

# LYXOR Index Fund

*Société d'Investissement à Capital Variable*

R.C.S. Luxembourg B 117.500

## Unaudited semi-annual report as at April 30, 2018

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

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## Organisation and Administration

### Registered Office

LYXOR Index Fund  
28-32, Place de la gare, L-1616 Luxembourg

### Board of Directors of the Company

#### Chairman:

Frédéric GENET  
FRG Consulting  
22, Montée de la Pétrusse, L-2327 Luxembourg

#### Directors:

Arnaud LLINAS  
Lyxor International Asset Management SAS  
17, cours Valmy, F-92800 Puteaux

Claudio BACCELI  
Société Générale Bank & Trust  
11, avenue Emile Reuter, L-2420 Luxembourg

François MILLET  
Lyxor International Asset Management SAS  
Tour Société Générale  
17, cours Valmy, F-92800 Puteaux

### Management Company

Lyxor International Asset Management SAS  
Tours Société Générale  
17, cours Valmy, F-92800 Puteaux

### Investment Manager

Lyxor Asset Management SAS  
17, cours Valmy, F-92800 Puteaux

### Depository and Paying Agent

Société Générale Bank & Trust  
11, avenue Emile Reuter, L-2420 Luxembourg

### Administrative, Corporate and Domiciliary Agent

Société Générale Bank & Trust (operational center)  
28-32, Place de la gare, L-1616 Luxembourg

### Sponsor

Société Générale  
29, boulevard Haussmann, F-75009 Paris

### Registrar Agent

Société Générale Bank & Trust (operational center)  
28-32, Place de la gare, L-1616 Luxembourg

### Cabinet de révision agréé

Deloitte Audit, *Société à responsabilité limitée*  
560, rue de Neudorf, L-2220 Luxembourg

### Legal Advisor

Arendt & Medernach S.A.  
41A, avenue JF Kennedy, L-2082 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 any such 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 RCS website of Luxembourg (the "RESA"), in a Luxembourg 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)

|                                                               |       | Lyxor Index Fund -<br>Lyxor Core Stoxx<br>Europe 600 (DR) <sup>1</sup> | Lyxor Index Fund -<br>Lyxor Core Euro<br>Stoxx 300 (DR) <sup>2</sup> | Lyxor Index Fund -<br>Lyxor Core Euro<br>Stoxx 50 (DR) <sup>3</sup> |
|---------------------------------------------------------------|-------|------------------------------------------------------------------------|----------------------------------------------------------------------|---------------------------------------------------------------------|
|                                                               | Notes | EUR                                                                    | EUR                                                                  | EUR                                                                 |
| <b>ASSETS</b>                                                 |       |                                                                        |                                                                      |                                                                     |
| Securities portfolio at cost                                  |       | 1 220 089 197                                                          | 337 026 371                                                          | 104 860 731                                                         |
| Net unrealised profit/ (loss)                                 |       | 32 705 170                                                             | 19 714 301                                                           | 4 858 918                                                           |
| Securities portfolio at market value                          | 2     | 1 252 794 367                                                          | 356 740 672                                                          | 109 719 649                                                         |
| Cash at bank                                                  | 2     | 4 881 234                                                              | 205 826                                                              | 663 430                                                             |
| Receivable for securities sold                                |       | 155 300                                                                | 4 127                                                                | -                                                                   |
| Receivable on swaps                                           |       | -                                                                      | -                                                                    | -                                                                   |
| Receivable on spot exchange                                   |       | 4 170 441                                                              | -                                                                    | -                                                                   |
| Dividends receivable, net                                     |       | 4 049 984                                                              | 902 499                                                              | 203 362                                                             |
| Interest receivable on bonds                                  |       | -                                                                      | -                                                                    | -                                                                   |
| Swaps at market value                                         | 2, 9  | -                                                                      | -                                                                    | -                                                                   |
| Unrealised appreciation on forward foreign exchange contracts | 2, 7  | 76 683                                                                 | -                                                                    | -                                                                   |
| Unrealised appreciation on financial futures contracts        | 2, 6  | -                                                                      | 9 590                                                                | 25 000                                                              |
| Formation expenses, net                                       | 2.10  | -                                                                      | -                                                                    | -                                                                   |
| Other assets                                                  |       | 171 754                                                                | 86 350                                                               | 43 124                                                              |
|                                                               |       | <b>1 266 299 763</b>                                                   | <b>357 949 064</b>                                                   | <b>110 654 565</b>                                                  |
| <b>LIABILITIES</b>                                            |       |                                                                        |                                                                      |                                                                     |
| Bank Overdraft                                                |       | 153 751                                                                | 139 923                                                              | -                                                                   |
| Payable for securities purchased                              |       | 8 667 931                                                              | -                                                                    | 4 078                                                               |
| Payable on swaps                                              |       | -                                                                      | -                                                                    | -                                                                   |
| Payable on spot exchange                                      |       | 4 170 650                                                              | -                                                                    | -                                                                   |
| Management fees payable                                       | 3     | 78 724                                                                 | 23 404                                                               | 12 412                                                              |
| Performance fees payable                                      |       | -                                                                      | -                                                                    | -                                                                   |
| Depository fees payable                                       | 4     | -                                                                      | -                                                                    | -                                                                   |
| <i>Taxe d'abonnement</i> payable                              | 5     | 732                                                                    | 446                                                                  | 69                                                                  |
| Administration fees payable                                   | 4     | -                                                                      | -                                                                    | -                                                                   |
| Registrar Agent fees payable                                  | 4     | -                                                                      | -                                                                    | -                                                                   |
| Professional fees payable                                     |       | -                                                                      | -                                                                    | -                                                                   |
| Interest and bank charges payable                             |       | -                                                                      | -                                                                    | -                                                                   |
| Swaps at market value                                         | 2, 9  | -                                                                      | -                                                                    | -                                                                   |
| Unrealised depreciation on forward foreign exchange contracts | 2, 7  | 1 903                                                                  | 8 075                                                                | -                                                                   |
| Unrealised depreciation on financial futures contracts        | 2, 6  | -                                                                      | -                                                                    | -                                                                   |
| Other liabilities                                             |       | 24 421                                                                 | 926                                                                  | 78                                                                  |
|                                                               |       | <b>13 098 112</b>                                                      | <b>172 774</b>                                                       | <b>16 637</b>                                                       |
| <b>TOTAL NET ASSETS</b>                                       |       | <b>1 253 201 651</b>                                                   | <b>357 776 290</b>                                                   | <b>110 637 928</b>                                                  |

<sup>1</sup> Previously named Lyxor Index Fund - Lyxor Stoxx Europe 600 (DR).

<sup>2</sup> Previously named Lyxor Index Fund - Lyxor EURO STOXX 300 (DR).

<sup>3</sup> Previously named Lyxor Index Fund - Lyxor EURO STOXX 50 (DR).

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

|                                                               |       | Lyxor Index Fund -<br>Lyxor USD Liquid<br>Investment Grade<br>Corporate Bonds<br>UCITS ETF | Lyxor Index Fund -<br>Lyxor BofAML \$<br>High Yield Bond<br>UCITS ETF | Lyxor Index Fund -<br>Lyxor \$ Floating<br>Rate Note<br>UCITS ETF |
|---------------------------------------------------------------|-------|--------------------------------------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------|
|                                                               | Notes | USD                                                                                        | USD                                                                   | USD                                                               |
| <b>ASSETS</b>                                                 |       |                                                                                            |                                                                       |                                                                   |
| Securities portfolio at cost                                  |       | 277 945 673                                                                                | 258 444 317                                                           | 343 154 382                                                       |
| Net unrealised profit/ (loss)                                 |       | 7 676 774                                                                                  | 4 526 855                                                             | (1 382 302)                                                       |
| Securities portfolio at market value                          | 2     | 285 622 447                                                                                | 262 971 172                                                           | 341 772 080                                                       |
| Cash at bank                                                  | 2     | 2                                                                                          | 10                                                                    | 2 140 214                                                         |
| Receivable for securities sold                                |       | 10 610 363                                                                                 | 7 975 767                                                             | 9 160 209                                                         |
| Receivable on swaps                                           |       | 8 433 303                                                                                  | 2 499 246                                                             | 472 075                                                           |
| Receivable on spot exchange                                   |       | -                                                                                          | -                                                                     | -                                                                 |
| Dividends receivable, net                                     |       | -                                                                                          | -                                                                     | -                                                                 |
| Interest receivable on bonds                                  |       | 1 292 816                                                                                  | 824 194                                                               | 2 336 858                                                         |
| Swaps at market value                                         | 2, 9  | 298 693 117                                                                                | 274 756 598                                                           | 358 129 811                                                       |
| Unrealised appreciation on forward foreign exchange contracts | 2, 7  | -                                                                                          | -                                                                     | -                                                                 |
| Unrealised appreciation on financial futures contracts        | 2, 6  | -                                                                                          | -                                                                     | -                                                                 |
| Formation expenses, net                                       | 2.10  | -                                                                                          | -                                                                     | -                                                                 |
| Other assets                                                  |       | -                                                                                          | -                                                                     | -                                                                 |
|                                                               |       | <b>604 652 048</b>                                                                         | <b>549 026 987</b>                                                    | <b>714 011 247</b>                                                |
| <b>LIABILITIES</b>                                            |       |                                                                                            |                                                                       |                                                                   |
| Bank Overdraft                                                |       | 4                                                                                          | -                                                                     | -                                                                 |
| Payable for securities purchased                              |       | 11 857 183                                                                                 | 9 968 913                                                             | 8 560 351                                                         |
| Payable on swaps                                              |       | 7 186 482                                                                                  | 506 100                                                               | 3 212 393                                                         |
| Payable on spot exchange                                      |       | -                                                                                          | -                                                                     | -                                                                 |
| Management fees payable                                       | 3     | 36 751                                                                                     | 82 472                                                                | 37 378                                                            |
| Performance fees payable                                      |       | -                                                                                          | -                                                                     | -                                                                 |
| Depository fees payable                                       | 4     | -                                                                                          | -                                                                     | -                                                                 |
| <i>Taxe d'abonnement</i> payable                              | 5     | -                                                                                          | -                                                                     | -                                                                 |
| Administration fees payable                                   | 4     | -                                                                                          | -                                                                     | -                                                                 |
| Registrar Agent fees payable                                  | 4     | -                                                                                          | -                                                                     | -                                                                 |
| Professional fees payable                                     |       | -                                                                                          | -                                                                     | -                                                                 |
| Interest and bank charges payable                             |       | -                                                                                          | -                                                                     | -                                                                 |
| Swaps at market value                                         | 2, 9  | 286 915 263                                                                                | 263 795 366                                                           | 344 108 706                                                       |
| Unrealised depreciation on forward foreign exchange contracts | 2, 7  | -                                                                                          | -                                                                     | -                                                                 |
| Unrealised depreciation on financial futures contracts        | 2, 6  | -                                                                                          | -                                                                     | -                                                                 |
| Other liabilities                                             |       | -                                                                                          | -                                                                     | -                                                                 |
|                                                               |       | <b>305 995 683</b>                                                                         | <b>274 352 851</b>                                                    | <b>355 918 828</b>                                                |
| <b>TOTAL NET ASSETS</b>                                       |       | <b>298 656 365</b>                                                                         | <b>274 674 136</b>                                                    | <b>358 092 419</b>                                                |

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

|                                                               |       | Lyxor Index Fund -<br>Lyxor EuroMTS<br>1-3Y Italy BTP<br>Government Bond<br>(DR) UCITS ETF | Lyxor Index Fund -<br>Lyxor EuroMTS<br>10Y Italy BTP<br>Government Bond<br>(DR) UCITS ETF | Lyxor Index Fund -<br>Lyxor MSCI EMU<br>Growth (DR)<br>UCITS ETF |
|---------------------------------------------------------------|-------|--------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|------------------------------------------------------------------|
|                                                               | Notes | EUR                                                                                        | EUR                                                                                       | EUR                                                              |
| <b>ASSETS</b>                                                 |       |                                                                                            |                                                                                           |                                                                  |
| Securities portfolio at cost                                  |       | 32 497 044                                                                                 | 38 823 950                                                                                | 39 623 593                                                       |
| Net unrealised profit/ (loss)                                 |       | (158 334)                                                                                  | 108 437                                                                                   | 1 626 793                                                        |
| Securities portfolio at market value                          | 2     | 32 338 710                                                                                 | 38 932 387                                                                                | 41 250 386                                                       |
| Cash at bank                                                  | 2     | -                                                                                          | -                                                                                         | 106 991                                                          |
| Receivable for securities sold                                |       | -                                                                                          | -                                                                                         | -                                                                |
| Receivable on swaps                                           |       | -                                                                                          | -                                                                                         | -                                                                |
| Receivable on spot exchange                                   |       | -                                                                                          | -                                                                                         | -                                                                |
| Dividends receivable, net                                     |       | -                                                                                          | -                                                                                         | 93 419                                                           |
| Interest receivable on bonds                                  |       | 177 124                                                                                    | 454 886                                                                                   | -                                                                |
| Swaps at market value                                         | 2, 9  | -                                                                                          | -                                                                                         | -                                                                |
| Unrealised appreciation on forward foreign exchange contracts | 2, 7  | -                                                                                          | -                                                                                         | -                                                                |
| Unrealised appreciation on financial futures contracts        | 2, 6  | -                                                                                          | -                                                                                         | 1 760                                                            |
| Formation expenses, net                                       | 2.10  | -                                                                                          | -                                                                                         | -                                                                |
| Other assets                                                  |       | 1 317                                                                                      | 277                                                                                       | -                                                                |
|                                                               |       | <b>32 517 151</b>                                                                          | <b>39 387 550</b>                                                                         | <b>41 452 556</b>                                                |
| <b>LIABILITIES</b>                                            |       |                                                                                            |                                                                                           |                                                                  |
| Bank Overdraft                                                |       | 694                                                                                        | 200 263                                                                                   | -                                                                |
| Payable for securities purchased                              |       | -                                                                                          | 688                                                                                       | 12 872                                                           |
| Payable on swaps                                              |       | -                                                                                          | -                                                                                         | -                                                                |
| Payable on spot exchange                                      |       | -                                                                                          | -                                                                                         | -                                                                |
| Management fees payable                                       | 3     | 6 700                                                                                      | 6 281                                                                                     | 14 009                                                           |
| Performance fees payable                                      |       | -                                                                                          | -                                                                                         | -                                                                |
| Depositary fees payable                                       | 4     | -                                                                                          | -                                                                                         | -                                                                |
| <i>Taxe d'abonnement</i> payable                              | 5     | -                                                                                          | -                                                                                         | -                                                                |
| Administration fees payable                                   | 4     | -                                                                                          | -                                                                                         | -                                                                |
| Registrar Agent fees payable                                  | 4     | -                                                                                          | -                                                                                         | -                                                                |
| Professional fees payable                                     |       | -                                                                                          | -                                                                                         | -                                                                |
| Interest and bank charges payable                             |       | -                                                                                          | -                                                                                         | -                                                                |
| Swaps at market value                                         | 2, 9  | -                                                                                          | -                                                                                         | -                                                                |
| Unrealised depreciation on forward foreign exchange contracts | 2, 7  | -                                                                                          | -                                                                                         | -                                                                |
| Unrealised depreciation on financial futures contracts        | 2, 6  | -                                                                                          | -                                                                                         | -                                                                |
| Other liabilities                                             |       | -                                                                                          | -                                                                                         | 248                                                              |
|                                                               |       | <b>7 394</b>                                                                               | <b>207 232</b>                                                                            | <b>27 129</b>                                                    |
| <b>TOTAL NET ASSETS</b>                                       |       | <b>32 509 757</b>                                                                          | <b>39 180 318</b>                                                                         | <b>41 425 427</b>                                                |

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

|                                                               |       | Lyxor Index Fund -<br>Lyxor MSCI EMU<br>Small Cap<br>UCITS ETF | Lyxor Index Fund -<br>Lyxor MSCI EMU<br>Value (DR)<br>UCITS ETF | Lyxor Index Fund -<br>Lyxor BofAML<br>\$ Short Term<br>High Yield Bond<br>UCITS ETF |
|---------------------------------------------------------------|-------|----------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------------------|
|                                                               | Notes | EUR                                                            | EUR                                                             | USD                                                                                 |
| <b>ASSETS</b>                                                 |       |                                                                |                                                                 |                                                                                     |
| Securities portfolio at cost                                  |       | 315 701 517                                                    | 226 409 359                                                     | 111 195 828                                                                         |
| Net unrealised profit/ (loss)                                 |       | 5 750 573                                                      | 7 222 443                                                       | (448 873)                                                                           |
| Securities portfolio at market value                          | 2     | 321 452 090                                                    | 233 631 802                                                     | 110 746 955                                                                         |
| Cash at bank                                                  | 2     | -                                                              | 56 403                                                          | 4                                                                                   |
| Receivable for securities sold                                |       | 6 379 242                                                      | 230                                                             | 1 968 804                                                                           |
| Receivable on swaps                                           |       | 19 275 997                                                     | -                                                               | -                                                                                   |
| Receivable on spot exchange                                   |       | -                                                              | 230                                                             | -                                                                                   |
| Dividends receivable, net                                     |       | 34 140                                                         | 543 220                                                         | -                                                                                   |
| Interest receivable on bonds                                  |       | -                                                              | -                                                               | 548 122                                                                             |
| Swaps at market value                                         | 2, 9  | 325 026 464                                                    | -                                                               | 116 355 555                                                                         |
| Unrealised appreciation on forward foreign exchange contracts | 2, 7  | -                                                              | -                                                               | -                                                                                   |
| Unrealised appreciation on financial futures contracts        | 2, 6  | -                                                              | 2 490                                                           | -                                                                                   |
| Formation expenses, net                                       | 2.10  | -                                                              | -                                                               | -                                                                                   |
| Other assets                                                  |       | -                                                              | 127 951                                                         | -                                                                                   |
|                                                               |       | <b>672 167 933</b>                                             | <b>234 362 326</b>                                              | <b>229 619 440</b>                                                                  |
| <b>LIABILITIES</b>                                            |       |                                                                |                                                                 |                                                                                     |
| Bank Overdraft                                                |       | 34 145                                                         | 210 095                                                         | -                                                                                   |
| Payable for securities purchased                              |       | 25 571 158                                                     | 25 434                                                          | 1 258 847                                                                           |
| Payable on swaps                                              |       | 84 080                                                         | -                                                               | 709 958                                                                             |
| Payable on spot exchange                                      |       | -                                                              | -                                                               | -                                                                                   |
| Management fees payable                                       | 3     | 118 634                                                        | 82 979                                                          | 35 607                                                                              |
| Performance fees payable                                      |       | -                                                              | -                                                               | -                                                                                   |
| Depositary fees payable                                       | 4     | -                                                              | -                                                               | -                                                                                   |
| <i>Taxe d'abonnement</i> payable                              | 5     | -                                                              | -                                                               | -                                                                                   |
| Administration fees payable                                   | 4     | -                                                              | -                                                               | -                                                                                   |
| Registrar Agent fees payable                                  | 4     | -                                                              | -                                                               | -                                                                                   |
| Professional fees payable                                     |       | -                                                              | -                                                               | -                                                                                   |
| Interest and bank charges payable                             |       | -                                                              | -                                                               | -                                                                                   |
| Swaps at market value                                         | 2, 9  | 321 452 090                                                    | -                                                               | 111 295 077                                                                         |
| Unrealised depreciation on forward foreign exchange contracts | 2, 7  | -                                                              | -                                                               | -                                                                                   |
| Unrealised depreciation on financial futures contracts        | 2, 6  | -                                                              | -                                                               | -                                                                                   |
| Other liabilities                                             |       | -                                                              | 3 847                                                           | -                                                                                   |
|                                                               |       | <b>347 260 107</b>                                             | <b>322 355</b>                                                  | <b>113 299 489</b>                                                                  |
| <b>TOTAL NET ASSETS</b>                                       |       | <b>324 907 826</b>                                             | <b>234 039 971</b>                                              | <b>116 319 951</b>                                                                  |

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

|                                                               |       | Lyxor Index Fund -<br>Lyxor BofAML<br>€ Short Term<br>High Yield Bond<br>UCITS ETF | Lyxor Index Fund -<br>Lyxor SG Japan<br>Quality Income<br>UCITS ETF | Lyxor Index Fund -<br>Lyxor Global<br>Gender Equality<br>(DR) UCITS ETF |
|---------------------------------------------------------------|-------|------------------------------------------------------------------------------------|---------------------------------------------------------------------|-------------------------------------------------------------------------|
|                                                               | Notes | EUR                                                                                | JPY                                                                 | USD                                                                     |
| <b>ASSETS</b>                                                 |       |                                                                                    |                                                                     |                                                                         |
| Securities portfolio at cost                                  |       | 120 422 328                                                                        | 8 062 673 711                                                       | 64 263 143                                                              |
| Net unrealised profit/ (loss)                                 |       | 719 429                                                                            | 278 990 595                                                         | (2 961 795)                                                             |
| Securities portfolio at market value                          | 2     | 121 141 757                                                                        | 8 341 664 306                                                       | 61 301 348                                                              |
| Cash at bank                                                  | 2     | -                                                                                  | -                                                                   | 83 574                                                                  |
| Receivable for securities sold                                |       | 537 817                                                                            | 542 390 767                                                         | -                                                                       |
| Receivable on swaps                                           |       | 17 190                                                                             | -                                                                   | -                                                                       |
| Receivable on spot exchange                                   |       | -                                                                                  | -                                                                   | -                                                                       |
| Dividends receivable, net                                     |       | -                                                                                  | -                                                                   | 78 787                                                                  |
| Interest receivable on bonds                                  |       | 418 117                                                                            | -                                                                   | -                                                                       |
| Swaps at market value                                         | 2, 9  | 123 765 036                                                                        | 8 518 273 237                                                       | -                                                                       |
| Unrealised appreciation on forward foreign exchange contracts | 2, 7  | -                                                                                  | -                                                                   | 1 809                                                                   |
| Unrealised appreciation on financial futures contracts        | 2, 6  | -                                                                                  | -                                                                   | -                                                                       |
| Formation expenses, net                                       | 2.10  | -                                                                                  | -                                                                   | -                                                                       |
| Other assets                                                  |       | -                                                                                  | -                                                                   | -                                                                       |
|                                                               |       | <b>245 879 917</b>                                                                 | <b>17 402 328 310</b>                                               | <b>61 465 518</b>                                                       |
| <b>LIABILITIES</b>                                            |       |                                                                                    |                                                                     |                                                                         |
| Bank Overdraft                                                |       | -                                                                                  | 3                                                                   | 111 166                                                                 |
| Payable for securities purchased                              |       | 445 379                                                                            | 542 390 767                                                         | 18 838                                                                  |
| Payable on swaps                                              |       | 109 627                                                                            | -                                                                   | -                                                                       |
| Payable on spot exchange                                      |       | -                                                                                  | -                                                                   | -                                                                       |
| Management fees payable                                       | 3     | 29 375                                                                             | 2 937 060                                                           | 10 758                                                                  |
| Performance fees payable                                      |       | -                                                                                  | -                                                                   | -                                                                       |
| Depositary fees payable                                       | 4     | -                                                                                  | -                                                                   | -                                                                       |
| Taxe d'abonnement payable                                     | 5     | -                                                                                  | -                                                                   | -                                                                       |
| Administration fees payable                                   | 4     | -                                                                                  | -                                                                   | -                                                                       |
| Registrar Agent fees payable                                  | 4     | -                                                                                  | -                                                                   | -                                                                       |
| Professional fees payable                                     |       | -                                                                                  | -                                                                   | -                                                                       |
| Interest and bank charges payable                             |       | -                                                                                  | -                                                                   | -                                                                       |
| Swaps at market value                                         | 2, 9  | 121 559 874                                                                        | 8 341 664 306                                                       | -                                                                       |
| Unrealised depreciation on forward foreign exchange contracts | 2, 7  | -                                                                                  | -                                                                   | 12 615                                                                  |
| Unrealised depreciation on financial futures contracts        | 2, 6  | -                                                                                  | -                                                                   | -                                                                       |
| Other liabilities                                             |       | -                                                                                  | -                                                                   | 327                                                                     |
|                                                               |       | <b>122 144 255</b>                                                                 | <b>8 886 992 136</b>                                                | <b>153 704</b>                                                          |
| <b>TOTAL NET ASSETS</b>                                       |       | <b>123 735 662</b>                                                                 | <b>8 515 336 174</b>                                                | <b>61 311 814</b>                                                       |

