODUO INC - ADR	USD	378 089	410 228	0.24

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
30 528	PINTEREST INC - A	USD	1 744 903	2 026 143	1.21
12 267	PROOFPOINT INC	USD	1 435 206	2 111 273	1.26
25 878	PROS HOLDINGS INC	USD	1 103 668	1 112 236	0.66
10 191	PROSUS NV	EUR	1 136 262	1 106 935	0.66
6 713	PROTO LABS INC	USD	976 993	752 259	0.45
12 026	PTC INC	USD	1 293 651	1 574 684	0.94
22 223	QUALYS INC	USD	2 293 751	2 252 523	1.34
75 369	QUOTIENT TECHNOLOGY INC	USD	692 256	1 231 529	0.73
37 437	RACKSPACE TECHNOLOGY INC	USD	793 212	931 058	0.56
86 811	RAKUTEN INC	JPY	908 023	1 103 156	0.66
12 624	REA GROUP LTD	AUD	1 256 279	1 544 104	0.92
3 400	RINGCENTRAL INC - A	USD	1 080 024	1 084 430	0.65
5 164	ROKU INC	USD	1 267 217	1 771 097	1.06
5 408	SALESFORCE.COM INC	USD	1 176 041	1 245 571	0.74
3 482	SERVICENOW INC	USD	1 718 803	1 763 180	1.05
1 657	SHOPIFY INC	CAD	1 735 751	1 954 222	1.17
14 405	SIMULATIONS PLUS INC	USD	898 188	909 532	0.54
10 998	SPROUT SOCIAL INC - A	USD	608 858	729 057	0.44
9 608	SQUARE INC - A	USD	1 790 291	2 352 231	1.40
15 466	TENCENT HOLDINGS LTD	HKD	1 167 886	1 240 567	0.74
9 343	TENCENT MUSIC ENTERTAINMENT GROUP - ADR	USD	170 231	162 755	0.10
882 000	TONGCHENG-ELONG HOLDINGS LTD	HKD	1 822 364	2 212 136	1.32
22 956	TRIPADVISOR INC	USD	704 662	1 081 916	0.65
26 478	TWITTER INC	USD	1 248 246	1 462 115	0.87
26 185	UPWORK INC	USD	752 183	1 206 081	0.72
15 558	VARONIS SYSTEMS INC	USD	672 734	823 796	0.49
5 847	VISA INC	USD	1 205 073	1 365 625	0.81
44 100	WEBZEN INC	KRW	1 331 474	1 375 709	0.82
101 713	WISETECH GLOBAL LTD	AUD	2 102 343	2 469 349	1.47
6 788	WIX.COM LTD	USD	1 976 152	2 157 769	1.29
24 523	WORLDLINE SA	EUR	2 137 590	2 409 782	1.44
528 100	WUHU SANQI INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD - A	CNH	2 400 941	1 801 060	1.07
45 319	YEXT INC	USD	770 346	632 200	0.38
271 480	YONYOU NETWORK TECHNOLOGY CO LTD - A	CNH	1 639 744	1 393 421	0.83
283 033	ZIP CO LTD	AUD	1 485 460	1 762 112	1.05
24 396	ZOOMINFO TECHNOLOGIES INC	USD	1 271 125	1 265 177	0.76
11 757	ZOZO INC	JPY	303 012	396 902	0.24
9 626	ZSCALER INC	USD	1 417 125	1 806 223	1.08
207 413	ZYNGA INC	USD	1 950 572	2 244 209	1.34
15 946	3D SYSTEMS CORP	USD	259 662	343 477	0.20
919 400	360 SECURITY TECHNOLOGY INC - A	CNH	2 297 369	1 792 363	1.07

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
29 665	8X8 INC	USD	688 804	975 682	0.58
	Total Shares		**153 301 614**	**167 595 067**	**100.02**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**153 301 614**	**167 595 067**	**100.02**
Total Investments			**153 301 614**	**167 595 067**	**100.02**

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

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	58.30
Technology Hardware and Equipment	4.93
Consumer Services	4.79
Leisure Goods	4.04
General Industrials	3.94
Industrial Support Services	3.67
Industrial Engineering	3.23
Retailers	2.27
Investment Banking and Brokerage Services	1.83
Finance and Credit Services	1.75
Telecommunications Service Providers	1.72
Media	1.56
Electronic and Electrical Equipment	1.55
Medical Equipment and Services	1.21
Automobiles and Parts	1.07
Industrial Metals and Mining	1.05
Real Estate Investment Trusts	0.92
Telecommunications Equipment	0.91
Travel and Leisure	0.65
Household Goods and Home Construction	0.63
	100.02

Geographical classification	%
United States of America	60.84
Cayman Islands	7.04
Australia	4.02
Japan	3.48
China	3.16
Sweden	2.95
United Kingdom	2.95
Canada	2.77
France	2.42
Israel	2.00
Netherlands	1.92
South Africa	1.03
South Korea	0.99
Belgium	0.89
Denmark	0.87
Switzerland	0.83
Puerto Rico	0.75
Bermuda	0.66
Brazil	0.34
Italy	0.11
	100.02

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market				
	Shares				
102 872	AAC TECHNOLOGIES HOLDINGS INC	HKD	582 511	572 846	0.18
91 316	ABCAM PLC	GBP	2 137 787	1 931 879	0.59
28 021	ACADIA PHARMACEUTICALS INC	USD	1 356 295	576 112	0.18
53 426	ACI WORLDWIDE INC	USD	1 882 127	2 018 434	0.62
26 159	ADAPTIVE BIOTECHNOLOGIES CORP	USD	1 402 329	1 088 214	0.33
820 000	ADDSINO CO LTD - A	CNH	2 665 100	2 155 109	0.66
351 570	ADVERUM BIOTECHNOLOGIES INC	USD	4 527 742	1 371 123	0.42
414 000	AK MEDICAL HOLDINGS LTD	HKD	607 050	644 971	0.20
123 403	ALECTOR INC	USD	1 869 365	2 406 359	0.74
37 901	ALFEN BEHEER BV	EUR	3 298 224	3 020 390	0.93
31 134	ALTAIR ENGINEERING INC - A	USD	1 823 405	2 023 710	0.62
116 286	AMICUS THERAPEUTICS INC	USD	1 946 270	1 144 254	0.35
190 275	ANAPTYSBIO INC	USD	4 867 410	4 442 921	1.36
5 977	ANSYS INC	USD	2 020 982	2 185 550	0.67
18 218	ARCTURUS THERAPEUTICS HOLDINGS INC	USD	1 300 423	667 872	0.20
118 759	ARCUS BIOSCIENCES INC	USD	3 662 152	4 008 116	1.23
25 969	ARENA PHARMACEUTICALS INC	USD	1 954 051	1 782 252	0.55
8 334	ARISTA NETWORKS INC	USD	2 269 082	2 626 627	0.81
20 907	ARROWHEAD PHARMACEUTICALS INC	USD	1 362 646	1 521 193	0.47
27 048	ATOS SE	EUR	2 154 979	1 843 569	0.57
8 533	AUTODESK INC	USD	2 307 040	2 490 868	0.76
40 966	AVANOS MEDICAL INC	USD	1 762 849	1 770 141	0.54
74 577	AXONICS MODULATION TECHNOLOGIES INC	USD	3 670 529	4 693 131	1.44
9 811	BANDWIDTH INC - A	USD	1 512 229	1 297 014	0.40
1 039 300	BCPG PCL	THB	510 655	473 964	0.15
16 335	BEAM THERAPEUTICS INC	USD	1 446 975	1 339 470	0.41
109 036	BENEFITFOCUS INC	USD	1 485 111	1 474 167	0.45
11 394	BILL.COM HOLDINGS INC	USD	1 568 017	1 761 854	0.54
5 577	BIO-TECHNE CORP	USD	1 839 210	2 384 112	0.73
147 067	BLACKBERRY LTD	CAD	1 102 185	1 299 447	0.40
46 299	BLUE PRISM GROUP PLC	GBP	922 802	782 062	0.24
125 432	BLUEBIRD BIO INC	USD	4 660 735	3 762 960	1.15
51 141	BORALEX INC - A	CAD	1 638 595	1 637 870	0.50
56 128	BOSTON SCIENTIFIC CORP	USD	2 114 035	2 447 181	0.75
44 547	BOTTOMLINE TECHNOLOGIES DE INC	USD	2 062 170	2 163 202	0.66
39 779	BRUKER CORP	USD	2 197 373	2 725 657	0.84
9 764	CACI INTERNATIONAL INC	USD	2 267 597	2 488 453	0.76
21 594	CLOUDFLARE INC	USD	1 590 716	1 829 876	0.56
19 960	COGNEX CORP	USD	1 537 348	1 718 955	0.53
16 860	CONMED CORP	USD	1 857 960	2 376 417	0.73
5 929	COUPA SOFTWARE INC	USD	1 841 752	1 595 138	0.49
6 344	COVESTRO AG	EUR	359 669	415 600	0.13
311 115	CUE BIOPHARMA INC	USD	4 236 401	3 773 825	1.16
64 700	CYBERDYNE INC	JPY	488 229	370 543	0.11

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

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Shares (continued)				
172 186	CYTOMX THERAPEUTICS INC	USD	1 354 546	1 611 661	0.49
9 600	DAIHEN CORP	JPY	410 344	419 816	0.13
8 729	DASSAULT SYSTEMES SE	EUR	1 707 682	2 027 513	0.62
19 750	DATADOG INC	USD	1 933 341	1 693 958	0.52
178 369	DICERNA PHARMACEUTICALS INC	USD	4 482 261	5 563 329	1.71
19 810	DIGITAL GARAGE INC	JPY	777 336	816 468	0.25
95 259	DROPBOX INC	USD	2 135 833	2 448 156	0.75
90 635	EDITAS MEDICINE INC	USD	4 246 085	3 354 401	1.03
32 654	EDWARDS LIFESCIENCES CORP	USD	2 696 769	3 119 110	0.96
176 733	EGAIN CORP	USD	2 024 437	1 737 285	0.53
161 690	ELEKTA AB - B	SEK	2 111 059	2 166 518	0.66
273 398	ENERGY ABSOLUTE PCL	THB	445 529	535 601	0.16
12 549	ENPHASE ENERGY INC	USD	1 671 305	1 747 448	0.54
17 563	ENVAVIS AG	EUR	372 769	338 489	0.10
64 882	EVERTEC INC	USD	2 420 709	2 588 792	0.79
49 225	EVOTEC SE	EUR	1 663 633	2 052 072	0.63
66 890	FALCK RENEWABLES SPA	EUR	452 620	489 575	0.15
1 624	FANUC CORP	JPY	368 298	374 038	0.11
85 566	FIREEYE INC	USD	1 551 489	1 700 624	0.52
20 926	FIRST SOLAR INC	USD	1 716 197	1 601 467	0.49
20 575	FISERV INC	USD	2 291 641	2 471 469	0.76
12 512	FIVE9 INC	USD	2 011 301	2 351 881	0.72
17 962	FORTINET INC	USD	2 688 179	3 668 379	1.12
20 431	GARMIN LTD	USD	2 544 041	2 803 950	0.86
1 011 136	GCL-POLY ENERGY HOLDINGS LTD	HKD	151 186	257 768	0.08
25 438	GDS HOLDINGS LTD - ADR	USD	2 446 519	2 110 591	0.65
206 102	GENSCRIPT BIOTECH CORP	HKD	333 835	477 649	0.15
3 286	GMO PAYMENT GATEWAY INC	JPY	420 262	419 374	0.13
25 943	GODADDY INC	USD	2 078 824	2 252 371	0.69
68 000	GREE INC	JPY	384 305	355 848	0.11
110 950	HANSA BIOPHARMA AB	SEK	2 363 506	2 208 969	0.68
233 261	HOMOLOGY MEDICINES INC	USD	2 587 705	1 579 177	0.48
23 136	HORIZON THERAPEUTICS PLC	USD	1 815 211	2 189 128	0.67
1 245 614	HTC CORP	TWD	1 295 630	1 855 065	0.57
4 324	HUBSPOT INC	USD	1 702 889	2 276 370	0.70
106 792	IDORSIA LTD	CHF	3 044 822	2 770 290	0.85
4 678	ILLUMINA INC	USD	1 771 184	1 837 706	0.56
27 196	INCYTE CORP	USD	2 311 527	2 321 994	0.71
26 116	INNERGEX RENEWABLE ENERGY INC	CAD	492 276	445 800	0.14
159 915	INOVIO PHARMACEUTICALS INC	USD	1 781 290	1 089 021	0.33
102 032	INSEEGO CORP	USD	1 299 778	906 044	0.28
7 648	INSPIRE MEDICAL SYSTEMS INC	USD	1 388 300	1 811 199	0.56
34 027	INTELLIA THERAPEUTICS INC	USD	1 545 933	2 612 253	0.80
18 411	INTERNATIONAL BUSINESS MACHINES CORP	USD	2 240 205	2 612 153	0.80

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
46 528	IONIS PHARMACEUTICALS INC	USD	2 503 972	1 992 329	0.61
10 368	IRHYTHM TECHNOLOGIES INC	USD	1 815 478	807 252	0.25
18 022	IROBOT CORP	USD	1 746 546	1 960 794	0.60
28 242	KINGSOFT CLOUD HOLDINGS LTD	USD	1 637 508	1 240 389	0.38
47 000	KINGSOFT CORP LTD	HKD	273 147	332 824	0.10
34 610	LIGHTSPEED POS INC	CAD	1 757 060	2 414 653	0.74
7 884	MASTERCARD INC	USD	2 712 730	3 012 161	0.92
15 000	MEDIATEK INC	TWD	414 541	636 344	0.20
1 193	MERCADOLIBRE INC	USD	1 708 096	1 874 179	0.57
12 146	MICROSOFT CORP	USD	2 720 184	3 062 978	0.94
113 600	NARI TECHNOLOGY CO LTD - A	CNH	424 858	561 647	0.17
75 618	NATUS MEDICAL INC	USD	1 789 918	1 932 040	0.59
29 800	NEW RELIC INC	USD	1 887 666	1 916 140	0.59
20 307	NEXI SPA	EUR	384 590	389 662	0.12
90 020	NORDEX SE	EUR	1 920 568	2 607 288	0.80
103 037	NORTONLIFELOCK INC	USD	2 023 488	2 226 630	0.68
18 090	NOVAVAX INC	USD	4 114 824	4 286 064	1.31
39 963	NUANCE COMMUNICATIONS INC	USD	1 610 117	2 124 833	0.65
36 168	NUTANIX INC	USD	1 036 931	977 983	0.30
5 261	NVIDIA CORP	USD	2 741 957	3 158 599	0.97
1 623 000	OBI PHARMA INC	TWD	8 845 395	7 640 586	2.33
47 248	OMEROS CORP	USD	722 203	834 400	0.26
32 029	ORACLE CORP	USD	1 995 405	2 427 478	0.74
11 588	PAYLOCITY HOLDING CORP	USD	2 147 601	2 239 265	0.69
8 398	PAYPAL HOLDINGS INC	USD	1 876 048	2 202 711	0.68
13 127	PING IDENTITY HOLDING CORP	USD	337 445	318 724	0.10
37 166	PLANTRONICS INC	USD	1 027 594	1 486 268	0.46
31 189	PLUG POWER INC	USD	921 636	889 198	0.27
18 630	PRA HEALTH SCIENCES INC	USD	2 420 957	3 109 161	0.95
143 026	PRECISION BIOSCIENCES INC	USD	1 677 202	1 328 712	0.41
14 870	PROOFPOINT INC	USD	1 781 705	2 559 276	0.78
9 698	PROTO LABS INC	USD	1 454 726	1 086 758	0.33
110 354	PROXIMUS SADP	EUR	2 228 877	2 355 327	0.72
16 912	PTC INC	USD	1 957 137	2 214 457	0.68
43 903	QIAGEN NV	EUR	2 184 864	2 142 028	0.66
25 573	QUALYS INC	USD	2 637 642	2 592 079	0.79
12 317	QUIDEL CORP	USD	2 288 033	1 290 698	0.40
76 779	RACKSPACE TECHNOLOGY INC	USD	1 627 731	1 909 494	0.59
85 406	REGENXBIO INC	USD	3 434 428	2 962 734	0.91
22 290	RENEWABLE ENERGY GROUP INC	USD	1 414 199	1 237 541	0.38
13 584	RESMED INC	USD	2 637 772	2 553 384	0.78
4 865	RINGCENTRAL INC - A	USD	1 625 610	1 551 692	0.48
8 388	ROCHE HOLDING AG	CHF	2 820 386	2 736 926	0.84
173 300	ROCKET COS INC	USD	3 866 887	3 890 585	1.19

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Shares (continued)				
9 043	SALESFORCE.COM INC	USD	1 991 247	2 082 784	0.64
3 637	SAMSUNG BIOLOGICS CO LTD	KRW	2 472 054	2 628 802	0.81
208 240	SANGAMO THERAPEUTICS INC	USD	2 579 024	2 453 067	0.75
11 200	SANGFOR TECHNOLOGIES INC - A	CNH	384 099	473 550	0.15
18 911	SAP SE	EUR	2 412 775	2 658 049	0.81
14 669	SCHNEIDER ELECTRIC SE	EUR	2 086 356	2 348 939	0.72
24 142	SEIKO EPSON CORP	JPY	338 995	410 373	0.13
29 888	SENSATA TECHNOLOGIES HOLDING PLC	USD	1 556 116	1 725 733	0.53
3 199	SERVICENOW INC	USD	1 615 413	1 619 878	0.50
34 942	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	1 143 614	1 266 102	0.39
26 964	SIMULATIONS PLUS INC	USD	1 737 947	1 702 507	0.52
22 682	SMA SOLAR TECHNOLOGY AG	EUR	1 285 796	1 296 968	0.40
26 533	SMARTSHEET INC - A	USD	1 646 480	1 573 407	0.48
53 588	SOFTWARE AG	EUR	2 304 399	2 324 913	0.71
29 801	SOLARIA ENERGIA Y MEDIO AMBIENTE SA	EUR	657 107	611 839	0.19
133 401	SOSEI GROUP CORP	JPY	2 144 059	2 091 847	0.64
11 036	SQUARE INC - A	USD	2 170 939	2 701 834	0.83
15 570	STEMLINE THERAPEUTICS	EUR	-	-	0.00
27 900	SUNGROW POWER SUPPLY CO LTD - A	CNH	365 993	387 767	0.12
82 580	SUNNOVA ENERGY INTERNATIONAL INC	USD	3 549 416	2 916 726	0.89
26 182	SUNRUN INC	USD	1 470 992	1 282 918	0.39
25 580	SYNEOS HEALTH INC	USD	1 808 887	2 170 463	0.67
28 561	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	485 782	613 489	0.19
851 353	TYRO PAYMENTS LTD	AUD	2 060 766	2 466 053	0.76
21 276	U-BLOX HOLDING AG	CHF	1 667 032	1 460 280	0.45
15 146	UCB SA	EUR	1 590 600	1 405 016	0.43
131 895	VANGUARD INTERNATIONAL SEMICONDUCTOR CORP	TWD	477 707	564 259	0.17
24 516	VERACYTE INC	USD	1 196 943	1 219 671	0.37
13 130	VERBIO VEREINIGTE BIOENERGIE AG	EUR	468 578	662 583	0.20
77 120	VESTAS WIND SYSTEMS A/S	DKK	2 848 695	3 223 296	0.99
12 643	VISA INC	USD	2 651 219	2 952 899	0.91
17 651	VMWARE INC - A	USD	2 492 801	2 838 810	0.87
105 029	WESTERN UNION CO	USD	2 402 554	2 705 547	0.83
92 000	WIN SEMICONDUCTORS CORP	TWD	1 256 937	1 207 103	0.37
5 826	WORKDAY INC	USD	1 331 246	1 439 022	0.44
837 400	XINJIANG GOLDWIND SCIENCE & TECHNOLOGY CO LTD - A	CNH	1 688 973	1 578 131	0.48
883 197	XINJIANG GOLDWIND SCIENCE & TECHNOLOGY CO LTD - H	HKD	1 474 013	1 455 532	0.45
237 678	XINYI SOLAR HOLDINGS LTD	HKD	433 278	397 820	0.12
409 454	ZIP CO LTD	AUD	2 000 058	2 549 187	0.78
9 735	ZSCALER INC	USD	1 595 897	1 826 675	0.56
29 608	3D SYSTEMS CORP	USD	479 595	637 756	0.20

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
45 900	8X8 INC	USD	1 244 198	1 509 651	0.46
	Total Shares		**318 926 945**	**325 689 695**	**99.86**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**318 926 945**	**325 689 695**	**99.86**
Other transferable securities					
	Shares				
163 204	CELLECTIS SA	EUR	3 512 646	3 108 076	0.95
	Total Shares		**3 512 646**	**3 108 076**	**0.95**
Total Other transferable securities			**3 512 646**	**3 108 076**	**0.95**
Total Investments			**322 439 591**	**328 797 771**	**100.81**

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

Economic and Geographical Classification of Investments

Economic classification	%
Pharmaceuticals and Biotechnology	34.85
Software and Computer Services	29.85
Alternative Energy	6.12
Medical Equipment and Services	5.34
Technology Hardware and Equipment	4.35
Industrial Support Services	3.12
Investment Banking and Brokerage Services	3.07
Finance and Credit Services	3.02
Telecommunications Equipment	2.56
Electronic and Electrical Equipment	1.50
Telecommunications Service Providers	1.19
Gas, Water and Multi-utilities	0.89
Electricity	0.79
Industrial Metals and Mining	0.78
Industrial Transportation	0.76
Consumer Services	0.68
Household Goods and Home Construction	0.60
General Industrials	0.52
Industrial Engineering	0.45
Oil, Gas and Coal	0.14
Chemicals	0.13
Leisure Goods	0.10
	100.81