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

|                                                               |       | Lyxor Index Fund -<br>Lyxor J.P. Morgan<br>Multi-factor Europe<br>Index UCITS ETF | Lyxor Index Fund -<br>Lyxor J.P. Morgan<br>Multi-factor World<br>Index UCITS ETF | Lyxor Index Fund -<br>Lyxor SG Global<br>Value Beta<br>UCITS ETF |
|---------------------------------------------------------------|-------|-----------------------------------------------------------------------------------|----------------------------------------------------------------------------------|------------------------------------------------------------------|
|                                                               | Notes | EUR                                                                               | USD                                                                              | EUR                                                              |
| <b>ASSETS</b>                                                 |       |                                                                                   |                                                                                  |                                                                  |
| Securities portfolio at cost                                  |       | 84 327 217                                                                        | 26 591 517                                                                       | 199 959 668                                                      |
| Net unrealised profit/ (loss)                                 |       | 703 963                                                                           | 882 432                                                                          | 4 039 251                                                        |
| Securities portfolio at market value                          | 2     | 85 031 180                                                                        | 27 473 949                                                                       | 203 998 919                                                      |
| Cash at bank                                                  | 2     | -                                                                                 | 17                                                                               | -                                                                |
| Receivable for securities sold                                |       | 428 780                                                                           | 893 223                                                                          | 1 232 740                                                        |
| Receivable on swaps                                           |       | 43 549                                                                            | 43 534                                                                           | -                                                                |
| Receivable on spot exchange                                   |       | -                                                                                 | -                                                                                | -                                                                |
| Dividends receivable, net                                     |       | -                                                                                 | -                                                                                | -                                                                |
| Interest receivable on bonds                                  |       | -                                                                                 | -                                                                                | -                                                                |
| Swaps at market value                                         | 2, 9  | 36 065                                                                            | -                                                                                | 213 187 364                                                      |
| Unrealised appreciation on forward foreign exchange contracts | 2, 7  | -                                                                                 | -                                                                                | -                                                                |
| Unrealised appreciation on financial futures contracts        | 2, 6  | -                                                                                 | -                                                                                | -                                                                |
| Formation expenses, net                                       | 2.10  | -                                                                                 | -                                                                                | -                                                                |
| Other assets                                                  |       | -                                                                                 | -                                                                                | -                                                                |
|                                                               |       | <b>85 539 574</b>                                                                 | <b>28 410 723</b>                                                                | <b>418 419 023</b>                                               |
| <b>LIABILITIES</b>                                            |       |                                                                                   |                                                                                  |                                                                  |
| Bank Overdraft                                                |       | 136 300                                                                           | 5 050                                                                            | 2                                                                |
| Payable for securities purchased                              |       | 163 841                                                                           | 896 473                                                                          | -                                                                |
| Payable on swaps                                              |       | 308 431                                                                           | 40 133                                                                           | 1 232 740                                                        |
| Payable on spot exchange                                      |       | -                                                                                 | -                                                                                | -                                                                |
| Management fees payable                                       | 3     | 29 021                                                                            | 9 574                                                                            | 73 595                                                           |
| Performance fees payable                                      |       | -                                                                                 | -                                                                                | -                                                                |
| Depositary fees payable                                       | 4     | -                                                                                 | -                                                                                | -                                                                |
| <i>Taxe d'abonnement</i> payable                              | 5     | -                                                                                 | -                                                                                | -                                                                |
| Administration fees payable                                   | 4     | -                                                                                 | -                                                                                | -                                                                |
| Registrar Agent fees payable                                  | 4     | -                                                                                 | -                                                                                | -                                                                |
| Professional fees payable                                     |       | -                                                                                 | -                                                                                | -                                                                |
| Interest and bank charges payable                             |       | -                                                                                 | -                                                                                | -                                                                |
| Swaps at market value                                         | 2, 9  | -                                                                                 | 84 665                                                                           | 203 998 919                                                      |
| Unrealised depreciation on forward foreign exchange contracts | 2, 7  | -                                                                                 | -                                                                                | -                                                                |
| Unrealised depreciation on financial futures contracts        | 2, 6  | -                                                                                 | -                                                                                | -                                                                |
| Other liabilities                                             |       | -                                                                                 | -                                                                                | -                                                                |
|                                                               |       | <b>637 593</b>                                                                    | <b>1 035 895</b>                                                                 | <b>205 305 256</b>                                               |
| <b>TOTAL NET ASSETS</b>                                       |       | <b>84 901 981</b>                                                                 | <b>27 374 828</b>                                                                | <b>213 113 767</b>                                               |

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

|                                                               |       | Lyxor Index Fund -<br>Lyxor FTSE<br>UK Quality Low<br>Vol Dividend (DR)<br>UCITS ETF | Lyxor Index Fund -<br>Lyxor Smart Cash | Lyxor Index Fund -<br>Lyxor Alpha<br>Plus Fund |
|---------------------------------------------------------------|-------|--------------------------------------------------------------------------------------|----------------------------------------|------------------------------------------------|
|                                                               | Notes | GBP                                                                                  | EUR                                    | EUR                                            |
| <b>ASSETS</b>                                                 |       |                                                                                      |                                        |                                                |
| Securities portfolio at cost                                  |       | 10 210 696                                                                           | 783 300 160                            | 94 320 718                                     |
| Net unrealised profit/ (loss)                                 |       | (297 317)                                                                            | 24 656 357                             | 3 995 257                                      |
| Securities portfolio at market value                          | 2     | 9 913 379                                                                            | 807 956 517                            | 98 315 975                                     |
| Cash at bank                                                  | 2     | 18 372                                                                               | 1                                      | 5 032 724                                      |
| Receivable for securities sold                                |       | -                                                                                    | 11 924 395                             | -                                              |
| Receivable on swaps                                           |       | -                                                                                    | -                                      | -                                              |
| Receivable on spot exchange                                   |       | -                                                                                    | -                                      | -                                              |
| Dividends receivable, net                                     |       | 44 849                                                                               | -                                      | -                                              |
| Interest receivable on bonds                                  |       | -                                                                                    | -                                      | -                                              |
| Swaps at market value                                         | 2, 9  | -                                                                                    | 792 816 660                            | -                                              |
| Unrealised appreciation on forward foreign exchange contracts | 2, 7  | -                                                                                    | -                                      | -                                              |
| Unrealised appreciation on financial futures contracts        | 2, 6  | -                                                                                    | -                                      | -                                              |
| Formation expenses, net                                       | 2.10  | -                                                                                    | -                                      | 4 759                                          |
| Other assets                                                  |       | 59                                                                                   | -                                      | -                                              |
|                                                               |       | <b>9 976 659</b>                                                                     | <b>1 612 697 573</b>                   | <b>103 353 458</b>                             |
| <b>LIABILITIES</b>                                            |       |                                                                                      |                                        |                                                |
| Bank Overdraft                                                |       | 57 901                                                                               | 130 348                                | -                                              |
| Payable for securities purchased                              |       | -                                                                                    | -                                      | -                                              |
| Payable on swaps                                              |       | -                                                                                    | 11 924 395                             | -                                              |
| Payable on spot exchange                                      |       | -                                                                                    | -                                      | -                                              |
| Management fees payable                                       | 3     | 1 600                                                                                | -                                      | 55 486                                         |
| Performance fees payable                                      |       | -                                                                                    | -                                      | 99 665                                         |
| Depository fees payable                                       | 4     | -                                                                                    | -                                      | 13 626                                         |
| <i>Taxe d'abonnement</i> payable                              | 5     | -                                                                                    | 1 036                                  | 414                                            |
| Administration fees payable                                   | 4     | -                                                                                    | 44 195                                 | 33 499                                         |
| Registrar Agent fees payable                                  | 4     | -                                                                                    | -                                      | 597                                            |
| Professional fees payable                                     |       | -                                                                                    | -                                      | 6 879                                          |
| Interest and bank charges payable                             |       | -                                                                                    | -                                      | 2 081                                          |
| Swaps at market value                                         | 2, 9  | -                                                                                    | 807 956 517                            | -                                              |
| Unrealised depreciation on forward foreign exchange contracts | 2, 7  | -                                                                                    | -                                      | -                                              |
| Unrealised depreciation on financial futures contracts        | 2, 6  | -                                                                                    | -                                      | -                                              |
| Other liabilities                                             |       | -                                                                                    | -                                      | 4 968                                          |
|                                                               |       | <b>59 501</b>                                                                        | <b>820 056 491</b>                     | <b>217 215</b>                                 |
| <b>TOTAL NET ASSETS</b>                                       |       | <b>9 917 158</b>                                                                     | <b>792 641 082</b>                     | <b>103 136 243</b>                             |

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

|                                                               |       | Lyxor Index Fund -<br>Lyxor BTP Daily<br>Short UCITS ETF | Lyxor Index Fund -<br>Lyxor Bund Daily<br>Short UCITS ETF | Lyxor Index Fund -<br>Lyxor 10Y US<br>Treasury Daily<br>Short UCITS ETF |
|---------------------------------------------------------------|-------|----------------------------------------------------------|-----------------------------------------------------------|-------------------------------------------------------------------------|
|                                                               | Notes | EUR                                                      | EUR                                                       | USD                                                                     |
| <b>ASSETS</b>                                                 |       |                                                          |                                                           |                                                                         |
| Securities portfolio at cost                                  |       | 355 671 456                                              | 186 130 889                                               | 18 593 238                                                              |
| Net unrealised profit/ (loss)                                 |       | (52 106)                                                 | 498 168                                                   | (77 599)                                                                |
| Securities portfolio at market value                          | 2     | 355 619 350                                              | 186 629 057                                               | 18 515 639                                                              |
| Cash at bank                                                  | 2     | -                                                        | -                                                         | 11                                                                      |
| Receivable for securities sold                                |       | 10 673 606                                               | 18 485 459                                                | 334 172                                                                 |
| Receivable on swaps                                           |       | 1 674 644                                                | 3 526 848                                                 | 30 518                                                                  |
| Receivable on spot exchange                                   |       | -                                                        | -                                                         | -                                                                       |
| Dividends receivable, net                                     |       | -                                                        | -                                                         | -                                                                       |
| Interest receivable on bonds                                  |       | 1 193 055                                                | 586 299                                                   | 138 129                                                                 |
| Swaps at market value                                         | 2, 9  | 363 988 532                                              | 190 986 503                                               | 19 431 935                                                              |
| Unrealised appreciation on forward foreign exchange contracts | 2, 7  | -                                                        | -                                                         | -                                                                       |
| Unrealised appreciation on financial futures contracts        | 2, 6  | -                                                        | -                                                         | -                                                                       |
| Formation expenses, net                                       | 2.10  | -                                                        | -                                                         | -                                                                       |
| Other assets                                                  |       | -                                                        | -                                                         | -                                                                       |
|                                                               |       | <b>733 149 187</b>                                       | <b>400 214 166</b>                                        | <b>38 450 404</b>                                                       |
| <b>LIABILITIES</b>                                            |       |                                                          |                                                           |                                                                         |
| Bank Overdraft                                                |       | 232                                                      | -                                                         | -                                                                       |
| Payable for securities purchased                              |       | 11 744 106                                               | 22 012 307                                                | 257 592                                                                 |
| Payable on swaps                                              |       | 604 144                                                  | -                                                         | 107 098                                                                 |
| Payable on spot exchange                                      |       | -                                                        | -                                                         | -                                                                       |
| Management fees payable                                       | 3     | 120 710                                                  | 19 163                                                    | 3 385                                                                   |
| Performance fees payable                                      |       | -                                                        | -                                                         | -                                                                       |
| Depositary fees payable                                       | 4     | -                                                        | -                                                         | -                                                                       |
| <i>Taxe d'abonnement</i> payable                              | 5     | -                                                        | -                                                         | -                                                                       |
| Administration fees payable                                   | 4     | -                                                        | -                                                         | -                                                                       |
| Registrar Agent fees payable                                  | 4     | -                                                        | -                                                         | -                                                                       |
| Professional fees payable                                     |       | -                                                        | -                                                         | -                                                                       |
| Interest and bank charges payable                             |       | -                                                        | -                                                         | -                                                                       |
| Swaps at market value                                         | 2, 9  | 356 812 181                                              | 187 215 355                                               | 18 653 769                                                              |
| Unrealised depreciation on forward foreign exchange contracts | 2, 7  | -                                                        | -                                                         | -                                                                       |
| Unrealised depreciation on financial futures contracts        | 2, 6  | -                                                        | -                                                         | -                                                                       |
| Other liabilities                                             |       | -                                                        | -                                                         | -                                                                       |
|                                                               |       | <b>369 281 373</b>                                       | <b>209 246 825</b>                                        | <b>19 021 844</b>                                                       |
| <b>TOTAL NET ASSETS</b>                                       |       | <b>363 867 814</b>                                       | <b>190 967 341</b>                                        | <b>19 428 560</b>                                                       |

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

|                                                               |       | Lyxor Index Fund -<br>Crystal Europe Equity | Lyxor Index Fund -<br>Lyxor FTSE<br>USA Core<br>Infrastructure<br>Capped UCITS ETF | Lyxor Index Fund -<br>Lyxor FTSE<br>Developed Europe<br>Core Infrastructure<br>Capped UCITS ETF |
|---------------------------------------------------------------|-------|---------------------------------------------|------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------|
|                                                               | Notes | EUR                                         | USD                                                                                | EUR                                                                                             |
| <b>ASSETS</b>                                                 |       |                                             |                                                                                    |                                                                                                 |
| Securities portfolio at cost                                  |       | 26 138 058                                  | 57 466 622                                                                         | 48 701 900                                                                                      |
| Net unrealised profit/ (loss)                                 |       | 1 020 922                                   | 479 436                                                                            | 1 246 700                                                                                       |
| Securities portfolio at market value                          | 2     | 27 158 980                                  | 57 946 058                                                                         | 49 948 600                                                                                      |
| Cash at bank                                                  | 2     | -                                           | -                                                                                  | -                                                                                               |
| Receivable for securities sold                                |       | -                                           | 4 677 540                                                                          | 49 438                                                                                          |
| Receivable on swaps                                           |       | -                                           | -                                                                                  | 60 437                                                                                          |
| Receivable on spot exchange                                   |       | -                                           | -                                                                                  | -                                                                                               |
| Dividends receivable, net                                     |       | -                                           | -                                                                                  | -                                                                                               |
| Interest receivable on bonds                                  |       | -                                           | -                                                                                  | -                                                                                               |
| Swaps at market value                                         | 2, 9  | 27 919 116                                  | 60 284 636                                                                         | 51 027 265                                                                                      |
| Unrealised appreciation on forward foreign exchange contracts | 2, 7  | -                                           | -                                                                                  | -                                                                                               |
| Unrealised appreciation on financial futures contracts        | 2, 6  | -                                           | -                                                                                  | -                                                                                               |
| Formation expenses, net                                       | 2.10  | -                                           | -                                                                                  | -                                                                                               |
| Other assets                                                  |       | 1 621                                       | -                                                                                  | -                                                                                               |
|                                                               |       | <b>55 079 717</b>                           | <b>122 908 234</b>                                                                 | <b>101 085 740</b>                                                                              |
| <b>LIABILITIES</b>                                            |       |                                             |                                                                                    |                                                                                                 |
| Bank Overdraft                                                |       | -                                           | -                                                                                  | -                                                                                               |
| Payable for securities purchased                              |       | -                                           | 4 116 054                                                                          | 109 876                                                                                         |
| Payable on swaps                                              |       | -                                           | 561 486                                                                            | -                                                                                               |
| Payable on spot exchange                                      |       | -                                           | -                                                                                  | -                                                                                               |
| Management fees payable                                       | 3     | 139 663                                     | 26 080                                                                             | 21 518                                                                                          |
| Performance fees payable                                      |       | -                                           | -                                                                                  | -                                                                                               |
| Depositary fees payable                                       | 4     | -                                           | -                                                                                  | -                                                                                               |
| <i>Taxe d'abonnement</i> payable                              | 5     | 946                                         | -                                                                                  | -                                                                                               |
| Administration fees payable                                   | 4     | 10 342                                      | -                                                                                  | -                                                                                               |
| Registrar Agent fees payable                                  | 4     | -                                           | -                                                                                  | -                                                                                               |
| Professional fees payable                                     |       | -                                           | -                                                                                  | -                                                                                               |
| Interest and bank charges payable                             |       | -                                           | -                                                                                  | -                                                                                               |
| Swaps at market value                                         | 2, 9  | 27 158 980                                  | 57 946 058                                                                         | 49 948 600                                                                                      |
| Unrealised depreciation on forward foreign exchange contracts | 2, 7  | -                                           | -                                                                                  | -                                                                                               |
| Unrealised depreciation on financial futures contracts        | 2, 6  | -                                           | -                                                                                  | -                                                                                               |
| Other liabilities                                             |       | -                                           | -                                                                                  | -                                                                                               |
|                                                               |       | <b>27 309 931</b>                           | <b>62 649 678</b>                                                                  | <b>50 079 994</b>                                                                               |
| <b>TOTAL NET ASSETS</b>                                       |       | <b>27 769 786</b>                           | <b>60 258 556</b>                                                                  | <b>51 005 746</b>                                                                               |

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

|                                                               |       | Lyxor Index Fund -<br>Lyxor Italia Bond PIR<br>(DR) UCITS ETF <sup>4</sup> | Combined              |
|---------------------------------------------------------------|-------|----------------------------------------------------------------------------|-----------------------|
|                                                               | Notes | EUR                                                                        | USD                   |
| <b>ASSETS</b>                                                 |       |                                                                            |                       |
| Securities portfolio at cost                                  |       | 9 872 643                                                                  | 6 350 190 736         |
| Net unrealised profit/ (loss)                                 |       | (34 803)                                                                   | 142 133 125           |
| Securities portfolio at market value                          | 2     | 9 837 840                                                                  | 6 492 323 861         |
| Cash at bank                                                  | 2     | 167 247                                                                    | 15 743 581            |
| Receivable for securities sold                                |       | -                                                                          | 100 848 105           |
| Receivable on swaps                                           |       | -                                                                          | 41 198 783            |
| Receivable on spot exchange                                   |       | -                                                                          | 5 039 005             |
| Dividends receivable, net                                     |       | -                                                                          | 7 180 286             |
| Interest receivable on bonds                                  |       | 67 734                                                                     | 8 640 534             |
| Swaps at market value                                         | 2, 9  | -                                                                          | 3 729 395 598         |
| Unrealised appreciation on forward foreign exchange contracts | 2, 7  | -                                                                          | 94 457                |
| Unrealised appreciation on financial futures contracts        | 2, 6  | -                                                                          | 46 926                |
| Formation expenses, net                                       | 2.10  | -                                                                          | 5 813                 |
| Other assets                                                  |       | -                                                                          | 522 500               |
|                                                               |       | <b>10 072 821</b>                                                          | <b>10 401 039 449</b> |
| <b>LIABILITIES</b>                                            |       |                                                                            |                       |
| Bank Overdraft                                                |       | 89 181                                                                     | 1 518 869             |
| Payable for securities purchased                              |       | -                                                                          | 124 980 991           |
| Payable on swaps                                              |       | -                                                                          | 29 556 710            |
| Payable on spot exchange                                      |       | -                                                                          | 5 038 979             |
| Management fees payable                                       | 3     | 3 828                                                                      | 1 281 330             |
| Performance fees payable                                      |       | -                                                                          | 121 736               |
| Depository fees payable                                       | 4     | -                                                                          | 16 643                |
| <i>Taxe d'abonnement</i> payable                              | 5     | 414                                                                        | 4 907                 |
| Administration fees payable                                   | 4     | -                                                                          | 106 809               |
| Registrar Agent fees payable                                  | 4     | -                                                                          | 729                   |
| Professional fees payable                                     |       | -                                                                          | 8 402                 |
| Interest and bank charges payable                             |       | -                                                                          | 2 542                 |
| Swaps at market value                                         | 2, 9  | -                                                                          | 3 667 639 026         |
| Unrealised depreciation on forward foreign exchange contracts | 2, 7  | -                                                                          | 24 670                |
| Unrealised depreciation on financial futures contracts        | 2, 6  | 45 015                                                                     | 54 387                |
| Other liabilities                                             |       | -                                                                          | 42 061                |
|                                                               |       | <b>138 438</b>                                                             | <b>3 830 398 791</b>  |
| <b>TOTAL NET ASSETS</b>                                       |       | <b>9 934 383</b>                                                           | <b>6 570 640 658</b>  |

<sup>4</sup> Launched on February 6, 2018.

## Statistical information

### Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR) <sup>1</sup>

|                                                      | Currency | 30/04/18      | 31/10/17      | 31/10/16    |
|------------------------------------------------------|----------|---------------|---------------|-------------|
| <b>Class SE</b>                                      |          |               |               |             |
| Number of shares                                     |          | 48 159.413    | 48 159.413    | 48 159.413  |
| Net asset value per share                            | EUR      | 1 824.0758    | 1 844.5760    | 1 537.1263  |
| <b>Class SE-W</b>                                    |          |               |               |             |
| Number of shares                                     |          | 1.000         | 1.000         | 1.000       |
| Net asset value per share                            | EUR      | 1 797.5000    | 1 817.3500    | 1 513.8100  |
| <b>Class UCITS ETF Acc*</b>                          |          |               |               |             |
| Number of shares                                     |          | 7 619 588.000 | 2 646 549.000 | 116 955.000 |
| Net asset value per share                            | EUR      | 149.6041      | 151.2780      | 126.1426    |
| <b>Class UCITS ETF Monthly Hedged to EUR - Dist*</b> |          |               |               |             |
| Number of shares                                     |          | 245 009.000   | 216 618.000   | -           |
| Net asset value per share                            | EUR      | 103.7992      | 105.0031      | -           |
| Total Net Assets                                     | EUR      | 1 253 201 651 | 511 945 611   | 88 781 622  |

<sup>1</sup> Previously named Lyxor Index Fund - Lyxor Stoxx Europe 600 (DR).