Geographical classification	%
United States of America	68.66
Taiwan	3.84
Germany	3.79
Switzerland	3.00
France	2.86
China	2.03
Cayman Islands	1.85
Canada	1.78
Japan	1.61
Netherlands	1.58
Australia	1.54
United Kingdom	1.36
Sweden	1.34
Belgium	1.15
Denmark	0.99
South Korea	0.81
Puerto Rico	0.79
Ireland	0.67
Spain	0.58
Thailand	0.31
Italy	0.27
	100.81

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market				
	Shares				
82 743	ADVANCED MICRO DEVICES INC	USD	7 180 389	6 753 484	3.97
23 009	ALBEMARLE CORP	USD	3 243 234	3 869 424	2.27
216 314	AMERICAN AXLE & MANUFACTURING HOLDINGS INC	USD	1 877 953	2 007 394	1.18
30 120	ANGLO AMERICAN PLATINUM LTD	ZAR	2 824 665	4 120 814	2.42
24 496	APTIV PLC	USD	3 288 654	3 524 729	2.07
35 722	AUTOLIV INC	USD	3 153 324	3 595 777	2.11
82 339	AVIS BUDGET GROUP INC	USD	3 186 288	7 378 398	4.33
2 465 600	COMFORTDELGRO CORP LTD	SGD	3 031 683	3 187 708	1.87
41 000	CONTEMPORARY AMPEREX TECHNOLOGY CO LTD - A	CNH	2 022 841	2 460 437	1.45
17 748	CONTINENTAL AG	EUR	2 434 612	2 406 558	1.41
116 983	DANA INC	USD	2 230 096	2 959 670	1.74
33 444	DENSO CORP	JPY	1 838 079	2 159 839	1.27
194 080	ELEMENT FLEET MANAGEMENT CORP	CAD	1 870 551	2 374 276	1.40
62 929	ENERGIZER HOLDINGS INC	USD	2 815 627	3 102 400	1.82
37 298	ERAMET SA	EUR	2 777 909	2 691 715	1.58
252 380	EVE ENERGY CO LTD - A	CNH	3 231 392	3 459 697	2.03
57 688	FAURECIA SE	EUR	2 900 516	3 118 072	1.83
60 900	GANFENG LITHIUM CO LTD - A	CNH	981 416	1 030 857	0.61
76 183	GS YUASA CORP	JPY	2 086 162	2 059 565	1.21
462 500	GUOXUAN HIGH-TECH CO LTD - A	CNH	2 507 561	2 483 980	1.46
69 084	HONDA MOTOR CO LTD	JPY	1 920 851	2 042 720	1.20
43 102	ITT INC	USD	3 252 206	4 064 950	2.39
30 498	JB HUNT TRANSPORT SERVICES INC	USD	4 265 564	5 206 314	3.06
141 245	JOHNSON MATTHEY PLC	GBP	5 152 339	6 355 741	3.74
96 076	LOCALIZA RENT A CAR SA	BRL	1 077 955	1 138 694	0.67
34 749	MAGNA INTERNATIONAL INC	CAD	2 414 724	3 278 790	1.93
23 963	MANDO CORP	KRW	1 261 773	1 251 630	0.74
50 567	MELEXIS NV	EUR	6 015 066	5 515 053	3.24
427 800	MOVIDA PARTICIPACOES SA	BRL	1 369 429	1 327 108	0.78
1 236 870	NEXTEER AUTOMOTIVE GROUP LTD	HKD	1 574 446	1 387 064	0.82
71 486	NIKOLA CORP	USD	1 293 897	827 093	0.49
31 843	NIO INC	USD	1 499 064	1 268 625	0.75
14 982	NVIDIA CORP	USD	8 076 153	8 994 892	5.28
83 107	ON SEMICONDUCTOR CORP	USD	2 715 567	3 241 173	1.91
1 301 681	PILBARA MINERALS LTD	AUD	1 077 253	1 146 228	0.67
59 396	PLUG POWER INC	USD	2 873 578	1 693 380	1.00
71 118	RYDER SYSTEM INC	USD	4 385 076	5 678 061	3.34
16 804	SEBANG GLOBAL BATTERY CO LTD	KRW	1 336 490	1 305 224	0.77
280 823	SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO LTD	CNH	2 980 953	3 519 649	2.07
104 400	SHARP CORP/JAPAN	JPY	1 786 004	1 764 117	1.04
14 361	SIXT SE	EUR	1 698 901	1 995 009	1.17
78 100	SUNGROW POWER SUPPLY CO LTD - A	CNH	1 041 885	1 085 468	0.64
1 049 100	TAIWAN HIGH SPEED RAIL CORP	TWD	1 140 697	1 181 190	0.69
86 310	TAIYO YUDEN CO LTD	JPY	4 141 300	3 963 920	2.33

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
3 085	TESLA INC	USD	2 018 839	2 188 622	1.29
1 392 000	TIANNENG POWER INTERNATIONAL LTD	HKD	2 903 799	2 555 719	1.50
273 600	TOHO TITANIUM CO LTD	JPY	2 461 408	2 510 597	1.48
33 922	TRONOX HOLDINGS PLC	USD	492 445	719 146	0.42
40 694	U-BLOX HOLDING AG	CHF	3 213 995	2 793 036	1.64
77 681	VALEO SA	EUR	2 816 480	2 519 224	1.48
66 854	VEONEER INC	USD	1 496 792	1 530 957	0.90
126 320	VISHAY INTERTECHNOLOGY INC	USD	2 689 779	3 103 682	1.82
20 115	VISTEON CORP	USD	2 408 171	2 450 208	1.44
3 400 450	WESTERN AREAS LTD	AUD	6 644 746	6 067 501	3.57
680 000	YADEA GROUP HOLDINGS LTD	HKD	1 480 303	1 488 374	0.87
135 374	YAGEO CORP	TWD	2 717 781	2 631 585	1.55
112 300	YAMAHA MOTOR CO LTD	JPY	2 249 688	2 803 776	1.65
405 300	ZHEJIANG CHINT ELECTRICS CO LTD - A	CNH	2 143 280	2 085 916	1.23
21 400	ZHEJIANG HUAYOU COBALT CO LTD - A	CNH	251 475	270 529	0.16
	Total Shares		**155 823 104**	**169 695 759**	**99.75**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**155 823 104**	**169 695 759**	**99.75**
Total Investments			**155 823 104**	**169 695 759**	**99.75**

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

Economic and Geographical Classification of Investments

Economic classification	%
Automobiles and Parts	28.83
Technology Hardware and Equipment	25.20
Chemicals	9.11
Industrial Transportation	8.28
Consumer Services	6.96
Industrial Metals and Mining	6.78
Personal Care, Drug and Grocery Stores	3.86
Travel and Leisure	2.55
Precious Metals and Mining	2.42
General Industrials	2.39
Leisure Goods	1.04
Electronic and Electrical Equipment	1.00
Construction and Materials	0.69
Alternative Energy	0.64
	99.75

Geographical classification	%
United States of America	40.36
Japan	10.17
China	9.64
France	4.90
Australia	4.24
United Kingdom	4.16
Cayman Islands	3.94
Canada	3.32
Belgium	3.24
Germany	2.59
South Africa	2.42
Taiwan	2.24
Jersey	2.07
Singapore	1.87
Switzerland	1.64
South Korea	1.50
Brazil	1.45
	99.75

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
2 048	ADIDAS AG - REG - REG	EUR	704 094	633 233	0.56
2 785	ADOBE INC	USD	1 303 179	1 415 727	1.24
554	ADYEN NV	EUR	1 253 418	1 361 487	1.19
7 690	AKAMAI TECHNOLOGIES INC	USD	764 207	835 903	0.73
7 505	ANHEUSER-BUSCH INBEV SA/NV	EUR	455 849	531 501	0.47
56 399	APPEN LTD	AUD	834 190	682 220	0.60
102 866	ARCA CONTINENTAL SAB DE CV	MXN	482 082	553 018	0.48
30 857	AREZZO INDUSTRIA E COMERCIO SA	BRL	392 148	430 273	0.38
3 000	ASKUL CORP	JPY	110 824	109 785	0.10
11 985	ASSOCIATED BRITISH FOODS PLC	GBP	366 808	382 987	0.34
155 278	AVI LTD	ZAR	736 686	759 184	0.67
6 783	AVIS BUDGET GROUP INC	USD	299 051	607 825	0.53
4 246	BALCHEM CORP	USD	489 759	540 049	0.47
9 972	BAOZUN INC	USD	433 972	346 128	0.30
45 020	BELLRING BRANDS INC - A	USD	1 035 957	1 161 066	1.02
32 592	BENEFITFOCUS INC	USD	471 568	440 644	0.39
99 074	BETSSON AB	SEK	830 475	904 537	0.79
3 795	BGF RETAIL CO LTD	KRW	519 480	521 989	0.46
34 839	BIGCOMMERCE HOLDINGS INC	USD	2 046 367	2 088 250	1.82
200 400	BK BRASIL OPERACAO E ASSESSORIA A RESTAURANTES SA	BRL	321 358	365 691	0.32
25 104	BLUE PRISM GROUP PLC	GBP	522 403	424 046	0.37
73 009	B&M EUROPEAN VALUE RETAIL SA	GBP	538 986	571 938	0.50
56 126	BOINGO WIRELESS INC	USD	688 110	783 519	0.69
300	BOOKING HOLDINGS INC	USD	661 284	739 824	0.65
34 878	BOOZT AB	SEK	737 972	812 994	0.71
14 760	BUCKLE INC	USD	509 275	619 034	0.54
271 700	BY-HEALTH CO LTD - A	CNH	945 912	1 373 548	1.20
20 283	B2W CIA DIGITAL	BRL	305 266	251 685	0.22
484 800	C&A MODAS LTDA	BRL	1 022 129	1 100 024	0.96
4 837	CALBEE INC	JPY	137 647	115 897	0.10
13 372	CAMPBELL SOUP CO	USD	624 597	638 513	0.56
16 312	CANADA GOOSE HOLDINGS INC	CAD	652 644	688 689	0.60
8 652	CAPCOM CO LTD	JPY	259 923	280 999	0.25
3 599	CARLSBERG AS - B	DKK	563 441	632 395	0.55
34 836	CARSALES.COM LTD	AUD	526 532	535 210	0.47
24 770	CHANNELADVISOR CORP	USD	503 666	523 886	0.46
55 000	CHICONY ELECTRONICS CO LTD	TWD	173 870	166 380	0.15
92 000	CHINA FEIHE LTD	HKD	249 488	262 371	0.23
17 050	CHINA MENGNIU DAIRY CO LTD	HKD	96 097	91 321	0.08
8 133	CHR HANSEN HOLDING A/S	DKK	726 647	748 574	0.66
160 000	CHUNGHWA TELECOM CO LTD	TWD	627 843	652 991	0.57
43 177	CINEPLEX INC	CAD	412 147	445 728	0.39
6 449	CLOROX CO	USD	1 203 918	1 176 943	1.03
12 426	COCA-COLA CO	USD	620 818	670 755	0.59

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Shares (continued)				
6 600	COCOKARA FINE INC	JPY	460 832	446 823	0.39
20 185	COLOPL INC	JPY	177 039	149 395	0.13
5 357	COLUMBIA SPORTSWEAR CO	USD	525 630	583 967	0.51
642 116	COMPAL ELECTRONICS INC	TWD	493 666	574 693	0.50
2 298	COSTCO WHOLESALE CORP	USD	787 271	855 063	0.75
7 957	DANONE SA	EUR	540 874	561 595	0.49
2 624	DECKERS OUTDOOR CORP	USD	804 893	887 437	0.78
4 471	DELIVERY HERO SE	EUR	602 438	710 718	0.62
30 799	DESIGNER BRANDS INC - A	USD	325 186	545 142	0.48
7 645	DICK'S SPORTING GOODS INC	USD	515 599	631 324	0.55
11 173	DOMO INC	USD	646 029	718 312	0.63
15 750	EBAY INC	USD	891 799	878 693	0.77
13 658	EVOLUTION GAMING GROUP AB	SEK	1 533 048	2 700 676	2.36
10 076	FOOT LOCKER INC	USD	474 230	594 282	0.52
1 400	FREEE KK	JPY	141 614	118 860	0.10
21 805	FREENET AG	EUR	468 062	531 539	0.47
20 901	GAP INC	USD	494 727	691 823	0.61
9 081	GARMIN LTD	USD	1 101 150	1 246 276	1.09
12 226	GENESCO INC	USD	480 218	611 300	0.54
56 183	GLANBIA PLC	EUR	710 598	827 829	0.73
14 200	GREE INC	JPY	79 526	74 310	0.07
14 110	GROCERY OUTLET HOLDING CORP	USD	536 909	569 903	0.50
17 583	GUESS? INC	USD	388 991	475 444	0.42
27 000	HEALTH & HAPPINESS H&H INTERNATIONAL HOLDINGS LTD	HKD	106 819	97 337	0.09
17 371	HERBALIFE NUTRITION LTD	USD	806 018	795 071	0.70
10 033	HIBBETT SPORTS INC	USD	573 004	797 122	0.70
2 908	HOUSE FOODS GROUP INC	JPY	101 268	90 322	0.08
2 212	HUBSPOT INC	USD	996 536	1 164 507	1.02
27 052	JAMIESON WELLNESS INC	CAD	752 891	848 351	0.74
49 451	JD SPORTS FASHION PLC	GBP	549 477	628 806	0.55
1 768	JOHN B SANFILIPPO & SON INC	USD	150 210	155 407	0.14
12 047	KAKAO CORP	KRW	995 852	1 229 230	1.08
15 552	KANGWON LAND INC	KRW	334 802	353 725	0.31
8 182	KELLOGG CO	USD	489 848	510 720	0.45
4 563	KERRY GROUP PLC	EUR	577 833	592 139	0.52
23 000	KINGSOFT CORP LTD	HKD	164 325	162 871	0.14
9 370	KOHL'S CORP	USD	409 253	549 644	0.48
3 999	KONAMI HOLDINGS CORP	JPY	237 402	238 539	0.21
2 845	KONINKLIJKE DSM NV	EUR	476 410	510 982	0.45
16 343	LANDS' END INC	USD	530 231	376 543	0.33
475 655	LENOVO GROUP LTD	HKD	534 323	654 060	0.57
108 456	LEOVEGAS AB	SEK	503 916	650 296	0.57
18 348	LIGHTSPEED POS INC	CAD	1 151 843	1 280 094	1.12
4 296	LIVE NATION ENTERTAINMENT INC	USD	339 404	351 756	0.31

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Shares (continued)				
13 770	LIVEPERSON INC	USD	847 920	752 531	0.66
11 518	LOBLAW COS LTD	CAD	573 039	638 989	0.56
33 783	LOCALIZA RENT A CAR SA	BRL	363 974	400 397	0.35
1 139	LONZA GROUP AG - REG	CHF	723 243	725 307	0.64
2 682	LOTTE HIMART CO LTD	KRW	89 605	93 431	0.08
3 485	LULULEMON ATHLETICA INC	USD	1 118 017	1 168 416	1.02
7 523	MEDIATEK INC	TWD	228 686	319 148	0.28
4 405	MEDIFAST INC	USD	996 358	1 000 331	0.88
1 975	MEIJI HOLDINGS CO LTD	JPY	135 598	122 325	0.11
1 772	MEITUAN - B	HKD	75 693	67 988	0.06
40 901	MELCO INTERNATIONAL DEVELOPMENT LTD	HKD	81 030	81 624	0.07
513	MERCADOLIBRE INC	USD	819 324	805 913	0.71
49 200	MGM CHINA HOLDINGS LTD	HKD	79 927	81 210	0.07
2 400	MORINAGA MILK INDUSTRY CO LTD	JPY	113 726	131 302	0.12
47 150	MR PRICE GROUP LTD	ZAR	523 973	591 052	0.52
3 243	NASPERS LTD	ZAR	744 234	740 007	0.65
4 902	NESTLE SA	CHF	536 162	585 185	0.51
8 445	NETEASE INC	USD	900 417	946 347	0.83
4 183	NEXI SPA	EUR	78 368	80 266	0.07
400	NINTENDO CO LTD	JPY	243 098	229 413	0.20
12 223	NORDIC ENTERTAINMENT GROUP AB - B	SEK	593 243	568 093	0.50
5 313	NORWEGIAN CRUISE LINE HOLDINGS LTD	USD	129 216	164 969	0.14
13 276	NU SKIN ENTERPRISES INC - A	USD	676 465	701 769	0.62
3 117	NVIDIA CORP	USD	1 700 058	1 871 384	1.64
4 477	PAYLOCITY HOLDING CORP	USD	844 213	865 135	0.76
3 472	PAYPAL HOLDINGS INC	USD	854 184	910 671	0.80
35 000	PEGATRON CORP	TWD	89 774	92 221	0.08
1 575	PINDUODUO INC - ADR	USD	244 151	210 940	0.18
42 943	PLUS500 LTD	GBP	825 069	844 288	0.74
88 401	POU CHEN CORP	TWD	94 170	112 665	0.10
63 593	PRESIDENT CHAIN STORE CORP	TWD	604 293	616 966	0.54
3 800	PRIMA MEAT PACKERS LTD	JPY	111 748	119 940	0.11
5 891	PROSUS NV	EUR	690 795	639 874	0.56
6 889	PUMA SE	EUR	716 475	727 460	0.64
41 907	RAKUTEN INC	JPY	450 662	532 536	0.47
8 530	REA GROUP LTD	AUD	924 106	1 043 347	0.91
6 391	RESTAURANT BRANDS INTERNATIONAL INC	CAD	387 336	438 507	0.38
22 900	REVOLVE GROUP	USD	772 685	1 110 421	0.97
1 960	RINGCENTRAL INC - A	USD	711 289	625 142	0.55
23 935	ROCKET COS INC	USD	522 856	537 341	0.47
6 456	ROSS STORES INC	USD	742 477	845 349	0.74
7 914	ROYAL CARIBBEAN CRUISES LTD	USD	636 723	688 122	0.60
9 682	ROYAL UNIBREW A/S	DKK	1 006 124	1 183 284	1.04
3 621	SALESFORCE.COM INC	USD	810 062	833 989	0.73

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Shares (continued)				
2 585	SAMSUNG ELECTRONICS CO LTD	KRW	178 810	189 399	0.17
2 839	SAMSUNG ELECTRONICS CO LTD - PFD	KRW	174 761	187 080	0.16
9 271	SCIENTIFIC GAMES CORP - A	USD	371 919	542 539	0.48
2 042	SERVICENOW INC	USD	1 078 527	1 034 008	0.91
3 947	SHAKE SHACK INC - A	USD	397 013	429 236	0.38
9 912	SHOE CARNIVAL INC	USD	443 051	594 224	0.52
22 822	SIMPLY GOOD FOODS CO	USD	634 312	788 500	0.69
2 952	SINCH AB	SEK	515 302	466 938	0.41
10 761	SIX FLAGS ENTERTAINMENT CORP	USD	390 722	505 552	0.44
5 238	SKYWORKS SOLUTIONS INC	USD	880 569	949 807	0.83
35 531	SLM CORP	USD	490 246	698 539	0.61
16 970	SMARTSHEET INC - A	USD	1 169 680	1 006 321	0.88
12 865	SOFTBANK CORP	JPY	169 855	165 896	0.15
21 491	SONOS INC	USD	652 923	860 285	0.75
8 294	SPROUT SOCIAL INC - A	USD	519 955	549 809	0.48
28 586	SPROUTS FARMERS MARKET INC	USD	613 152	732 087	0.64
300 000	STANDARD FOODS CORP	TWD	594 232	611 105	0.54
131 249	STAR ENTERTAINMENT GRP LTD	AUD	369 725	403 497	0.35
12 572	STEVEN MADDEN LTD	USD	435 258	511 303	0.45
3 024	SUNTORY BEVERAGE & FOOD LTD	JPY	108 462	102 086	0.09
5 230	SYMRISE AG	EUR	638 470	676 177	0.59
214 201	TAIWAN MOBILE CO LTD	TWD	750 213	766 838	0.67
23 195	TEAMVIEWER AG	EUR	1 231 800	1 104 600	0.97
79 168	TECHNOGYM SPA	EUR	861 120	1 062 622	0.93
39 908	TEGNA INC	USD	693 718	800 554	0.70
1 867	TENCENT HOLDINGS LTD	HKD	153 513	149 757	0.13
4 275	THOR INDUSTRIES INC	USD	477 074	605 297	0.53
25 037	TIVITY HEALTH INC	USD	541 862	605 395	0.53
523 200	TONGCHENG-ELONG HOLDINGS LTD	HKD	1 175 440	1 312 233	1.15
7 328	TREEHOUSE FOODS INC	USD	349 107	348 813	0.31
643	TRIGANO SA	EUR	115 711	115 023	0.10
15 446	TWITTER INC	USD	958 688	852 928	0.75
22 913	UNDER ARMOUR INC	USD	379 109	456 198	0.40
19 147	UNDER ARMOUR INC - A	USD	373 691	465 464	0.41
14 763	UPWORK INC	USD	610 541	679 984	0.60
11 351	USANA HEALTH SCIENCES INC	USD	1 039 779	1 021 476	0.90
139 380	VIA VAREJO S/A	BRL	326 149	303 925	0.27
36 309	VITASOY INTERNATIONAL HOLDINGS LTD	HKD	153 946	140 480	0.12
178 478	WANT WANT CHINA HOLDINGS LTD	HKD	131 974	129 374	0.11
6 227	WEBZEN INC	KRW	205 042	194 253	0.17
9 443	WINNEBAGO INDUSTRIES INC	USD	622 394	754 968	0.66
206 167	WM MORRISON SUPERMARKETS PLC	GBP	495 993	496 253	0.44
13 409	WOLVERINE WORLD WIDE INC	USD	448 910	559 423	0.49
2 282	YAKULT HONSHA CO LTD	JPY	117 675	111 068	0.10

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

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
40 383	YUE YUEN INDUSTRIAL HOLDINGS LTD	HKD	85 525	101 388	0.09
9 753	YUM CHINA HOLDINGS INC	USD	575 667	613 659	0.54
2 886	ZOOM VIDEO COMMUNICATIONS INC	USD	1 128 268	922 279	0.81
7 071	ZOZO INC	JPY	212 387	238 708	0.21
10 851	ZUMIEZ INC	USD	466 997	466 267	0.41
123 490	ZYNGA INC	USD	1 305 451	1 336 162	1.17
508 000	360 SECURITY TECHNOLOGY INC - A	CNH	1 265 929	990 342	0.87
	Total Shares		**103 615 264**	**112 557 401**	**98.68**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**103 615 264**	**112 557 401**	**98.68**
Other transferable securities					
	Shares				
11 006	CROCS INC	USD	770 134	1 101 920	0.97
35 478	SPAR GROUP LTD	ZAR	444 650	448 650	0.39
	Total Shares		**1 214 784**	**1 550 570**	**1.36**
Total Other transferable securities			**1 214 784**	**1 550 570**	**1.36**
Total Investments			**104 830 048**	**114 107 971**	**100.04**

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

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	18.54
Food Producers	11.70
Retailers	11.37
Travel and Leisure	9.54
Personal Goods	8.35
Personal Care, Drug and Grocery Stores	5.24
Leisure Goods	5.01
Consumer Services	4.67
Technology Hardware and Equipment	4.06
Telecommunications Service Providers	4.02
Beverages	3.34
General Industrials	2.85
Investment Banking and Brokerage Services	2.37
Chemicals	1.51
Industrial Support Services	1.29
Pharmaceuticals and Biotechnology	1.25
Telecommunications Equipment	1.09
Finance and Credit Services	1.08
Real Estate Investment Trusts	0.91
Industrial Engineering	0.87
Media	0.65
Electronic and Electrical Equipment	0.33
	100.04

Geographical classification	%
United States of America	49.99
Sweden	5.36
Cayman Islands	4.08
Germany	3.84
Canada	3.81
Taiwan	3.43
Japan	2.96
Brazil	2.50
South Korea	2.43
Australia	2.34
Denmark	2.25
Switzerland	2.24
South Africa	2.23
Netherlands	2.20
China	2.07
United Kingdom	1.69
Ireland	1.24
Italy	1.00
Hong Kong (China)	0.77
Israel	0.74
Liberia	0.60
France	0.59
Luxembourg	0.50
Mexico	0.48
Belgium	0.47
Bermuda	0.23
	100.04

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market				
	Shares				
15 800	ABB LTD	CHF	433 207	513 634	0.35
194	ABIOMED INC	USD	56 980	62 222	0.04
1 360	ABN AMRO BANK NV	EUR	13 036	17 596	0.01
2 093	ACOM CO LTD	JPY	9 428	8 981	0.01
3 313	ACTIVISION BLIZZARD INC	USD	283 936	302 112	0.21
1 329	ADECCO GROUP AG - REG	CHF	79 555	90 109	0.06
1 028	ADEVINTA ASA	NOK	16 123	18 869	0.01
1 632	ADIDAS AG - REG - REG	EUR	545 034	504 608	0.34
1 033	ADMIRAL GROUP PLC	GBP	39 920	44 752	0.03
4 113	ADOBE INC	USD	1 959 011	2 090 801	1.42
291	ADVANCE AUTO PARTS INC	USD	45 710	58 247	0.04
5 156	ADVANCED MICRO DEVICES INC	USD	449 117	420 833	0.29
837	ADVANTEST CORP	JPY	58 695	79 485	0.05
58	ADYEN NV	EUR	118 461	142 538	0.10
15 341	AEGON NV	EUR	54 996	71 395	0.05
289	AENA SME SA	EUR	45 037	50 341	0.03
5 643	AEON CO LTD	JPY	166 625	153 975	0.10
127	AEROPORTS DE PARIS	EUR	14 746	16 313	0.01
3 576	AFLAC INC	USD	147 974	192 138	0.13
868	AFTERPAY LTD	AUD	74 955	78 881	0.05
751	AGEAS SA/NV	EUR	36 636	45 528	0.03
2 083	AGNICO EAGLE MINES LTD	CAD	153 374	130 070	0.09
64 808	AIA GROUP LTD	HKD	748 400	825 238	0.56
834	AIR WATER INC	JPY	13 547	13 810	0.01
1 654	AKZO NOBEL NV	EUR	171 686	198 949	0.14
616	ALBEMARLE CORP	USD	87 677	103 593	0.07
4 215	ALCON INC	CHF	272 294	316 563	0.22
434	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	70 951	78 597	0.05
1 173	ALEXION PHARMACEUTICALS INC	USD	165 364	197 862	0.13
2 697	ALFA LAVAL AB	SEK	67 585	91 349	0.06
5 118	ALGONQUIN POWER & UTILITIES CORP	CAD	82 703	82 497	0.06
241	ALIGN TECHNOLOGY INC	USD	121 720	143 523	0.10
4 604	ALIMENTATION COUCHE-TARD INC - B	CAD	147 778	155 871	0.11
2 141	ALLIANT ENERGY CORP	USD	98 829	120 260	0.08
3 535	ALLIANZ SE - REG	EUR	847 248	920 876	0.63
1 303	ALLSTATE CORP	USD	131 609	165 220	0.11
1 603	ALLY FINANCIAL INC	USD	53 386	82 474	0.06
623	ALNYLAM PHARMACEUTICALS INC	USD	87 846	87 619	0.06
967	ALPHABET CLASS - A	USD	1 671 642	2 275 834	1.54
954	ALPHABET INC	USD	1 656 443	2 299 253	1.55
2 276	ALSTOM SA	EUR	118 110	124 499	0.08
1 360	AMADA CO LTD	JPY	14 138	14 719	0.01
3 862	AMADEUS IT GROUP SA - A	EUR	240 744	263 603	0.18
13 447	AMCOR PLC	USD	150 279	158 002	0.11

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Shares (continued)				
42	AMERCO	USD	17 826	25 058	0.02
5 868	AMERICAN EXPRESS CO	USD	651 499	899 858	0.61
316	AMERICAN FINANCIAL GROUP INC/OH	USD	26 689	38 824	0.03
777	AMERICAN WATER WORKS CO INC	USD	120 050	121 204	0.08
506	AMERIPRISE FINANCIAL INC	USD	93 908	130 750	0.09
2 565	AMPHENOL CORP - A	USD	161 185	172 727	0.12
1 067	AMPLIFON SPA	EUR	43 526	45 123	0.03
1 070	AMPOL LTD	AUD	21 804	21 150	0.01
521	AMUNDI SA	EUR	40 003	46 474	0.03
1 584	ANALOG DEVICES INC	USD	221 200	242 605	0.16
5 994	ANNALY CAPITAL MANAGEMENT INC	USD	47 264	54 426	0.04
368	ANSYS INC	USD	126 881	134 563	0.09
3 381	ANTOFAGASTA PLC	GBP	61 805	87 327	0.06
10 115	APA GROUP	AUD	76 333	78 366	0.05
7 830	APPLIED MATERIALS INC	USD	649 385	1 039 119	0.71
2 315	APTIV PLC	USD	284 113	333 105	0.23
2 176	ARCH CAPITAL GROUP LTD	USD	72 427	86 409	0.06
193	ARGENX SE	EUR	54 683	55 853	0.04
243	ARISTA NETWORKS INC	USD	65 171	76 586	0.05
296	ARKEMA SA	EUR	32 220	37 058	0.03
4 283	AROUNDTOWN SA	EUR	27 101	33 018	0.02
243	ARROW ELECTRONICS INC	USD	22 550	27 719	0.02
824	ARTHUR J GALLAGHER & CO	USD	93 777	119 439	0.08
836	ASAHI INTECC CO LTD	JPY	28 049	22 501	0.02
10 329	ASCENDAS REAL ESTATE INVESTMENT TRUST	SGD	23 347	24 146	0.02
3 870	ASHTEAD GROUP PLC	GBP	175 540	249 211	0.17
203	ASM INTERNATIONAL NV	EUR	55 095	61 802	0.04
3 649	ASML HOLDING NV	EUR	1 674 371	2 377 310	1.61
8 593	ASSA ABLOY AB	SEK	206 691	245 217	0.17
9 458	ASSICURAZIONI GENERALI SPA	EUR	152 723	189 968	0.13
315	ASSURANT INC	USD	41 443	49 014	0.03
1 660	ASX LTD	AUD	94 117	93 578	0.06
326	ATCO LTD/CANADA - CLASS 1	CAD	9 559	11 180	0.01
667	ATHENE HOLDING LTD	USD	26 524	39 800	0.03
5 757	ATLAS COPCO AB	SEK	294 219	349 271	0.24
3 345	ATLAS COPCO AB - B	SEK	148 743	173 862	0.12
675	ATMOS ENERGY CORP	USD	61 965	69 923	0.05
849	ATOS SE	EUR	67 198	57 867	0.04
30 546	AT&T INC	USD	851 928	959 450	0.65
8 048	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	41 998	43 827	0.03
8 044	AUSNET SERVICES	AUD	11 118	11 775	0.01
12 176	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	AUD	253 564	270 304	0.18
5 177	AUTO TRADER GROUP PLC	GBP	40 015	40 871	0.03
1 880	AUTODESK INC	USD	526 452	548 791	0.37

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
3 676	AUTOMATIC DATA PROCESSING INC	USD	618 266	687 375	0.47
2 231	AVANTOR INC	USD	62 715	71 481	0.05
268	AVERY DENNISON CORP	USD	40 342	57 398	0.04
493	AVEVA GROUP	GBP	24 415	23 754	0.02
33 673	AVIVA PLC	GBP	139 899	186 628	0.13
16 582	AXA SA	EUR	353 285	469 592	0.32
1 817	AXALTA COATING SYSTEMS LTD	USD	50 009	57 944	0.04
1 100	AZBIL CORP	JPY	55 808	44 481	0.03
136	AZRIELI GROUP LTD	ILS	8 178	9 581	0.01
4 410	BAKER HUGHES CO	USD	84 972	88 553	0.06
1 402	BALL CORP	USD	126 953	131 283	0.09
199	BALOISE HOLDING AG - REG	CHF	32 359	33 688	0.02
9 735	BANK HAPOALIM BM	ILS	64 955	77 739	0.05
12 456	BANK LEUMI LE-ISRAEL BM	ILS	72 985	87 870	0.06
5 644	BANK OF EAST ASIA LTD	HKD	11 612	11 859	0.01
5 511	BANK OF MONTREAL	CAD	413 899	519 685	0.35
6 837	BANK OF NEW YORK MELLON CORP	USD	271 454	341 030	0.23
129	BANQUE CANTONALE VAUDOISE	CHF	13 490	13 168	0.01
8 730	BARRATT DEVELOPMENTS PLC	GBP	71 182	93 313	0.06
824	BCE INC	CAD	35 206	38 915	0.03
117	BECHTLE AG	EUR	25 258	23 852	0.02
864	BEIERSDORF AG	EUR	95 663	97 664	0.07
1 075	BERKELEY GROUP HOLDINGS	GBP	62 647	68 868	0.05
778	BIOMARIN PHARMACEUTICAL INC	USD	63 127	60 622	0.04
673	BLACK KNIGHT INC	USD	59 154	48 739	0.03
2 833	BLACKBERRY LTD	CAD	21 343	25 032	0.02
1 308	BLACKROCK INC	USD	894 532	1 071 644	0.73
9 643	BNP PARIBAS SA	EUR	576 748	619 764	0.42
31 875	BOC HONG KONG HOLDINGS LTD	HKD	96 139	112 449	0.08
2 345	BOLIDEN AB	SEK	77 140	91 462	0.06
176	BOOKING HOLDINGS INC	USD	346 735	434 030	0.30
591	BOOZ ALLEN HAMILTON HOLDING CORP	USD	50 480	49 023	0.03
1 048	BORGWARNER INC	USD	40 605	50 912	0.03
634	BOSTON PROPERTIES INC	USD	54 729	69 328	0.05
1 958	BOUYGUES SA	EUR	79 759	84 005	0.06
12 687	BRAMBLES LTD	AUD	98 692	101 919	0.07
1 325	BRENNTAG SE	EUR	99 211	119 117	0.08
7 548	BRITISH LAND CO PLC	GBP	42 952	54 176	0.04
496	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	72 351	78 680	0.05
554	BROOKFIELD RENEWABLE CORP - A	CAD	25 788	22 944	0.02
1 152	BROTHER INDUSTRIES LTD	JPY	22 291	24 356	0.02
1 035	BROWN & BROWN INC	USD	47 025	55 041	0.04
2 652	BROWN-FORMAN CORP - B	USD	195 138	202 295	0.14
76 518	BT GROUP PLC	GBP	125 666	174 753	0.12

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Shares (continued)				
1 445	BUNZL PLC	GBP	47 075	46 556	0.03
3 470	BURBERRY GROUP PLC	GBP	76 021	99 019	0.07
2 520	BUREAU VERITAS SA	EUR	64 566	75 445	0.05
355	BURLINGTON STORES INC	USD	82 687	115 847	0.08
21	CABLE ONE INC	USD	41 048	37 590	0.03
2 391	CADENCE DESIGN SYSTEMS INC	USD	297 324	315 062	0.21
2 421	CAE INC	CAD	55 239	75 765	0.05
30 768	CAIXABANK SA	EUR	74 474	98 782	0.07
417	CAMDEN PROPERTY TRUST	USD	43 431	50 240	0.03
3 394	CAMECO CORP	CAD	47 103	56 998	0.04
3 824	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	317 238	397 187	0.27
492	CANADIAN TIRE CORP LTD - A	CAD	62 043	78 353	0.05
557	CANADIAN UTILITIES LTD	CAD	13 695	15 906	0.01
4 286	CANON INC	JPY	82 125	102 067	0.07
957	CANOPY GROWTH CORP	CAD	26 002	25 788	0.02
1 500	CAPCOM CO LTD	JPY	45 901	48 717	0.03
1 380	CAPGEMINI SE	EUR	191 755	253 174	0.17
38 821	CAPITALAND INTEGRATED COMMERCIAL TRUST	SGD	59 764	62 738	0.04
216	CARL ZEISS MEDITEC AG	EUR	29 599	38 106	0.03
606	CARLYLE GROUP INC	USD	18 157	25 852	0.02
879	CARMAX INC	USD	88 451	117 118	0.08
5 257	CARREFOUR SA	EUR	89 838	101 919	0.07
3 529	CARRIER GLOBAL CORP	USD	131 947	153 794	0.10
836	CASIO COMPUTER CO LTD	JPY	14 193	14 769	0.01
2 329	CATERPILLAR INC	USD	410 761	531 268	0.36
463	CBOE GLOBAL MARKETS INC	USD	41 435	48 323	0.03
2 876	CBRE GROUP INC	USD	169 481	245 035	0.17
644	CCL INDUSTRIES INC	CAD	28 578	36 523	0.02
766	CDW CORP/DE	USD	100 193	136 601	0.09
501	CELANESE CORP - A	USD	63 021	78 482	0.05
2 485	CENTENE CORP	USD	154 000	153 424	0.10
2 919	CENTERPOINT ENERGY INC	USD	62 667	71 486	0.05
428	CERIDIAN HCM HOLDING INC	USD	42 580	40 437	0.03
2 628	CERNER CORP	USD	198 263	197 231	0.13
739	CGI INC	CAD	53 977	65 326	0.04
8 197	CHARLES SCHWAB CORP	USD	409 968	577 069	0.39
481	CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	59 299	56 186	0.04
2 298	CHIBA BANK LTD	JPY	12 710	14 338	0.01
904	CHR HANSEN HOLDING A/S	DKK	90 700	83 206	0.06
1 935	CHUBB LTD	USD	282 913	332 027	0.23
2 720	CHUBU ELECTRIC POWER CO INC	JPY	33 106	32 860	0.02
1 065	CHURCH & DWIGHT CO INC	USD	91 861	91 313	0.06
4 475	CIE FINANCIERE RICHEMONT SA - REG	CHF	368 238	459 437	0.31
819	CINCINNATI FINANCIAL CORP	USD	66 468	92 285	0.06

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
381	CINTAS CORP	USD	128 481	131 498	0.09
36 226	CISCO SYSTEMS INC/DELAWARE	USD	1 518 591	1 844 266	1.25
1 831	CITIZENS FINANCIAL GROUP INC	USD	62 068	84 739	0.06
501	CITRIX SYSTEMS INC	USD	62 969	62 049	0.04
3 869	CITY DEVELOPMENTS LTD	SGD	20 857	22 946	0.02
1 707	CLARIANT AG - REG	CHF	34 082	35 775	0.02
1 081	CLOROX CO	USD	218 955	197 283	0.13
852	CLOUDFLARE INC	USD	63 022	72 198	0.05
1 539	CME GROUP INC	USD	269 466	310 863	0.21
2 455	CMS ENERGY CORP	USD	147 094	158 077	0.11
8 773	CNH INDUSTRIAL NV	EUR	97 401	130 639	0.09
1 472	CNP ASSURANCES	EUR	21 309	25 809	0.02
700	COCA-COLA BOTTLERS JAPAN HOLDINGS INC	JPY	10 780	11 175	0.01
35 001	COCA-COLA CO	USD	1 754 290	1 889 354	1.28
1 754	COCA-COLA EUROPEAN PARTNERS PLC	USD	77 613	99 662	0.07
564	COCHLEAR LTD	AUD	85 376	96 933	0.07
1 497	COGNEX CORP	USD	115 799	128 922	0.09
2 865	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	210 520	230 346	0.16
6 981	COLGATE-PALMOLIVE CO	USD	563 267	563 367	0.38
19 572	COMCAST CORP	USD	1 031 836	1 098 968	0.75
8 589	COMMERZBANK AG	EUR	53 802	56 774	0.04
7 647	COMPASS GROUP PLC	GBP	133 328	166 491	0.11
2 087	COMPUTERSHARE LTD	AUD	21 194	22 762	0.02
4 391	CONCORDIA FINANCIAL GROUP LTD	JPY	15 583	16 471	0.01
2 871	CONSOLIDATED EDISON INC	USD	211 730	222 244	0.15
727	CONSTELLATION BRANDS INC - A	USD	147 851	174 713	0.12
911	COPART INC	USD	105 942	113 429	0.08
1 891	COSTCO WHOLESALE CORP	USD	693 965	703 622	0.48
295	COUPA SOFTWARE INC	USD	94 001	79 367	0.05
787	COVESTRO AG	EUR	46 507	51 557	0.04
446	COVIVIO	EUR	35 028	39 838	0.03
1 196	CRODA INTERNATIONAL PLC	GBP	101 147	112 007	0.08
2 311	CROWN CASTLE INTERNATIONAL CORP	USD	364 534	436 918	0.30
952	CUMMINS INC	USD	217 058	239 942	0.16
1 776	CYBERAGENT INC	JPY	29 460	36 526	0.02
332	CYBERARK SOFTWARE LTD	USD	44 339	46 646	0.03
338	DAIFUKU CO LTD	JPY	38 754	33 458	0.02
5 750	DAI-ICHI LIFE HOLDINGS INC	JPY	90 857	103 395	0.07
1 133	DASSAULT SYSTEMES SE	EUR	217 507	263 166	0.18
758	DATADOG INC	USD	75 321	65 014	0.04
2 490	DAVIDE CAMPARI-MILANO NV	EUR	26 920	29 411	0.02
420	DAVITA INC	USD	44 635	48 943	0.03
15 367	DBS GROUP HOLDINGS LTD	SGD	277 114	345 488	0.23
845	DCC PLC	GBP	61 399	73 520	0.05

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
1 276	DEERE & CO	USD	339 488	473 205	0.32
1 061	DELL TECHNOLOGIES INC	USD	74 714	104 328	0.07
464	DEMANT A/S	DKK	16 463	23 299	0.02
1 881	DENSO CORP	JPY	102 325	121 476	0.08
703	DENTSPLY SIRONA INC	USD	36 505	47 460	0.03
1 629	DEUTSCHE BOERSE AG	EUR	264 101	281 010	0.19
14 287	DEUTSCHE TELEKOM AG - REG	EUR	260 263	275 179	0.19
2 594	DEVON ENERGY CORP	USD	55 875	60 648	0.04
515	DEXCOM INC	USD	184 748	198 842	0.14
20 050	DIAGEO PLC	GBP	752 465	902 487	0.61
108	DIASORIN SPA	EUR	22 675	18 364	0.01
5 849	DIRECT LINE INSURANCE GROUP PLC	GBP	23 525	23 088	0.02
105	DISCO CORP	JPY	33 056	34 006	0.02
1 314	DISCOVER FINANCIAL SERVICES	USD	106 477	149 796	0.10
687	DISCOVERY COMMUNICATIONS INC - A	USD	19 963	25 872	0.02
1 320	DISCOVERY COMMUNICATIONS INC - C	USD	33 661	42 649	0.03
7 975	DNB ASA	NOK	137 793	171 869	0.12
754	DOCUSIGN INC	USD	175 507	168 097	0.11
1 267	DOLLARAMA INC	CAD	49 582	58 992	0.04
618	DOVER CORP	USD	74 025	92 199	0.06
1 855	DR HORTON INC	USD	131 255	182 328	0.12
1 016	DROPBOX INC	USD	21 699	26 111	0.02
830	DTE ENERGY CO	USD	100 946	116 217	0.08
1 594	DUKE REALTY CORP	USD	61 800	74 153	0.05
2 299	DUPONT DE NEMOURS INC	USD	159 212	177 276	0.12
786	DYNATRACE INC	USD	32 229	40 903	0.03
1 709	EATON CORP PLC	USD	197 626	244 267	0.17
3 694	EBAY INC	USD	197 155	206 088	0.14
2 202	ECOLAB INC	USD	456 866	493 512	0.34
2 114	EDENRED	EUR	112 646	119 989	0.08
23 799	EDP - ENERGIAS DE PORTUGAL SA	EUR	137 448	132 417	0.09
714	EIFFAGE SA	EUR	63 747	78 319	0.05
1 821	ELANCO ANIMAL HEALTH INC	USD	55 957	57 744	0.04
1 934	ELECTROLUX AB	SEK	45 226	54 344	0.04
1 243	ELECTRONIC ARTS INC	USD	167 000	176 605	0.12
265	ELIA GROUP SA/NV	EUR	29 517	28 711	0.02
1 219	ELISA OYJ	EUR	66 214	69 248	0.05
1 069	EMERA INC	CAD	42 338	48 548	0.03
3 204	EMERSON ELECTRIC CO	USD	243 618	289 930	0.20
2 134	ENAGAS SA	EUR	47 479	46 549	0.03
2 723	ENDESA SA	EUR	73 584	71 656	0.05
69 729	ENEL SPA	EUR	668 000	693 930	0.47
26 270	ENEOS HOLDINGS INC	JPY	106 344	113 247	0.08
7 829	ENGIE SA (ISIN FR0010208488)	EUR	113 684	116 582	0.08