\* This share class has been renamed, see more details in Note 1

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

## Statistical information (continued)

### Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR) <sup>2</sup>

|                                                     | Currency | 30/04/18      | 31/10/17    | 31/10/16   |
|-----------------------------------------------------|----------|---------------|-------------|------------|
| <b>Class IE</b>                                     |          |               |             |            |
| Number of shares                                    |          | 12 947.897    | 12 947.897  | 12 947.897 |
| Net asset value per share                           | EUR      | 1 508.0635    | 1 517.8392  | 1 204.6060 |
| <b>Class OE</b>                                     |          |               |             |            |
| Number of shares                                    |          | 1.000         | 1.000       | 1.000      |
| Net asset value per share                           | EUR      | 1 501.6700    | 1 510.6900  | 1 197.6800 |
| <b>Class SE</b>                                     |          |               |             |            |
| Number of shares                                    |          | 22 352.970    | 24 323.326  | 26 662.635 |
| Net asset value per share                           | EUR      | 1 519.8400    | 1 529.2692  | 1 212.8043 |
| <b>Class UCITS ETF Acc*</b>                         |          |               |             |            |
| Number of shares                                    |          | 1 612 033.000 | 691 722.000 | 80 152.000 |
| Net asset value per share                           | EUR      | 174.4350      | 175.5088    | 139.2770   |
| <b>Class UCITS ETF Dist*</b>                        |          |               |             |            |
| Number of shares                                    |          | 55 874.000    | 50 499.000  | 27 921.000 |
| Net asset value per share                           | EUR      | 148.7700      | 150.2855    | 122.8695   |
| <b>Class UCITS ETF Monthly Hedged to GBP - Acc*</b> |          |               |             |            |
| Number of shares                                    |          | 106 901.000   | 99 299.000  | 9 650.000  |
| Net asset value per share                           | GBP      | 121.1847      | 121.5430    | 95.7928    |
| Total Net Assets                                    | EUR      | 357 776 290   | 199 601 718 | 63 558 406 |

### Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR) <sup>3</sup>

|                             | Currency | 30/04/18    | 31/10/17    | 31/10/16    |
|-----------------------------|----------|-------------|-------------|-------------|
| <b>Class IE</b>             |          |             |             |             |
| Number of shares            |          | -           | 9.000       | 9.000       |
| Net asset value per share   | EUR      | -           | 1 242.6989  | 1 002.5411  |
| <b>Class SE</b>             |          |             |             |             |
| Number of shares            |          | 6 264.509   | 6 264.509   | 53 872.890  |
| Net asset value per share   | EUR      | 1 316.1542  | 1 349.2937  | 1 087.6924  |
| <b>Class UCITS ETF Acc*</b> |          |             |             |             |
| Number of shares            |          | 633 129.000 | 622 779.000 | 348 163.000 |
| Net asset value per share   | EUR      | 161.7251    | 165.7891    | 133.7192    |
| Total Net Assets            | EUR      | 110 637 928 | 111 713 827 | 105 162 237 |

<sup>2</sup> Previously named Lyxor Index Fund - Lyxor EURO STOXX 300 (DR).

<sup>3</sup> Previously named Lyxor Index Fund - Lyxor EURO STOXX 50 (DR).

\* This share class has been renamed, see more details in Note 1

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

## Statistical information (continued)

### Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF

|                                            | Currency | 30/04/18      | 31/10/17      | 31/10/16      |
|--------------------------------------------|----------|---------------|---------------|---------------|
| <b>Class Dist*</b>                         |          |               |               |               |
| Number of shares                           |          | 1 698 000.000 | 1 718 000.000 | 1 592 000.000 |
| Net asset value per share                  | USD      | 99.3095       | 104.3552      | 105.4601      |
| <b>Class Monthly Hedged to EUR - Dist*</b> |          |               |               |               |
| Number of shares                           |          | 1 165 000.000 | 1 335 000.000 | 1 554 000.000 |
| Net asset value per share                  | EUR      | 92.3792       | 98.2991       | 101.4218      |
| Total Net Assets                           | USD      | 298 656 365   | 332 157 890   | 340 664 299   |

### Lyxor Index Fund - Lyxor BofAML \$ High Yield Bond UCITS ETF

|                                            | Currency | 30/04/18      | 31/10/17      | 31/10/16    |
|--------------------------------------------|----------|---------------|---------------|-------------|
| <b>Class Dist*</b>                         |          |               |               |             |
| Number of shares                           |          | 1 344 000.000 | 1 519 000.000 | 501 000.000 |
| Net asset value per share                  | USD      | 109.0741      | 109.6238      | 105.0479    |
| <b>Class Monthly Hedged to EUR - Dist*</b> |          |               |               |             |
| Number of shares                           |          | 1 058 000.000 | 1 153 000.000 | 1 000.000   |
| Net asset value per share                  | EUR      | 100.1963      | 102.0221      | 99.0821     |
| Total Net Assets                           | USD      | 274 674 136   | 303 553 354   | 52 737 651  |

### Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF

|                                            | Currency | 30/04/18      | 31/10/17      | 31/10/16 |
|--------------------------------------------|----------|---------------|---------------|----------|
| <b>Class Dist*</b>                         |          |               |               |          |
| Number of shares                           |          | 2 174 100.000 | 1 271 100.000 | -        |
| Net asset value per share                  | USD      | 101.4263      | 101.1187      | -        |
| <b>Class Monthly Hedged to CHF - Dist*</b> |          |               |               |          |
| Number of shares                           |          | 216 500.000   | 1 500.000     | -        |
| Net asset value per share                  | CHF      | 99.5392       | 100.1786      | -        |
| <b>Class Monthly Hedged to EUR - Dist*</b> |          |               |               |          |
| Number of shares                           |          | 854 000.000   | 81 000.000    | -        |
| Net asset value per share                  | EUR      | 100.0218      | 100.4084      | -        |
| <b>Class Monthly Hedged to GBP - Dist*</b> |          |               |               |          |
| Number of shares                           |          | 91 000.000    | 1 000.000     | -        |
| Net asset value per share                  | GBP      | 100.6038      | 100.4835      | -        |
| Total Net Assets                           | USD      | 358 092 419   | 138 290 896   | -        |

\* This share class has been renamed, see more details in Note 1  
The accompanying notes form an integral part of these financial statements.

## Statistical information (continued)

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

|                           | Currency | 30/04/18    | 31/10/17    | 31/10/16 |
|---------------------------|----------|-------------|-------------|----------|
| <b>Class Acc*</b>         |          |             |             |          |
| Number of shares          |          | 294 000.000 | 224 000.000 | -        |
| Net asset value per share | EUR      | 110.5774    | 110.4283    | -        |
| Total Net Assets          | EUR      | 32 509 757  | 24 735 947  | -        |

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

|                           | Currency | 30/04/18    | 31/10/17    | 31/10/16 |
|---------------------------|----------|-------------|-------------|----------|
| <b>Class Acc*</b>         |          |             |             |          |
| Number of shares          |          | 279 000.000 | 340 000.000 | -        |
| Net asset value per share | EUR      | 140.4312    | 137.9420    | -        |
| Total Net Assets          | EUR      | 39 180 318  | 46 900 293  | -        |

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

|                           | Currency | 30/04/18    | 31/10/17    | 31/10/16 |
|---------------------------|----------|-------------|-------------|----------|
| <b>Class Dist*</b>        |          |             |             |          |
| Number of shares          |          | 324 595.000 | 337 424.000 | -        |
| Net asset value per share | EUR      | 127.6218    | 129.4009    | -        |
| Total Net Assets          | EUR      | 41 425 427  | 43 662 980  | -        |

### Lyxor Index Fund - Lyxor MSCI EMU Small Cap UCITS ETF

|                           | Currency | 30/04/18      | 31/10/17      | 31/10/16 |
|---------------------------|----------|---------------|---------------|----------|
| <b>Class Dist*</b>        |          |               |               |          |
| Number of shares          |          | 1 063 129.000 | 1 125 408.000 | -        |
| Net asset value per share | EUR      | 305.6146      | 298.8955      | -        |
| Total Net Assets          | EUR      | 324 907 826   | 336 379 467   | -        |

\* This share class has been renamed, see more details in Note 1  
The accompanying notes form an integral part of these financial statements.

## Statistical information (continued)

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

|                           | Currency | 30/04/18      | 31/10/17      | 31/10/16 |
|---------------------------|----------|---------------|---------------|----------|
| <b>Class Dist*</b>        |          |               |               |          |
| Number of shares          |          | 1 896 363.000 | 2 228 699.000 | -        |
| Net asset value per share | EUR      | 123.4151      | 124.9224      | -        |
| Total Net Assets          | EUR      | 234 039 971   | 278 414 635   | -        |

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

|                                            | Currency | 30/04/18    | 31/10/17    | 31/10/16 |
|--------------------------------------------|----------|-------------|-------------|----------|
| <b>Class Dist*</b>                         |          |             |             |          |
| Number of shares                           |          | 592 500.000 | 348 500.000 | -        |
| Net asset value per share                  | USD      | 102.8225    | 101.4287    | -        |
| <b>Class Monthly Hedged to EUR - Dist*</b> |          |             |             |          |
| Number of shares                           |          | 456 000.000 | 126 000.000 | -        |
| Net asset value per share                  | EUR      | 100.5511    | 100.4777    | -        |
| Total Net Assets                           | USD      | 116 319 951 | 50 096 409  | -        |

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

|                           | Currency | 30/04/18      | 31/10/17      | 31/10/16 |
|---------------------------|----------|---------------|---------------|----------|
| <b>Class Dist*</b>        |          |               |               |          |
| Number of shares          |          | 1 195 000.000 | 1 230 000.000 | -        |
| Net asset value per share | EUR      | 103.5444      | 102.9197      | -        |
| Total Net Assets          | EUR      | 123 735 662   | 126 591 235   | -        |

### Lyxor Index Fund - Lyxor SG Japan Quality Income UCITS ETF

|                           | Currency | 30/04/18      | 31/10/17      | 31/10/16 |
|---------------------------|----------|---------------|---------------|----------|
| <b>Class Dist*</b>        |          |               |               |          |
| Number of shares          |          | 760 427.000   | 779 900.000   | -        |
| Net asset value per share | JPY      | 11 198        | 11 049        | -        |
| Total Net Assets          | JPY      | 8 515 336 174 | 8 616 869 846 | -        |

\* This share class has been renamed, see more details in Note 1  
The accompanying notes form an integral part of these financial statements.

## Statistical information (continued)

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

|                                           | Currency | 30/04/18      | 31/10/17      | 31/10/16 |
|-------------------------------------------|----------|---------------|---------------|----------|
| <b>Class Acc*</b>                         |          |               |               |          |
| Number of shares                          |          | 5 931 920.000 | 1 000 000.000 | -        |
| Net asset value per share                 | USD      | 10.1288       | 9.9450        | -        |
| <b>Class Monthly Hedged to EUR - Acc*</b> |          |               |               |          |
| Number of shares                          |          | 100 000.000   | -             | -        |
| Net asset value per share                 | EUR      | 10.1653       | -             | -        |
| Total Net Assets                          | USD      | 61 311 814    | 9 945 083     | -        |

### Lyxor Index Fund - Lyxor J.P. Morgan Europe Low Beta Factor Index UCITS ETF <sup>4</sup>

|                           | Currency | 30/04/18 | 31/10/17   | 31/10/16    |
|---------------------------|----------|----------|------------|-------------|
| <b>Class C-EUR</b>        |          |          |            |             |
| Number of shares          |          | -        | 19 000.000 | 141 000.000 |
| Net asset value per share | EUR      | -        | 107.7058   | 92.8918     |
| Total Net Assets          | EUR      | -        | 2 046 411  | 13 097 757  |

### Lyxor Index Fund - Lyxor J.P. Morgan Europe Low Size Factor Index UCITS ETF <sup>4</sup>

|                           | Currency | 30/04/18 | 31/10/17   | 31/10/16    |
|---------------------------|----------|----------|------------|-------------|
| <b>Class C-EUR</b>        |          |          |            |             |
| Number of shares          |          | -        | 38 000.000 | 119 000.000 |
| Net asset value per share | EUR      | -        | 99.4721    | 87.7207     |
| Total Net Assets          | EUR      | -        | 3 779 942  | 10 438 765  |

### Lyxor Index Fund - Lyxor J.P. Morgan Europe Momentum Factor Index UCITS ETF <sup>4</sup>

|                           | Currency | 30/04/18 | 31/10/17   | 31/10/16    |
|---------------------------|----------|----------|------------|-------------|
| <b>Class C-EUR</b>        |          |          |            |             |
| Number of shares          |          | -        | 30 000.000 | 131 000.000 |
| Net asset value per share | EUR      | -        | 113.8712   | 93.0039     |
| Total Net Assets          | EUR      | -        | 3 416 137  | 12 183 520  |

<sup>4</sup> Liquidated on November 30, 2017.

\* This share class has been renamed, see more details in Note 1

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

## Statistical information (continued)

### Lyxor Index Fund - Lyxor J.P. Morgan Europe Value Factor Index UCITS ETF <sup>4</sup>

|                           | Currency | 30/04/18 | 31/10/17   | 31/10/16    |
|---------------------------|----------|----------|------------|-------------|
| <b>Class C-EUR</b>        |          |          |            |             |
| Number of shares          |          | -        | 20 299.000 | 121 000.000 |
| Net asset value per share | EUR      | -        | 99.6103    | 78.1060     |
| Total Net Assets          | EUR      | -        | 2 021 991  | 9 450 832   |

### Lyxor Index Fund - Lyxor J.P. Morgan Europe Quality Factor Index UCITS ETF <sup>4</sup>

|                           | Currency | 30/04/18 | 31/10/17   | 31/10/16    |
|---------------------------|----------|----------|------------|-------------|
| <b>Class C-EUR</b>        |          |          |            |             |
| Number of shares          |          | -        | 56 000.000 | 205 000.000 |
| Net asset value per share | EUR      | -        | 101.9907   | 88.6791     |
| Total Net Assets          | EUR      | -        | 5 711 485  | 18 179 220  |

### Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor Europe Index UCITS ETF

|                           | Currency | 30/04/18    | 31/10/17    | 31/10/16    |
|---------------------------|----------|-------------|-------------|-------------|
| <b>Class Acc*</b>         |          |             |             |             |
| Number of shares          |          | 712 000.000 | 712 000.000 | 624 000.000 |
| Net asset value per share | EUR      | 119.2443    | 118.3965    | 99.6705     |
| Total Net Assets          | EUR      | 84 901 981  | 84 298 318  | 62 194 404  |

### Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor World Index UCITS ETF

|                           | Currency | 30/04/18    | 31/10/17    | 31/10/16    |
|---------------------------|----------|-------------|-------------|-------------|
| <b>Class Acc*</b>         |          |             |             |             |
| Number of shares          |          | 212 000.000 | 212 000.000 | 212 000.000 |
| Net asset value per share | USD      | 129.1265    | 124.1681    | 103.6425    |
| Total Net Assets          | USD      | 27 374 828  | 26 323 647  | 21 972 217  |

<sup>4</sup> Liquidated on November 30, 2017.

\* This share class has been renamed, see more details in Note 1

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

## Statistical information (continued)

### Lyxor Index Fund - Lyxor SG Global Value Beta UCITS ETF

|                           | Currency | 30/04/18      | 31/10/17      | 31/10/16    |
|---------------------------|----------|---------------|---------------|-------------|
| <b>Class Acc*</b>         |          |               |               |             |
| Number of shares          |          | 1 850 084.000 | 3 722 927.000 | 371 165.000 |
| Net asset value per share | USD      | 139.1742      | 131.0866      | 103.2593    |
| Total Net Assets          | EUR      | 213 113 767   | 418 924 328   | 34 962 816  |

### Lyxor Index Fund - Lyxor FTSE UK Quality Low Vol Dividend (DR) UCITS ETF

|                           | Currency | 30/04/18    | 31/10/17    | 31/10/16 |
|---------------------------|----------|-------------|-------------|----------|
| <b>Class Dist*</b>        |          |             |             |          |
| Number of shares          |          | 103 440.000 | 101 520.000 | -        |
| Net asset value per share | GBP      | 95.8735     | 96.7641     | -        |
| Total Net Assets          | GBP      | 9 917 158   | 9 823 493   | -        |

### Lyxor Index Fund - Lyxor Smart Cash

|                              | Currency | 30/04/18    | 31/10/17    | 31/10/16    |
|------------------------------|----------|-------------|-------------|-------------|
| <b>Class IE</b>              |          |             |             |             |
| Number of shares             |          | 21 377.143  | 25 750.799  | 12 706.000  |
| Net asset value per share    | EUR      | 994.6907    | 996.2302    | 999.0817    |
| <b>Class IG</b>              |          |             |             |             |
| Number of shares             |          | 1 000.000   | 1 000.000   | 1 000.000   |
| Net asset value per share    | GBP      | 1 017.0235  | 1 013.9053  | 1 009.9249  |
| <b>Class IU</b>              |          |             |             |             |
| Number of shares             |          | 9 855.287   | 31 659.486  | 4 292.505   |
| Net asset value per share    | USD      | 1 029.7159  | 1 020.9144  | 1 008.7729  |
| <b>Class UCITS ETF C-EUR</b> |          |             |             |             |
| Number of shares             |          | 541 249.000 | 786 769.000 | 296 808.000 |
| Net asset value per share    | EUR      | 994.6907    | 996.2302    | 999.0817    |
| <b>Class UCITS ETF C-GBP</b> |          |             |             |             |
| Number of shares             |          | 70 116.000  | 45 264.000  | 4 998.000   |
| Net asset value per share    | GBP      | 1 017.0235  | 1 013.9053  | 1 009.9249  |

\* This share class has been renamed, see more details in Note 1  
The accompanying notes form an integral part of these financial statements.

## Statistical information (continued)

### Lyxor Index Fund - Lyxor Smart Cash

|                              | Currency | 30/04/18    | 31/10/17      | 31/10/16    |
|------------------------------|----------|-------------|---------------|-------------|
| <b>Class UCITS ETF C-USD</b> |          |             |               |             |
| Number of shares             |          | 167 070.000 | 220 533.000   | 159 135.000 |
| Net asset value per share    | USD      | 1 029.7159  | 1 020.9144    | 1 008.7729  |
| Total Net Assets             | EUR      | 792 641 082 | 1 084 114 271 | 466 811 264 |

### Lyxor Index Fund - Lyxor Alpha Plus Fund

|                           | Currency | 30/04/18      | 31/10/17      | 31/10/16 |
|---------------------------|----------|---------------|---------------|----------|
| <b>Class IE-D</b>         |          |               |               |          |
| Number of shares          |          | 1 003 933.381 | 1 003 933.381 | -        |
| Net asset value per share | EUR      | 102.7322      | 103.6277      | -        |
| Total Net Assets          | EUR      | 103 136 243   | 104 035 285   | -        |

### Lyxor Index Fund - Lyxor BTP Daily Short UCITS ETF

|                           | Currency | 30/04/18      | 31/10/17      | 31/10/16 |
|---------------------------|----------|---------------|---------------|----------|
| <b>Class Acc*</b>         |          |               |               |          |
| Number of shares          |          | 8 212 000.000 | 6 802 000.000 | -        |
| Net asset value per share | EUR      | 44.3092       | 45.5500       | -        |
| Total Net Assets          | EUR      | 363 867 814   | 309 831 352   | -        |

### Lyxor Index Fund - Lyxor Bund Daily Short UCITS ETF

|                           | Currency | 30/04/18      | 31/10/17      | 31/10/16 |
|---------------------------|----------|---------------|---------------|----------|
| <b>Class Acc*</b>         |          |               |               |          |
| Number of shares          |          | 3 941 000.000 | 2 696 000.000 | -        |
| Net asset value per share | EUR      | 48.4565       | 48.3684       | -        |
| Total Net Assets          | EUR      | 190 967 341   | 130 401 331   | -        |

\* This share class has been renamed, see more details in Note 1  
The accompanying notes form an integral part of these financial statements.

## Statistical information (continued)

### Lyxor Index Fund - Lyxor 10Y US Treasury Daily Short UCITS ETF

|                           | Currency | 30/04/18    | 31/10/17    | 31/10/16 |
|---------------------------|----------|-------------|-------------|----------|
| <b>Class Acc*</b>         |          |             |             |          |
| Number of shares          |          | 375 000.000 | 410 000.000 | -        |
| Net asset value per share | USD      | 51.8095     | 49.6814     | -        |
| Total Net Assets          | USD      | 19 428 560  | 20 369 355  | -        |

### Lyxor Index Fund - Crystal Europe Equity

|                           | Currency | 30/04/18   | 31/10/17   | 31/10/16 |
|---------------------------|----------|------------|------------|----------|
| <b>Class IE</b>           |          |            |            |          |
| Number of shares          |          | 27 953.758 | 24 387.000 | -        |
| Net asset value per share | EUR      | 989.8682   | 981.9278   | -        |
| <b>Class OE</b>           |          |            |            |          |
| Number of shares          |          | 100.000    | -          | -        |
| Net asset value per share | EUR      | 992.4902   | -          | -        |
| Total Net Assets          | EUR      | 27 769 786 | 23 946 275 | -        |

### Lyxor Index Fund - Lyxor FTSE USA Core Infrastructure Capped UCITS ETF

|                           | Currency | 30/04/18    | 31/10/17    | 31/10/16 |
|---------------------------|----------|-------------|-------------|----------|
| <b>Class Dist*</b>        |          |             |             |          |
| Number of shares          |          | 589 900.000 | 579 900.000 | -        |
| Net asset value per share | USD      | 102.1504    | 104.0715    | -        |
| Total Net Assets          | USD      | 60 258 556  | 60 351 082  | -        |

### Lyxor Index Fund - Lyxor FTSE Developed Europe Core Infrastructure Capped UCITS ETF

|                           | Currency | 30/04/18    | 31/10/17    | 31/10/16 |
|---------------------------|----------|-------------|-------------|----------|
| <b>Class Dist*</b>        |          |             |             |          |
| Number of shares          |          | 521 400.000 | 509 900.000 | -        |
| Net asset value per share | EUR      | 97.8245     | 98.9214     | -        |
| Total Net Assets          | EUR      | 51 005 746  | 50 440 022  | -        |

\* This share class has been renamed, see more details in Note 1  
The accompanying notes form an integral part of these financial statements.

## Statistical information (continued)

### Lyxor Index Fund - Lyxor Italia Bond PIR (DR) UCITS ETF <sup>5</sup>

|                           | Currency | 30/04/18      | 31/10/17 | 31/10/16 |
|---------------------------|----------|---------------|----------|----------|
| <b>Class Acc*</b>         |          |               |          |          |
| Number of shares          |          | 1 000 000.000 | -        | -        |
| Net asset value per share | EUR      | 9.9343        | -        | -        |
| Total Net Assets          | EUR      | 9 934 383     | -        | -        |

<sup>5</sup> Launched on February 6, 2018.