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
2 501	EOG RESOURCES INC	USD	120 282	184 174	0.13
19 248	E.ON SE	EUR	206 513	232 310	0.16
240	EPAM SYSTEMS INC	USD	80 870	109 860	0.07
1 021	EQT AB	SEK	24 113	34 570	0.02
8 379	EQUINOR ASA	NOK	135 637	170 945	0.12
1 716	EQUITABLE HOLDINGS INC	USD	41 958	58 739	0.04
1 995	EQUITY RESIDENTIAL	USD	111 095	148 089	0.10
109	ERIE INDEMNITY CO - A	USD	26 476	23 328	0.02
2 395	ERSTE GROUP BANK AG	EUR	65 533	85 340	0.06
999	ESSENTIAL UTILITIES INC	USD	44 994	47 083	0.03
280	ESSEX PROPERTY TRUST INC	USD	71 341	81 346	0.06
1 528	ESSILORLUXOTTICA SA	EUR	250 383	254 574	0.17
971	ESTEE LAUDER COS INC - A	USD	277 570	304 700	0.21
233	ETABLISSEMENTS FRANZ COLRUYT NV	EUR	14 112	13 836	0.01
541	ETSY INC	USD	98 025	107 545	0.07
2 939	EVERSOURCE ENERGY	USD	257 941	253 401	0.17
6 958	EVOLUTION MINING LTD	AUD	25 820	24 884	0.02
899	EVONIK INDUSTRIES AG	EUR	26 732	31 514	0.02
852	EXACT SCIENCES CORP	USD	111 703	112 311	0.08
1 451	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	133 207	159 407	0.11
326	FACTSET RESEARCH SYSTEMS INC	USD	105 670	109 608	0.07
125	FAIR ISAAC CORP	USD	57 877	65 176	0.04
1 036	FANUC CORP	JPY	248 976	238 610	0.16
522	FAST RETAILING CO LTD	JPY	411 115	428 422	0.29
4 922	FASTENAL CO	USD	232 630	257 322	0.17
326	FASTIGHETS AB BALDER - B	SEK	16 439	18 803	0.01
355	FAURECIA SE	EUR	16 389	19 188	0.01
1 929	FERGUSON PLC	GBP	220 110	243 898	0.17
540	FERRARI NV	EUR	110 634	115 807	0.08
3 325	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	451 026	508 393	0.35
2 613	FINECOBANK BANCA FINECO SPA	EUR	40 370	45 044	0.03
746	FIRST REPUBLIC BANK/CA	USD	104 558	136 697	0.09
1 744	FIRSTENERGY CORP	USD	57 796	66 132	0.04
168	FIRSTSERVICE CORP	CAD	23 067	27 266	0.02
2 443	FISERV INC	USD	261 838	293 453	0.20
4 940	FISHER & PAYKEL HEALTHCARE CORP LTD	NZD	117 473	127 421	0.09
14 518	FORTESCUE METALS GROUP LTD	AUD	253 641	253 329	0.17
591	FORTINET INC	USD	79 649	120 700	0.08
3 987	FORTIS INC/CANADA	CAD	161 626	177 696	0.12
1 626	FORTIVE CORP	USD	110 469	115 153	0.08
1 636	FRANCO-NEVADA CORP	CAD	213 334	227 707	0.15
973	FRANKLIN RESOURCES INC	USD	22 393	29 190	0.02
790	FRESNILLO PLC	GBP	11 721	9 009	0.01
298	FUCHS PETROLUB SE - PFD	EUR	16 444	15 906	0.01

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
424	FUJI ELECTRIC CO LTD	JPY	15 183	19 298	0.01
900	FUKUOKA FINANCIAL GROUP INC	JPY	16 380	15 315	0.01
330	F5 NETWORKS INC	USD	56 784	61 631	0.04
4 297	GALP ENERGIA SGPS SA	EUR	42 707	49 710	0.03
461	GARMIN LTD	USD	52 425	63 268	0.04
478	GARTNER INC	USD	72 077	93 631	0.06
658	GEA GROUP AG	EUR	22 890	28 920	0.02
393	GECINA SA	EUR	55 495	57 552	0.04
337	GENERAC HOLDINGS INC	USD	78 955	109 171	0.07
5 241	GENERAL MILLS INC	USD	305 438	318 967	0.22
619	GENUINE PARTS CO	USD	60 467	77 356	0.05
1 415	GETLINK SE - REG	EUR	23 307	22 536	0.02
79	GIVAUDAN SA - REG	CHF	326 210	331 220	0.23
1 072	GJENSIDIGE FORSIKRING ASA	NOK	22 989	24 445	0.02
1 604	GLOBAL PAYMENTS INC	USD	296 828	344 267	0.23
426	GLOBE LIFE INC	USD	39 788	43 661	0.03
13	GLP J-REIT	JPY	20 539	21 789	0.01
208	GMO PAYMENT GATEWAY INC	JPY	29 072	26 546	0.02
1 098	GN STORE NORD AS	DKK	84 048	99 249	0.07
900	GODADDY INC	USD	72 001	78 138	0.05
5 345	GOODMAN GROUP	AUD	72 841	78 073	0.05
605	GROUPE BRUXELLES LAMBERT SA	EUR	57 609	66 261	0.05
359	GUIDEWIRE SOFTWARE INC	USD	41 866	37 878	0.03
6 887	H & M HENNES & MAURITZ AB - B	SEK	134 895	170 063	0.12
1 043	HAKUHODO DY HOLDINGS INC	JPY	14 408	17 567	0.01
1 627	HALMA PLC	GBP	53 391	58 299	0.04
800	HAMAMATSU PHOTONICS KK	JPY	46 438	46 402	0.03
6 584	HANG SENG BANK LTD	HKD	113 746	129 275	0.09
258	HANNOVER RUECK SE - REG	EUR	40 674	47 767	0.03
1 536	HARTFORD FINANCIAL SERVICES GROUP INC	USD	69 704	101 315	0.07
1 116	HASBRO INC	USD	101 216	110 986	0.08
186	HEICO CORP (ISIN US4228061093)	USD	22 983	26 189	0.02
312	HEICO CORP (ISIN US4228062083)	USD	34 285	39 399	0.03
494	HEINEKEN HOLDING NV	EUR	42 693	49 120	0.03
2 222	HEINEKEN NV	EUR	234 449	257 962	0.18
633	HELLOFRESH SE	EUR	44 907	52 578	0.04
6 270	HENDERSON LAND DEVELOPMENT CO LTD	HKD	24 429	27 891	0.02
891	HENKEL AG & CO KGAA	EUR	84 175	88 703	0.06
1 527	HENKEL AG & CO KGAA - PFD	EUR	160 767	175 659	0.12
459	HENRY SCHEIN INC	USD	30 736	33 278	0.02
136	HERMES INTERNATIONAL	EUR	138 474	170 920	0.12
11 028	HEWLETT PACKARD ENTERPRISE CO	USD	120 169	176 669	0.12
905	HEXAGON AB - B	SEK	75 238	86 414	0.06
104	HIKARI TSUSHIN INC	JPY	25 009	20 913	0.01

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
953	HINO MOTORS LTD	JPY	8 194	7 978	0.01
106	HIROSE ELECTRIC CO LTD	JPY	14 619	16 884	0.01
209	HISAMITSU PHARMACEUTICAL CO INC	JPY	11 472	12 161	0.01
420	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	11 646	12 891	0.01
680	HITACHI METALS LTD	JPY	9 971	13 189	0.01
11 500	HK ELECTRIC INVESTMENTS & HK ELECTRIC INVESTMENTS LTD	HKD	11 271	11 519	0.01
2 203	HOLOGIC INC	USD	164 267	144 407	0.10
9 230	HOME DEPOT INC	USD	2 507 585	2 987 473	2.02
45 981	HONG KONG & CHINA GAS CO LTD	HKD	67 618	73 765	0.05
10 348	HONG KONG EXCHANGES & CLEARING LTD	HKD	566 664	626 194	0.43
1 183	HORIZON THERAPEUTICS PLC	USD	91 787	111 935	0.08
309	HOSHIZAKI CORP	JPY	26 834	27 421	0.02
3 023	HOST HOTELS & RESORTS INC	USD	39 491	54 898	0.04
11 775	HP INC	USD	263 342	401 645	0.27
234	HUBSPOT INC	USD	92 458	123 189	0.08
1 256	HULIC CO LTD	JPY	12 918	14 295	0.01
567	HUMANA INC	USD	230 343	252 451	0.17
8 722	HUNTINGTON BANCSHARES INC/OH	USD	117 472	133 621	0.09
3 585	HUSQVARNA AB - B	SEK	42 500	49 965	0.03
2 818	HYDRO ONE LTD	CAD	63 562	67 505	0.05
459	IA FINANCIAL CORP INC	CAD	19 110	25 826	0.02
862	ICA GRUPPEN AB	SEK	42 102	39 758	0.03
1 636	IDEMITSU KOSAN CO LTD	JPY	36 028	39 169	0.03
325	IDEX CORP	USD	61 344	72 865	0.05
358	IGM FINANCIAL INC	CAD	9 267	12 769	0.01
3 244	IHS MARKIT LTD	USD	279 920	348 990	0.24
63	ILIAD SA	EUR	12 572	11 452	0.01
1 357	ILLINOIS TOOL WORKS INC	USD	274 700	312 734	0.21
997	INCYTE CORP	USD	87 571	85 124	0.06
9 352	INDUSTRIA DE DISENO TEXTIL SA	EUR	277 409	333 460	0.23
458	INDUSTRIVARDEN AB - A	SEK	15 014	17 593	0.01
685	INDUSTRIVARDEN AB - C	SEK	20 697	24 757	0.02
12 878	INFORMA PLC	GBP	85 820	100 242	0.07
33 441	ING GROEP NV	EUR	326 896	427 924	0.29
353	INSULET CORP	USD	89 325	104 213	0.07
20 917	INSURANCE AUSTRALIA GROUP LTD	AUD	75 814	79 169	0.05
1 226	INTACT FINANCIAL CORP	CAD	136 541	162 818	0.11
1 840	INTER PIPELINE LTD	CAD	26 031	26 802	0.02
2 406	INTERCONTINENTAL EXCHANGE INC	USD	258 518	283 210	0.19
1 919	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	238 150	272 824	0.19
2 001	INTERNATIONAL PAPER CO	USD	96 394	116 058	0.08
1 254	INTERPUBLIC GROUP OF COS INC	USD	27 717	39 815	0.03
1 384	INTERTEK GROUP PLC	GBP	106 260	117 618	0.08
2 253	INTUIT INC	USD	822 161	928 596	0.63

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
1 674	INVESCO LTD	USD	28 442	45 198	0.03
476	INVESTMENT AB LATOUR - B	SEK	11 178	14 580	0.01
569	IONIS PHARMACEUTICALS INC	USD	30 603	24 365	0.02
202	IPSEN SA	EUR	17 974	19 560	0.01
616	IQVIA HOLDINGS INC	USD	106 553	144 569	0.10
4 990	ISRAEL DISCOUNT BANK A	ILS	17 406	22 586	0.02
2 402	ISUZU MOTORS LTD	JPY	22 356	24 305	0.02
210	ITO EN LTD	JPY	13 438	11 623	0.01
11 501	ITOCHU CORP	JPY	315 172	358 588	0.24
422	ITOCHU TECHNO-SOLUTIONS CORP	JPY	15 056	14 632	0.01
15 254	J SAINSBURY PLC	GBP	45 357	50 202	0.03
327	JACK HENRY & ASSOCIATES INC	USD	51 216	53 245	0.04
1 903	JAMES HARDIE INDUSTRIES PLC	AUD	52 218	63 061	0.04
2 195	JAPAN EXCHANGE GROUP INC	JPY	54 696	51 439	0.03
6	JAPAN REAL ESTATE INVESTMENT CORP	JPY	36 644	37 217	0.03
239	JAZZ PHARMACEUTICALS PLC	USD	36 690	39 292	0.03
2 211	JD SPORTS FASHION PLC	GBP	23 882	28 114	0.02
2 158	JERONIMO MARTINS SGPS SA	EUR	36 129	39 461	0.03
1 659	JOHNSON MATTHEY PLC	GBP	55 608	74 652	0.05
959	JULIUS BAER GROUP LTD	CHF	50 747	60 480	0.04
1 413	JUNIPER NETWORKS INC	USD	31 638	35 876	0.02
677	JUST EAT TAKEAWAY.COM NV	EUR	76 842	70 088	0.05
1 883	KAJIMA CORP	JPY	23 883	26 013	0.02
625	KAKAKU.COM INC	JPY	17 273	16 982	0.01
1 566	KANSAI PAINT CO LTD	JPY	44 229	39 442	0.03
2 142	KBC GROUP NV	EUR	137 040	166 625	0.11
13 799	KDDI CORP	JPY	400 022	417 360	0.28
838	KEIO CORP	JPY	58 899	54 433	0.04
524	KEISEI ELECTRIC RAILWAY CO LTD	JPY	17 056	16 347	0.01
2 342	KESKO OYJ - B	EUR	61 037	71 441	0.05
2 413	KEURIG DR PEPPER INC	USD	73 645	86 506	0.06
4 186	KEYCORP	USD	65 920	91 087	0.06
734	KEYENCE CORP	JPY	376 220	352 680	0.24
1 589	KEYSIGHT TECHNOLOGIES INC	USD	200 521	229 372	0.16
627	KIKKOMAN CORP	JPY	38 925	38 490	0.03
10 917	KINDER MORGAN	USD	151 510	186 135	0.13
18 091	KINGFISHER PLC	GBP	68 522	89 496	0.06
2 074	KINNEVIK AB	SEK	97 528	114 790	0.08
6 742	KINROSS GOLD CORP	CAD	49 334	47 404	0.03
732	KINTETSU GROUP HOLDINGS CO LTD	JPY	31 201	26 218	0.02
309	KION GROUP AG	EUR	26 351	30 852	0.02
3 553	KIRIN HOLDINGS CO LTD	JPY	74 344	66 652	0.05
1 115	KIRKLAND LAKE GOLD LTD	CAD	47 527	41 392	0.03
2 196	KKR & CO INC	USD	85 062	124 250	0.08

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Shares (continued)				
665	KLA CORP	USD	167 687	209 708	0.14
1 671	KLEPIERRE SA	EUR	31 744	44 375	0.03
311	KNORR-BREMSE AG	EUR	40 593	38 187	0.03
209	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	22 723	18 643	0.01
428	KOBE BUSSAN CO LTD	JPY	12 522	11 442	0.01
7 525	KOMATSU LTD	JPY	196 431	220 645	0.15
1 457	KONE OYJ - B	EUR	118 629	114 602	0.08
1 478	KONINKLIJKE DSM NV	EUR	249 878	265 459	0.18
593	KONINKLIJKE VOPAK NV	EUR	31 006	27 198	0.02
106	KOSE CORP	JPY	15 802	15 962	0.01
3 319	KROGER CO	USD	107 385	121 276	0.08
4 393	KUBOTA CORP	JPY	89 591	103 289	0.07
463	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	101 018	138 585	0.09
1 359	KURARAY CO LTD	JPY	14 044	14 758	0.01
400	KURITA WATER INDUSTRIES LTD	JPY	16 224	18 444	0.01
1 670	KYUSHU ELECTRIC POWER CO INC	JPY	14 789	15 248	0.01
418	LABORATORY CORP OF AMERICA HOLDINGS	USD	87 210	111 134	0.08
1 235	LAM RESEARCH CORP	USD	560 150	766 256	0.52
2 265	LAND SECURITIES GROUP PLC	GBP	18 460	22 604	0.02
445	LANXESS	EUR	30 522	32 795	0.02
306	LEAR CORPORATION	USD	47 163	56 255	0.04
51 155	LEGAL & GENERAL GROUP PLC	GBP	161 163	192 932	0.13
2 289	LEGRAND SA	EUR	198 640	223 195	0.15
5 901	LENDLEASE CORP LTD	AUD	56 193	57 934	0.04
1 179	LENNAR CORP	USD	89 982	122 144	0.08
148	LENNOX INTERNATIONAL INC	USD	41 438	49 630	0.03
108	LIBERTY BROADBAND CORP (ISIN US5303071071)	USD	15 907	17 028	0.01
682	LIBERTY BROADBAND CORP (ISIN US5303073051)	USD	101 793	110 975	0.08
699	LIBERTY GLOBAL PLC - A	USD	16 005	18 803	0.01
1 585	LIBERTY GLOBAL PLC - C	USD	35 516	42 890	0.03
828	LINCOLN NATIONAL CORP	USD	36 824	53 100	0.04
8 882	LINK REIT	HKD	76 156	83 996	0.06
942	LION CORP	JPY	21 386	17 667	0.01
698	LIVE NATION ENTERTAINMENT INC	USD	45 350	57 152	0.04
1 549	LKQ CORP	USD	54 742	72 354	0.05
607 232	LLOYDS BANKING GROUP PLC	GBP	299 410	381 993	0.26
1 410	LOGITECH INTERNATIONAL SA - REG	CHF	134 033	158 304	0.11
2 712	LONDON STOCK EXCHANGE GROUP PLC	GBP	319 427	277 863	0.19
2 160	L'OREAL SA	EUR	765 192	888 361	0.60
663	LULULEMON ATHLETICA INC	USD	229 941	222 284	0.15
326	LUNDBERGFORETAGEN AB - B	SEK	16 308	18 652	0.01
1 190	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	678 694	897 045	0.61
2 944	MACQUARIE GROUP LTD	AUD	296 310	364 962	0.25
551	MAGELLAN FINANCIAL GROUP LTD	AUD	22 213	20 642	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
16 631	MANULIFE FINANCIAL CORP	CAD	278 348	362 840	0.25
9 200	MAPLETREE COMMERCIAL TRUST	SGD	13 876	15 145	0.01
12 404	MAPLETREE LOGISTICS TRUST	SGD	18 358	18 554	0.01
74	MARKEL CORP	USD	74 174	87 055	0.06
203	MARKETAXESS HOLDINGS INC	USD	111 191	99 157	0.07
4 348	MARSH & MCLENNAN COS INC	USD	480 116	590 024	0.40
334	MARTIN MARIETTA MATERIALS INC	USD	93 910	117 942	0.08
7 083	MARUBENI CORP	JPY	44 584	58 878	0.04
800	MARUI GROUP CO LTD	JPY	15 215	14 975	0.01
2 873	MARVELL TECHNOLOGY INC	USD	129 656	129 888	0.09
1 122	MASCO CORP	USD	61 664	71 673	0.05
3 813	MASTERCARD INC	USD	1 241 705	1 456 795	0.99
2 432	MAZDA MOTOR CORP	JPY	15 859	18 823	0.01
1 066	MCCORMICK & CO INC/MD	USD	98 693	96 324	0.07
3 194	MCDONALD’S CORP	USD	658 411	754 040	0.51
11 805	MEDIBANK PVT LTD	AUD	25 267	28 085	0.02
2 662	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	22 765	30 129	0.02
934	MEDIPAL HOLDINGS CORP	JPY	17 875	17 158	0.01
192	MERCADOLIBRE INC	USD	301 943	301 628	0.21
416	MERCARI INC	JPY	19 523	20 552	0.01
5 840	MERCURY NZ LTD	NZD	25 529	29 079	0.02
10 985	MERIDIAN ENERGY LTD	NZD	52 380	42 009	0.03
204	METTLER-TOLEDO INTERNATIONAL INC	USD	230 483	267 917	0.18
8 359	M&G PLC	GBP	21 582	25 149	0.02
368	MID-AMERICA APARTMENT COMMUNITIES INC	USD	49 581	57 897	0.04
33 757	MIRVAC GROUP	AUD	61 011	70 142	0.05
1 253	MISUMI GROUP INC	JPY	39 149	35 307	0.02
7 854	MITSUBISHI ELECTRIC CORP	JPY	116 763	120 858	0.08
5 020	MITSUBISHI ESTATE CO LTD	JPY	79 815	82 461	0.06
629	MITSUBISHI GAS CHEMICAL CO INC	JPY	13 410	14 542	0.01
1 374	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	36 847	40 816	0.03
52 371	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	228 967	276 936	0.19
1 275	MITSUBISHI UFJ LEASE & FINANCE CO LTD	JPY	6 010	7 302	0.00
5 203	MITSUI & CO LTD	JPY	93 594	109 648	0.07
943	MITSUI CHEMICALS INC	JPY	26 342	29 678	0.02
3 973	MITSUI FUDOSAN CO LTD	JPY	77 517	86 144	0.06
601	MIZRAHI TEFAHOT BANK LTD	ILS	13 263	16 955	0.01
254	MOLINA HEALTHCARE INC	USD	52 977	64 795	0.04
831	MONCLER SPA	EUR	43 168	51 038	0.03
4 163	MONDI PLC	GBP	93 912	113 261	0.08
227	MONGODB INC	USD	72 374	67 523	0.05
1 046	MONOTARO CO LTD	JPY	27 548	26 699	0.02
725	MOODY’S CORP	USD	198 731	236 865	0.16
1 453	MOTOROLA SOLUTIONS INC	USD	247 652	273 600	0.19

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
3 768	MOWI ASA	NOK	74 378	93 245	0.06
3 865	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	114 168	109 439	0.07
455	MTU AERO ENGINES AG	EUR	101 207	114 968	0.08
1 201	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	325 547	347 923	0.24
2 400	M3 INC	JPY	223 415	166 368	0.11
942	NABTESCO CORP	JPY	39 747	42 358	0.03
835	NAGOYA RAILROAD CO LTD	JPY	22 155	19 144	0.01
615	NASDAQ INC	USD	81 600	99 347	0.07
2 880	NATIONAL BANK OF CANADA	CAD	168 595	209 194	0.14
30 181	NATIONAL GRID PLC	GBP	357 969	380 514	0.26
8 117	NATIXIS SA	EUR	25 354	39 710	0.03
2 494	NATURGY ENERGY GROUP SA	EUR	55 626	64 039	0.04
1 146	NEC CORP	JPY	62 644	66 681	0.05
248	NEMETSCHEK SE	EUR	18 117	18 510	0.01
3 627	NESTE OYJ	EUR	239 277	220 056	0.15
1 190	NETAPP INC	USD	68 782	88 881	0.06
2 367	NETFLIX INC	USD	1 275 458	1 215 383	0.83
476	NEUROCRINE BIOSCIENCES INC	USD	52 127	44 977	0.03
6 355	NEW WORLD DEVELOPMENT CO LTD	HKD	30 337	33 629	0.02
3 500	NEWCREST MINING LTD	AUD	72 502	71 697	0.05
3 456	NEWELL BRANDS INC	USD	74 913	93 174	0.06
3 444	NEWMONT CORP	USD	187 285	214 940	0.15
1 884	NEXI SPA	EUR	34 357	36 151	0.02
1 140	NEXT PLC	GBP	105 770	123 146	0.08
16 796	NEXTERA ENERGY INC	USD	1 295 100	1 301 858	0.89
400	NH FOODS LTD	JPY	16 882	17 840	0.01
2 673	NIBE INDUSTRIER AB - B	SEK	80 063	97 933	0.07
269	NICE LTD	ILS	68 297	65 090	0.04
2 404	NIDEC CORP	JPY	290 551	278 328	0.19
342	NINTENDO CO LTD	JPY	200 724	196 148	0.13
627	NIPPON EXPRESS CO LTD	JPY	40 039	47 898	0.03
3 170	NIPPON PAINT HOLDINGS CO LTD	JPY	61 968	45 300	0.03
7	NIPPON PROLOGIS REIT INC	JPY	22 424	22 478	0.02
211	NIPPON SHINYAKU CO LTD	JPY	15 205	14 208	0.01
5 539	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	134 742	139 609	0.09
2 053	NISOURCE INC	USD	47 252	53 419	0.04
315	NITORI HOLDINGS CO LTD	JPY	66 572	56 513	0.04
1 359	NITTO DENKO CORP	JPY	112 742	112 644	0.08
2 548	NN GROUP NV	EUR	103 027	127 507	0.09
48 472	NOKIA OYJ	EUR	185 555	230 047	0.16
522	NOMURA REAL ESTATE HOLDINGS INC	JPY	10 525	12 846	0.01
14	NOMURA REAL ESTATE MASTER FUND INC	JPY	18 889	22 133	0.02
2 719	NOMURA RESEARCH INSTITUTE LTD	JPY	91 709	83 706	0.06

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

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
27 777	NORDEA BANK ABP	SEK	238 319	288 948	0.20
9 429	NORTHERN STAR RESOURCES LTD	AUD	83 055	76 547	0.05
1 695	NORTHERN TRUST CORP	USD	150 901	192 891	0.13
822	NORTHLAND POWER INC	CAD	29 680	28 290	0.02
2 410	NORTONLIFELOCK INC	USD	49 978	52 080	0.04
464	NOVOCURE LTD	USD	70 522	94 702	0.06
2 717	NTT DATA CORP	JPY	36 333	42 207	0.03
5 307	NVIDIA CORP	USD	2 822 747	3 186 216	2.16
15	NVR INC	USD	61 811	75 272	0.05
5 541	OBAYASHI CORP	JPY	48 346	50 541	0.03
8 462	OIL SEARCH LTD	AUD	22 389	24 838	0.02
4 660	OJI HOLDINGS CORP	JPY	25 152	29 374	0.02
1 028	OKTA INC	USD	250 946	277 252	0.19
1 216	OMEGA HEALTHCARE INVESTORS INC	USD	41 274	46 208	0.03
922	OMNICOM GROUP INC	USD	52 946	75 844	0.05
1 569	OMRON CORP	JPY	134 524	118 997	0.08
1 263	OMV AG	EUR	45 022	62 352	0.04
329	ONEX CORP	CAD	18 514	22 007	0.01
1 459	OPEN TEXT CORP	CAD	63 786	68 643	0.05
205	ORACLE CORP JAPAN	JPY	25 273	19 224	0.01
1 305	ORICA LTD	AUD	15 073	13 669	0.01
837	ORIENTAL LAND	JPY	130 898	118 499	0.08
6 439	ORKLA ASA	NOK	63 033	65 846	0.04
222	ORPEA SA	EUR	27 098	28 608	0.02
1 622	ORSTED AS	DKK	293 473	236 881	0.16
1 239	OSAKA GAS CO LTD	JPY	24 111	23 895	0.02
1 764	OTIS WORLDWIDE CORP	USD	112 490	137 363	0.09
419	OTSUKA CORP	JPY	20 685	21 122	0.01
28 829	OVERSEA-CHINESE BANKING CORP LTD	SGD	209 240	264 373	0.18
1 485	PACCAR INC	USD	131 710	133 472	0.09
508	PACKAGING CORP OF AMERICA	USD	65 874	75 006	0.05
1 777	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	40 128	38 286	0.03
18 920	PANASONIC CORP	JPY	209 579	223 118	0.15
857	PANDORA A/S	DKK	80 628	97 386	0.07
414	PARKER-HANNIFIN CORP	USD	104 898	129 917	0.09
801	PARKLAND CORP/CANADA	CAD	24 467	25 705	0.02
100	PARTNERS GROUP HOLDING AG	CHF	108 200	142 533	0.10
1 387	PAYCHEX INC - AK9420	USD	122 390	135 219	0.09
213	PAYCOM SOFTWARE INC	USD	85 593	81 879	0.06
4 771	PAYPAL HOLDINGS INC	USD	1 063 145	1 251 386	0.85
2 421	PEARSON PLC	GBP	20 241	27 822	0.02
2 357	PEMBINA PIPELINE CORP	CAD	57 733	72 689	0.05
713	PENTAIR PLC	USD	37 824	45 996	0.03
1 367	PERSIMMON PLC	GBP	47 673	59 279	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
933	PERSOL HOLDINGS CO LTD	JPY	16 898	17 148	0.01
2 945	PHOENIX GROUP HOLDINGS PLC	GBP	28 271	29 007	0.02
2 190	PINTEREST INC - A	USD	151 102	145 350	0.10
880	PIONEER NATURAL RESOURCES CO	USD	102 132	135 370	0.09
2 006	PLUG POWER INC	USD	97 050	57 191	0.04
1 816	PNC FINANCIAL SERVICES GROUP INC	USD	248 226	339 501	0.23
344	POOL CORP	USD	123 382	145 347	0.10
2 799	POSTE ITALIANE SPA	EUR	27 044	36 727	0.02
5 758	POWER ASSETS HOLDINGS LTD	HKD	30 417	35 400	0.02
2 997	POWER CORP OF CANADA	CAD	66 035	87 214	0.06
525	PPD INC	USD	18 407	24 255	0.02
2 025	PPG INDUSTRIES INC	USD	281 861	346 761	0.24
1 178	PRINCIPAL FINANCIAL GROUP INC	USD	55 432	75 239	0.05
2 510	PROGRESSIVE CORP	USD	233 627	252 857	0.17
6 338	PROLOGIS INC	USD	630 491	738 567	0.50
2 089	PROSUS NV	EUR	248 644	226 905	0.15
652	PROXIMUS SADP	EUR	12 902	13 916	0.01
1 697	PRUDENTIAL FINANCIAL INC	USD	125 757	170 311	0.12
11 183	PRUDENTIAL PLC	GBP	181 804	237 594	0.16
475	PTC INC	USD	52 803	62 197	0.04
4 337	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	250 861	273 925	0.19
956	PUBLICIS GROUPE SA	EUR	43 742	61 984	0.04
1 437	PULTEGROUP INC	USD	62 597	84 955	0.06
12 610	QBE INSURANCE GROUP LTD	AUD	81 234	96 040	0.07
740	QUEBECOR INC	CAD	18 101	19 880	0.01
1 155	QUEST DIAGNOSTICS INC	USD	141 998	152 321	0.10
793	RAIFFEISEN BANK INTERNATIONAL AG	EUR	14 621	17 364	0.01
1 021	RANDSTAD NV	EUR	61 482	73 843	0.05
22	RATIONAL AG	EUR	20 039	18 369	0.01
528	RAYMOND JAMES FINANCIAL INC	USD	61 639	69 052	0.05
282	REA GROUP LTD	AUD	29 222	34 493	0.02
1 505	REALTY INCOME CORP	USD	89 590	104 071	0.07
448	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	23 915	24 722	0.02
5 836	RECRUIT HOLDINGS CO LTD	JPY	245 413	263 703	0.18
3 711	RED ELECTRICA CORP SA	EUR	70 711	68 238	0.05
727	REGENCY CENTERS CORP	USD	31 095	46 281	0.03
8 234	REGIONS FINANCIAL CORP	USD	144 259	179 501	0.12
364	REINSURANCE GROUP OF AMERICA INC	USD	39 944	47 513	0.03
16 563	RELX PLC	GBP	385 009	431 014	0.29
97	REMY COINTREAU SA	EUR	17 441	19 407	0.01
272	RENAISSANCERE HOLDINGS LTD	USD	44 666	45 916	0.03
15 898	RENTOKIL INITIAL PLC	GBP	112 248	110 146	0.07
12 869	REPSOL SA	EUR	113 570	153 957	0.10
1 242	RESMED INC	USD	251 659	233 459	0.16

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Shares (continued)				
17 777	RESONA HOLDINGS INC	JPY	62 846	73 024	0.05
2 825	RICOH CO LTD	JPY	19 425	30 032	0.02
242	RINGCENTRAL INC - A	USD	81 747	77 186	0.05
105	RINNAI CORP	JPY	11 810	10 548	0.01
834	RIOCAN REAL ESTATE INVESTMENT TRUST	CAD	10 518	14 250	0.01
938	RITCHIE BROS AUCTIONEERS INC	CAD	60 058	59 617	0.04
977	ROBERT HALF INTERNATIONAL INC	USD	58 363	85 595	0.06
498	ROCKWELL AUTOMATION INC	USD	123 317	131 601	0.09
3 038	ROGERS COMMUNICATIONS INC - B	CAD	136 647	149 501	0.10
584	ROKU INC	USD	230 960	200 294	0.14
1 185	ROLLINS INC	USD	39 306	44 177	0.03
450	ROPER TECHNOLOGIES INC	USD	181 869	200 898	0.14
1 526	ROSS STORES INC	USD	163 393	199 814	0.14
749	ROYALTY PHARMA PLC	USD	34 881	32 956	0.02
557	RPM INTERNATIONAL INC	USD	48 327	52 826	0.04
8 870	RSA INSURANCE GROUP PLC	GBP	77 579	83 805	0.06
1 255	RYOHIN KEIKAKU CO LTD	JPY	27 199	26 408	0.02
9 371	SAGE GROUP PLC	GBP	76 239	82 778	0.06
5 851	SALESFORCE.COM INC	USD	1 355 458	1 347 602	0.92
2 524	SAMPO OYJ - A	EUR	104 744	120 047	0.08
9 679	SANDVIK AB	SEK	219 380	239 579	0.16
1 567	SANTEN PHARMACEUTICAL CO LTD	JPY	26 902	20 070	0.01
8 952	SAP SE	EUR	1 101 116	1 258 255	0.86
321	SAREPTA THERAPEUTICS INC	USD	40 470	22 740	0.02
114	SARTORIUS AG	EUR	51 167	64 390	0.04
476	SBA COMMUNICATIONS CORP	USD	133 952	142 667	0.10
1 044	SBI HOLDINGS INC/JAPAN	JPY	26 312	29 513	0.02
243	SCHIBSTED ASA	NOK	9 840	12 267	0.01
315	SCHIBSTED ASA - B	NOK	11 115	13 839	0.01
175	SCHINDLER HOLDING AG	CHF	47 090	49 848	0.03
86	SCHINDLER HOLDING AG - REG	CHF	23 081	23 950	0.02
7 459	SCHLUMBERGER NV	USD	164 790	201 766	0.14
4 619	SCHNEIDER ELECTRIC SE	EUR	642 398	739 638	0.50
1 066	SCHRODERS PLC	GBP	44 774	53 252	0.04
850	SCOR SE	EUR	25 763	27 535	0.02
461	SCOUT24 AG	EUR	37 158	38 369	0.03
419	SCSK CORP	JPY	22 677	24 303	0.02
676	SEAGEN INC	USD	122 716	97 182	0.07
665	SEALED AIR CORP	USD	28 911	32 851	0.02
80	SEB SA	EUR	12 985	14 590	0.01
1 849	SECOM CO LTD	JPY	164 204	153 529	0.10
2 875	SEEK LTD	AUD	54 889	68 777	0.05
10 216	SEGRO PLC	GBP	126 967	142 224	0.10
5 329	SEKISUI HOUSE LTD	JPY	100 564	107 696	0.07

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Shares (continued)				
843	SENSATA TECHNOLOGIES HOLDING PLC	USD	42 267	48 675	0.03
836	SERVICENOW INC	USD	441 003	423 325	0.29
1 644	SES SA	EUR	14 476	12 476	0.01
1 280	SEVERN TRENT PLC	GBP	40 370	43 898	0.03
2 718	SG HOLDINGS CO LTD	JPY	71 977	61 768	0.04
1 998	SHAW COMMUNICATIONS INC	CAD	34 953	57 818	0.04
314	SHIMANO INC	JPY	73 499	71 918	0.05
4 705	SHIMIZU CORP	JPY	34 419	38 525	0.03
1 566	SHIN-ETSU CHEMICAL CO LTD	JPY	251 655	264 331	0.18
629	SHINSEI BANK LTD	JPY	8 001	9 155	0.01
1 674	SHISEIDO CO LTD	JPY	110 012	121 417	0.08
2 277	SHIZUOKA BANK LTD	JPY	16 459	17 436	0.01
590	SHOPIFY INC	CAD	671 944	695 830	0.47
1 152	SIEMENS HEALTHINEERS AG	EUR	57 579	65 844	0.04
608	SIKA AG	CHF	162 095	181 586	0.12
1 055	SIMON PROPERTY GROUP INC	USD	86 590	128 436	0.09
6 899	SINGAPORE EXCHANGE LTD	SGD	48 318	54 191	0.04
6 690	SINGAPORE TECHNOLOGIES ENGINEERING LTD	SGD	18 712	19 411	0.01
14 589	SINO LAND CO LTD	HKD	19 137	21 676	0.01
4 554	SIRIUS XM HOLDINGS INC	USD	27 350	27 779	0.02
13 953	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	138 677	179 286	0.12
1 967	SLACK TECHNOLOGIES INC - A	USD	72 624	83 401	0.06
1 051	SMURFIT KAPPA GROUP PLC	EUR	47 003	53 847	0.04
17 288	SNAM SPA	EUR	91 654	97 397	0.07
3 970	SNAP INC	USD	191 742	245 425	0.17
221	SNAP-ON INC	USD	37 208	52 510	0.04
109	SNOWFLAKE INC - A	USD	34 410	25 243	0.02
6 950	SOCIETE GENERALE SA	EUR	173 231	198 033	0.13
379	SODEXO SA	EUR	30 899	37 914	0.03
627	SOHGO SECURITY SERVICES CO LTD	JPY	31 451	27 477	0.02
2 925	SOMPO HOLDINGS INC	JPY	115 036	108 646	0.07
1 459	SONIC HEALTHCARE LTD	AUD	37 412	40 436	0.03
469	SONOVA HOLDING AG	CHF	116 449	138 889	0.09
10 769	SONY CORP	JPY	1 025 884	1 073 895	0.73
1 031	S&P GLOBAL INC	USD	337 366	402 492	0.27
15 876	SPARK NEW ZEALAND LTD	NZD	54 205	50 120	0.03
632	SPIRAX-SARCO ENGINEERING PLC	GBP	96 194	103 386	0.07
688	SPLUNK INC	USD	125 022	86 977	0.06
417	SQUARE ENIX HOLDINGS CO LTD	JPY	25 180	23 195	0.02
1 645	SQUARE INC - A	USD	342 229	402 729	0.27
8 932	SSE PLC	GBP	168 941	181 545	0.12
941	SSR MINING INC	CAD	17 514	14 923	0.01
4 605	ST JAMES'S PLACE PLC	GBP	65 773	86 807	0.06
18 902	STANDARD LIFE ABERDEEN PLC	GBP	73 601	72 624	0.05

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
687	STANLEY BLACK & DECKER INC	USD	119 179	142 051	0.10
3 025	STATE STREET CORP	USD	208 882	253 949	0.17
1 127	STEEL DYNAMICS INC	USD	40 479	61 106	0.04
20 465	STOCKLAND	AUD	64 116	73 981	0.05
4 987	STORA ENSO OYJ - R	EUR	87 001	95 633	0.07
44	STRAUMANN HOLDING AG - REG	CHF	48 762	62 932	0.04
1 481	SUEZ SA	EUR	28 709	35 407	0.02
5 076	SUMITOMO CORP	JPY	64 366	69 101	0.05
1 043	SUMITOMO METAL MINING CO LTD	JPY	42 429	44 266	0.03
5 642	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	172 396	196 248	0.13
1 700	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	58 712	56 597	0.04
5 742	SUN HUNG KAI PROPERTIES LTD	HKD	76 580	86 719	0.06
5 014	SUN LIFE FINANCIAL INC	CAD	221 545	270 257	0.18
6 862	SUNCORP GROUP LTD	AUD	48 858	55 708	0.04
413	SUNDRUG CO LTD	JPY	16 526	14 075	0.01
381	SUNRUN INC	USD	23 843	18 669	0.01
626	SUNTORY BEVERAGE & FOOD LTD	JPY	22 292	21 133	0.01
312	SUZUKEN CO LTD/AICHI JAPAN	JPY	11 880	11 232	0.01
222	SVB FINANCIAL GROUP	USD	82 008	126 946	0.09
5 194	SVENSKA CELLULOSA AB SCA - B	SEK	83 329	91 217	0.06
13 338	SVENSKA HANDELSBANKEN AB	SEK	126 547	154 868	0.11
124	SWATCH GROUP AG	CHF	31 605	38 013	0.03
226	SWATCH GROUP AG - REG	CHF	11 133	13 566	0.01
1 391	SWEDISH MATCH AB	SEK	107 089	114 232	0.08
163	SWISS LIFE HOLDING AG - REG	CHF	69 440	79 510	0.05
326	SWISS PRIME SITE AG - REG	CHF	29 612	31 722	0.02
2 450	SWISS RE AG	CHF	209 065	228 004	0.16
222	SWISSCOM AG - REG	CHF	117 481	120 557	0.08
2 252	SYNCHRONY FINANCIAL	USD	71 944	98 502	0.07
651	SYNOPSYS INC	USD	158 533	160 836	0.11
1 462	SYSMEX CORP	JPY	161 458	146 126	0.10
1 941	T ROWE PRICE GROUP INC	USD	283 442	347 827	0.24
835	TAISEI CORP	JPY	27 887	30 786	0.02
106	TAISHO PHARMACEUTICAL HOLDINGS CO LTD	JPY	6 764	6 245	0.00
2 147	TARGET CORP	USD	393 846	444 987	0.30
31 244	TAYLOR WIMPEY PLC	GBP	59 961	77 693	0.05
2 300	T&D HOLDINGS INC	JPY	26 633	28 175	0.02
1 063	TE CONNECTIVITY LTD	USD	138 222	142 942	0.10
1 293	TEAMVIEWER AG	EUR	63 838	61 576	0.04
5 755	TECHTRONIC INDUSTRIES CO LTD	HKD	82 091	104 921	0.07
994	TELADOC HEALTH INC	USD	218 897	171 316	0.12
35 843	TELECOM ITALIA SPA/MILANO	EUR	15 127	19 688	0.01
25 839	TELECOM ITALIA SPA/MILANO - RSP	EUR	11 909	15 179	0.01
198	TELEDYNE TECHNOLOGIES INC	USD	70 688	88 655	0.06