\* This share class has been renamed, see more details in Note 1

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

**Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR)**  
**(Previously named Lyxor Index Fund - Lyxor Stoxx Europe 600 (DR))**

**Schedule of Investments**

| Nominal<br>value/<br>Quantity                                                                                                                | Description                                    | Quotation<br>Currency | Cost<br>EUR | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b> |                                                |                       |             |                     |                    |
| <b>Shares</b>                                                                                                                                |                                                |                       |             |                     |                    |
| 14 491                                                                                                                                       | AALBERTS INDUSTRIES NV                         | EUR                   | 566 282     | 591 812             | 0.05               |
| 9 044                                                                                                                                        | AAREAL BANK AG                                 | EUR                   | 333 454     | 375 145             | 0.03               |
| 310 109                                                                                                                                      | ABB LTD                                        | CHF                   | 6 269 444   | 6 025 612           | 0.48               |
| 105 485                                                                                                                                      | ABERTIS INFRAESTRUCTURAS SA                    | EUR                   | 1 861 465   | 1 926 156           | 0.15               |
| 11 342                                                                                                                                       | ABLYNX NV                                      | EUR                   | 497 200     | 507 895             | 0.04               |
| 71 158                                                                                                                                       | ABN AMRO GROUP NV                              | EUR                   | 1 744 867   | 1 830 895           | 0.15               |
| 31 363                                                                                                                                       | ACCOR SA                                       | EUR                   | 1 300 953   | 1 469 984           | 0.12               |
| 3 344                                                                                                                                        | ACKERMANS & VAN HAAREN NV                      | EUR                   | 477 538     | 500 931             | 0.04               |
| 41 593                                                                                                                                       | ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA | EUR                   | 1 315 292   | 1 457 003           | 0.12               |
| 25 861                                                                                                                                       | ADECCO GROUP AG - REG                          | CHF                   | 1 605 108   | 1 425 755           | 0.11               |
| 27 556                                                                                                                                       | ADIDAS AG - REG - REG                          | EUR                   | 4 764 551   | 5 618 668           | 0.45               |
| 34 432                                                                                                                                       | ADMIRAL GROUP PLC                              | GBP                   | 725 616     | 782 296             | 0.06               |
| 271 051                                                                                                                                      | AEGON NV                                       | EUR                   | 1 411 449   | 1 651 243           | 0.13               |
| 9 358                                                                                                                                        | AENA SME SA                                    | EUR                   | 1 471 852   | 1 601 154           | 0.13               |
| 4 227                                                                                                                                        | AEROPORTS DE PARIS                             | EUR                   | 611 433     | 771 005             | 0.06               |
| 30 004                                                                                                                                       | AGEAS                                          | EUR                   | 1 178 684   | 1 333 678           | 0.11               |
| 38 700                                                                                                                                       | AGGREKO PLC                                    | GBP                   | 405 562     | 323 118             | 0.03               |
| 118 448                                                                                                                                      | AIB GROUP PLC                                  | EUR                   | 606 681     | 585 370             | 0.05               |
| 42 707                                                                                                                                       | AIR FRANCE-KLM                                 | EUR                   | 512 815     | 347 550             | 0.03               |
| 64 730                                                                                                                                       | AIR LIQUIDE SA                                 | EUR                   | 6 447 391   | 6 994 077           | 0.56               |
| 86 137                                                                                                                                       | AIRBUS SE                                      | EUR                   | 6 811 225   | 8 389 744           | 0.67               |
| 16 324                                                                                                                                       | AKER BP ASA                                    | NOK                   | 353 787     | 445 583             | 0.04               |
| 38 170                                                                                                                                       | AKZO NOBEL NV - CVA                            | EUR                   | 2 878 157   | 2 858 933           | 0.23               |
| 44 612                                                                                                                                       | ALFA LAVAL AB                                  | SEK                   | 873 150     | 919 417             | 0.07               |
| 66 521                                                                                                                                       | ALLIANZ SE - REG                               | EUR                   | 12 240 752  | 13 068 715          | 1.04               |
| 24 094                                                                                                                                       | ALSTOM SA                                      | EUR                   | 803 235     | 908 585             | 0.07               |
| 86 387                                                                                                                                       | ALTICE NV - A                                  | EUR                   | 1 069 904   | 685 740             | 0.05               |
| 34 567                                                                                                                                       | ALTRAN TECHNOLOGIES                            | EUR                   | 434 968     | 442 458             | 0.04               |
| 66 305                                                                                                                                       | AMADEUS IT GROUP SA - A                        | EUR                   | 3 620 039   | 4 024 714           | 0.32               |
| 22 758                                                                                                                                       | AMBU A/S                                       | DKK                   | 400 510     | 438 632             | 0.04               |
| 17 908                                                                                                                                       | AMER SPORTS OYJ - A                            | EUR                   | 399 056     | 454 863             | 0.04               |
| 10 049                                                                                                                                       | AMS AG                                         | CHF                   | 744 943     | 692 142             | 0.06               |
| 7 429                                                                                                                                        | AMUNDI SA                                      | EUR                   | 502 045     | 523 596             | 0.04               |
| 10 764                                                                                                                                       | ANDRITZ AG                                     | EUR                   | 503 102     | 479 644             | 0.04               |
| 143 027                                                                                                                                      | ANGLO AMERICAN PLC                             | GBP                   | 2 485 421   | 2 787 168           | 0.22               |
| 112 060                                                                                                                                      | ANHEUSER-BUSCH INBEV SA/NV                     | EUR                   | 10 441 774  | 9 269 603           | 0.74               |
| 58 602                                                                                                                                       | ANTOFAGASTA PLC                                | GBP                   | 626 141     | 649 619             | 0.05               |
| 1 047                                                                                                                                        | AP MOLLER - MAERSK A/S - B                     | DKK                   | 1 583 548   | 1 399 082           | 0.11               |
| 96 690                                                                                                                                       | ARCELORMITTAL                                  | EUR                   | 2 447 093   | 2 716 506           | 0.22               |
| 10 720                                                                                                                                       | ARKEMA SA                                      | EUR                   | 1 064 977   | 1 163 120           | 0.09               |
| 85 597                                                                                                                                       | AROUNDTOWN SA                                  | EUR                   | 536 055     | 566 652             | 0.05               |
| 14 046                                                                                                                                       | ARYZTAAG                                       | CHF                   | 362 227     | 246 852             | 0.02               |
| 75 432                                                                                                                                       | ASHTREAD GROUP PLC                             | GBP                   | 1 536 096   | 1 748 213           | 0.14               |
| 7 096                                                                                                                                        | ASM INTERNATIONAL NV                           | EUR                   | 384 000     | 352 671             | 0.03               |

**Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR)**  
**(Previously named Lyxor Index Fund - Lyxor Stoxx Europe 600 (DR))**

Schedule of Investments (continued)

| Nominal<br>value/<br>Quantity                                                                                                                            | Description                        | Quotation<br>Currency | Cost<br>EUR | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                    |                       |             |                     |                    |
| <b>Shares (continued)</b>                                                                                                                                |                                    |                       |             |                     |                    |
| 65 193                                                                                                                                                   | ASML HOLDING NV                    | EUR                   | 9 294 047   | 10 267 898          | 0.82               |
| 22 211                                                                                                                                                   | ASR NEDERLAND NV                   | EUR                   | 758 391     | 869 783             | 0.07               |
| 148 676                                                                                                                                                  | ASSA ABLOY AB                      | SEK                   | 2 535 800   | 2 592 585           | 0.21               |
| 205 214                                                                                                                                                  | ASSICURAZIONI GENERALI SPA         | EUR                   | 3 175 794   | 3 435 282           | 0.27               |
| 54 415                                                                                                                                                   | ASSOCIATED BRITISH FOODS PLC       | GBP                   | 1 757 074   | 1 677 362           | 0.13               |
| 191 350                                                                                                                                                  | ASTRAZENECA PLC                    | GBP                   | 10 152 634  | 11 131 544          | 0.89               |
| 70 560                                                                                                                                                   | ATLANTIA SPA                       | EUR                   | 1 825 365   | 1 940 400           | 0.15               |
| 96 691                                                                                                                                                   | ATLAS COPCO AB - A                 | SEK                   | 3 243 060   | 3 149 729           | 0.25               |
| 14 020                                                                                                                                                   | ATOS SE                            | EUR                   | 1 664 546   | 1 568 838           | 0.13               |
| 5 723                                                                                                                                                    | AURUBIS AG                         | EUR                   | 415 038     | 424 189             | 0.03               |
| 144 865                                                                                                                                                  | AUTO TRADER GROUP PLC              | GBP                   | 582 786     | 582 961             | 0.05               |
| 24 358                                                                                                                                                   | AVEVA GROUP                        | GBP                   | 598 866     | 598 121             | 0.05               |
| 606 372                                                                                                                                                  | AVIVA PLC                          | GBP                   | 3 403 247   | 3 656 758           | 0.29               |
| 314 669                                                                                                                                                  | AXA SA                             | EUR                   | 7 620 094   | 7 463 949           | 0.60               |
| 7 013                                                                                                                                                    | AXEL SPRINGER SE                   | EUR                   | 417 728     | 475 832             | 0.04               |
| 16 756                                                                                                                                                   | AZIMUT HOLDING SPA                 | EUR                   | 289 223     | 292 057             | 0.02               |
| 236 688                                                                                                                                                  | A2A SPA                            | EUR                   | 337 523     | 394 677             | 0.03               |
| 38 197                                                                                                                                                   | BABCOCK INTERNATIONAL GROUP PLC    | GBP                   | 333 005     | 320 398             | 0.03               |
| 481 486                                                                                                                                                  | BAE SYSTEMS PLC                    | GBP                   | 3 074 091   | 3 353 716           | 0.27               |
| 104 218                                                                                                                                                  | BALFOUR BEATTY PLC                 | GBP                   | 319 391     | 349 532             | 0.03               |
| 7 374                                                                                                                                                    | BALOISE HOLDING AG - REG           | CHF                   | 941 625     | 972 267             | 0.08               |
| 1 007 505                                                                                                                                                | BANCO BILBAO VIZCAYA ARGENTARIA SA | EUR                   | 7 295 060   | 6 780 509           | 0.54               |
| 228 941                                                                                                                                                  | BANCO BPM SPA                      | EUR                   | 727 049     | 690 601             | 0.06               |
| 1 361 082                                                                                                                                                | BANCO COMERCIAL PORTUGUES SA       | EUR                   | 421 689     | 378 517             | 0.03               |
| 850 223                                                                                                                                                  | BANCO DE SABADELL SA               | EUR                   | 1 504 739   | 1 382 888           | 0.11               |
| 40 319                                                                                                                                                   | BANCO ESPIRITO SANTO SA            | EUR                   | 46 344      | -                   | 0.00               |
| 2 438 142                                                                                                                                                | BANCO SANTANDER SA                 | EUR                   | 13 795 632  | 13 100 136          | 1.05               |
| 140 268                                                                                                                                                  | BANK OF IRELAND GROUP PLC          | EUR                   | 986 327     | 1 044 997           | 0.08               |
| 181 652                                                                                                                                                  | BANKIA SA                          | EUR                   | 738 652     | 662 485             | 0.05               |
| 97 544                                                                                                                                                   | BANKINTER SA                       | EUR                   | 781 684     | 846 682             | 0.07               |
| 2 424 377                                                                                                                                                | BARCLAYS PLC                       | GBP                   | 5 466 128   | 5 727 908           | 0.46               |
| 152 993                                                                                                                                                  | BARRATT DEVELOPMENTS PLC           | GBP                   | 1 012 441   | 973 211             | 0.08               |
| 344                                                                                                                                                      | BARRY CALLEBAUT AG - REG           | CHF                   | 467 990     | 513 965             | 0.04               |
| 138 780                                                                                                                                                  | BASF SE - REG                      | EUR                   | 12 005 509  | 11 979 490          | 0.96               |
| 124 950                                                                                                                                                  | BAYER AG                           | EUR                   | 12 877 930  | 12 405 036          | 0.99               |
| 48 573                                                                                                                                                   | BAYERISCHE MOTOREN WERKE AG        | EUR                   | 4 041 700   | 4 491 545           | 0.36               |
| 8 371                                                                                                                                                    | BB BIOTECH AG                      | CHF                   | 459 354     | 469 974             | 0.04               |
| 135 546                                                                                                                                                  | BBA AVIATION PLC                   | GBP                   | 481 169     | 494 159             | 0.04               |
| 5 739                                                                                                                                                    | BE SEMICONDUCTOR INDUSTRIES NV     | EUR                   | 396 336     | 329 132             | 0.03               |
| 79 445                                                                                                                                                   | BEAZLEY PLC                        | GBP                   | 447 191     | 535 701             | 0.04               |
| 14 850                                                                                                                                                   | BEIERSDORF AG                      | EUR                   | 1 343 694   | 1 394 712           | 0.11               |
| 18 555                                                                                                                                                   | BELLWAY PLC                        | GBP                   | 664 060     | 701 418             | 0.06               |
| 21 177                                                                                                                                                   | BERKELEY GROUP HOLDINGS            | GBP                   | 868 008     | 983 045             | 0.08               |
| 319 130                                                                                                                                                  | BHP BILLITON PLC                   | GBP                   | 5 251 974   | 5 617 154           | 0.45               |

**Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR)**  
**(Previously named Lyxor Index Fund - Lyxor Stoxx Europe 600 (DR))**  
Schedule of Investments (continued)

| Nominal<br>value/<br>Quantity                                                                                                                            | Description                                  | Quotation<br>Currency | Cost<br>EUR | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                              |                       |             |                     |                    |
| <b>Shares (continued)</b>                                                                                                                                |                                              |                       |             |                     |                    |
| 26 540                                                                                                                                                   | BILLERUDKORSNAS AB                           | SEK                   | 358 137     | 324 362             | 0.03               |
| 6 438                                                                                                                                                    | BIOMERIEUX                                   | EUR                   | 436 752     | 422 333             | 0.03               |
| 113 523                                                                                                                                                  | B&M EUROPEAN VALUE RETAIL SA                 | GBP                   | 501 719     | 524 520             | 0.04               |
| 174 095                                                                                                                                                  | BNP PARIBAS SA                               | EUR                   | 11 059 865  | 11 138 598          | 0.89               |
| 38 617                                                                                                                                                   | BOLIDEN AB                                   | SEK                   | 1 059 179   | 1 114 284           | 0.09               |
| 136 547                                                                                                                                                  | BOLLORE SA                                   | EUR                   | 567 067     | 562 301             | 0.04               |
| 11 110                                                                                                                                                   | BOLSAS Y MERCADOS ESPANOLAS SHMSF SA         | EUR                   | 321 344     | 323 079             | 0.03               |
| 12 687                                                                                                                                                   | BOSKALIS WESTMINSTER                         | EUR                   | 379 604     | 311 720             | 0.02               |
| 43 665                                                                                                                                                   | BOUYGUES SA                                  | EUR                   | 1 734 530   | 1 844 846           | 0.15               |
| 3 010 260                                                                                                                                                | BP PLC                                       | GBP                   | 16 300 813  | 18 462 378          | 1.47               |
| 65 547                                                                                                                                                   | BPER BANCA                                   | EUR                   | 301 604     | 314 101             | 0.03               |
| 14 796                                                                                                                                                   | BPOST SA                                     | EUR                   | 361 199     | 268 843             | 0.02               |
| 21 930                                                                                                                                                   | BRENTAG AG                                   | EUR                   | 1 070 249   | 1 042 114           | 0.08               |
| 346 570                                                                                                                                                  | BRITISH AMERICAN TOBACCO PLC                 | GBP                   | 18 075 239  | 15 799 514          | 1.26               |
| 143 830                                                                                                                                                  | BRITISH LAND CO PLC                          | GBP                   | 998 135     | 1 102 500           | 0.09               |
| 39 943                                                                                                                                                   | BRITVIC PLC                                  | GBP                   | 333 462     | 327 167             | 0.03               |
| 1 324 521                                                                                                                                                | BT GROUP PLC                                 | GBP                   | 3 924 667   | 3 766 550           | 0.30               |
| 51 720                                                                                                                                                   | BTG PLC                                      | GBP                   | 410 175     | 403 289             | 0.03               |
| 1 004                                                                                                                                                    | BUCHER INDUSTRIES AG - REG                   | CHF                   | 345 925     | 307 063             | 0.02               |
| 48 036                                                                                                                                                   | BUNZL PLC                                    | GBP                   | 1 128 335   | 1 155 996           | 0.09               |
| 60 656                                                                                                                                                   | BURBERRY GROUP PLC                           | GBP                   | 1 131 257   | 1 260 901           | 0.10               |
| 39 988                                                                                                                                                   | BUREAU VERITAS SA                            | EUR                   | 842 544     | 865 740             | 0.07               |
| 16 960                                                                                                                                                   | BUWOG AG                                     | EUR                   | 434 577     | 492 518             | 0.04               |
| 542 270                                                                                                                                                  | CAIXABANK SA                                 | EUR                   | 2 175 423   | 2 190 229           | 0.17               |
| 25 458                                                                                                                                                   | CAPGEMINI SE                                 | EUR                   | 2 422 013   | 2 902 212           | 0.23               |
| 93 971                                                                                                                                                   | CAPITAL & COUNTIES PROPERTIES PLC            | GBP                   | 296 872     | 308 844             | 0.02               |
| 15 958                                                                                                                                                   | CARLSBERG A/S - B                            | DKK                   | 1 521 588   | 1 480 879           | 0.12               |
| 27 533                                                                                                                                                   | CARNIVAL PLC                                 | GBP                   | 1 469 744   | 1 483 053           | 0.12               |
| 97 540                                                                                                                                                   | CARREFOUR SA                                 | EUR                   | 1 876 977   | 1 661 594           | 0.13               |
| 8 319                                                                                                                                                    | CASINO GUICHARD PERRACHON SA                 | EUR                   | 415 897     | 357 384             | 0.03               |
| 40 983                                                                                                                                                   | CASTELLUM AB                                 | SEK                   | 541 030     | 550 928             | 0.04               |
| 23 105                                                                                                                                                   | CELLNEX TELECOM SAU                          | EUR                   | 455 687     | 513 855             | 0.04               |
| 4 256                                                                                                                                                    | CEMBRA MONEY BANK AG                         | CHF                   | 306 497     | 300 149             | 0.02               |
| 174 223                                                                                                                                                  | CENTAMIN PLC                                 | GBP                   | 286 895     | 311 325             | 0.02               |
| 852 547                                                                                                                                                  | CENTRICA PLC                                 | GBP                   | 1 702 118   | 1 494 776           | 0.12               |
| 24 566                                                                                                                                                   | CEZ AS                                       | CZK                   | 456 880     | 521 218             | 0.04               |
| 16                                                                                                                                                       | CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - REG | CHF                   | 906 043     | 1 008 653           | 0.08               |
| 14 803                                                                                                                                                   | CHR HANSEN HOLDING A/S                       | DKK                   | 1 029 083   | 1 115 011           | 0.09               |
| 1 356                                                                                                                                                    | CHRISTIAN DIOR SE                            | EUR                   | 371 179     | 473 380             | 0.04               |
| 83 641                                                                                                                                                   | CIE DE SAINT-GOBAIN                          | EUR                   | 3 861 666   | 3 637 965           | 0.29               |
| 78 873                                                                                                                                                   | CIE FINANCIERE RICHEMONT SA - REG            | CHF                   | 5 682 760   | 6 235 718           | 0.50               |
| 27 125                                                                                                                                                   | CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA | EUR                   | 3 158 135   | 3 161 419           | 0.25               |
| 9 679                                                                                                                                                    | CIE PLASTIC OMNIUM SA                        | EUR                   | 340 385     | 385 611             | 0.03               |
| 30 620                                                                                                                                                   | CLARIANT AG - REG                            | CHF                   | 622 032     | 589 078             | 0.05               |

**Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR)**  
**(Previously named Lyxor Index Fund - Lyxor Stoxx Europe 600 (DR))**  
Schedule of Investments (continued)

| Nominal<br>value/<br>Quantity                                                                                                                            | Description                                    | Quotation<br>Currency | Cost<br>EUR | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                                |                       |             |                     |                    |
| <b>Shares (continued)</b>                                                                                                                                |                                                |                       |             |                     |                    |
| 22 976                                                                                                                                                   | CLOSE BROTHERS GROUP PLC                       | GBP                   | 382 305     | 402 316             | 0.03               |
| 150 681                                                                                                                                                  | CNH INDUSTRIAL NV                              | EUR                   | 1 552 580   | 1 542 973           | 0.12               |
| 23 831                                                                                                                                                   | CNP ASSURANCES                                 | EUR                   | 461 118     | 506 170             | 0.04               |
| 372 753                                                                                                                                                  | COBHAM PLC                                     | GBP                   | 560 395     | 489 100             | 0.04               |
| 29 777                                                                                                                                                   | COCA-COLA HBC AG                               | GBP                   | 808 258     | 829 628             | 0.07               |
| 3 123                                                                                                                                                    | COFINIMMO SA                                   | EUR                   | 332 369     | 343 530             | 0.03               |
| 17 547                                                                                                                                                   | COLOPLAST A/S                                  | DKK                   | 1 158 886   | 1 234 087           | 0.10               |
| 8 558                                                                                                                                                    | COLRUYT SA                                     | EUR                   | 384 408     | 399 487             | 0.03               |
| 150 229                                                                                                                                                  | COMMERZBANK AG                                 | EUR                   | 1 745 942   | 1 608 953           | 0.13               |
| 240 206                                                                                                                                                  | COMPASS GROUP PLC                              | GBP                   | 4 136 980   | 4 271 789           | 0.34               |
| 16 319                                                                                                                                                   | CONTINENTAL AG                                 | EUR                   | 3 358 761   | 3 609 763           | 0.29               |
| 211 989                                                                                                                                                  | CONVATEC GROUP PLC                             | GBP                   | 555 343     | 524 898             | 0.04               |
| 26 243                                                                                                                                                   | COVESTRO AG                                    | EUR                   | 2 072 189   | 1 982 921           | 0.16               |
| 186 466                                                                                                                                                  | CREDIT AGRICOLE SA                             | EUR                   | 2 615 461   | 2 542 464           | 0.20               |
| 366 859                                                                                                                                                  | CREDIT SUISSE GROUP AG - REG                   | CHF                   | 5 142 665   | 5 151 454           | 0.41               |
| 126 767                                                                                                                                                  | CRH PLC                                        | EUR                   | 3 664 743   | 3 740 894           | 0.30               |
| 20 417                                                                                                                                                   | CRODA INTERNATIONAL PLC                        | GBP                   | 926 675     | 1 038 306           | 0.08               |
| 133 731                                                                                                                                                  | CYBG PLC                                       | GBP                   | 460 389     | 460 710             | 0.04               |
| 42 260                                                                                                                                                   | DAILY MAIL & GENERAL TRUST PLC - A NV          | GBP                   | 319 984     | 324 706             | 0.03               |
| 150 593                                                                                                                                                  | DAIMLER AG                                     | EUR                   | 10 052 443  | 9 863 842           | 0.79               |
| 96 175                                                                                                                                                   | DANONE                                         | EUR                   | 6 330 691   | 6 452 381           | 0.51               |
| 113 242                                                                                                                                                  | DANSKE BANK A/S                                | DKK                   | 3 583 347   | 3 273 896           | 0.26               |
| 352                                                                                                                                                      | DASSAULT AVIATION SA                           | EUR                   | 461 239     | 582 560             | 0.05               |
| 20 784                                                                                                                                                   | DASSAULT SYSTEMES SE                           | EUR                   | 1 809 185   | 2 229 084           | 0.18               |
| 68 258                                                                                                                                                   | DAVIDE CAMPARI-MILANO SPA                      | EUR                   | 407 933     | 424 565             | 0.03               |
| 13 966                                                                                                                                                   | DCC PLC                                        | GBP                   | 1 079 147   | 1 114 478           | 0.09               |
| 15 456                                                                                                                                                   | DECHRA PHARMACEUTICALS PLC                     | GBP                   | 467 954     | 483 132             | 0.04               |
| 16 145                                                                                                                                                   | DELIVERY HERO AG                               | EUR                   | 594 304     | 639 342             | 0.05               |
| 16 844                                                                                                                                                   | DERWENT LONDON PLC                             | GBP                   | 543 348     | 612 544             | 0.05               |
| 284 492                                                                                                                                                  | DEUTSCHE BANK AG - REG                         | EUR                   | 4 378 132   | 3 233 536           | 0.26               |
| 29 162                                                                                                                                                   | DEUTSCHE BOERSE AG                             | EUR                   | 2 700 087   | 3 255 937           | 0.26               |
| 35 603                                                                                                                                                   | DEUTSCHE LUFTHANSA AG - REG                    | EUR                   | 863 834     | 860 525             | 0.07               |
| 147 377                                                                                                                                                  | DEUTSCHE POST AG - REG                         | EUR                   | 5 288 879   | 5 320 310           | 0.42               |
| 490 015                                                                                                                                                  | DEUTSCHE TELEKOM AG - REG                      | EUR                   | 7 120 791   | 7 102 767           | 0.57               |
| 50 053                                                                                                                                                   | DEUTSCHE WOHNEN SE                             | EUR                   | 1 714 343   | 1 959 074           | 0.16               |
| 372 732                                                                                                                                                  | DIAGEO PLC                                     | GBP                   | 10 255 640  | 11 000 948          | 0.88               |
| 207 760                                                                                                                                                  | DIRECT LINE INSURANCE GROUP PLC                | GBP                   | 850 967     | 886 509             | 0.07               |
| 79 944                                                                                                                                                   | DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION SA | EUR                   | 343 494     | 307 784             | 0.02               |
| 155 799                                                                                                                                                  | DIXONS CARPHONE PLC                            | GBP                   | 365 078     | 360 547             | 0.03               |
| 4 779                                                                                                                                                    | DKSH HOLDING AG                                | CHF                   | 333 293     | 318 853             | 0.03               |
| 142 792                                                                                                                                                  | DNB ASA                                        | NOK                   | 2 258 981   | 2 221 029           | 0.18               |
| 44 378                                                                                                                                                   | DOMETIC GROUP AB                               | SEK                   | 365 805     | 353 528             | 0.03               |
| 460                                                                                                                                                      | DORMAKABA HOLDING AG - REG B - REG B           | CHF                   | 343 303     | 296 141             | 0.02               |
| 153 146                                                                                                                                                  | DS SMITH PLC                                   | GBP                   | 845 839     | 912 032             | 0.07               |

**Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR)**  
**(Previously named Lyxor Index Fund - Lyxor Stoxx Europe 600 (DR))**

Schedule of Investments (continued)

| Nominal<br>value/<br>Quantity                                                                                                                            | Description                                     | Quotation<br>Currency | Cost<br>EUR | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                                 |                       |             |                     |                    |
| <b>Shares (continued)</b>                                                                                                                                |                                                 |                       |             |                     |                    |
| 28 709                                                                                                                                                   | DSV A/S                                         | DKK                   | 1 718 174   | 1 889 260           | 0.15               |
| 3 722                                                                                                                                                    | DUERR AG                                        | EUR                   | 381 341     | 306 991             | 0.02               |
| 4 391                                                                                                                                                    | DUFY AG - REG                                   | CHF                   | 548 749     | 517 096             | 0.04               |
| 30 009                                                                                                                                                   | EASYJET PLC                                     | GBP                   | 466 650     | 543 939             | 0.04               |
| 35 569                                                                                                                                                   | EDENRED                                         | EUR                   | 851 054     | 1 013 717           | 0.08               |
| 384 206                                                                                                                                                  | EDP - ENERGIAS DE PORTUGAL SA                   | EUR                   | 1 150 662   | 1 181 818           | 0.09               |
| 14 808                                                                                                                                                   | EIFAGE SA                                       | EUR                   | 1 279 028   | 1 461 550           | 0.12               |
| 72 985                                                                                                                                                   | ELECTRICITE DE FRANCE SA                        | EUR                   | 815 131     | 850 275             | 0.07               |
| 66 840                                                                                                                                                   | ELECTROCOMPONENTS PLC                           | GBP                   | 472 978     | 464 040             | 0.04               |
| 35 440                                                                                                                                                   | ELECTROLUX AB                                   | SEK                   | 979 955     | 776 018             | 0.06               |
| 55 291                                                                                                                                                   | ELEKTA AB - B                                   | SEK                   | 439 056     | 520 601             | 0.04               |
| 16 188                                                                                                                                                   | ELIOR GROUP SA                                  | EUR                   | 343 468     | 274 063             | 0.02               |
| 28 897                                                                                                                                                   | ELIS SA                                         | EUR                   | 634 309     | 572 739             | 0.05               |
| 22 745                                                                                                                                                   | ELISA OYJ                                       | EUR                   | 766 347     | 835 196             | 0.07               |
| 1 276                                                                                                                                                    | EMS-CHEMIE HOLDING AG                           | CHF                   | 690 833     | 656 110             | 0.05               |
| 34 269                                                                                                                                                   | ENAGAS SA                                       | EUR                   | 789 545     | 827 254             | 0.07               |
| 47 833                                                                                                                                                   | ENDESA SA                                       | EUR                   | 898 082     | 926 525             | 0.07               |
| 1 173 784                                                                                                                                                | ENEL SPA                                        | EUR                   | 5 827 538   | 6 183 494           | 0.49               |
| 279 287                                                                                                                                                  | ENGIE SA                                        | EUR                   | 4 077 307   | 4 063 626           | 0.32               |
| 383 834                                                                                                                                                  | ENI SPA                                         | EUR                   | 5 421 632   | 6 218 111           | 0.50               |
| 332 582                                                                                                                                                  | E.ON SE                                         | EUR                   | 3 247 896   | 3 017 184           | 0.24               |
| 45 654                                                                                                                                                   | ERSTE GROUP BANK AG                             | EUR                   | 1 642 742   | 1 853 552           | 0.15               |
| 33 109                                                                                                                                                   | ESSILOR INTERNATIONAL CIE GENERALE D'OPTIQUE SA | EUR                   | 3 448 993   | 3 742 972           | 0.30               |
| 95 745                                                                                                                                                   | ESSITY AB                                       | SEK                   | 2 183 330   | 2 021 266           | 0.16               |
| 6 467                                                                                                                                                    | EURAZEO SA                                      | EUR                   | 472 092     | 470 798             | 0.04               |
| 1 652                                                                                                                                                    | EUROFINS SCIENTIFIC SE                          | EUR                   | 792 162     | 739 766             | 0.06               |
| 8 053                                                                                                                                                    | EURONEXT NV                                     | EUR                   | 406 514     | 478 348             | 0.04               |
| 20 885                                                                                                                                                   | EUTELSAT COMMUNICATIONS SA                      | EUR                   | 448 389     | 374 677             | 0.03               |
| 22 595                                                                                                                                                   | EVONIK INDUSTRIES AG                            | EUR                   | 681 287     | 666 101             | 0.05               |
| 17 119                                                                                                                                                   | EXOR NV                                         | EUR                   | 901 837     | 1 053 503           | 0.08               |
| 138 801                                                                                                                                                  | EXPERIAN PLC                                    | GBP                   | 2 374 827   | 2 637 725           | 0.21               |
| 42 028                                                                                                                                                   | FABEGE AB                                       | SEK                   | 358 592     | 403 042             | 0.03               |
| 14 704                                                                                                                                                   | FASTIGHETS AB BALDER - B                        | SEK                   | 315 990     | 315 148             | 0.03               |
| 11 133                                                                                                                                                   | FAURECIA SA                                     | EUR                   | 650 613     | 754 817             | 0.06               |
| 37 593                                                                                                                                                   | FERGUSON PLC                                    | GBP                   | 2 070 648   | 2 391 347           | 0.19               |
| 18 980                                                                                                                                                   | FERRARI NV                                      | EUR                   | 1 707 568   | 1 936 909           | 0.15               |
| 73 634                                                                                                                                                   | FERROVIAL SA                                    | EUR                   | 1 295 527   | 1 305 899           | 0.10               |
| 164 801                                                                                                                                                  | FIAT CHRYSLER AUTOMOBILES NV                    | EUR                   | 2 355 108   | 3 060 355           | 0.24               |
| 59 339                                                                                                                                                   | FINECOBANK BANCA FINECO SPA                     | EUR                   | 476 001     | 587 693             | 0.05               |
| 2 858                                                                                                                                                    | FLUGHAFEN ZURICH AG                             | CHF                   | 535 759     | 497 023             | 0.04               |
| 5 229                                                                                                                                                    | FONCIERE DES REGIONS                            | EUR                   | 447 476     | 484 467             | 0.04               |
| 66 095                                                                                                                                                   | FORTUM OYJ                                      | EUR                   | 1 124 951   | 1 263 075           | 0.10               |
| 5 625                                                                                                                                                    | FRAPORT AG FRANKFURT AIRPORT SERVICES WORLDWIDE | EUR                   | 450 910     | 452 250             | 0.04               |
| 19 350                                                                                                                                                   | FREENET AG                                      | EUR                   | 548 821     | 509 292             | 0.04               |

**Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR)**  
**(Previously named Lyxor Index Fund - Lyxor Stoxx Europe 600 (DR))**  
Schedule of Investments (continued)

| Nominal<br>value/<br>Quantity                                                                                                                            | Description                         | Quotation<br>Currency | Cost<br>EUR | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                     |                       |             |                     |                    |
| <b>Shares (continued)</b>                                                                                                                                |                                     |                       |             |                     |                    |
| 32 295                                                                                                                                                   | FRESENIUS MEDICAL CARE AG & CO KGAA | EUR                   | 2 604 633   | 2 721 823           | 0.22               |
| 61 964                                                                                                                                                   | FRESENIUS SE & CO KGAA              | EUR                   | 4 002 881   | 3 924 800           | 0.31               |
| 27 847                                                                                                                                                   | FRESNILLO PLC                       | GBP                   | 423 820     | 404 753             | 0.03               |
| 10 501                                                                                                                                                   | FUCHS PETROLUB SE - PFD             | EUR                   | 477 144     | 467 715             | 0.04               |
| 6 674                                                                                                                                                    | GALAPAGOS NV                        | EUR                   | 528 657     | 499 349             | 0.04               |
| 74 151                                                                                                                                                   | GALP ENERGIA SGPS SA                | EUR                   | 1 107 305   | 1 180 113           | 0.09               |
| 24 128                                                                                                                                                   | GAM HOLDING AG                      | CHF                   | 332 900     | 321 155             | 0.03               |
| 53 647                                                                                                                                                   | GAS NATURAL SDG SA                  | EUR                   | 1 000 674   | 1 121 759           | 0.09               |
| 25 040                                                                                                                                                   | GEA GROUP AG                        | EUR                   | 943 122     | 811 546             | 0.06               |
| 5 597                                                                                                                                                    | GEBERIT AG - REG                    | CHF                   | 2 021 864   | 1 986 946           | 0.16               |
| 7 636                                                                                                                                                    | GECINA SA                           | EUR                   | 1 044 579   | 1 096 530           | 0.09               |
| 11 739                                                                                                                                                   | GEMALTO NV                          | EUR                   | 508 483     | 585 541             | 0.05               |
| 9 245                                                                                                                                                    | GENMAB A/S                          | DKK                   | 1 441 660   | 1 553 542           | 0.12               |
| 620                                                                                                                                                      | GEORG FISCHER AG - REG              | CHF                   | 633 267     | 641 746             | 0.05               |
| 4 744                                                                                                                                                    | GERRESHEIMER AG                     | EUR                   | 312 425     | 320 694             | 0.03               |
| 33 470                                                                                                                                                   | GETINGE AB - B                      | SEK                   | 403 631     | 258 742             | 0.02               |
| 70 215                                                                                                                                                   | GETLINK - REG                       | EUR                   | 727 530     | 820 813             | 0.07               |
| 1 202                                                                                                                                                    | GIVAUDAN SA - REG                   | CHF                   | 2 130 742   | 2 230 039           | 0.18               |
| 28 527                                                                                                                                                   | GJENSIDIGE FORSIKRING ASA           | NOK                   | 420 683     | 374 898             | 0.03               |
| 30 632                                                                                                                                                   | GLANBIA PLC                         | EUR                   | 476 028     | 428 848             | 0.03               |
| 749 147                                                                                                                                                  | GLAXOSMITHKLINE PLC                 | GBP                   | 11 690 820  | 12 480 658          | 1.00               |
| 1 831 259                                                                                                                                                | GLENCORE PLC                        | GBP                   | 7 130 515   | 7 321 278           | 0.58               |
| 20 434                                                                                                                                                   | GN STORE NORD A/S                   | DKK                   | 549 286     | 596 245             | 0.05               |
| 38 465                                                                                                                                                   | GREAT PORTLAND ESTATES PLC          | GBP                   | 273 479     | 305 808             | 0.02               |
| 3 843                                                                                                                                                    | GRENKE AG                           | EUR                   | 334 709     | 376 038             | 0.03               |
| 44 563                                                                                                                                                   | GRIFOLS SA                          | EUR                   | 1 030 868   | 1 040 546           | 0.08               |
| 12 190                                                                                                                                                   | GROUPE BRUXELLES LAMBERT SA         | EUR                   | 1 077 313   | 1 157 562           | 0.09               |
| 87 144                                                                                                                                                   | GVC HOLDINGS PLC                    | GBP                   | 872 786     | 886 640             | 0.07               |
| 234 443                                                                                                                                                  | G4S PLC                             | GBP                   | 708 439     | 691 944             | 0.06               |
| 9 323                                                                                                                                                    | H LUNDBECK A/S                      | DKK                   | 427 464     | 449 223             | 0.04               |
| 57 294                                                                                                                                                   | HALMA PLC                           | GBP                   | 745 693     | 798 798             | 0.06               |
| 120 006                                                                                                                                                  | HAMMERSON PLC                       | GBP                   | 704 413     | 751 064             | 0.06               |
| 9 071                                                                                                                                                    | HANNOVER RUECK SE - REG             | EUR                   | 939 112     | 1 057 679           | 0.08               |
| 39 805                                                                                                                                                   | HARGREAVES LANSDOWN PLC             | GBP                   | 686 809     | 812 027             | 0.06               |
| 205 515                                                                                                                                                  | HAYS PLC                            | GBP                   | 421 058     | 420 073             | 0.03               |
| 22 329                                                                                                                                                   | HEIDELBERGCEMENT AG                 | EUR                   | 1 860 168   | 1 814 455           | 0.14               |
| 15 293                                                                                                                                                   | HEINEKEN HOLDING NV                 | EUR                   | 1 194 137   | 1 287 671           | 0.10               |
| 32 568                                                                                                                                                   | HEINEKEN NV                         | EUR                   | 2 678 652   | 2 843 186           | 0.23               |
| 6 658                                                                                                                                                    | HELLA GMBH & CO KGAA                | EUR                   | 359 728     | 341 223             | 0.03               |
| 990                                                                                                                                                      | HELVETIA HOLDING AG - REG           | CHF                   | 462 002     | 488 771             | 0.04               |
| 26 920                                                                                                                                                   | HENKEL AG & CO KGAA - PFD           | EUR                   | 2 959 844   | 2 837 368           | 0.23               |
| 131 337                                                                                                                                                  | HENNES & MAURITZ AB - B             | SEK                   | 2 609 558   | 1 862 770           | 0.15               |
| 4 398                                                                                                                                                    | HERMES INTERNATIONAL                | EUR                   | 1 906 886   | 2 356 448           | 0.19               |
| 40 016                                                                                                                                                   | HEXAGON AB - B                      | SEK                   | 1 659 874   | 1 924 420           | 0.15               |

**Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR)**  
**(Previously named Lyxor Index Fund - Lyxor Stoxx Europe 600 (DR))**  
Schedule of Investments (continued)

| Nominal<br>value/<br>Quantity                                                                                                                            | Description                                  | Quotation<br>Currency | Cost<br>EUR | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                              |                       |             |                     |                    |
| <b>Shares (continued)</b>                                                                                                                                |                                              |                       |             |                     |                    |
| 38 240                                                                                                                                                   | HEXPOL AB                                    | SEK                   | 315 179     | 329 429             | 0.03               |
| 44 496                                                                                                                                                   | HISCOX LTD                                   | GBP                   | 670 637     | 755 296             | 0.06               |
| 2 748                                                                                                                                                    | HOCHTIEF AG                                  | EUR                   | 394 675     | 416 597             | 0.03               |
| 43 772                                                                                                                                                   | HOMESERVE PLC                                | GBP                   | 372 588     | 369 258             | 0.03               |
| 94 919                                                                                                                                                   | HOWDEN JOINERY GROUP PLC                     | GBP                   | 482 622     | 515 822             | 0.04               |
| 3 070 481                                                                                                                                                | HSBC HOLDINGS PLC                            | GBP                   | 25 215 540  | 25 391 323          | 2.02               |
| 9 560                                                                                                                                                    | HUGO BOSS AG                                 | EUR                   | 691 163     | 743 768             | 0.06               |
| 14 469                                                                                                                                                   | HUHTAMAKI OYJ                                | EUR                   | 496 082     | 489 631             | 0.04               |
| 62 134                                                                                                                                                   | HUSQVARNA AB - B                             | SEK                   | 500 981     | 496 684             | 0.04               |
| 890 038                                                                                                                                                  | IBERDROLA SA                                 | EUR                   | 5 590 857   | 5 710 484           | 0.46               |
| 11 605                                                                                                                                                   | ICA GRUPPEN AB                               | SEK                   | 359 615     | 299 374             | 0.02               |
| 4 759                                                                                                                                                    | ICADE                                        | EUR                   | 365 890     | 391 904             | 0.03               |
| 55 587                                                                                                                                                   | IG GROUP HOLDINGS PLC                        | GBP                   | 445 087     | 525 960             | 0.04               |
| 4 221                                                                                                                                                    | ILIAD SA                                     | EUR                   | 846 608     | 700 475             | 0.06               |
| 7 947                                                                                                                                                    | IMCD NV                                      | EUR                   | 399 381     | 405 694             | 0.03               |
| 4 924                                                                                                                                                    | IMERYS SA                                    | EUR                   | 372 461     | 372 254             | 0.03               |
| 43 258                                                                                                                                                   | IMI PLC                                      | GBP                   | 592 942     | 538 506             | 0.04               |
| 144 102                                                                                                                                                  | IMPERIAL BRANDS PLC                          | GBP                   | 4 864 140   | 4 278 541           | 0.34               |
| 62 708                                                                                                                                                   | INCHCAPE PLC                                 | GBP                   | 541 255     | 519 350             | 0.04               |
| 109 040                                                                                                                                                  | INDIVIOR PLC                                 | GBP                   | 459 362     | 563 224             | 0.04               |
| 167 930                                                                                                                                                  | INDUSTRIA DE DISEÑO TEXTIL SA                | EUR                   | 4 829 381   | 4 329 235           | 0.35               |
| 26 202                                                                                                                                                   | INDUSTRIVARDEN AB - A                        | SEK                   | 555 617     | 478 486             | 0.04               |
| 171 698                                                                                                                                                  | INFINEON TECHNOLOGIES AG - REG               | EUR                   | 3 539 136   | 3 653 733           | 0.29               |
| 124 506                                                                                                                                                  | INFORMA PLC                                  | GBP                   | 968 469     | 1 048 905           | 0.08               |
| 587 135                                                                                                                                                  | ING GROEP NV                                 | EUR                   | 8 597 701   | 8 205 799           | 0.65               |
| 8 914                                                                                                                                                    | INGENICO GROUP SA                            | EUR                   | 739 749     | 645 374             | 0.05               |
| 69 151                                                                                                                                                   | INMARSAT PLC                                 | GBP                   | 449 234     | 296 485             | 0.02               |
| 41 978                                                                                                                                                   | INMOBILIARIA COLONIAL SOCIMI SA              | EUR                   | 384 941     | 404 668             | 0.03               |
| 19 483                                                                                                                                                   | INNOGY SE                                    | EUR                   | 709 271     | 711 714             | 0.06               |
| 29 857                                                                                                                                                   | INTERCONTINENTAL HOTELS GROUP PLC            | GBP                   | 1 379 480   | 1 561 945           | 0.12               |
| 44 428                                                                                                                                                   | INTERMEDIATE CAPITAL GROUP PLC               | GBP                   | 471 083     | 550 032             | 0.04               |
| 155 479                                                                                                                                                  | INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA | GBP                   | 1 034 991   | 1 116 996           | 0.09               |
| 24 386                                                                                                                                                   | INTERTEK GROUP PLC                           | GBP                   | 1 324 291   | 1 362 469           | 0.11               |
| 2 198 681                                                                                                                                                | INTESA SANPAOLO SPA                          | EUR                   | 6 246 318   | 6 941 236           | 0.55               |
| 11 072                                                                                                                                                   | INTRUM JUSTITIA AB                           | SEK                   | 306 064     | 244 431             | 0.02               |
| 119 919                                                                                                                                                  | INTU PROPERTIES PLC                          | GBP                   | 310 313     | 266 988             | 0.02               |
| 95 179                                                                                                                                                   | INVESTEC PLC                                 | GBP                   | 591 740     | 626 497             | 0.05               |
| 68 327                                                                                                                                                   | INVESTOR AB - B                              | SEK                   | 2 588 865   | 2 478 032           | 0.20               |
| 5 510                                                                                                                                                    | IPSEN SA                                     | EUR                   | 575 051     | 741 095             | 0.06               |
| 25 173                                                                                                                                                   | ISS A/S                                      | DKK                   | 801 820     | 729 794             | 0.06               |
| 73 918                                                                                                                                                   | ITALGAS SPA                                  | EUR                   | 351 701     | 396 644             | 0.03               |
| 608 232                                                                                                                                                  | ITV PLC                                      | GBP                   | 1 095 596   | 1 051 509           | 0.08               |
| 104 178                                                                                                                                                  | IWG PLC                                      | GBP                   | 295 701     | 294 292             | 0.02               |
| 258 106                                                                                                                                                  | J SAINSBURY PLC                              | GBP                   | 718 834     | 909 197             | 0.07               |

**Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR)**  
**(Previously named Lyxor Index Fund - Lyxor Stoxx Europe 600 (DR))**  
Schedule of Investments (continued)

| Nominal<br>value/<br>Quantity                                                                                                                            | Description                           | Quotation<br>Currency | Cost<br>EUR | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                       |                       |             |                     |                    |
| <b>Shares (continued)</b>                                                                                                                                |                                       |                       |             |                     |                    |
| 11 559                                                                                                                                                   | JCDECAUX SA                           | EUR                   | 364 997     | 342 378             | 0.03               |
| 36 950                                                                                                                                                   | JERONIMO MARTINS SGPS SA              | EUR                   | 587 832     | 537 253             | 0.04               |
| 102 399                                                                                                                                                  | JOHN WOOD GROUP PLC                   | GBP                   | 787 494     | 663 749             | 0.05               |
| 29 243                                                                                                                                                   | JOHNSON MATTHEY PLC                   | GBP                   | 1 027 973   | 1 098 113           | 0.09               |
| 33 817                                                                                                                                                   | JULIUS BAER GROUP LTD                 | CHF                   | 1 586 478   | 1 674 946           | 0.13               |
| 70 593                                                                                                                                                   | JUPITER FUND MANAGEMENT PLC           | GBP                   | 429 491     | 366 565             | 0.03               |
| 86 878                                                                                                                                                   | JUST EAT PLC                          | GBP                   | 719 501     | 766 373             | 0.06               |
| 10 744                                                                                                                                                   | JYSKE BANK A/S - REG                  | DKK                   | 506 970     | 534 853             | 0.04               |
| 39 600                                                                                                                                                   | KBC GROUP NV                          | EUR                   | 2 706 185   | 2 867 040           | 0.23               |
| 11 280                                                                                                                                                   | KERING SA                             | EUR                   | 3 911 997   | 5 409 888           | 0.43               |
| 22 987                                                                                                                                                   | KERRY GROUP PLC                       | EUR                   | 1 842 612   | 1 942 402           | 0.15               |
| 10 317                                                                                                                                                   | KESKO OYJ - B                         | EUR                   | 451 162     | 502 438             | 0.04               |
| 34 521                                                                                                                                                   | KINDRED GROUP PLC                     | SEK                   | 373 226     | 370 758             | 0.03               |
| 326 487                                                                                                                                                  | KINGFISHER PLC                        | GBP                   | 1 167 745   | 1 130 720           | 0.09               |
| 22 962                                                                                                                                                   | KINGSPAN GROUP PLC                    | EUR                   | 760 847     | 861 075             | 0.07               |
| 35 149                                                                                                                                                   | KINNEVIK AB                           | SEK                   | 946 077     | 1 055 144           | 0.08               |
| 10 124                                                                                                                                                   | KION GROUP AG                         | EUR                   | 702 847     | 701 593             | 0.06               |
| 31 435                                                                                                                                                   | KLEPIERRE SA                          | EUR                   | 1 073 587   | 1 066 275           | 0.09               |
| 11 386                                                                                                                                                   | KOMERCNI BANKAAS                      | CZK                   | 416 499     | 407 829             | 0.03               |
| 61 211                                                                                                                                                   | KONE OYJ - B                          | EUR                   | 2 628 735   | 2 525 566           | 0.20               |
| 10 129                                                                                                                                                   | KONECRANES OYJ                        | EUR                   | 380 498     | 344 183             | 0.03               |
| 178 914                                                                                                                                                  | KONINKLIJKE AHOLD DELHAIZE NV         | EUR                   | 3 023 652   | 3 579 175           | 0.29               |
| 27 413                                                                                                                                                   | KONINKLIJKE DSM NV                    | EUR                   | 1 977 378   | 2 352 584           | 0.19               |
| 477 361                                                                                                                                                  | KONINKLIJKE KPN NV                    | EUR                   | 1 335 803   | 1 230 159           | 0.10               |
| 142 170                                                                                                                                                  | KONINKLIJKE PHILIPS NV                | EUR                   | 4 526 294   | 5 005 806           | 0.40               |
| 10 015                                                                                                                                                   | KONINKLIJKE VOPAK NV                  | EUR                   | 369 395     | 409 614             | 0.03               |
| 28 920                                                                                                                                                   | K+S AG                                | EUR                   | 656 419     | 705 937             | 0.06               |
| 8 468                                                                                                                                                    | KUEHNE + NAGEL INTERNATIONAL AG - REG | CHF                   | 1 195 914   | 1 097 396           | 0.09               |
| 72 170                                                                                                                                                   | LAFARGEHOLCIM LTD - REG               | CHF                   | 3 473 564   | 3 340 438           | 0.27               |
| 15 768                                                                                                                                                   | LAGARDERE SCA                         | EUR                   | 423 688     | 373 386             | 0.03               |
| 106 209                                                                                                                                                  | LAND SECURITIES GROUP PLC             | GBP                   | 1 143 291   | 1 196 728           | 0.10               |
| 12 443                                                                                                                                                   | LANXESS                               | EUR                   | 806 740     | 765 991             | 0.06               |
| 9 548                                                                                                                                                    | LEG IMMOBILIEN AG                     | EUR                   | 800 915     | 912 216             | 0.07               |
| 900 328                                                                                                                                                  | LEGAL & GENERAL GROUP PLC             | GBP                   | 2 568 891   | 2 771 187           | 0.22               |
| 40 196                                                                                                                                                   | LEGRAND SA                            | EUR                   | 2 385 597   | 2 592 642           | 0.21               |
| 60 975                                                                                                                                                   | LEONARDO SPA                          | EUR                   | 699 106     | 585 970             | 0.05               |
| 25 819                                                                                                                                                   | LINDE AG                              | EUR                   | 4 932 806   | 4 751 987           | 0.38               |
| 10 889 668                                                                                                                                               | LLOYDS BANKING GROUP PLC              | GBP                   | 8 273 116   | 8 026 971           | 0.64               |
| 24 676                                                                                                                                                   | LOGITECH INTERNATIONAL SA - REG       | CHF                   | 716 932     | 760 880             | 0.06               |
| 47 504                                                                                                                                                   | LONDON STOCK EXCHANGE GROUP PLC       | GBP                   | 1 967 384   | 2 328 627           | 0.19               |
| 11 252                                                                                                                                                   | LONZA GROUP AG - REG                  | CHF                   | 2 271 373   | 2 297 344           | 0.18               |
| 10 778                                                                                                                                                   | LOOMIS AB - B                         | SEK                   | 345 640     | 326 710             | 0.03               |
| 36 944                                                                                                                                                   | L'OREAL SA                            | EUR                   | 6 491 289   | 7 346 314           | 0.59               |
| 5 535                                                                                                                                                    | LUNDBERGFÖRETAGEN AB - B - B          | SEK                   | 350 097     | 311 772             | 0.02               |

**Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR)**  
**(Previously named Lyxor Index Fund - Lyxor Stoxx Europe 600 (DR))**

Schedule of Investments (continued)

| Nominal<br>value/<br>Quantity                                                                                                                            | Description                                                        | Quotation<br>Currency | Cost<br>EUR | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                                                    |                       |             |                     |                    |
| <b>Shares (continued)</b>                                                                                                                                |                                                                    |                       |             |                     |                    |
| 27 721                                                                                                                                                   | LUNDIN PETROLEUM AB                                                | SEK                   | 541 381     | 635 602             | 0.05               |
| 27 520                                                                                                                                                   | LUXOTTICA GROUP SPA                                                | EUR                   | 1 308 766   | 1 424 435           | 0.11               |
| 40 799                                                                                                                                                   | LVMH MOET HENNESSY LOUIS VUITTON SE                                | EUR                   | 9 327 752   | 11 803 151          | 0.94               |
| 247 035                                                                                                                                                  | MAN GROUP PLC                                                      | GBP                   | 503 203     | 510 291             | 0.04               |
| 5 170                                                                                                                                                    | MAN SE                                                             | EUR                   | 484 330     | 493 735             | 0.04               |
| 150 250                                                                                                                                                  | MAPFRE SA                                                          | EUR                   | 420 251     | 433 321             | 0.03               |
| 63 006                                                                                                                                                   | MARINE HARVEST ASA                                                 | NOK                   | 971 769     | 1 136 894           | 0.09               |
| 245 496                                                                                                                                                  | MARKS & SPENCER GROUP PLC                                          | GBP                   | 895 205     | 805 166             | 0.06               |
| 52 629                                                                                                                                                   | MEDICLINIC INTERNATIONAL PLC                                       | GBP                   | 394 958     | 402 577             | 0.03               |
| 95 138                                                                                                                                                   | MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA                        | EUR                   | 881 324     | 957 564             | 0.08               |
| 117 317                                                                                                                                                  | MEGGITT PLC                                                        | GBP                   | 638 661     | 631 789             | 0.05               |
| 666 293                                                                                                                                                  | MELROSE INDUSTRIES PLC                                             | GBP                   | 1 337 562   | 1 731 815           | 0.14               |
| 19 528                                                                                                                                                   | MERCK KGAA                                                         | EUR                   | 1 686 337   | 1 586 064           | 0.13               |
| 108 270                                                                                                                                                  | MERLIN ENTERTAINMENTS PLC                                          | GBP                   | 484 251     | 453 964             | 0.04               |
| 55 174                                                                                                                                                   | MERLIN PROPERTIES SOCIMI SA                                        | EUR                   | 623 065     | 706 227             | 0.06               |
| 25 438                                                                                                                                                   | METRO AG                                                           | EUR                   | 445 552     | 305 638             | 0.02               |
| 11 434                                                                                                                                                   | METRO BANK PLC                                                     | GBP                   | 455 706     | 430 404             | 0.03               |
| 16 193                                                                                                                                                   | METSO OYJ                                                          | EUR                   | 459 023     | 479 151             | 0.04               |
| 65 877                                                                                                                                                   | MICRO FOCUS INTERNATIONAL PLC                                      | GBP                   | 1 673 511   | 940 993             | 0.08               |
| 26 324                                                                                                                                                   | MONCLER SPA                                                        | EUR                   | 638 630     | 985 571             | 0.08               |
| 55 489                                                                                                                                                   | MONDI PLC                                                          | GBP                   | 1 161 218   | 1 281 586           | 0.10               |
| 81 017                                                                                                                                                   | MONEYSUPERMARKET.COM GROUP PLC                                     | GBP                   | 299 578     | 276 799             | 0.02               |
| 7 857                                                                                                                                                    | MTU AERO ENGINES AG                                                | EUR                   | 1 037 205   | 1 123 551           | 0.09               |
| 23 424                                                                                                                                                   | MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN<br>MUENCHEN - REG | EUR                   | 4 243 156   | 4 449 389           | 0.36               |
| 510 411                                                                                                                                                  | NATIONAL GRID PLC                                                  | GBP                   | 5 030 427   | 4 903 949           | 0.39               |
| 137 522                                                                                                                                                  | NATIXIS SA                                                         | EUR                   | 889 283     | 936 800             | 0.07               |
| 19 472                                                                                                                                                   | NESTE OYJ                                                          | EUR                   | 868 005     | 1 361 093           | 0.11               |
| 470 241                                                                                                                                                  | NESTLE SA                                                          | CHF                   | 32 080 517  | 30 265 583          | 2.41               |
| 47 267                                                                                                                                                   | NEX GROUP PLC                                                      | GBP                   | 354 749     | 532 373             | 0.04               |
| 21 679                                                                                                                                                   | NEXT PLC                                                           | GBP                   | 1 105 435   | 1 298 961           | 0.10               |
| 50 762                                                                                                                                                   | NIBE INDUSTRIER AB - B                                             | SEK                   | 397 636     | 430 575             | 0.03               |
| 12 741                                                                                                                                                   | NMC HEALTH PLC                                                     | GBP                   | 425 132     | 518 239             | 0.04               |
| 51 487                                                                                                                                                   | NN GROUP NV                                                        | EUR                   | 1 778 425   | 2 043 519           | 0.16               |
| 850 910                                                                                                                                                  | NOKIA OYJ                                                          | EUR                   | 4 057 743   | 4 235 830           | 0.34               |
| 20 742                                                                                                                                                   | NOKIAN RENKAAT OYJ                                                 | EUR                   | 747 767     | 689 672             | 0.06               |
| 478 429                                                                                                                                                  | NORDEA BANK AB                                                     | SEK                   | 4 838 737   | 4 048 184           | 0.32               |
| 205 517                                                                                                                                                  | NORSK HYDRO ASA                                                    | NOK                   | 1 196 120   | 1 062 938           | 0.08               |
| 371 953                                                                                                                                                  | NOVARTIS AG - REG                                                  | CHF                   | 25 529 480  | 23 852 509          | 1.89               |
| 271 601                                                                                                                                                  | NOVO NORDISK A/S                                                   | DKK                   | 10 809 341  | 10 637 224          | 0.85               |
| 34 103                                                                                                                                                   | NOVOZYMES A/S - B                                                  | DKK                   | 1 442 313   | 1 334 267           | 0.11               |
| 29 247                                                                                                                                                   | OC OERLIKON CORP AG - REG                                          | CHF                   | 365 329     | 394 427             | 0.03               |
| 83 950                                                                                                                                                   | OCADO GROUP PLC                                                    | GBP                   | 340 624     | 515 261             | 0.04               |
| 664 382                                                                                                                                                  | OLD MUTUAL PLC                                                     | GBP                   | 1 549 974   | 1 905 592           | 0.15               |

**Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR)**  
**(Previously named Lyxor Index Fund - Lyxor Stoxx Europe 600 (DR))**  
Schedule of Investments (continued)

| Nominal<br>value/<br>Quantity                                                                                                                            | Description                        | Quotation<br>Currency | Cost<br>EUR | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                    |                       |             |                     |                    |
| <b>Shares (continued)</b>                                                                                                                                |                                    |                       |             |                     |                    |
| 21 560                                                                                                                                                   | OMV AG                             | EUR                   | 1 031 564   | 1 110 340           | 0.09               |
| 309 687                                                                                                                                                  | ORANGE SA                          | EUR                   | 4 387 112   | 4 680 919           | 0.37               |
| 507                                                                                                                                                      | ORASCOM CONSTRUCTION LTD           | USD                   | 6 407       | 3 735               | 0.00               |
| 15 735                                                                                                                                                   | ORION OYJ - B                      | EUR                   | 520 621     | 396 207             | 0.03               |
| 124 629                                                                                                                                                  | ORKLA ASA                          | NOK                   | 1 053 458   | 957 219             | 0.08               |
| 7 214                                                                                                                                                    | ORPEA                              | EUR                   | 694 956     | 767 209             | 0.06               |
| 25 401                                                                                                                                                   | ORSTED A/S                         | DKK                   | 1 161 133   | 1 387 917           | 0.11               |
| 14 580                                                                                                                                                   | OSRAM LICHT AG                     | EUR                   | 955 756     | 696 487             | 0.06               |
| 48 550                                                                                                                                                   | OUTOKUMPU OYJ                      | EUR                   | 372 014     | 261 199             | 0.02               |
| 13 079                                                                                                                                                   | PADDY POWER BETFAIR PLC            | EUR                   | 1 193 360   | 1 071 824           | 0.09               |
| 17 000                                                                                                                                                   | PANDORA A/S                        | DKK                   | 1 389 425   | 1 568 448           | 0.13               |
| 5 728                                                                                                                                                    | PARGESA HOLDING SA - BR            | CHF                   | 399 446     | 446 104             | 0.04               |
| 3 321                                                                                                                                                    | PARTNERS GROUP HOLDING AG          | CHF                   | 1 801 014   | 2 017 229           | 0.16               |
| 118 153                                                                                                                                                  | PEARSON PLC                        | GBP                   | 940 174     | 1 123 073           | 0.09               |
| 63 420                                                                                                                                                   | PENNON GROUP PLC                   | GBP                   | 555 128     | 500 448             | 0.04               |
| 31 406                                                                                                                                                   | PERNOD RICARD SA                   | EUR                   | 3 806 954   | 4 319 895           | 0.34               |
| 46 674                                                                                                                                                   | PERSIMMON PLC                      | GBP                   | 1 301 154   | 1 444 595           | 0.12               |
| 84 833                                                                                                                                                   | PEUGEOT SA                         | EUR                   | 1 531 744   | 1 732 290           | 0.14               |
| 15 339                                                                                                                                                   | PHILIPS LIGHTING NV                | EUR                   | 490 173     | 387 156             | 0.03               |
| 59 417                                                                                                                                                   | PHOENIX GROUP HOLDINGS             | GBP                   | 509 425     | 533 073             | 0.04               |
| 55 740                                                                                                                                                   | PIRELLI & C SPA                    | EUR                   | 402 162     | 401 551             | 0.03               |
| 44 901                                                                                                                                                   | PLAYTECH PLC                       | GBP                   | 437 394     | 414 920             | 0.03               |
| 46 130                                                                                                                                                   | POLYMETAL INTERNATIONAL PLC        | GBP                   | 446 270     | 383 575             | 0.03               |
| 23 137                                                                                                                                                   | PORSCHE AUTOMOBIL HOLDING SE - PFD | EUR                   | 1 393 507   | 1 638 100           | 0.13               |
| 70 533                                                                                                                                                   | POSTE ITALIANE SPA                 | EUR                   | 448 587     | 571 741             | 0.05               |
| 35 206                                                                                                                                                   | PROSIEBENSAT.1 MEDIA SE            | EUR                   | 1 027 087   | 1 059 701           | 0.08               |
| 23 745                                                                                                                                                   | PROXIMUS SADP                      | EUR                   | 665 372     | 603 835             | 0.05               |
| 390 927                                                                                                                                                  | PRUDENTIAL PLC                     | GBP                   | 7 716 794   | 8 353 770           | 0.67               |
| 32 746                                                                                                                                                   | PRYSMIAN SPA                       | EUR                   | 861 447     | 798 347             | 0.06               |
| 6 084                                                                                                                                                    | PSP SWISS PROPERTY AG - REG        | CHF                   | 465 447     | 472 304             | 0.04               |
| 32 278                                                                                                                                                   | PUBLICIS GROUPE SA                 | EUR                   | 1 842 447   | 2 001 236           | 0.16               |
| 34 878                                                                                                                                                   | QIAGEN NV                          | EUR                   | 906 163     | 951 821             | 0.08               |
| 20 477                                                                                                                                                   | RAIFFEISEN BANK INTERNATIONAL AG   | EUR                   | 588 461     | 573 356             | 0.05               |
| 14 224                                                                                                                                                   | RANDGOLD RESOURCES LTD             | GBP                   | 1 089 929   | 951 510             | 0.08               |
| 17 944                                                                                                                                                   | RANDSTAD NV                        | EUR                   | 920 895     | 957 851             | 0.08               |
| 104 623                                                                                                                                                  | RECKITT BENCKISER GROUP PLC        | GBP                   | 7 659 198   | 6 800 734           | 0.54               |
| 15 398                                                                                                                                                   | RECORDATI SPA                      | EUR                   | 529 714     | 456 551             | 0.04               |
| 65 405                                                                                                                                                   | RED ELECTRICA CORP SA              | EUR                   | 1 134 097   | 1 130 198           | 0.09               |
| 153 638                                                                                                                                                  | RELX NV                            | EUR                   | 2 666 317   | 2 706 333           | 0.22               |
| 160 118                                                                                                                                                  | RELX PLC                           | GBP                   | 2 823 007   | 2 837 476           | 0.23               |
| 3 379                                                                                                                                                    | REMY COINTREAU SA                  | EUR                   | 384 569     | 385 544             | 0.03               |
| 31 274                                                                                                                                                   | RENAULT SA                         | EUR                   | 2 548 457   | 2 809 656           | 0.22               |
| 277 617                                                                                                                                                  | RENTOKIL INITIAL PLC               | GBP                   | 900 398     | 971 596             | 0.08               |
| 192 753                                                                                                                                                  | REPSOL SA                          | EUR                   | 2 846 031   | 3 055 135           | 0.24               |

**Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR)**  
**(Previously named Lyxor Index Fund - Lyxor Stoxx Europe 600 (DR))**  
Schedule of Investments (continued)

| Nominal<br>value/<br>Quantity                                                                                                                            | Description                        | Quotation<br>Currency | Cost<br>EUR | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                    |                       |             |                     |                    |
| <b>Shares (continued)</b>                                                                                                                                |                                    |                       |             |                     |                    |
| 45 835                                                                                                                                                   | REXEL SA                           | EUR                   | 666 255     | 588 980             | 0.05               |
| 6 582                                                                                                                                                    | RHEINMETALL AG                     | EUR                   | 622 413     | 715 134             | 0.06               |
| 14 023                                                                                                                                                   | RIGHTMOVE PLC                      | GBP                   | 632 828     | 729 765             | 0.06               |
| 175 899                                                                                                                                                  | RIO TINTO PLC                      | GBP                   | 7 281 142   | 7 912 648           | 0.63               |
| 106 156                                                                                                                                                  | ROCHE HOLDING AG                   | CHF                   | 21 110 621  | 19 601 648          | 1.56               |
| 1 883 133                                                                                                                                                | ROLLS-ROYCE HOLDINGS PLC           | GBP                   | -           | 2 147               | 0.00               |
| 279 564                                                                                                                                                  | ROLLS-ROYCE HOLDINGS PLC           | GBP                   | 2 757 717   | 2 677 083           | 0.21               |
| 131 524                                                                                                                                                  | ROTORK PLC                         | GBP                   | 385 472     | 493 290             | 0.04               |
| 533 546                                                                                                                                                  | ROYAL BANK OF SCOTLAND GROUP PLC   | GBP                   | 1 667 519   | 1 643 458           | 0.13               |
| 694 618                                                                                                                                                  | ROYAL DUTCH SHELL PLC - A          | EUR                   | 17 888 418  | 20 150 867          | 1.60               |
| 151 098                                                                                                                                                  | ROYAL MAIL PLC                     | GBP                   | 761 930     | 1 001 119           | 0.08               |
| 61 473                                                                                                                                                   | RPC GROUP PLC                      | GBP                   | 607 644     | 554 182             | 0.04               |
| 154 552                                                                                                                                                  | RSA INSURANCE GROUP PLC            | GBP                   | 1 071 530   | 1 158 259           | 0.09               |
| 5 815                                                                                                                                                    | RTL GROUP SA                       | EUR                   | 394 341     | 396 874             | 0.03               |
| 12 775                                                                                                                                                   | RUBIS SCA                          | EUR                   | 688 127     | 823 988             | 0.07               |
| 77 607                                                                                                                                                   | RWE AG                             | EUR                   | 1 634 587   | 1 542 439           | 0.12               |
| 89 155                                                                                                                                                   | RYANAIR HOLDINGS PLC               | EUR                   | 1 453 048   | 1 382 794           | 0.11               |
| 10 018                                                                                                                                                   | SAAB AB                            | SEK                   | 393 451     | 340 943             | 0.03               |
| 54 191                                                                                                                                                   | SAFRAN SA                          | EUR                   | 4 462 758   | 5 281 455           | 0.42               |
| 169 347                                                                                                                                                  | SAGE GROUP PLC                     | GBP                   | 1 317 754   | 1 226 279           | 0.10               |
| 86 933                                                                                                                                                   | SAIPEM SPA                         | EUR                   | 308 117     | 275 925             | 0.02               |
| 73 658                                                                                                                                                   | SAMPO OYJ - A                      | EUR                   | 3 233 981   | 3 296 196           | 0.26               |
| 165 871                                                                                                                                                  | SANDVIK AB                         | SEK                   | 2 367 142   | 2 355 397           | 0.19               |
| 172 859                                                                                                                                                  | SANOFI                             | EUR                   | 12 814 618  | 11 372 394          | 0.91               |
| 163 535                                                                                                                                                  | SAP SE                             | EUR                   | 14 334 533  | 15 113 904          | 1.21               |
| 5 164                                                                                                                                                    | SARTORIUS AG                       | EUR                   | 437 754     | 659 959             | 0.05               |
| 26 412                                                                                                                                                   | SBM OFFSHORE NV                    | EUR                   | 358 297     | 367 919             | 0.03               |
| 25 082                                                                                                                                                   | SCHAEFFLER AG                      | EUR                   | 342 395     | 322 680             | 0.03               |
| 12 060                                                                                                                                                   | SCHIBSTED ASA                      | NOK                   | 282 877     | 292 311             | 0.02               |
| 6 152                                                                                                                                                    | SCHINDLER HOLDING AG               | CHF                   | 1 107 999   | 1 057 524           | 0.08               |
| 84 474                                                                                                                                                   | SCHNEIDER ELECTRIC SE              | EUR                   | 5 821 901   | 6 359 203           | 0.51               |
| 17 086                                                                                                                                                   | SCHRODERS PLC                      | GBP                   | 633 106     | 642 965             | 0.05               |
| 26 565                                                                                                                                                   | SCOR SE                            | EUR                   | 911 054     | 893 912             | 0.07               |
| 14 675                                                                                                                                                   | SCOUT24 AG                         | EUR                   | 512 614     | 630 145             | 0.05               |
| 3 709                                                                                                                                                    | SEB SA                             | EUR                   | 551 116     | 589 360             | 0.05               |
| 48 109                                                                                                                                                   | SECURITAS AB - B                   | SEK                   | 661 585     | 646 721             | 0.05               |
| 151 540                                                                                                                                                  | SEGRO PLC                          | GBP                   | 911 425     | 1 116 338           | 0.09               |
| 57 940                                                                                                                                                   | SES SA                             | EUR                   | 886 544     | 741 632             | 0.06               |
| 36 297                                                                                                                                                   | SEVERN TRENT PLC                   | GBP                   | 838 494     | 802 738             | 0.06               |
| 807                                                                                                                                                      | SGS SA - REG                       | CHF                   | 1 598 068   | 1 630 801           | 0.13               |
| 28 940                                                                                                                                                   | SHAFTESBURY PLC                    | GBP                   | 319 279     | 333 542             | 0.03               |
| 138 617                                                                                                                                                  | SHIRE PLC                          | GBP                   | 5 608 983   | 6 109 135           | 0.49               |
| 128 433                                                                                                                                                  | SIEMENS AG - REG                   | EUR                   | 14 363 931  | 13 567 661          | 1.08               |
| 33 891                                                                                                                                                   | SIEMENS GAMESA RENEWABLE ENERGY SA | EUR                   | 397 961     | 483 455             | 0.04               |

**Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR)**  
**(Previously named Lyxor Index Fund - Lyxor Stoxx Europe 600 (DR))**  
Schedule of Investments (continued)

| Nominal<br>value/<br>Quantity                                                                                                                            | Description                          | Quotation<br>Currency | Cost<br>EUR | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                      |                       |             |                     |                    |
| <b>Shares (continued)</b>                                                                                                                                |                                      |                       |             |                     |                    |
| 325                                                                                                                                                      | SIKA AG - BR                         | CHF                   | 1 935 083   | 1 964 592           | 0.16               |
| 3 135                                                                                                                                                    | SILTRONIC AG                         | EUR                   | 378 850     | 419 150             | 0.03               |
| 6 148                                                                                                                                                    | SIMCORP A/S                          | DKK                   | 307 782     | 370 668             | 0.03               |
| 240 496                                                                                                                                                  | SKANDINAVISKA ENSKILDA BANKEN AB - A | SEK                   | 2 416 441   | 1 878 297           | 0.15               |
| 55 632                                                                                                                                                   | SKANSKA AB - B                       | SEK                   | 996 333     | 902 162             | 0.07               |
| 56 434                                                                                                                                                   | SKF AB - B                           | SEK                   | 1 003 528   | 951 229             | 0.08               |
| 158 078                                                                                                                                                  | SKY PLC                              | GBP                   | 1 760 125   | 2 483 259           | 0.20               |
| 134 609                                                                                                                                                  | SMITH & NEPHEW PLC                   | GBP                   | 1 945 071   | 2 142 204           | 0.17               |
| 59 797                                                                                                                                                   | SMITHS GROUP PLC                     | GBP                   | 1 023 931   | 1 088 984           | 0.09               |
| 33 291                                                                                                                                                   | SMURFIT KAPPA GROUP PLC              | EUR                   | 886 004     | 1 177 170           | 0.09               |
| 339 315                                                                                                                                                  | SNAM SPA                             | EUR                   | 1 363 670   | 1 352 170           | 0.11               |
| 3 937                                                                                                                                                    | SOCIETE BIC SA                       | EUR                   | 361 210     | 332 480             | 0.03               |
| 122 075                                                                                                                                                  | SOCIETE GENERALE SA                  | EUR                   | 5 519 099   | 5 548 919           | 0.44               |
| 13 763                                                                                                                                                   | SODEXO SA                            | EUR                   | 1 367 132   | 1 129 942           | 0.09               |
| 7 773                                                                                                                                                    | SOFTWARE AG                          | EUR                   | 321 464     | 317 605             | 0.03               |
| 11 085                                                                                                                                                   | SOLVAY SA                            | EUR                   | 1 298 732   | 1 281 426           | 0.10               |
| 8 273                                                                                                                                                    | SONOVA HOLDING AG                    | CHF                   | 1 124 610   | 1 135 761           | 0.09               |
| 2 492                                                                                                                                                    | SOPRA GROUPE                         | EUR                   | 378 247     | 440 835             | 0.04               |
| 18 888                                                                                                                                                   | SPECTRIS PLC                         | GBP                   | 529 071     | 579 215             | 0.05               |
| 18 229                                                                                                                                                   | SPIE SA                              | EUR                   | 399 811     | 341 429             | 0.03               |
| 11 115                                                                                                                                                   | SPIRAX-SARCO ENGINEERING PLC         | GBP                   | 680 068     | 730 483             | 0.06               |
| 154 492                                                                                                                                                  | SSE PLC                              | GBP                   | 2 338 901   | 2 432 210           | 0.19               |
| 70 097                                                                                                                                                   | SSP GROUP PLC                        | GBP                   | 464 255     | 521 173             | 0.04               |
| 79 943                                                                                                                                                   | ST JAMES'S PLACE PLC                 | GBP                   | 1 017 115   | 1 035 741           | 0.08               |
| 419 980                                                                                                                                                  | STANDARD CHARTERED PLC               | GBP                   | 3 800 819   | 3 672 192           | 0.29               |
| 450 131                                                                                                                                                  | STANDARD LIFE ABERDEEN PLC           | GBP                   | 2 057 686   | 1 874 520           | 0.15               |
| 165 701                                                                                                                                                  | STATOIL ASA                          | NOK                   | 2 880 610   | 3 518 086           | 0.28               |
| 95 747                                                                                                                                                   | STMICROELECTRONICS NV                | EUR                   | 1 619 414   | 1 734 936           | 0.14               |
| 87 101                                                                                                                                                   | STORA ENSO OYJ - R                   | EUR                   | 1 088 700   | 1 431 505           | 0.11               |
| 70 686                                                                                                                                                   | STOREBRAND ASA                       | NOK                   | 484 198     | 501 718             | 0.04               |
| 1 689                                                                                                                                                    | STRAUMANN HOLDING AG - REG           | CHF                   | 911 090     | 956 730             | 0.08               |
| 38 929                                                                                                                                                   | SUBSEA 7 SA                          | NOK                   | 499 503     | 453 280             | 0.04               |
| 58 190                                                                                                                                                   | SUEZ                                 | EUR                   | 835 491     | 695 952             | 0.06               |
| 4 787                                                                                                                                                    | SUNRISE COMMUNICATIONS GROUP AG      | CHF                   | 331 043     | 312 583             | 0.02               |
| 95 669                                                                                                                                                   | SVENSKA CELLULOSA AB SCA - B         | SEK                   | 736 742     | 881 406             | 0.07               |
| 227 510                                                                                                                                                  | SVENSKA HANDELSBANKEN AB             | SEK                   | 2 668 432   | 2 110 712           | 0.17               |
| 4 660                                                                                                                                                    | SWATCH GROUP AG                      | CHF                   | 1 546 023   | 1 864 312           | 0.15               |
| 140 349                                                                                                                                                  | SWEDBANK AB - A                      | SEK                   | 2 903 534   | 2 537 064           | 0.20               |
| 27 272                                                                                                                                                   | SWEDISH MATCH AB                     | SEK                   | 846 139     | 1 017 222           | 0.08               |
| 24 732                                                                                                                                                   | SWEDISH ORPHAN BIOVITRUM AB          | SEK                   | 311 113     | 442 159             | 0.04               |
| 5 171                                                                                                                                                    | SWISS LIFE HOLDING AG - REG          | CHF                   | 1 395 474   | 1 506 704           | 0.12               |
| 10 800                                                                                                                                                   | SWISS PRIME SITE AG - REG            | CHF                   | 798 469     | 840 216             | 0.07               |
| 47 506                                                                                                                                                   | SWISS RE AG                          | CHF                   | 3 619 510   | 3 759 808           | 0.30               |
| 3 839                                                                                                                                                    | SWISSCOM AG - REG                    | CHF                   | 1 627 517   | 1 531 042           | 0.12               |

**Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR)**  
**(Previously named Lyxor Index Fund - Lyxor Stoxx Europe 600 (DR))**  
Schedule of Investments (continued)

| Nominal<br>value/<br>Quantity                                                                                                                            | Description                         | Quotation<br>Currency | Cost<br>EUR | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                     |                       |             |                     |                    |
| <b>Shares (continued)</b>                                                                                                                                |                                     |                       |             |                     |                    |
| 10 631                                                                                                                                                   | SYDBANK A/S                         | DKK                   | 348 580     | 326 469             | 0.03               |
| 18 436                                                                                                                                                   | SYMRISE AG                          | EUR                   | 1 200 277   | 1 237 056           | 0.10               |
| 70 753                                                                                                                                                   | TATE & LYLE PLC                     | GBP                   | 526 460     | 463 460             | 0.04               |
| 495 019                                                                                                                                                  | TAYLOR WIMPEY PLC                   | GBP                   | 1 052 159   | 1 082 078           | 0.09               |
| 122 692                                                                                                                                                  | TDC A/S                             | DKK                   | 665 489     | 827 328             | 0.07               |
| 70 596                                                                                                                                                   | TECHNIPFMC PLC                      | EUR                   | 1 743 904   | 1 922 329           | 0.15               |
| 1 747 222                                                                                                                                                | TELECOM ITALIA SPA/MILANO           | EUR                   | 1 340 475   | 1 429 577           | 0.11               |
| 418 624                                                                                                                                                  | TELEFONAKTIEBOLAGET LM ERICSSON - B | SEK                   | 2 306 646   | 2 663 151           | 0.21               |
| 95 823                                                                                                                                                   | TELEFONICA DEUTSCHLAND HOLDING AG   | EUR                   | 409 640     | 379 555             | 0.03               |
| 694 458                                                                                                                                                  | TELEFONICA SA                       | EUR                   | 6 223 354   | 5 856 364           | 0.47               |
| 7 756                                                                                                                                                    | TELENET GROUP HOLDING NV            | EUR                   | 429 523     | 376 631             | 0.03               |
| 104 427                                                                                                                                                  | TELENOR ASA                         | NOK                   | 1 823 127   | 1 918 289           | 0.15               |
| 8 271                                                                                                                                                    | TELEPERFORMANCE                     | EUR                   | 951 019     | 1 099 216           | 0.09               |
| 52 581                                                                                                                                                   | TELE2 AB                            | SEK                   | 536 179     | 567 461             | 0.05               |
| 407 269                                                                                                                                                  | TELIA CO AB                         | SEK                   | 1 616 077   | 1 664 817           | 0.13               |
| 9 101                                                                                                                                                    | TEMENOS GROUP AG - REG              | CHF                   | 842 861     | 953 434             | 0.08               |
| 70 548                                                                                                                                                   | TENARIS SA                          | EUR                   | 913 622     | 1 098 432           | 0.09               |
| 213 050                                                                                                                                                  | TERNA RETE ELETTRICA NAZIONALE SPA  | EUR                   | 1 029 335   | 1 060 350           | 0.08               |
| 1 393 110                                                                                                                                                | TESCO PLC                           | GBP                   | 3 201 847   | 3 746 405           | 0.30               |
| 15 464                                                                                                                                                   | TGS NOPEC GEOPHYSICAL CO ASA        | NOK                   | 306 082     | 406 132             | 0.03               |
| 15 918                                                                                                                                                   | THALES SA                           | EUR                   | 1 394 020   | 1 671 390           | 0.13               |
| 74 376                                                                                                                                                   | THYSSENKRUPP AG                     | EUR                   | 1 735 518   | 1 606 522           | 0.13               |
| 383 196                                                                                                                                                  | TOTAL SA                            | EUR                   | 17 609 668  | 20 052 646          | 1.60               |
| 83 728                                                                                                                                                   | TP ICAP PLC                         | GBP                   | 466 215     | 449 756             | 0.04               |
| 38 091                                                                                                                                                   | TRAVIS PERKINS PLC                  | GBP                   | 643 229     | 551 043             | 0.04               |
| 36 388                                                                                                                                                   | TRELLEBORG AB - B                   | SEK                   | 726 673     | 707 212             | 0.06               |
| 18 262                                                                                                                                                   | TRYG A/S                            | DKK                   | 350 418     | 359 085             | 0.03               |
| 68 349                                                                                                                                                   | TUI AG                              | GBP                   | 1 059 855   | 1 282 128           | 0.10               |
| 209 644                                                                                                                                                  | TULLOW OIL PLC                      | GBP                   | 547 425     | 544 185             | 0.04               |
| 9 580                                                                                                                                                    | UBISOFT ENTERTAINMENT SA            | EUR                   | 578 730     | 759 311             | 0.06               |
| 59 547                                                                                                                                                   | UBM PLC                             | GBP                   | 505 335     | 657 108             | 0.05               |
| 582 307                                                                                                                                                  | UBS GROUP AG                        | CHF                   | 8 423 619   | 8 164 616           | 0.65               |
| 19 103                                                                                                                                                   | UCB SA                              | EUR                   | 1 161 756   | 1 198 904           | 0.10               |
| 38 659                                                                                                                                                   | UDG HEALTHCARE PLC                  | GBP                   | 371 846     | 403 249             | 0.03               |
| 31 646                                                                                                                                                   | UMICORE SA                          | EUR                   | 1 175 049   | 1 463 944           | 0.12               |
| 15 088                                                                                                                                                   | UNIBAIL-RODAMCO SE                  | EUR                   | 3 086 750   | 3 001 003           | 0.24               |
| 319 348                                                                                                                                                  | UNICREDIT SPA                       | EUR                   | 5 566 089   | 5 739 961           | 0.46               |
| 236 136                                                                                                                                                  | UNILEVER NV                         | EUR                   | 10 880 376  | 11 204 653          | 0.89               |
| 186 124                                                                                                                                                  | UNILEVER PLC                        | GBP                   | 8 417 170   | 8 651 626           | 0.69               |
| 140 152                                                                                                                                                  | UNIONE DI BANCHE ITALIANE SPA       | EUR                   | 572 113     | 599 150             | 0.05               |
| 26 465                                                                                                                                                   | UNIPER SE                           | EUR                   | 603 510     | 679 357             | 0.05               |
| 18 889                                                                                                                                                   | UNITED INTERNET AG - REG            | EUR                   | 949 763     | 1 015 850           | 0.08               |
| 103 032                                                                                                                                                  | UNITED UTILITIES GROUP PLC          | GBP                   | 936 375     | 872 930             | 0.07               |
| 80 646                                                                                                                                                   | UPM-KYMMENE OYJ                     | EUR                   | 1 963 723   | 2 393 573           | 0.19               |

**Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR)**  
**(Previously named Lyxor Index Fund - Lyxor Stoxx Europe 600 (DR))**

Schedule of Investments (continued)

| Nominal<br>value/<br>Quantity                                                                                                                            | Description                  | Quotation<br>Currency | Cost<br>EUR          | Market value<br>EUR  | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-----------------------|----------------------|----------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                              |                       |                      |                      |                    |
| <b>Shares (continued)</b>                                                                                                                                |                              |                       |                      |                      |                    |
| 36 211                                                                                                                                                   | VALEO SA                     | EUR                   | 2 057 598            | 2 007 538            | 0.16               |
| 3 271                                                                                                                                                    | VAT GROUP AG                 | CHF                   | 406 677              | 403 115              | 0.03               |
| 85 123                                                                                                                                                   | VEOLIA ENVIRONNEMENT SA      | EUR                   | 1 692 701            | 1 673 093            | 0.13               |
| 30 770                                                                                                                                                   | VESTAS WIND SYSTEMS A/S      | DKK                   | 1 885 315            | 1 652 785            | 0.13               |
| 12 997                                                                                                                                                   | VICTREX PLC                  | GBP                   | 346 175              | 388 488              | 0.03               |
| 7 012                                                                                                                                                    | VIFOR PHARMA AG              | CHF                   | 726 223              | 921 899              | 0.07               |
| 83 973                                                                                                                                                   | VINCI SA                     | EUR                   | 6 607 042            | 6 978 156            | 0.56               |
| 5 914                                                                                                                                                    | VISCOFAN SA                  | EUR                   | 308 307              | 325 270              | 0.03               |
| 155 608                                                                                                                                                  | VIVENDI SA                   | EUR                   | 3 193 077            | 3 406 259            | 0.27               |
| 4 030 358                                                                                                                                                | VODAFONE GROUP PLC           | GBP                   | 9 637 790            | 9 722 113            | 0.78               |
| 16 854                                                                                                                                                   | VOESTALPINE AG               | EUR                   | 751 273              | 736 688              | 0.06               |
| 27 661                                                                                                                                                   | VOLKSWAGEN AG - PFD          | EUR                   | 4 141 949            | 4 753 266            | 0.38               |
| 234 003                                                                                                                                                  | VOLVO AB - B                 | SEK                   | 3 568 428            | 3 305 162            | 0.26               |
| 67 925                                                                                                                                                   | VONOVIA SE                   | EUR                   | 2 496 027            | 2 826 359            | 0.23               |
| 2 640                                                                                                                                                    | WACKER CHEMIE AG             | EUR                   | 434 278              | 394 680              | 0.03               |
| 68 666                                                                                                                                                   | WARTSILA OYJ ABP             | EUR                   | 1 245 026            | 1 211 955            | 0.10               |
| 33 950                                                                                                                                                   | WEIR GROUP PLC               | GBP                   | 747 775              | 826 689              | 0.07               |
| 4 182                                                                                                                                                    | WENDEL SA                    | EUR                   | 557 388              | 523 586              | 0.04               |
| 16 639                                                                                                                                                   | WH SMITH PLC                 | GBP                   | 368 527              | 370 072              | 0.03               |
| 27 717                                                                                                                                                   | WHITBREAD PLC                | GBP                   | 1 143 337            | 1 352 673            | 0.11               |
| 17 758                                                                                                                                                   | WIENERBERGER AG              | EUR                   | 344 328              | 371 142              | 0.03               |
| 16 434                                                                                                                                                   | WILLIAM DEMANT HOLDING A/S   | DKK                   | 386 297              | 532 025              | 0.04               |
| 134 069                                                                                                                                                  | WILLIAM HILL PLC             | GBP                   | 440 954              | 447 508              | 0.04               |
| 17 364                                                                                                                                                   | WIRECARD AG                  | EUR                   | 1 377 769            | 1 963 868            | 0.16               |
| 355 959                                                                                                                                                  | WM MORRISON SUPERMARKETS PLC | GBP                   | 922 431              | 986 476              | 0.08               |
| 43 866                                                                                                                                                   | WOLTERS KLUWER NV            | EUR                   | 1 704 654            | 1 966 513            | 0.16               |
| 201 340                                                                                                                                                  | WPP PLC                      | GBP                   | 3 006 699            | 2 863 334            | 0.23               |
| 26 334                                                                                                                                                   | YARA INTERNATIONAL ASA       | NOK                   | 965 438              | 922 329              | 0.07               |
| 21 848                                                                                                                                                   | ZALANDO SE                   | EUR                   | 912 755              | 934 002              | 0.07               |
| 22 868                                                                                                                                                   | ZURICH INSURANCE GROUP AG    | CHF                   | 5 666 710            | 6 072 386            | 0.48               |
| 7 134                                                                                                                                                    | 1&1 DRILLISCH AG             | EUR                   | 430 175              | 428 753              | 0.03               |
| 147 001                                                                                                                                                  | 3I GROUP PLC                 | GBP                   | 1 452 043            | 1 577 931            | 0.13               |
| <b>Total Shares</b>                                                                                                                                      |                              |                       | <b>1 220 089 197</b> | <b>1 252 794 367</b> | <b>99.97</b>       |
| <b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>       |                              |                       | <b>1 220 089 197</b> | <b>1 252 794 367</b> | <b>99.97</b>       |
| <b>Total Investments</b>                                                                                                                                 |                              |                       | <b>1 220 089 197</b> | <b>1 252 794 367</b> | <b>99.97</b>       |

**Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR)**  
**(Previously named Lyxor Index Fund - Lyxor Stoxx Europe 600 (DR))**

**Classification of Investments**

| <b>Economic classification</b>         | <b>%</b>     | <b>Geographical classification</b> | <b>%</b>     |
|----------------------------------------|--------------|------------------------------------|--------------|
| Banks                                  | 12.34        | United Kingdom                     | 24.96        |
| Pharmaceuticals & Biotechnology        | 9.17         | France                             | 16.33        |
| Oil & Gas Producers                    | 6.34         | Germany                            | 14.83        |
| Personal Goods                         | 4.83         | Switzerland                        | 12.08        |
| Chemicals                              | 4.80         | Netherlands                        | 6.74         |
| Food Producers                         | 4.40         | Spain                              | 5.10         |
| Nonlife Insurance                      | 3.93         | Sweden                             | 4.08         |
| Financial Services                     | 3.51         | Italy                              | 3.55         |
| Industrial Engineering                 | 3.51         | Denmark                            | 2.69         |
| Automobiles & Parts                    | 2.86         | Jersey                             | 1.96         |
| Construction & Materials               | 2.68         | Finland                            | 1.77         |
| Software & Computer Services           | 2.61         | Belgium                            | 1.76         |
| Beverages                              | 2.57         | Ireland                            | 1.10         |
| Technology Hardware & Equipment        | 2.21         | Norway                             | 1.10         |
| Media                                  | 2.19         | Luxembourg                         | 0.62         |
| General Industrials                    | 2.11         | Austria                            | 0.50         |
| Life Insurance                         | 2.09         | Portugal                           | 0.26         |
| Aerospace & Defense                    | 2.07         | United States of America           | 0.24         |
| Electricity                            | 1.99         | Czech Republic                     | 0.07         |
| Mining                                 | 1.97         | Isle of Man                        | 0.07         |
| Fixed Line Telecommunications          | 1.91         | Bermuda                            | 0.06         |
| Support Services                       | 1.90         | Cayman Islands                     | 0.04         |
| Tobacco                                | 1.68         | British Virgin Islands             | 0.03         |
| Industrial Transportation              | 1.61         | Malta                              | 0.03         |
| General Retailers                      | 1.60         |                                    |              |
| Mobile Telecommunications              | 1.58         |                                    | <b>99.97</b> |
| Travel, Leisure & Catering             | 1.57         |                                    |              |
| Electronic & Electrical Equipment      | 1.52         |                                    |              |
| Real Estate Investment Trusts          | 1.52         |                                    |              |
| Health Care Equipment & Services       | 1.41         |                                    |              |
| Gas, Water & Multiutilities            | 1.23         |                                    |              |
| Food & Drug Retailers                  | 0.87         |                                    |              |
| Forestry & Paper                       | 0.66         |                                    |              |
| Industrial Metals & Mining             | 0.63         |                                    |              |
| Alternative Energy                     | 0.62         |                                    |              |
| Household Goods & Home Construction    | 0.58         |                                    |              |
| Real Estate Investment & Services      | 0.53         |                                    |              |
| Oil Equipment, Services & Distribution | 0.27         |                                    |              |
| Leisure Goods                          | 0.10         |                                    |              |
|                                        | <b>99.97</b> |                                    |              |

**Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR)**  
**(Previously named Lyxor Index Fund - Lyxor EURO STOXX 300 (DR))**