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
250	TELEFLEX INC	USD	94 294	105 620	0.07
25 023	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	313 977	343 101	0.23
8 926	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	24 508	25 982	0.02
21 699	TELEFONICA SA	EUR	92 369	100 658	0.07
21 037	TELIA CO AB	SEK	85 915	87 176	0.06
3 633	TELUS CORP	CAD	70 324	75 304	0.05
286	TEMENOS AG - REG	CHF	36 037	42 050	0.03
2 024	TENARIS SA	EUR	21 241	21 826	0.01
712	TERADYNE INC	USD	80 234	89 057	0.06
12 062	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	87 215	89 009	0.06
3 251	TESLA INC	USD	2 087 578	2 306 388	1.56
932	THOMSON REUTERS RG	CAD	74 808	86 357	0.06
942	TIS INC	JPY	19 353	23 398	0.02
5 140	TJX COS INC	USD	319 569	364 940	0.25
2 394	T-MOBILE US INC	USD	314 772	316 319	0.22
485	TMX GROUP LTD	CAD	47 959	53 399	0.04
835	TOBU RAILWAY CO LTD	JPY	24 457	21 466	0.01
521	TOHO CO LTD/TOKYO	JPY	21 374	20 734	0.01
617	TOHO GAS CO LTD	JPY	36 689	34 264	0.02
1 879	TOHOKU ELECTRIC POWER CO INC	JPY	16 414	16 554	0.01
2 717	TOKIO MARINE HOLDINGS INC	JPY	134 858	130 002	0.09
416	TOKYO CENTURY CORP	JPY	29 260	25 690	0.02
1 328	TOKYO ELECTRON LTD	JPY	470 693	587 063	0.40
3 240	TOKYO GAS CO LTD	JPY	73 004	65 597	0.04
4 286	TOKYU CORP	JPY	52 446	55 092	0.04
2 614	TOKYU FUDOSAN HOLDINGS CORP	JPY	13 184	14 516	0.01
11 915	TORAY INDUSTRIES INC	JPY	67 872	74 038	0.05
705	TOROMONT INDUSTRIES LTD	CAD	48 967	56 160	0.04
5 829	TORONTO-DOMINION BANK	CAD	355 178	400 373	0.27
10 804	TOTAL SE	EUR	423 704	478 941	0.33
400	TOYO SUISAN KAISHA LTD	JPY	17 089	16 303	0.01
9 094	TOYOTA MOTOR CORP	JPY	651 448	676 153	0.46
2 059	TRANE TECHNOLOGIES PLC	USD	292 441	357 916	0.24
222	TRANSDIGM GROUP INC	USD	124 012	136 250	0.09
816	TRANSUNION	USD	73 219	85 345	0.06
23 461	TRANSURBAN GROUP	AUD	238 966	256 790	0.17
1 086	TRAVELERS COS INC	USD	144 716	167 961	0.11
3 093	TREASURY WINE ESTATES LTD	AUD	21 409	23 987	0.02
2 145	TRIMBLE INC	USD	132 581	175 890	0.12
7 224	TRUIST FINANCIAL CORP	USD	352 593	428 455	0.29
1 295	TRYG A/S	DKK	30 209	29 673	0.02
207	TSURUHA HOLDINGS INC	JPY	28 229	23 900	0.02
451	TWILIO INC - A	USD	152 247	165 878	0.11
3 409	TWITTER INC	USD	173 182	188 245	0.13

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
	Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)				
	Shares (continued)				
216	TYLER TECHNOLOGIES INC	USD	89 744	91 770	0.06
297	UBISOFT ENTERTAINMENT SA	EUR	28 791	22 331	0.02
1 262	UDR INC	USD	51 957	58 620	0.04
893	UGI CORP	USD	30 973	39 033	0.03
229	ULTA BEAUTY INC	USD	59 591	75 421	0.05
1 690	UMICORE SA	EUR	80 408	102 860	0.07
1 187	UNIBAIL RODAMCO REITS	EUR	74 575	98 009	0.07
863	UNIPER SE	EUR	29 215	31 520	0.02
572	UNITED INTERNET AG - REG	EUR	23 255	24 107	0.02
5 019	UNITED OVERSEAS BANK LTD	SGD	82 165	100 314	0.07
309	UNITED RENTALS INC	USD	68 996	98 865	0.07
5 846	UNITED UTILITIES GROUP PLC	GBP	70 326	78 367	0.05
1 986	UOL GROUP LTD	SGD	10 640	11 495	0.01
4 576	UPM-KYMMENE OYJ	EUR	155 020	179 305	0.12
5 812	US BANCORP/MN	USD	253 901	344 942	0.23
941	USS CO LTD	JPY	18 589	17 054	0.01
1 748	VALERO ENERGY CORP	USD	89 391	129 282	0.09
1 200	VENTURE CORP LTD	SGD	17 446	18 175	0.01
2 310	VEOLIA ENVIRONNEMENT SA	EUR	54 182	73 663	0.05
584	VERBUND AG	EUR	44 666	48 016	0.03
440	VERISIGN INC	USD	87 974	96 259	0.07
662	VERISK ANALYTICS INC - A	USD	126 723	124 588	0.08
8 440	VESTAS WIND SYSTEMS A/S	DKK	350 975	352 757	0.24
2 300	VICI PROPERTIES INC	USD	57 471	72 910	0.05
390	VIFOR PHARMA AG	CHF	50 431	56 251	0.04
7 255	VISA INC	USD	1 463 113	1 694 478	1.15
729	VMWARE INC - A	USD	101 125	117 245	0.08
230 036	VODAFONE GROUP PLC	GBP	392 423	435 704	0.30
12 209	VOLVO AB - B	SEK	279 992	298 665	0.20
2 304	VONOVIA SE	EUR	156 123	151 547	0.10
541	VOYA FINANCIAL INC	USD	29 676	36 691	0.02
568	VULCAN MATERIALS CO	USD	84 283	101 240	0.07
764	W R BERKLEY CORP - C	USD	50 034	60 906	0.04
3 155	WALGREENS BOOTS ALLIANCE INC	USD	129 763	167 531	0.11
3 805	WARTSILA OYJ ABP	EUR	35 625	49 171	0.03
532	WATERS CORP	USD	130 436	159 531	0.11
297	WAYFAIR INC	USD	80 321	87 784	0.06
418	WELCIA HOLDINGS CO LTD	JPY	16 147	13 040	0.01
1 789	WELLTOWER INC	USD	107 533	134 229	0.09
364	WEST FRASER TIMBER CO LTD	CAD	25 015	28 079	0.02
1 762	WESTERN UNION CO	USD	38 707	45 389	0.03
775	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	55 479	63 604	0.04
1 126	WESTROCK CO	USD	47 091	62 775	0.04
7 310	WHARF REAL ESTATE INVESTMENT CO LTD	HKD	35 662	42 071	0.03

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
3 852	WHEATON PRECIOUS METALS CORP	CAD	161 531	159 656	0.11
268	WHIRLPOOL CORP	USD	50 147	63 369	0.04
414	WILLIS TOWERS WATSON PLC	USD	82 971	107 168	0.07
625	WISETECH GLOBAL LTD	AUD	13 942	15 174	0.01
477	WIX.COM LTD	USD	125 018	151 629	0.10
20 659	WM MORRISON SUPERMARKETS PLC	GBP	48 308	49 727	0.03
2 293	WOLTERS KLUWER NV	EUR	193 075	207 741	0.14
1 543	WORKDAY INC	USD	353 405	381 121	0.26
763	WORLDLINE SA	EUR	66 255	74 977	0.05
564	WP CAREY INC	USD	37 347	42 238	0.03
7 879	WPP PLC	GBP	76 911	106 427	0.07
973	WSP GLOBAL INC	CAD	80 496	100 944	0.07
391	WW GRAINGER INC	USD	148 860	169 514	0.12
1 041	XERO LTD	AUD	107 756	113 829	0.08
1 051	XILINX INC	USD	142 051	134 486	0.09
1 545	XYLEM INC/NY	USD	149 165	170 954	0.12
522	YAKULT HONSHA CO LTD	JPY	26 160	25 406	0.02
3 135	YAMADA DENKI CO LTD	JPY	15 970	15 603	0.01
1 465	YAMAHA MOTOR CO LTD	JPY	27 226	36 576	0.02
4 084	YAMANA GOLD INC	CAD	22 142	18 690	0.01
523	YAMAZAKI BAKING CO LTD	JPY	8 765	8 282	0.01
2 089	YASKAWA ELECTRIC CORP	JPY	98 595	96 323	0.07
1 985	YOKOGAWA ELECTRIC CORP	JPY	37 818	36 030	0.02
1 293	YUM! BRANDS INC	USD	132 345	154 539	0.11
14 216	Z HOLDINGS CORP	JPY	93 210	65 679	0.04
658	ZALANDO SE	EUR	70 490	68 548	0.05
457	ZEBRA TECHNOLOGIES CORP - A	USD	164 211	222 897	0.15
500	ZENDESK INC	USD	70 389	73 075	0.05
2 037	ZOETIS INC	USD	331 701	352 462	0.24
425	ZOZO INC	JPY	11 769	14 347	0.01
395	ZSCALER INC	USD	70 108	74 118	0.05
1 290	ZURICH INSURANCE GROUP AG	CHF	502 734	529 963	0.36
8 343	3I GROUP PLC	GBP	120 990	148 088	0.10
	Total Shares		**129 088 214**	**146 820 306**	**99.85**
	Supranationals, Governments and Local Public Authorities, Debt Instruments				
2 658	ELECTRICITE DE FRANCE SA FRN	EUR	36 514	38 780	0.02
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**36 514**	**38 780**	**0.02**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**129 124 728**	**146 859 086**	**99.87**

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Other transferable securities					
	Shares				
1 600	NIHON M&A CENTER INC	JPY	51 675	41 923	0.03
	Total Shares		**51 675**	**41 923**	**0.03**
Total Other transferable securities			**51 675**	**41 923**	**0.03**
Total Investments			**129 176 403**	**146 901 009**	**99.90**

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

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	13.62
Technology Hardware and Equipment	8.40
Investment Banking and Brokerage Services	6.33
Banks	6.01
Retailers	4.80
Telecommunications Service Providers	4.23
Non-life Insurance	4.17
Industrial Support Services	3.79
Finance and Credit Services	2.97
Electricity	2.96
Automobiles and Parts	2.64
Beverages	2.60
Personal Care, Drug and Grocery Stores	2.50
Industrial Engineering	2.48
Life Insurance	2.37
Real Estate Investment Trusts	2.35
Industrial Transportation	2.09
Chemicals	2.05
Telecommunications Equipment	2.00
Personal Goods	1.74
Oil, Gas and Coal	1.73
Pharmaceuticals and Biotechnology	1.63
Leisure Goods	1.59
Electronic and Electrical Equipment	1.55
Gas, Water and Multi-utilities	1.43
Construction and Materials	1.38
Medical Equipment and Services	1.38
Travel and Leisure	1.29
Media	1.03
Real Estate Investment and Services	0.85
General Industrials	0.84
Household Goods and Home Construction	0.81
Precious Metals and Mining	0.71
Health Care Providers	0.58
Food Producers	0.52
Aerospace and Defense	0.51
Consumer Services	0.51
Industrial Metals and Mining	0.43
Industrial Materials	0.38
Alternative Energy	0.26
Tobacco	0.12
Open-end and Miscellaneous Investment Vehicles	0.11
Semi Conductor	0.09
Mortgage Real Estate Investment Trusts	0.04
Governments	0.03
	99.90

Geographical classification	%
United States of America	54.54
Japan	8.47
United Kingdom	4.88
France	4.85
Canada	3.94
Germany	3.70
Netherlands	3.36
Switzerland	3.01
Sweden	2.18
Australia	1.75
Hong Kong (China)	1.49
Finland	0.98
Italy	0.95
Spain	0.85
Ireland	0.75
Singapore	0.65
Jersey	0.64
Denmark	0.63
Bermuda	0.42
Norway	0.39
Israel	0.36
Belgium	0.30
New Zealand	0.28
Portugal	0.15
Austria	0.14
Curacao	0.14
Luxembourg	0.05
Cayman Islands	0.03
Papua New Guinea	0.02
	99.90

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
	Bonds				
511 000	KREDITANSTALT FUER WIEDERAUFBAU 2% 30/11/2021	USD	517 106	516 463	0.14
18 311 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - REGS - 4.15% 29/03/2027	USD	20 242 132	20 415 483	5.57
	Total Bonds		**20 759 238**	**20 931 946**	**5.71**
	Supranationals, Governments and Local Public Authorities, Debt Instruments				
15 213 000	ABU DHABI GOVERNMENT INTERNATIONAL BOND - REGS - 3.125% 30/09/2049	USD	14 748 866	14 862 797	4.05
10 196 000	ABU DHABI GOVERNMENT INTERNATIONAL BOND - REGS - 3.875% 16/04/2050	USD	11 539 113	11 327 246	3.09
10 000	AFRICAN DEVELOPMENT BANK 0.75% 03/04/2023	USD	10 100	10 097	0.00
337 000	AFRICAN DEVELOPMENT BANK 3% 06/12/2021	USD	346 203	342 662	0.09
100 000	ASIAN DEVELOPMENT BANK 0.75% 08/10/2030	USD	91 379	91 653	0.02
150 000	ASIAN DEVELOPMENT BANK 3.125% 26/09/2028	USD	167 588	167 493	0.05
25 000	ASIAN DEVELOPMENT BANK 5.82% 16/06/2028	USD	33 546	32 430	0.01
531 000	BAHRAIN GOVERNMENT INTERNATIONAL BOND - REGS - 6.75% 20/09/2029	USD	586 346	585 735	0.16
6 340 000	BAHRAIN GOVERNMENT INTERNATIONAL BOND - REGS - 7% 12/10/2028	USD	7 154 974	7 131 359	1.94
7 163 000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 3.875% 12/06/2030	USD	7 314 264	7 109 063	1.94
7 837 000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.625% 21/02/2047	USD	8 264 495	8 242 016	2.25
440 000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.5% 15/03/2029	USD	482 090	480 075	0.13
1 519 000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 6.125% 18/01/2041	USD	1 884 782	1 817 347	0.50
650 000	DOMINICAN REPUBLIC INTERNATIONAL BOND - REGS - 4.875% 23/09/2032	USD	673 277	680 043	0.19
7 121 000	DOMINICAN REPUBLIC INTERNATIONAL BOND - REGS - 5.875% 30/01/2060	USD	7 533 551	7 089 739	1.93
8 510 000	EGYPT GOVERNMENT INTERNATIONAL BOND - REGS - 8.5% 31/01/2047	USD	9 377 577	8 807 339	2.40
2 649 000	EGYPT GOVERNMENT INTERNATIONAL BOND - REGS - 8.875% 29/05/2050	USD	3 031 341	2 797 291	0.76
21 661 000	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.35% 11/01/2048	USD	23 600 953	23 966 379	6.53
994 000	INTER-AMERICAN DEVELOPMENT BANK FRN 15/07/2022	USD	994 527	994 547	0.27
800 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 2.75% 23/07/2021	USD	810 240	804 624	0.22
200 000	MEXICO GOVERNMENT INTERNATIONAL BOND 4.15% 28/03/2027	USD	223 981	224 712	0.06
2 138 000	MEXICO GOVERNMENT INTERNATIONAL BOND 4.5% 22/04/2029	USD	2 398 885	2 400 204	0.65
710 000	NIGERIA GOVERNMENT INTERNATIONAL BOND - REGS - 6.5% 28/11/2027	USD	751 393	752 210	0.21
2 595 000	NIGERIA GOVERNMENT INTERNATIONAL BOND - REGS - 7.625% 28/11/2047	USD	2 669 734	2 619 056	0.71
200 000	OMAN GOVERNMENT INTERNATIONAL BOND - REGS - 5.625% 17/01/2028	USD	211 014	210 854	0.06
8 408 000	OMAN GOVERNMENT INTERNATIONAL BOND - REGS - 6.75% 17/01/2048	USD	8 199 815	8 415 147	2.29
7 086 000	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.844% 20/06/2030	USD	7 428 442	7 169 969	1.95
9 876 000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3% 01/02/2028	USD	10 629 451	10 593 788	2.89
8 094 000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.7% 02/02/2042	USD	8 932 734	8 602 789	2.34
18 333 000	QATAR GOVERNMENT INTERNATIONAL BOND - REGS - 4.817% 14/03/2049	USD	22 522 268	22 553 257	6.15
215 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.85% 30/09/2029	USD	222 624	222 605	0.06
200 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.75% 30/09/2049	USD	193 089	193 104	0.05
1 648 000	ROMANIAN GOVERNMENT INTERNATIONAL BOND - REGS - 4% 14/02/2051	USD	1 676 616	1 645 446	0.45
1 404 000	ROMANIAN GOVERNMENT INTERNATIONAL BOND 3% 14/02/2031	USD	1 425 565	1 430 578	0.39
7 000 000	RUSSIAN FOREIGN BOND - EUROBOND - REGS - 4.875% 16/09/2023	USD	7 673 439	7 635 250	2.08

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)				
453 000	SAUDI GOVERNMENT INTERNATIONAL BOND - REGS - 3.25% 26/10/2026	USD	487 886	487 827	0.13
461 000	SAUDI GOVERNMENT INTERNATIONAL BOND - REGS - 4.5% 26/10/2046	USD	512 240	515 264	0.14
1 349 000	SRI LANKA GOVERNMENT INTERNATIONAL BOND - REGS - 6.2% 11/05/2027	USD	825 334	888 249	0.24
23 141 000	TURKEY GOVERNMENT INTERNATIONAL BOND 5.75% 11/05/2047	USD	20 976 736	19 129 276	5.21
5 376 000	TURKEY GOVERNMENT INTERNATIONAL BOND 6% 25/03/2027	USD	5 189 451	5 365 033	1.46
2 884 000	UKRAINE GOVERNMENT INTERNATIONAL BOND - REGS - 7.253% 15/03/2033	USD	2 928 471	2 897 699	0.79
7 547 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2022	USD	8 856 410	8 970 424	2.45
4 687 200	UNITED STATES TREASURY NOTE/BOND 0.625% 30/11/2027	USD	4 641 793	4 504 106	1.23
1 454 000	UNITED STATES TREASURY NOTE/BOND 0.75% 31/01/2028	USD	1 401 791	1 404 700	0.38
2 000	UNITED STATES TREASURY NOTE/BOND 1.125% 15/05/2040	USD	1 648	1 670	0.00
1 000	UNITED STATES TREASURY NOTE/BOND 1.25% 15/05/2050	USD	769	775	0.00
33 397 600	UNITED STATES TREASURY NOTE/BOND 1.375% 15/08/2050	USD	26 176 874	26 736 344	7.30
1 781 200	UNITED STATES TREASURY NOTE/BOND 1.625% 30/11/2026	USD	1 844 731	1 841 594	0.50
975 100	UNITED STATES TREASURY NOTE/BOND 2% 15/02/2050	USD	923 239	913 318	0.25
21 281 700	UNITED STATES TREASURY NOTE/BOND 2.5% 15/02/2046	USD	22 249 352	22 154 582	6.04
4 583 500	UNITED STATES TREASURY NOTE/BOND 2.625% 15/02/2029	USD	4 967 547	4 992 434	1.36
7 184 400	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2049	USD	8 497 798	8 059 438	2.20
1 061 700	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2048	USD	1 225 766	1 214 402	0.33
3 676 400	UNITED STATES TREASURY NOTE/BOND 3% 15/08/2048	USD	4 262 326	4 210 340	1.15
13 737 900	UNITED STATES TREASURY NOTE/BOND 3.125% 15/11/2028	USD	15 495 385	15 455 138	4.21
14 670 400	UNITED STATES TREASURY NOTE/BOND 3.375% 15/11/2048	USD	18 957 248	17 975 825	4.90
19 267 600	UNITED STATES TREASURY NOTE/BOND 3.625% 15/02/2044	USD	24 213 954	24 125 142	6.58
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**348 441 011**	**343 852 484**	**93.72**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**369 200 249**	**364 784 430**	**99.43**
Total Investments			**369 200 249**	**364 784 430**	**99.43**

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	93.72
Finance and Credit Services	5.57
Banks	0.14
	99.43

Geographical classification	%
United States of America	39.35
Indonesia	12.10
United Arab Emirates	7.14
Turkey	6.68
Qatar	6.15
Philippines	5.31
Brazil	4.18
Egypt	3.16
Oman	2.35
Dominican Republic	2.12
Bahrain	2.10
Russia	2.08
Peru	1.95
Nigeria	0.92
Romania	0.84
Ukraine	0.79
Mexico	0.72
Colombia	0.63
Saudi Arabia	0.27
Sri Lanka	0.24
Germany	0.14
South Africa	0.11
Ivory Coast	0.10
	99.43

Notes to the financial statements

1 - General

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

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

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

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

The Company is registered with the Luxembourg Trade Register under number B 117.500.

As at April 30, 2021, 54 Sub-Funds are available:

- LYXOR Index Fund - Lyxor Core Stoxx Europe 600 (DR);
- LYXOR Index Fund - Lyxor Core Euro Stoxx 300 (DR);
- LYXOR Index Fund - Lyxor Core Euro Stoxx 50 (DR);
- LYXOR Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF;
- LYXOR Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF;
- LYXOR Index Fund - Lyxor $ Floating Rate Note UCITS ETF;
- LYXOR Index Fund - Lyxor EuroMTS 1-3Y Italy BTP Government Bond (DR) UCITS ETF;
- LYXOR Index Fund - Lyxor EuroMTS 10Y Italy BTP Government Bond (DR) UCITS ETF;
- LYXOR Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF;
- LYXOR Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF;
- LYXOR Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF;
- LYXOR Index Fund - Lyxor BofAML $ Short Term High Yield Bond UCITS ETF;
- LYXOR Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF;
- LYXOR Index Fund - Lyxor Euro Government Bond 25+Y (DR) UCITS ETF;
- LYXOR Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF;
- LYXOR Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF;
- LYXOR Index Fund - Lyxor ESG Euro High Yield (DR) UCITS ETF;
- LYXOR Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF;
- LYXOR Index Fund - Lyxor SG Global Value Beta UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF;
- LYXOR Index Fund - Lyxor Smart Overnight Return;
- LYXOR Index Fund - Lyxor Alpha Plus Fund;
- LYXOR Index Fund - Lyxor BTP Monthly (-1x) Inverse UCITS ETF;
- LYXOR Index Fund - Crystal Europe Equity;
- LYXOR Index Fund - Lyxor Privex UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Real Estate UCITS ETF;
- LYXOR Index Fund - Lyxor FTSE EPRA/NAREIT United States UCITS ETF;
- LYXOR Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF;

Notes to the financial statements (continued)

- LYXOR Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF;
- LYXOR Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF;
- LYXOR Index Fund - Lyxor Robotics & AI UCITS ETF;
- LYXOR Index Fund - Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF;
- LYXOR Index Fund - Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF;
- LYXOR Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF;
- LYXOR Index Fund - Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF;
- LYXOR Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF;
- LYXOR Index Fund - Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF;
- LYXOR Index Fund - Lyxor iBoxx $ Liquid Emerging Markets Sovereigns UCITS ETF.

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

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

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

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

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

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

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

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

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

Notes to the financial statements (continued)

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

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

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

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

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

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

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

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

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

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

Notes to the financial statements (continued)

The following Sub-Funds have been liquidated:

On March 30, 2021:
• LYXOR Index Fund - Lyxor Euro High Yield Sustainable Exposure UCITS ETF.

On April 07, 2021:
• LYXOR Index Fund - Lyxor EuroMTS 10Y Spain BONO Government Bond (DR) UCITS ETF.

On April 29, 2021:
LYXOR Index Fund - Lyxor USD High Yield Sustainable Exposure UCITS ETF.

The following Sub-Funds have been renamed:

On December 15, 2020:
• LYXOR Index Fund - Lyxor USD Corporate Bonds UCITS ETF into LYXOR Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF.

On March 11, 2021:
• LYXOR Index Fund - Lyxor BofAML $ High Yield Bond UCITS ETF into LYXOR Index Fund - Lyxor USD High Yield UCITS ETF,
• LYXOR Index Fund - Lyxor BofAML € High Yield Ex-Financial Bond UCITS ETF into LYXOR Index Fund - Lyxor Euro High Yield UCITS ETF.

On March 16, 2021:
• LYXOR Index Fund - Lyxor Euro High Yield UCITS ETF into LYXOR Index Fund - Lyxor ESG Euro High Yield (DR) UCITS ETF.

On April 13, 2021:
• LYXOR Index Fund - Lyxor USD High Yield UCITS ETF into LYXOR Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF.

2 - Significant accounting policies

2.1 Presentation of financial statements

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

2.2 Valuation of assets

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

The material provisions are as follows:

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

Notes to the financial statements (continued)

2.2.2 Securities listed on a recognised stock exchange or dealt on any other Regulated Market that operates regularly, is recognised and is open to the public are valued at their last available closing prices or in the event that there should be several such markets on the basis of the main market for the relevant security. For the financial statements as at April 30, 2021, such securities are valued with the closing prices of April 30, 2021 for all Sub-Funds except for Lyxor Smart Overnight Return. In accordance with its valuation policy, the securities held by the Sub-Fund Lyxor Smart Overnight Return were valued based on the latest available closing prices as at April 29, 2021.

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

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

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

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

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

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

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

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

2.3 Currency exchange

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

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

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

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

Notes to the financial statements (continued)

2.4 Combined financial statements

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

2.5 Net realised gain or loss on sale of investments

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

2.6 Forward foreign exchange contracts

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

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

2.7 Futures contracts

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

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

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

2.8 Swaps

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

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

2.9 Income

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

Interest income is accrued on a daily basis.

2.10 Formation expenses

The fees and expenses in connection with the incorporation and registration of the Company were borne by the Management Company except for the Sub-Fund LYXOR Index Fund – Lyxor Alpha Plus Fund.

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

2.11 Other expenses

Other expenses comprise liquidation fees and other fees.

2.12 Other income

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

2.13 Transaction costs

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

Notes to the financial statements (continued)

3 - Management fees

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

The Management fees rates applicable at April 30, 2021, are as follows :

Sub-Funds	Class of shares	Management fees p.a.
LYXOR Index Fund - Lyxor Core Stoxx Europe 600 (DR)	Class UCITS ETF Acc	0.07%
	Class UCITS ETF Monthly Hedged to EUR - Dist	0.15%
LYXOR Index Fund - Lyxor Core Euro Stoxx 300 (DR)	Class IE	0.14%
	Class OE	0.05%
	Class SE	0.07%
	Class UCITS ETF Acc	0.07%
	Class UCITS ETF Dist	0.07%
LYXOR Index Fund - Lyxor Core Euro Stoxx 50 (DR)	Class UCITS ETF Dist	0.07%
	Class SE	0.07%
	Class UCITS ETF Acc	0.07%
LYXOR Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF[(1)]	Class Dist	0.14%
	Class Monthly Hedged to EUR - Dist	0.20%
LYXOR Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF[(1)]	Class Dist	0.25%
	Class Monthly Hedged to EUR - Dist	0.30%
LYXOR Index Fund - Lyxor $ Floating Rate Note UCITS ETF	Class Dist	0.10%
	Class Monthly Hedged to CHF - Dist	0.15%
	Class Monthly Hedged to EUR - Dist	0.15%
	Class Monthly Hedged to GBP - Dist	0.15%
LYXOR Index Fund - Lyxor EuroMTS 1-3Y Italy BTP Government Bond (DR) UCITS ETF	Class Dist	0.17%
LYXOR Index Fund - Lyxor EuroMTS 10Y Italy BTP Government Bond (DR) UCITS ETF	Class Acc	0.17%
LYXOR Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF	Class Dist	0.40%
LYXOR Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF	Class Dist	0.40%
LYXOR Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF	Class Dist	0.40%
LYXOR Index Fund - Lyxor BofAML $ Short Term High Yield Bond UCITS ETF	Class Dist	0.30%
	Class Monthly Hedged to EUR - Dist	0.40%
LYXOR Index Fund - Lyxor BofAM € Short Term High Yield Bond UCITS ETF	Class Dist	0.30%
LYXOR Index Fund - Lyxor Euro Government Bond 25+Y (DR) UCITS ETF	Class Acc	0.10%
	Class Dist	0.10%
LYXOR Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF	Class Dist	0.17%
LYXOR Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF	Class Acc	0.20%
LYXOR Index Fund - Lyxor ESG Euro High Yield (DR) UCITS ETF[(1)]	Class Dist	0.25%
LYXOR Index Fund - Lyxor EuroMTS 10Y Spain BONO Government Bond (DR) UCITS ETF[(1)]	Class Acc	0.17%
LYXOR Index Fund - Lyxor USD High Yield Sustainable Exposure UCITS ETF[(1)]	Class Acc	0.25%
	Class Monthly Hedged to EUR - Acc	0.30%
LYXOR Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF	Class Acc	0.25%
	Class Monthly Hedged to EUR - Acc	0.30%
LYXOR Index Fund - Lyxor Euro High Yield Sustainable Exposure UCITS ETF[(1)]	Class Acc	0.25%
LYXOR Index Fund - Lyxor SG Global Value Beta UCITS ETF	Class Acc	0.40%
LYXOR Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF	Class Dist	0.30%

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

Notes to the financial statements (continued)

Sub-Funds	Class of shares	Management fees p.a.
LYXOR Index Fund - Lyxor Smart Overnight Return	Class IE	0.00%
	Class IG	0.00%
	Class IU	0.00%
	Class UCITS ETF C-EUR	0.00%
	Class UCITS ETF C-GBP	0.00%
	Class UCITS ETF C-USD	0.00%
	Class UCITS ETF D-EUR	0.00%
LYXOR Index Fund - Lyxor Alpha Plus Fund	Class IE-D	0.35%
LYXOR Index Fund - Lyxor BTP Monthly (-1x) Inverse UCITS ETF	Class Acc	0.40%
LYXOR Index Fund - Crystal Europe Equity	Class IE	0.89%
	Class OE	0.84%
LYXOR Index Fund - Lyxor Privex UCITS ETF	Class Dist	0.70%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Real Estate UCITS ETF	Class Dist	0.30%
LYXOR Index Fund - Lyxor FTSE EPRA/NAREIT United States UCITS ETF	Class Dist EUR	0.40%
	Class Dist USD	0.40%
LYXOR Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF	Class Dist EUR	0.45%
	Class Dist USD	0.45%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%

Notes to the financial statements (continued)

Sub-Funds	Class of shares	Management fees p.a.
LYXOR Index Fund - Lyxor Robotics & AI UCITS ETF	Class Acc	0.40%
LYXOR Index Fund - Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF	Class Acc	0.15%
LYXOR Index Fund - Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF	Class Acc	0.15%
LYXOR Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF	Class Acc	0.15%
LYXOR Index Fund - Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF	Class Acc	0.15%
LYXOR Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF	Class Acc	0.15%
LYXOR Index Fund - Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF	Class Acc	0.30%
LYXOR Index Fund - Lyxor iBoxx $ Liquid Emerging Markets Sovereigns UCITS ETF	Class Dist	0.30%
	Class Monthly Hedged to EUR - Dist	0.40%

The total management fees includes the investment management fees paid to the investment manager.

4 - Performance Fees

LYXOR Index Fund - Lyxor Alpha Plus Fund shall pay to the Management Company out of the assets of the relevant Class (Class IE-D) a Performance Fee calculated in accordance with the principles of the high water mark mechanism and equal to 5% multiplied by the relevant Class Net New Profits.

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

5 - Depositary, Administrative, Registrar Agent and other fees

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

6 - Taxation

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

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

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

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

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

Notes to the financial statements (continued)

7 - Futures contracts

As at April 30, 2021, the Company holds the following open futures contracts:

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/ depreciation EUR
EUR	STOXX EUROP 600 FUT	Jun-21	581	-	12 706 180	29 905
					12 706 180	**29 905**

LYXOR Index Fund - Lyxor Core Euro Stoxx 300 (DR)

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/ depreciation EUR
EUR	EURO STOXX 50	Jun-21	46	-	1 828 380	6 630
					1 828 380	**6 630**

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/ depreciation EUR
EUR	EURO STOXX 50	Jun-21	90	-	3 577 266	(19 190)
					3 577 266	**(19 190)**

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/ depreciation EUR
EUR	EURO STOXX 50	Jun-21	3	-	119 242	1 000
					119 242	**1 000**

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/ depreciation EUR
EUR	EURO STOXX 50	Jun-21	-	8	317 979	900
					317 979	**900**

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/ depreciation EUR
EUR	EURO STOXX 50	Jun-21	29	-	1 152 675	(4 060)
					1 152 675	**(4 060)**

Notes to the financial statements (continued)

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/ depreciation USD
USD	SP500 MIC EMIN FUT	Jun-21	14	-	292 682	6 503
					292 682	**6 503**

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/ depreciation USD
USD	SP500 MIC EMIN FUT	Jun-21	-	130	2 717 761	(39 111)
					2 717 761	**(39 111)**

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/ depreciation USD
USD	SP500 MIC EMIN FUT	Jun-21	20	-	418 117	21 648
					418 117	**21 648**

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/ depreciation USD
USD	SP500 MIC EMIN FUT	Jun-21	-	3	62 718	30
					62 718	**30**

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/ depreciation USD
USD	MSCI WORLD INDEX	Jun-21	1	-	87 937	380
					87 937	**380**

Notes to the financial statements (continued)

8 - Forward foreign exchange contracts

As at April 30, 2021, the Company holds the following open forward foreign exchange contracts:

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

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation EUR
EUR	1 695 331	CHF	1 874 825	04-May-21	(12 280)
EUR	98 374	CHF	108 800	04-May-21	(722)
EUR	431 044	DKK	3 206 158	04-May-21	(77)
EUR	16 697	DKK	124 200	04-May-21	(4)
EUR	142 118	NOK	1 426 504	04-May-21	(501)
EUR	11 704	NOK	117 500	04-May-21	(43)
EUR	713 641	SEK	7 311 664	04-May-21	(4 634)
EUR	67 789	SEK	694 700	04-May-21	(457)
EUR	2 695 283	GBP	2 297 007	05-May-21	53 610
EUR	131 996	GBP	112 500	05-May-21	2 613
EUR	42 587	PLN	197 600	05-May-21	(730)
EUR	539	PLN	2 500	05-May-21	(9)
EUR	1 805 902	CHF	1 983 625	02-Jun-21	(1 069)
EUR	447 763	DKK	3 330 358	02-Jun-21	(10)
EUR	2 767 449	GBP	2 409 507	02-Jun-21	(2 484)
EUR	154 170	NOK	1 544 004	02-Jun-21	(127)
EUR	43 840	PLN	200 100	02-Jun-21	(9)
EUR	786 316	SEK	8 006 364	02-Jun-21	19
					33 085

LYXOR Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF(1)

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation USD
EUR	37 627 878	USD	44 245 670	04-May-21	1 054 539
EUR	3 260 753	USD	3 862 100	04-May-21	63 511
EUR	75 549	USD	89 000	04-May-21	1 952
EUR	51 781	USD	61 000	04-May-21	1 339
USD	3 223 000	EUR	2 741 002	04-May-21	(76 890)
USD	2 197 000	EUR	1 845 898	04-May-21	(25 267)
USD	2 213 100	EUR	1 831 754	04-May-21	7 865
USD	798 720	EUR	679 272	04-May-21	(19 055)
					1 007 994

LYXOR Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF(1)

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation USD
EUR	72 386 068	USD	86 228 600	04-May-21	916 161
EUR	1 149 134	USD	1 388 500	04-May-21	(5 065)
					911 096

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

Notes to the financial statements (continued)

9 - Index Swaps

As at April 30, 2021, the Company holds the following swaps.
Counterparty's countries are listed following the ISO 3166-1 standard.

LYXOR Index Fund - Lyxor $ Floating Rate Note UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in USD)
-		Basket of securities	USD	(118 719 585)
71 664 976	08/04/22	Bloomberg Barclays US Corporate FRN 2-7 Year Total Return Index Unhedged USD	USD	71 794 490
46 374 905	08/04/22	Bloomberg Barclays US Corporate FRN 2-7 Year Total Return Index Hedged EUR	USD	46 112 909
				(812 186)

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in USD)
-	31/05/21	Basket of securities	USD	(32 669 700)
31 092 647	31/05/21	BofA Merrill Lynch BB-CCC 1-3 Year US High Yield Constrained Index	USD	32 417 672
				(252 028)

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	31/05/21	Basket of securities	EUR	(133 162 937)
122 889 449	31/05/21	BofA Merrill Lynch BB-CCC 1-3 Year Euro Developed Markets High Yield Constrained Index	EUR	132 857 991
				(304 946)

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

LYXOR Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	31/05/21	Basket of securities	EUR	(61 881 400)
62 544 443	31/05/21	FTSE MTS Covered Bond (Mid Price) Index	EUR	61 830 499
				(50 901)

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	14/01/22	Basket of securities	USD	(23 317 628)
22 852 131	14/01/22	Bloomberg Barclays MSCI US Corporate High Yield SRI Sustainable Index	USD	23 376 960
				59 332

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

Notes to the financial statements (continued)

LYXOR Index Fund - Lyxor SG Global Value Beta UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	08/10/21	Basket of securities	EUR	(22 900 679)
23 493 830	08/10/21	SG Global Value Beta Net Total Return Index	EUR	23 091 986
				191 307

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	26/04/22	Basket of securities	EUR	(147 947 151)
149 643 688	26/04/22	STXE SD 30 EUR NRT	EUR	148 747 933
				800 782

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

LYXOR Index Fund - Lyxor Smart Overnight Return

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	03/02/22	Basket of securities	EUR	(1 360 425 472)
1 031 699 968	03/02/22	Eonia Index	EUR	1 014 275 913
14 485 002	03/02/22	Sonia Index	EUR	17 245 670
355 895 731	03/02/22	Fed Funds Index	EUR	317 208 854
				(11 695 035)

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

LYXOR Index Fund - Lyxor BTP Monthly (-1x) Inverse UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	23/11/21	Basket of securities	EUR	(9 894 646)
9 816 325	23/11/21	SGI Short x1 Euro BTP Futures Index	EUR	9 891 320
				(3 326)

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

LYXOR Index Fund - Crystal Europe Equity

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	03/09/21	Basket of securities	EUR	(7 462 040)
7 631 674	03/09/21	Lyxor Crystal Dynamic LS Strategy EUR	EUR	7 480 932
				18 892

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

Notes to the financial statements (continued)

LYXOR Index Fund - Lyxor Privex UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	29/11/21	Basket of securities	EUR	(28 731 698)
25 618 908	29/11/21	PrivateEqtyTrU	EUR	28 731 146
				(552)

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/01/22	Basket of securities	EUR	(32 110 736)
30 682 744	20/01/22	EPRA EUROPE NET RTN IDX	EUR	32 384 321
				273 585

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

LYXOR Index Fund - Lyxor FTSE EPRA/NAREIT United States UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	18/11/21	Basket of securities	EUR	(11 759 702)
11 335 766	18/11/21	EPRA/NAREIT US NET $	EUR	11 866 155
				106 453

The counterparty of the swaps is Barclays Bank Ireland (IRL).

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	08/10/21	Basket of securities	EUR	(157 136 022)
137 501 911	08/10/21	FTSE E/N Dev Net TRI USD	EUR	158 091 793
				955 771

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	03/12/21	Basket of securities	EUR	(41 073 407)
37 124 106	03/12/21	STXE 600 Cn&Mt EUR NRT	EUR	41 130 344
				56 937

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

Notes to the financial statements (continued)

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	03/12/21	Basket of securities	EUR	(30 185 187)
28 318 972	03/12/21	STXE 600 FnSv EUR NRT	EUR	30 209 890
				24 703

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	03/12/21	Basket of securities	EUR	(164 335 206)
151 172 555	03/12/21	STXE 600 Fd&Bv EUR NRT	EUR	164 534 471
				199 265

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

LYXOR Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	03/12/21	Basket of securities	EUR	(370 306 094)
366 375 417	03/12/21	STXE 600 HECR EUR NRT	EUR	371 885 277
				1 579 183

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	03/12/21	Basket of securities	EUR	(89 396 768)
79 885 752	03/12/21	STXE 600 Ig&S EUR NRT	EUR	89 204 488
				(192 280)

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

LYXOR Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	03/12/21	Basket of securities	EUR	(69 330 899)
61 330 374	03/12/21	STXE 600 Ins EUR NRT	EUR	69 497 776
				166 877

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

Notes to the financial statements (continued)

LYXOR Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	08/10/21	Basket of securities	EUR	(7 263 465)
7 398 997	08/10/21	STXE 600 Mda EUR NRT	EUR	7 331 453
				67 988

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	03/12/21	Basket of securities	EUR	(313 379 738)
300 172 631	03/12/21	STXE 600 Oil&G EUR NRT	EUR	312 465 281
				(914 457)

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	03/12/21	Basket of securities	EUR	(30 737 136)
28 174 969	03/12/21	STXE 600 Pr&Ho EUR NRT	EUR	30 798 531
				61 395

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

LYXOR Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	08/10/21	Basket of securities	EUR	(8 284 765)
6 881 097	08/10/21	STXE 600 Rtl EUR NRT	EUR	8 270 613
				(14 152)

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

LYXOR Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	03/12/21	Basket of securities	EUR	(133 420 715)
119 594 816	03/12/21	STXE 600 Tech EUR NRT	EUR	133 855 583
				434 868

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

Notes to the financial statements (continued)

LYXOR Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	03/12/21	Basket of securities	EUR	(137 486 126)
125 675 719	03/12/21	STXE 600 Tr&Ls EUR NRT	EUR	137 847 119
				360 993

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	08/10/21	Basket of securities	EUR	(131 287 988)
89 935 069	08/10/21	STXE 600 Tr&Ls EUR NRT	EUR	131 708 412
				420 424

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

LYXOR Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	03/12/21	Basket of securities	EUR	(93 552 949)
96 682 958	03/12/21	STXE 600 Util EUR NRT	EUR	93 938 164
				385 215

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	03/12/21	Basket of securities	EUR	(152 020 382)
125 858 639	03/12/21	STXE 600 Au&Pt EUR NRT	EUR	152 089 571
				69 189

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

LYXOR Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	18/03/22	Basket of securities	EUR	(867 755 239)
743 961 316	18/03/22	STXE 600 Bnk EUR NRT	EUR	870 276 010
				2 520 771

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

Notes to the financial statements (continued)

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	03/12/21	Basket of securities	EUR	(856 505 658)
772 017 976	03/12/21	STXE 600 BsRs EUR NRT	EUR	854 204 412
				(2 301 246)

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

LYXOR Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	03/12/21	Basket of securities	EUR	(30 614 325)
28 098 586	03/12/21	STXE 600 Chem EUR NRT	EUR	30 409 656
				(204 669)

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

LYXOR Index Fund - Lyxor Robotics & AI UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in USD)
-	29/11/21	Basket of securities	USD	(414 696 376)
392 004 725	29/11/21	Rise of the Robots NRT Index	USD	411 474 538
				(3 221 838)

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in USD)
-	10/12/21	Basket of securities	USD	(368 325 546)
352 145 073	10/12/21	Markit iBoxx USD Liquid Emerging Markets Sovereigns Mid Price TCA TRI	USD	366 980 540
				(1 345 006)

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

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

LYXOR Index Fund - Lyxor Smart Overnight Return.

Proportion of collateral held in segregated accounts, or pooled accounts, or other accounts	1.15%

Notes to the financial statements (continued)

10 - Securities lending

As at April 30, 2021, the market value of securities lent is as follows:

Sub-Fund	Currency	Market value of securities lent
LYXOR Index Fund - Lyxor Smart Overnight Return	EUR	163 316 292

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

Safekeeping of collateral received by the collective investment undertaking as part of securities lending transactions as at April 30, 2021.

As at April 30, 2021, the collateral fully covered the market value of the securities lent into the following Sub-Fund:

LYXOR Index Fund -Lyxor Smart Overnight Return

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	ROYAL DUTCH SHELL	EUR	54 131 872
Equity	TELECOM ITALIA-RNC	EUR	29 779 508
Equity	SAFRAN	EUR	25 969 379
Equity	ESSILOR LUXOTT	EUR	19 918 931
Equity	PUBLICIS GROUPE	EUR	13 181 405
Equity	LAFARGEHOLCIM LTD	CHF	6 284 131
Equity	NEXI SPA	EUR	5 501 559
Equity	LEGRAND	EUR	2 179 764
Equity	PIRELLI C SPA	EUR	2 049 124
Equity	WORLDLINE	EUR	1 723 963
Equity	BUREAU VERITAS	EUR	1 635 736
Equity	TECHNIPFMC PLC	USD	1 428 356
Equity	TELECOM ITALIA SPA	EUR	1 422 760
Equity	GETLINK SE	EUR	1 126 873
Equity	HERA SPA	EUR	1 087 050
Equity	FAURECIA	EUR	982 652
Equity	MEDIOBANCA SPA	EUR	977 149
Equity	UBISOFT ENTERTAIN	EUR	577 463
Equity	TRANSURBAN GROUP	AUD	273 296
Equity	EIFFAGE	EUR	213 108
Equity	NINTENDO CO LTD	JPY	147 496
Equity	CHUBU ELECT. POWER	JPY	133 372
Equity	RECRUIT HOLDING CO L	JPY	129 102
Equity	FUJIFILM HOLDINGS	JPY	113 812
			170 967 861

Data on reuse of collateral

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

Notes to the financial statements (continued)

11 - Dividends distribution

By the Circular Resolution dated December 02, 2020, the Board of Directors of the Company decided to pay these dividends out of the capital attributable to the Sub-Funds on or around December 11, 2020, as shown in the table below. The distribution amount was defined taking into account the number of Shares outstanding for the Sub-Funds at the record date of December 08, 2020. The ex-dividend date is not eligible.

During the period ended April 30, 2021, the following dividends have been distributed:

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

Class name	Dividend ex-date	Currency	Dividend per share
Class UCITS ETF Monthly Hedged to EUR - Dist	09/12/2020	EUR	0.55

LYXOR Index Fund - Lyxor Core Euro Stoxx 300 (DR)

Class name	Dividend ex-date	Currency	Dividend per share
Class UCITS ETF Dist	09/12/2020	EUR	0.60

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	09/12/2020	EUR	0.33

LYXOR Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF[(1)]

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	09/12/2020	USD	1.45
Class Monthly Hedged to EUR - Dist	09/12/2020	EUR	1.23

LYXOR Index Fund - Lyxor $ Floating Rate Note UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	09/12/2020	USD	0.39
Class Monthly Hedged to EUR - Dist	09/12/2020	EUR	0.34

LYXOR Index Fund - Lyxor EuroMTS 1-3Y Italy BTP Government Bond (DR) UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	09/12/2020	EUR	1.08

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	09/12/2020	EUR	0.48

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

Notes to the financial statements (continued)

LYXOR Index Fund - Lyxor Euro Government Bond 25+Y (DR) UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	09/12/2020	EUR	1.61

LYXOR Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	09/12/2020	EUR	0.70

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	09/12/2020	EUR	0.25

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	09/12/2020	EUR	0.14

LYXOR Index Fund - Lyxor FTSE EPRA/NAREIT United States UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist EUR	09/12/2020	EUR	0.41
Class Dist USD	09/12/2020	USD	0.20

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist EUR	09/12/2020	EUR	0.38
Class Dist USD	09/12/2020	USD	0.19

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	09/12/2020	EUR	0.26

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	09/12/2020	EUR	1.03

Notes to the financial statements (continued)

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	09/12/2020	EUR	0.64

LYXOR Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	09/12/2020	EUR	0.40

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	09/12/2020	EUR	0.33

LYXOR Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	09/12/2020	EUR	0.33

LYXOR Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	09/12/2020	EUR	0.33

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	09/12/2020	EUR	0.74

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	09/12/2020	EUR	1.73

LYXOR Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	09/12/2020	EUR	0.12

LYXOR Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	09/12/2020	EUR	0.31

Notes to the financial statements (continued)

LYXOR Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	09/12/2020	EUR	0.74

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	09/12/2020	EUR	0.89

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	09/12/2020	EUR	1.10

LYXOR Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	09/12/2020	EUR	0.66

12 - Exchange rates

As of April 30, 2021, the following exchange rates have been used for the preparation of these financial statements:

1 USD =	1.29461	AUD	1 USD =	5.42524	BRL
1 USD =	1.23023	CAD	1 USD =	0.91207	CHF
1 USD =	6.46835	CNH	1 USD =	6.17765	DKK
1 USD =	0.83070	EUR	1 USD =	0.72225	GBP
1 USD =	7.76686	HKD	1 USD =	299.17760	HUF
1 USD =	3.24335	ILS	1 USD =	109.30499	JPY
1 USD =	1 112.35002	KRW	1 USD =	20.17449	MXN
1 USD =	8.30819	NOK	1 USD =	1.39375	NZD
1 USD =	3.78908	PLN	1 USD =	8.45572	SEK
1 USD =	1.33037	SGD	1 USD =	31.13752	THB
1 USD =	27.93300	TWD	1 USD =	14.50752	ZAR

Notes to the financial statements (continued)

13 - Tracking error

Calculation methodology: Tracking error has been calculated starting October 31, 2020 till April 30, 2021.

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

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

Sub-Fund	Share Class	TE 1 Year
LYXOR Index Fund - Lyxor Core Stoxx Europe 600 (DR)	Class UCITS ETF Acc	0.121%
	Class UCITS ETF Monthly Hedged to EUR - Dist	0.125%
LYXOR Index Fund - Lyxor Core Euro Stoxx 300 (DR)	Class IE	0.084%
	Class OE	0.085%
	Class UCITS ETF Acc	0.084%
	Class UCITS ETF Dist	0.084%
LYXOR Index Fund - Lyxor Core Euro Stoxx 50 (DR)	Class SE	0.226%
	Class UCITS ETF Acc	0.227%
LYXOR Index Fund - LYXOR ESG USD Corporate Bond (DR) UCITS ETF	Class Dist	0.307%
	Class Monthly Hedged to EUR - Dist	0.074%
LYXOR INDEX FUND - LYXOR ESG USD High Yield (DR) UCITS ETF	Class Dist	0.354%
	Class Monthly Hedged to EUR - Dist	0.356%
LYXOR Index Fund - Lyxor $ Floating Rate Note UCITS ETF	Class Dist	0.003%
	Class Monthly Hedged to EUR - Dist	0.003%
LYXOR Index Fund - Lyxor EuroMTS 1-3Y Italy BTP Government Bond (DR) UCITS ETF	Class Dist	0.013%
LYXOR Index Fund - Lyxor EuroMTS 10Y Italy BTP Government Bond (DR) UCITS ETF	Class Acc	0.026%
LYXOR Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF	Class Dist	0.060%
LYXOR Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF	Class Dist	0.091%
LYXOR Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF	Class Dist	0.179%
LYXOR Index Fund - Lyxor BofAML $ Short Term High Yield Bond UCITS ETF	Class Dist	0.004%
	Class Monthly Hedged to EUR - Dist	0.005%
LYXOR Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF	Class Dist	0.004%
LYXOR Index Fund - Lyxor Euro Government Bond 25+Y (DR) UCITS ETF	Class Acc	0.032%
LYXOR Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF	Class Dist	0.002%
LYXOR Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF	Class Acc	0.101%
LYXOR Index Fund - LYXOR ESG Euro High Yield (DR) UCITS ETF	Class Dist	0.223%
LYXOR Index Fund – Lyxor Global High Yield Sustainable Exposure UCITS ETF	Class Acc	0.004%
	Class Monthly Hedged to EUR - Acc	0.004%
LYXOR Index Fund - Lyxor SG Global Value Beta UCITS ETF	Class Acc	0.033%
LYXOR Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF	Class Dist	0.102%
LYXOR Index Fund - Lyxor BTP Monthly (-1x) Inverse UCITS ETF	Class Acc	0.202%
LYXOR Index Fund - Lyxor Privex UCITS ETF	Class Dist	0.095%
LYXOR Index Fund - Lyxor Stoxx Europe 600 Real Estate UCITS ETF	Class Dist	0.088%
LYXOR Index Fund - Lyxor FTSE EPRA/NAREIT United States UCITS ETF	Class Dist EUR	0.103%
	Class Dist USD	0.102%
LYXOR Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF	Class Dist EUR	0.051%
	Class Dist USD	0.052%
LYXOR Index Fund - Lyxor STOXX Europe 600 Construction & Materials UCITS ETF	Class Acc	0.106%
LYXOR Index Fund - Lyxor STOXX Europe 600 Financial Services UCITS ETF	Class Acc	0.059%
LYXOR Index Fund - Lyxor STOXX Europe 600 Food & Beverage UCITS ETF	Class Acc	0.094%
LYXOR Index Fund - Lyxor STOXX Europe 600 Healthcare UCITS ETF	Class Acc	0.074%
LYXOR Index Fund - Lyxor STOXX Europe 600 Industrial Goods & Services UCITS ETF	Class Acc	0.069%
LYXOR Index Fund - Lyxor STOXX Europe 600 Insurance UCITS ETF	Class Acc	0.170%
LYXOR Index Fund - Lyxor STOXX Europe 600 Media UCITS ETF	Class Acc	0.130%
	Class Dist	0.132%
LYXOR Index Fund - Lyxor STOXX Europe 600 Oil & Gas UCITS ETF	Class Acc	0.310%
LYXOR Index Fund - Lyxor STOXX Europe 600 Personal & Household Goods UCITS ETF	Class Acc	0.059%
LYXOR Index Fund - Lyxor STOXX Europe 600 Retail UCITS ETF	Class Acc	0.058%
LYXOR Index Fund - Lyxor STOXX Europe 600 Technology UCITS ETF	Class Acc	0.054%

Notes to the financial statements (continued)

Sub-Fund	Share Class	TE 1 Year
LYXOR Index Fund - Lyxor STOXX Europe 600 Telecommunications UCITS ETF	Class Acc	0.122%
LYXOR Index Fund - Lyxor STOXX Europe 600 Travel & Leisure UCITS ETF	Class Acc	0.066%
LYXOR Index Fund - Lyxor STOXX Europe 600 Utilities UCITS ETF	Class Acc	0.083%
LYXOR Index Fund - Lyxor STOXX Europe 600 Automobiles & Parts UCITS ETF	Class Acc	0.123%
LYXOR Index Fund - Lyxor STOXX Europe 600 Banks UCITS ETF	Class Acc	0.047%
LYXOR Index Fund - Lyxor STOXX Europe 600 Basic Resources UCITS ETF	Class Acc	0.074%
LYXOR Index Fund - Lyxor STOXX Europe 600 Chemicals UCITS ETF	Class Acc	0.137%
LYXOR Index Fund - Lyxor Robotics & AI UCITS ETF	Class Acc	0.038%
LYXOR Index Fund - Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF	Class Acc	0.218%
LYXOR Index Fund - Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF	Class Acc	0.251%
LYXOR Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF	Class Acc	0.376%
LYXOR Index Fund - Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF	Class Acc	0.338%
LYXOR Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF	Class Acc	0.301%
LYXOR Index Fund - Lyxor iBoxx $ Liquid Emerging Markets Sovereigns UCITS ETF	Class Dist	0.016%
	Class Monthly Hedged to EUR - Dist	0.017%

14 - Subsequent events

The following Sub-Fund has been liquidated:

<u>On May 17, 2021</u>

• LYXOR Index Fund - Crystal Europe Equity.

15 - COVID-19

During the period, the world has experienced a global pandemic of Covid-19 affecting all continents without distinction. Managers have adapted their working organisation to this new environment to maintain an efficient operating, trading and investment process. The board of directors and the manager continue to monitor central banks measures on financial markets and governments' efforts to support global economies ahead of the re-opening. Short term, the Board and the manager will focus on how they will implement all necessary measures to favor the vaccination of their population and contain the spread of the virus and its variants.

SFT Regulation

1 - Total return swaps

Following the Regulation 2015/2365 of the European Parliament and of the Council of 25 November 2015 on transparency of securities financing transactions, please find bellow details about total return swaps for the period ending April 30, 2021.

	LYXOR Index Fund - Lyxor $ Floating Rate Note UCITS ETF	LYXOR Index Fund - Lyxor BofAML $ Short Term High Yield Bond UCITS ETF	LYXOR Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF	LYXOR Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF	LYXOR Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)[(1)]	117 896 145	32 408 602	132 825 442	61 821 774	23 371 817
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of Total Return Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	32 408 602	132 825 442	61 821 774	-
Three months to one year	117 896 145	-	-	-	23 371 817
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	117 896 145	32 408 602	132 825 442	61 821 774	23 371 817
Counterparty					
Name of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Country of domicile of the couterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Gross volume of the outstanding transactions	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Data on Collateral					
Type of collateral					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Quality of collateral					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of Total Return Swap					
Name of custodian	-	-	-	-	-
Securities	-	-	-	-	-
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

All transactions are bilateral transactions.

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

SFT Regulation (continued)

	LYXOR Index Fund - Lyxor SG Global Value Beta UCITS ET	LYXOR Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF	LYXOR Index Fund - Lyxor Smart Overnight Return	LYXOR Index Fund - Lyxor BTP Monthly (-1x) Inverse UCITS ETF	LYXOR Index Fund - Crystal Europe Equity
Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)[(1)]	23 084 441	148 788 478	1 348 491 010	9 888 085	7 449 218
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of Total Return Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	23 084 441	148 788 478	1 348 491 010	9 888 085	7 449 218
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	23 084 441	148 788 478	1 348 491 010	9 888 085	7 449 218
Counterparty					
Name of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Country of domicile of the couterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Gross volume of the outstanding transactions	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Data on Collateral					
Type of collateral					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Quality of collateral					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of Total Return Swap					
Name of custodian	-	-	-	-	-
Securities	-	-	-	-	-
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

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

SFT Regulation (continued)

	LYXOR Index Fund - Lyxor Privex UCITS ETF	LYXOR Index Fund - Lyxor Stoxx Europe 600 Real Estate UCITS ETF	LYXOR Index Fund - Lyxor FTSE EPRA/NAREIT United States UCITS ETF	LYXOR Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF	LYXOR Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)(1)	28 715 267	32 375 844	11 864 675	158 034 519	41 120 258
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of Total Return Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	28 715 267	32 375 844	11 864 675	158 034 519	41 120 258
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	28 715 267	32 375 844	11 864 675	158 034 519	41 120 258
Counterparty					
Name of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Country of domicile of the couterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Gross volume of the outstanding transactions	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Data on Collateral					
Type of collateral					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Quality of collateral					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of Total Return Swap					
Name of custodian	-	-	-	-	-
Securities	-	-	-	-	-
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

(1) The amount of assets engaged in Total Return Swaps is equal to the market value of the basket of securities engaged in Total Return Swaps at the closing date, increased by the marked-to-market value of the TRS at the closing date.

SFT Regulation (continued)

	LYXOR Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF	LYXOR Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF	LYXOR Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF	LYXOR Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF	LYXOR Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)(1)	30 202 905	164 493 000	371 794 628	89 182 147	69 479 458
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of Total Return Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	30 202 905	164 493 000	371 794 628	89 182 147	69 479 458
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	30 202 905	164 493 000	371 794 628	89 182 147	69 479 458
Counterparty					
Name of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Country of domicile of the couterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Gross volume of the outstanding transactions	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Data on Collateral					
Type of collateral					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Quality of collateral					
Rating	-	-	-	-	-
	-				
Maturity tenor of the collateral broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of Total Return Swap					
Name of custodian	-	-	-	-	-
Securities	-	-	-	-	-
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

(1) The amount of assets engaged in Total Return Swaps is equal to the market value of the basket of securities engaged in Total Return Swaps at the closing date, increased by the marked-to-market value of the TRS at the closing date.

SFT Regulation (continued)

	LYXOR Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF	LYXOR Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF	LYXOR Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF	LYXOR Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF	LYXOR Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)(1)	7 331 216	312 385 701	30 790 089	8 268 458	133 822 885
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of Total Return Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	7 331 216	312 385 701	30 790 089	8 268 458	133 822 885
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	7 331 216	312 385 701	30 790 089	8 268 458	133 822 885
Counterparty					
Name of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Country of domicile of the couterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Gross volume of the outstanding transactions	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Data on Collateral					
Type of collateral					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Quality of collateral					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of Total Return Swap					
Name of custodian	-	-	-	-	-
Securities	-	-	-	-	-
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

(1) The amount of assets engaged in Total Return Swaps is equal to the market value of the basket of securities engaged in Total Return Swaps at the closing date, increased by the marked-to-market value of the TRS at the closing date.

SFT Regulation (continued)

	LYXOR Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF	LYXOR Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF	LYXOR Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF	LYXOR Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF	LYXOR Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)[1]	137 814 396	131 677 132	93 915 026	152 046 025	870 070 632
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of Total Return Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	137 814 396	131 677 132	93 915 026	152 046 025	870 070 632
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	137 814 396	131 677 132	93 915 026	152 046 025	870 070 632
Counterparty					
Name of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Country of domicile of the couterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Gross volume of the outstanding transactions	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Data on Collateral					
Type of collateral					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Quality of collateral					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of Total Return Swap					
Name of custodian	-	-	-	-	-
Securities	-	-	-	-	-
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

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

SFT Regulation (continued)

	LYXOR Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF	LYXOR Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF	LYXOR Index Fund - Lyxor Robotics & AI UCITS ETF	LYXOR Index Fund - Lyxor iBoxx $ Liquid Emerging Markets Sovereigns UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)[(1)]	853 991 097	30 402 287	411 338 059	366 884 174
Proportion of AUM	100%	100%	100%	100%
Maturity tenor of Total Return Swaps broken down in the following maturity buckets				
Less than one day	-	-	-	-
One day to one week	-	-	-	-
One week to one month	-	-	-	-
One month to three months	-	-	-	-
Three months to one year	853 991 097	30 402 287	411 338 059	366 884 174
Above one year	-	-	-	-
Open maturity	-	-	-	-
Total	853 991 097	30 402 287	411 338 059	366 884 174
Counterparty				
Name of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9
Country of domicile of the couterparty	see Note 9	see Note 9	see Note 9	see Note 9
Gross volume of the outstanding transactions	see Note 9	see Note 9	see Note 9	see Note 9
Data on Collateral				
Type of collateral				
Cash	-	-	-	-
Securities	-	-	-	-
Quality of collateral				
Rating	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets				
Less than one day	-	-	-	-
One day to one week	-	-	-	-
One week to one month	-	-	-	-
One month to three months	-	-	-	-
Three months to one year	-	-	-	-
Above one year	-	-	-	-
Open maturity	-	-	-	-
Total	-	-	-	-
Safekeeping of collateral received by the fund as part of Total Return Swap				
Name of custodian	-	-	-	-
Securities	-	-	-	-
Cash	-	-	-	-
Proportion of collateral granted	-	-	-	-

[(1)] The amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the closing date, increased by the marked-to-market value of the TRS at the closing date.
Returns and costs incurred from total return swaps transactions during the period ended April 30, 2021, are included in the valuation of the swaps.
All transactions are bilateral transactions.

SFT Regulation (continued)

2 - Securities lending

Following the Regulation 2015/2365 of the European Parliament and of the Council of 25 November 2015 on transparency of securities financing transactions, please find bellow details about securities lending transactions for the period ending April 30, 2021 :

	LYXOR Index Fund - Lyxor Smart Overnight Return
Amount of securities lent expressed in absolute amount (in the currency of the Sub-Fund)	163 316 292
Proportion of total lendable Assets*	12.00%
Proportion of AUM	12.11%
Maturity tenor of the securities lent broken down in the following maturity buckets	
Less than one day	-
One day to one week	-
One week to one month	-
One month to three months	-
Three months to one year	-
Above one year	-
Open maturity	163 316 292
Total	163 316 292
Counterparty	
Name of the counterparty	see Note 10
Country of domicile of the couterparty	see Note 10
Gross volume of the outstanding transactions	see Note 10
Data on Collateral	
Type of collateral	-
Cash	-
Securities	see Note 10
Quality of collateral	
Rating	-
Maturity tenor of the collateral broken down in the following maturity buckets	
Less than one day	-
One day to one week	-
One week to one month	-
One month to three months	-
Three months to one year	-
Above one year	-
Open maturity	170 967 862
Total	170 967 862
Safekeeping of collateral received by the fund as part of securities lending	
Name of custodian	Société Générale
Securities	see Note 10
Cash	-
Data on returns and costs for securities lending	See Note Efficient Portfolio Management Techniques

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

SFT Regulation (continued)

Sub-Fund	Currency	Ten largest collateral issuers across all SFTs and total return swaps	Volumes of the collateral securities and commodities received
LYXOR Index Fund - Lyxor Smart Overnight Return	EUR	ROYAL DUTCH SHELL	54 131 872
	EUR	TELECOM ITALIA-RNC	29 779 508
	EUR	SAFRAN	25 969 379
	EUR	ESSILOR LUXOTT	19 918 931
	EUR	PUBLICIS GROUPE	13 181 405
	EUR	LAFARGEHOLCIM LTD	6 284 131
	CHF	NEXI SPA	5 501 559
	EUR	LEGRAND	2 179 764
	EUR	PIRELLI C SPA	2 049 124
	EUR	WORLDLINE	1 723 963

Efficient Portfolio Management Technique

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

Return and cost from the securities lending activities incurred during the period ended April 30, 2021 are included in the valuation of the TRS.

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

Lyxor Index Fund

Unaudited semi-annual report