**Schedule of Investments**

| Nominal<br>value/<br>Quantity                                                                                                                | Description                                    | Quotation<br>Currency | Cost<br>EUR | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b> |                                                |                       |             |                     |                    |
| <b>Shares</b>                                                                                                                                |                                                |                       |             |                     |                    |
| 7 899                                                                                                                                        | AALBERTS INDUSTRIES NV                         | EUR                   | 288 469     | 322 595             | 0.09               |
| 4 930                                                                                                                                        | AAREAL BANK AG                                 | EUR                   | 184 303     | 204 496             | 0.06               |
| 57 496                                                                                                                                       | ABERTIS INFRAESTRUCTURAS SA                    | EUR                   | 993 677     | 1 049 877           | 0.29               |
| 6 182                                                                                                                                        | ABLYNX NV                                      | EUR                   | 271 142     | 276 830             | 0.08               |
| 38 786                                                                                                                                       | ABN AMRO GROUP NV                              | EUR                   | 948 275     | 997 964             | 0.28               |
| 17 095                                                                                                                                       | ACCOR SA                                       | EUR                   | 718 667     | 801 243             | 0.22               |
| 1 822                                                                                                                                        | ACKERMANS & VAN HAAREN NV                      | EUR                   | 250 730     | 272 936             | 0.08               |
| 22 671                                                                                                                                       | ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA | EUR                   | 695 261     | 794 165             | 0.22               |
| 15 020                                                                                                                                       | ADIDAS AG - REG - REG                          | EUR                   | 2 442 052   | 3 062 578           | 0.86               |
| 147 740                                                                                                                                      | AEGON NV                                       | EUR                   | 779 094     | 900 032             | 0.25               |
| 5 101                                                                                                                                        | AENA SME SA                                    | EUR                   | 791 578     | 872 781             | 0.24               |
| 2 304                                                                                                                                        | AEROPORTS DE PARIS                             | EUR                   | 320 028     | 420 250             | 0.12               |
| 16 354                                                                                                                                       | AGEAS                                          | EUR                   | 656 145     | 726 935             | 0.20               |
| 64 562                                                                                                                                       | AIB GROUP PLC                                  | EUR                   | 332 258     | 319 065             | 0.09               |
| 23 278                                                                                                                                       | AIR FRANCE-KLM                                 | EUR                   | 282 574     | 189 436             | 0.05               |
| 35 282                                                                                                                                       | AIR LIQUIDE SA                                 | EUR                   | 3 449 452   | 3 812 220           | 1.07               |
| 46 950                                                                                                                                       | AIRBUS SE                                      | EUR                   | 3 711 476   | 4 572 930           | 1.28               |
| 20 805                                                                                                                                       | AKZO NOBEL NV - CVA                            | EUR                   | 1 511 935   | 1 558 295           | 0.44               |
| 36 258                                                                                                                                       | ALLIANZ SE - REG                               | EUR                   | 6 443 139   | 7 123 246           | 1.99               |
| 13 133                                                                                                                                       | ALSTOM SA                                      | EUR                   | 436 125     | 495 245             | 0.14               |
| 47 086                                                                                                                                       | ALTICE NV - A                                  | EUR                   | 632 079     | 373 769             | 0.10               |
| 18 841                                                                                                                                       | ALTRAN TECHNOLOGIES                            | EUR                   | 238 665     | 241 165             | 0.07               |
| 36 141                                                                                                                                       | AMADEUS IT GROUP SA - A                        | EUR                   | 1 895 230   | 2 193 759           | 0.61               |
| 9 761                                                                                                                                        | AMER SPORTS OYJ - A                            | EUR                   | 215 495     | 247 929             | 0.07               |
| 4 049                                                                                                                                        | AMUNDI SA                                      | EUR                   | 263 585     | 285 374             | 0.08               |
| 5 867                                                                                                                                        | ANDRITZ AG                                     | EUR                   | 277 532     | 261 434             | 0.07               |
| 61 080                                                                                                                                       | ANHEUSER-BUSCH INBEV SA/NV                     | EUR                   | 5 456 493   | 5 052 538           | 1.41               |
| 52 702                                                                                                                                       | ARCELORMITTAL                                  | EUR                   | 1 397 459   | 1 480 663           | 0.41               |
| 5 843                                                                                                                                        | ARKEMA SA                                      | EUR                   | 558 745     | 633 966             | 0.18               |
| 46 656                                                                                                                                       | AROUNDTOWN SA                                  | EUR                   | 292 514     | 308 863             | 0.09               |
| 3 868                                                                                                                                        | ASM INTERNATIONAL NV                           | EUR                   | 195 912     | 192 240             | 0.05               |
| 35 535                                                                                                                                       | ASML HOLDING NV                                | EUR                   | 4 795 169   | 5 596 763           | 1.56               |
| 12 107                                                                                                                                       | ASR NEDERLAND NV                               | EUR                   | 416 778     | 474 110             | 0.13               |
| 111 854                                                                                                                                      | ASSICURAZIONI GENERALI SPA                     | EUR                   | 1 732 714   | 1 872 436           | 0.52               |
| 38 460                                                                                                                                       | ATLANTIA SPA                                   | EUR                   | 939 133     | 1 057 650           | 0.30               |
| 7 642                                                                                                                                        | ATOS SE                                        | EUR                   | 850 921     | 855 140             | 0.24               |
| 3 119                                                                                                                                        | AURUBIS AG                                     | EUR                   | 228 699     | 231 180             | 0.06               |
| 171 515                                                                                                                                      | AXA SA                                         | EUR                   | 4 172 775   | 4 068 336           | 1.14               |
| 3 823                                                                                                                                        | AXEL SPRINGER SE                               | EUR                   | 228 801     | 259 391             | 0.07               |
| 9 133                                                                                                                                        | AZIMUT HOLDING SPA                             | EUR                   | 162 155     | 159 188             | 0.04               |
| 129 010                                                                                                                                      | A2A SPA                                        | EUR                   | 179 610     | 215 124             | 0.06               |
| 549 154                                                                                                                                      | BANCO BILBAO VIZCAYA ARGENTARIA SA             | EUR                   | 3 951 230   | 3 695 806           | 1.03               |
| 124 787                                                                                                                                      | BANCO BPM SPA                                  | EUR                   | 416 206     | 376 420             | 0.11               |
| 741 876                                                                                                                                      | BANCO COMERCIAL PORTUGUES SA                   | EUR                   | 231 160     | 206 316             | 0.06               |

**Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR)**  
**(Previously named Lyxor Index Fund - Lyxor EURO STOXX 300 (DR))**

Schedule of Investments (continued)

| Nominal<br>value/<br>Quantity                                                                                                                            | Description                                  | Quotation<br>Currency | Cost<br>EUR | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                              |                       |             |                     |                    |
| <b>Shares (continued)</b>                                                                                                                                |                                              |                       |             |                     |                    |
| 463 425                                                                                                                                                  | BANCO DE SABADELL SA                         | EUR                   | 826 596     | 753 761             | 0.21               |
| 611 144                                                                                                                                                  | BANCO ESPIRITO SANTO SA                      | EUR                   | 641 153     | -                   | 0.00               |
| 1 328 941                                                                                                                                                | BANCO SANTANDER SA                           | EUR                   | 7 510 585   | 7 140 399           | 2.00               |
| 76 455                                                                                                                                                   | BANK OF IRELAND GROUP PLC                    | EUR                   | 561 240     | 569 590             | 0.16               |
| 99 012                                                                                                                                                   | BANKIA SA                                    | EUR                   | 398 081     | 361 097             | 0.10               |
| 53 167                                                                                                                                                   | BANKINTER SA                                 | EUR                   | 423 620     | 461 490             | 0.13               |
| 75 644                                                                                                                                                   | BASF SE - REG                                | EUR                   | 6 308 379   | 6 529 589           | 1.83               |
| 68 106                                                                                                                                                   | BAYER AG                                     | EUR                   | 6 847 636   | 6 761 563           | 1.89               |
| 26 475                                                                                                                                                   | BAYERISCHE MOTOREN WERKE AG                  | EUR                   | 2 194 105   | 2 448 143           | 0.68               |
| 3 128                                                                                                                                                    | BE SEMICONDUCTOR INDUSTRIES NV               | EUR                   | 220 751     | 179 391             | 0.05               |
| 8 094                                                                                                                                                    | BEIERSDORF AG                                | EUR                   | 707 106     | 760 188             | 0.21               |
| 3 509                                                                                                                                                    | BIOMERIEUX                                   | EUR                   | 239 812     | 230 190             | 0.06               |
| 94 893                                                                                                                                                   | BNP PARIBAS SA                               | EUR                   | 5 963 550   | 6 071 254           | 1.70               |
| 74 427                                                                                                                                                   | BOLLORE SA                                   | EUR                   | 310 358     | 306 490             | 0.09               |
| 6 056                                                                                                                                                    | BOLSAS Y MERCADOS ESPANOL SHMSF SA           | EUR                   | 172 600     | 176 108             | 0.05               |
| 6 915                                                                                                                                                    | BOSKALIS WESTMINSTER                         | EUR                   | 212 748     | 169 902             | 0.05               |
| 23 800                                                                                                                                                   | BOUYGUES SA                                  | EUR                   | 940 515     | 1 005 550           | 0.28               |
| 35 727                                                                                                                                                   | BPER BANCA                                   | EUR                   | 178 564     | 171 204             | 0.05               |
| 8 065                                                                                                                                                    | BPOST SA                                     | EUR                   | 196 860     | 146 541             | 0.04               |
| 11 953                                                                                                                                                   | BRENNTAG AG                                  | EUR                   | 587 121     | 568 007             | 0.16               |
| 21 796                                                                                                                                                   | BUREAU VERITAS SA                            | EUR                   | 443 018     | 471 883             | 0.13               |
| 9 244                                                                                                                                                    | BUWOG AG                                     | EUR                   | 237 053     | 268 446             | 0.08               |
| 295 572                                                                                                                                                  | CAIXABANK SA                                 | EUR                   | 1 169 672   | 1 193 815           | 0.33               |
| 13 876                                                                                                                                                   | CAPGEMINI SE                                 | EUR                   | 1 265 794   | 1 581 864           | 0.44               |
| 53 165                                                                                                                                                   | CARREFOUR SA                                 | EUR                   | 1 098 975   | 905 666             | 0.25               |
| 4 534                                                                                                                                                    | CASINO GUICHARD PERRACHON SA                 | EUR                   | 226 928     | 194 781             | 0.05               |
| 12 593                                                                                                                                                   | CELLNEX TELECOM SAU                          | EUR                   | 238 638     | 280 068             | 0.08               |
| 739                                                                                                                                                      | CHRISTIAN DIOR SE                            | EUR                   | 186 808     | 257 985             | 0.07               |
| 45 590                                                                                                                                                   | CIE DE SAINT-GOBAIN                          | EUR                   | 2 041 096   | 1 982 937           | 0.55               |
| 14 785                                                                                                                                                   | CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA | EUR                   | 1 688 192   | 1 723 192           | 0.48               |
| 5 276                                                                                                                                                    | CIE PLASTIC OMNIUM SA                        | EUR                   | 184 054     | 210 196             | 0.06               |
| 82 131                                                                                                                                                   | CNH INDUSTRIAL NV                            | EUR                   | 827 115     | 841 021             | 0.24               |
| 12 989                                                                                                                                                   | CNP ASSURANCES                               | EUR                   | 247 880     | 275 886             | 0.08               |
| 1 702                                                                                                                                                    | COFINIMMO SA                                 | EUR                   | 178 580     | 187 220             | 0.05               |
| 4 665                                                                                                                                                    | COLRUYT SA                                   | EUR                   | 206 993     | 217 762             | 0.06               |
| 81 884                                                                                                                                                   | COMMERZBANK AG                               | EUR                   | 979 654     | 876 978             | 0.25               |
| 8 895                                                                                                                                                    | CONTINENTAL AG                               | EUR                   | 1 799 166   | 1 967 574           | 0.55               |
| 14 304                                                                                                                                                   | COVESTRO AG                                  | EUR                   | 1 128 086   | 1 080 810           | 0.30               |
| 101 636                                                                                                                                                  | CREDIT AGRICOLE SA                           | EUR                   | 1 389 702   | 1 385 807           | 0.39               |
| 69 096                                                                                                                                                   | CRH PLC                                      | EUR                   | 1 987 884   | 2 039 023           | 0.57               |
| 82 083                                                                                                                                                   | DAIMLER AG                                   | EUR                   | 5 434 376   | 5 376 437           | 1.50               |
| 52 421                                                                                                                                                   | DANONE                                       | EUR                   | 3 366 103   | 3 516 925           | 0.98               |
| 192                                                                                                                                                      | DASSAULT AVIATION SA                         | EUR                   | 245 325     | 317 760             | 0.09               |
| 11 328                                                                                                                                                   | DASSAULT SYSTEMES SE                         | EUR                   | 960 322     | 1 214 928           | 0.34               |

**Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR)**  
**(Previously named Lyxor Index Fund - Lyxor EURO STOXX 300 (DR))**

Schedule of Investments (continued)

| Nominal<br>value/<br>Quantity                                                                                                                            | Description                                     | Quotation<br>Currency | Cost<br>EUR | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                                 |                       |             |                     |                    |
| <b>Shares (continued)</b>                                                                                                                                |                                                 |                       |             |                     |                    |
| 37 205                                                                                                                                                   | DAVIDE CAMPARI-MILANO SPA                       | EUR                   | 212 075     | 231 415             | 0.06               |
| 8 800                                                                                                                                                    | DELIVERY HERO AG                                | EUR                   | 321 310     | 348 480             | 0.10               |
| 155 066                                                                                                                                                  | DEUTSCHE BANK AG - REG                          | EUR                   | 2 476 629   | 1 762 480           | 0.49               |
| 15 895                                                                                                                                                   | DEUTSCHE BOERSE AG                              | EUR                   | 1 499 304   | 1 774 677           | 0.50               |
| 19 406                                                                                                                                                   | DEUTSCHE LUFTHANSA AG - REG                     | EUR                   | 439 389     | 469 043             | 0.13               |
| 80 330                                                                                                                                                   | DEUTSCHE POST AG - REG                          | EUR                   | 2 733 628   | 2 899 913           | 0.81               |
| 267 089                                                                                                                                                  | DEUTSCHE TELEKOM AG - REG                       | EUR                   | 3 796 491   | 3 871 455           | 1.08               |
| 27 282                                                                                                                                                   | DEUTSCHE WOHNEN SE                              | EUR                   | 874 153     | 1 067 817           | 0.30               |
| 43 575                                                                                                                                                   | DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION SA  | EUR                   | 185 804     | 167 764             | 0.05               |
| 2 029                                                                                                                                                    | DUERR AG                                        | EUR                   | 204 856     | 167 352             | 0.05               |
| 19 387                                                                                                                                                   | EDENRED                                         | EUR                   | 469 906     | 552 530             | 0.15               |
| 209 416                                                                                                                                                  | EDP - ENERGIAS DE PORTUGAL SA                   | EUR                   | 602 353     | 644 164             | 0.18               |
| 8 071                                                                                                                                                    | EIFFAGE SA                                      | EUR                   | 661 721     | 796 608             | 0.22               |
| 39 781                                                                                                                                                   | ELECTRICITE DE FRANCE SA                        | EUR                   | 434 052     | 463 449             | 0.13               |
| 8 823                                                                                                                                                    | ELIOR GROUP SA                                  | EUR                   | 179 476     | 149 373             | 0.04               |
| 15 751                                                                                                                                                   | ELIS SA                                         | EUR                   | 347 749     | 312 185             | 0.09               |
| 12 398                                                                                                                                                   | ELISA OYJ                                       | EUR                   | 403 128     | 455 255             | 0.13               |
| 18 679                                                                                                                                                   | ENAGAS SA                                       | EUR                   | 422 699     | 450 911             | 0.13               |
| 26 072                                                                                                                                                   | ENDESA SA                                       | EUR                   | 482 643     | 505 015             | 0.14               |
| 639 787                                                                                                                                                  | ENEL SPA                                        | EUR                   | 2 999 989   | 3 370 398           | 0.94               |
| 152 229                                                                                                                                                  | ENGIE SA                                        | EUR                   | 2 173 521   | 2 214 932           | 0.62               |
| 209 214                                                                                                                                                  | ENI SPA                                         | EUR                   | 2 962 388   | 3 389 267           | 0.95               |
| 181 278                                                                                                                                                  | E.ON SE                                         | EUR                   | 1 749 997   | 1 644 554           | 0.46               |
| 24 884                                                                                                                                                   | ERSTE GROUP BANK AG                             | EUR                   | 870 712     | 1 010 290           | 0.28               |
| 18 047                                                                                                                                                   | ESSILOR INTERNATIONAL CIE GENERALE D'OPTIQUE SA | EUR                   | 1 908 318   | 2 040 213           | 0.57               |
| 3 525                                                                                                                                                    | EURAZEO SA                                      | EUR                   | 242 873     | 256 620             | 0.07               |
| 900                                                                                                                                                      | EUROFINS SCIENTIFIC SE                          | EUR                   | 414 283     | 403 020             | 0.11               |
| 4 390                                                                                                                                                    | EURONEXT NV                                     | EUR                   | 222 286     | 260 766             | 0.07               |
| 11 384                                                                                                                                                   | EUTELSAT COMMUNICATIONS SA                      | EUR                   | 235 116     | 204 229             | 0.06               |
| 12 316                                                                                                                                                   | EVONIK INDUSTRIES AG                            | EUR                   | 367 863     | 363 076             | 0.10               |
| 9 331                                                                                                                                                    | EXOR NV                                         | EUR                   | 476 457     | 574 230             | 0.16               |
| 6 068                                                                                                                                                    | FAURECIA SA                                     | EUR                   | 343 476     | 411 410             | 0.11               |
| 10 346                                                                                                                                                   | FERRARI NV                                      | EUR                   | 857 004     | 1 055 809           | 0.30               |
| 40 135                                                                                                                                                   | FERROVIAL SA                                    | EUR                   | 696 576     | 711 794             | 0.20               |
| 89 827                                                                                                                                                   | FIAT CHRYSLER AUTOMOBILES NV                    | EUR                   | 1 211 437   | 1 668 087           | 0.47               |
| 32 344                                                                                                                                                   | FINECOBANK BANCA FINECO SPA                     | EUR                   | 266 017     | 320 335             | 0.09               |
| 2 850                                                                                                                                                    | FONCIERE DES REGIONS                            | EUR                   | 242 557     | 264 053             | 0.07               |
| 36 026                                                                                                                                                   | FORTUM OYJ                                      | EUR                   | 600 781     | 688 457             | 0.19               |
| 3 066                                                                                                                                                    | FRAPORT AG FRANKFURT AIRPORT SERVICES WORLDWIDE | EUR                   | 235 695     | 246 506             | 0.07               |
| 10 547                                                                                                                                                   | FREENET AG                                      | EUR                   | 289 829     | 277 597             | 0.08               |
| 17 603                                                                                                                                                   | FRESENIUS MEDICAL CARE AG & CO KGAA             | EUR                   | 1 423 399   | 1 483 581           | 0.41               |
| 33 774                                                                                                                                                   | FRESENIUS SE & CO KGAA                          | EUR                   | 2 173 146   | 2 139 245           | 0.60               |
| 5 724                                                                                                                                                    | FUCHS PETROLUB SE - PFD                         | EUR                   | 251 800     | 254 947             | 0.07               |
| 3 638                                                                                                                                                    | GALAPAGOS NV                                    | EUR                   | 283 339     | 272 195             | 0.08               |

**Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR)**  
**(Previously named Lyxor Index Fund - Lyxor EURO STOXX 300 (DR))**

Schedule of Investments (continued)

| Nominal<br>value/<br>Quantity                                                                                                                            | Description                              | Quotation<br>Currency | Cost<br>EUR | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                          |                       |             |                     |                    |
| <b>Shares (continued)</b>                                                                                                                                |                                          |                       |             |                     |                    |
| 40 417                                                                                                                                                   | GALP ENERGIA SGPS SA                     | EUR                   | 573 878     | 643 237             | 0.18               |
| 29 241                                                                                                                                                   | GAS NATURAL SDG SA                       | EUR                   | 547 434     | 611 429             | 0.17               |
| 13 648                                                                                                                                                   | GEA GROUP AG                             | EUR                   | 498 103     | 442 332             | 0.12               |
| 4 162                                                                                                                                                    | GECINA SA                                | EUR                   | 569 317     | 597 663             | 0.17               |
| 6 399                                                                                                                                                    | GEMALTO NV                               | EUR                   | 310 044     | 319 182             | 0.09               |
| 2 586                                                                                                                                                    | GERRESHEIMER AG                          | EUR                   | 166 820     | 174 814             | 0.05               |
| 38 271                                                                                                                                                   | GETLINK - REG                            | EUR                   | 376 773     | 447 388             | 0.13               |
| 16 697                                                                                                                                                   | GLANBIA PLC                              | EUR                   | 248 655     | 233 758             | 0.07               |
| 2 095                                                                                                                                                    | GRENKE AG                                | EUR                   | 182 249     | 204 996             | 0.06               |
| 24 289                                                                                                                                                   | GRIFOLS SA                               | EUR                   | 539 504     | 567 148             | 0.16               |
| 6 645                                                                                                                                                    | GROUPE BRUXELLES LAMBERT SA              | EUR                   | 573 344     | 631 009             | 0.18               |
| 4 944                                                                                                                                                    | HANNOVER RUECK SE - REG                  | EUR                   | 506 967     | 576 470             | 0.16               |
| 12 171                                                                                                                                                   | HEIDELBERGCEMENT AG                      | EUR                   | 993 889     | 989 015             | 0.28               |
| 8 336                                                                                                                                                    | HEINEKEN HOLDING NV                      | EUR                   | 629 152     | 701 891             | 0.20               |
| 17 751                                                                                                                                                   | HEINEKEN NV                              | EUR                   | 1 422 706   | 1 549 662           | 0.43               |
| 3 629                                                                                                                                                    | HELLA GMBH & CO KGAA                     | EUR                   | 196 089     | 185 986             | 0.05               |
| 14 673                                                                                                                                                   | HENKEL AG & CO KGAA - PFD                | EUR                   | 1 573 149   | 1 546 534           | 0.43               |
| 2 397                                                                                                                                                    | HERMES INTERNATIONAL                     | EUR                   | 1 009 080   | 1 284 313           | 0.36               |
| 1 498                                                                                                                                                    | HOCHTIEF AG                              | EUR                   | 209 281     | 227 097             | 0.06               |
| 5 211                                                                                                                                                    | HUGO BOSS AG                             | EUR                   | 372 538     | 405 416             | 0.11               |
| 7 886                                                                                                                                                    | HUHTAMAKI OYJ                            | EUR                   | 264 905     | 266 862             | 0.07               |
| 485 127                                                                                                                                                  | IBERDROLA SA                             | EUR                   | 2 979 135   | 3 112 575           | 0.87               |
| 2 594                                                                                                                                                    | ICADE                                    | EUR                   | 196 788     | 213 616             | 0.06               |
| 2 301                                                                                                                                                    | ILIAD SA                                 | EUR                   | 451 646     | 381 851             | 0.11               |
| 4 331                                                                                                                                                    | IMCD NV                                  | EUR                   | 208 867     | 221 098             | 0.06               |
| 2 684                                                                                                                                                    | IMERYS SA                                | EUR                   | 203 340     | 202 910             | 0.06               |
| 42 616                                                                                                                                                   | IMMOESAT AG - RIGHTS - 31/12/2011        | EUR                   | -           | -                   | 0.00               |
| 200 944                                                                                                                                                  | IMMOFINAZ ANSPRUCH - RIGHTS - 31/12/2049 | EUR                   | -           | -                   | 0.00               |
| 91 533                                                                                                                                                   | INDUSTRIA DE DISENO TEXTIL SA            | EUR                   | 2 619 773   | 2 359 721           | 0.66               |
| 93 586                                                                                                                                                   | INFINEON TECHNOLOGIES AG - REG           | EUR                   | 1 801 110   | 1 991 510           | 0.56               |
| 320 026                                                                                                                                                  | ING GROEP NV                             | EUR                   | 4 594 773   | 4 472 683           | 1.25               |
| 4 859                                                                                                                                                    | INGENICO GROUP SA                        | EUR                   | 386 383     | 351 792             | 0.10               |
| 22 881                                                                                                                                                   | INMOBILIARIA COLONIAL SOCIMI SA          | EUR                   | 209 723     | 220 573             | 0.06               |
| 10 620                                                                                                                                                   | INNOGY SE                                | EUR                   | 352 453     | 387 949             | 0.11               |
| 1 198 420                                                                                                                                                | INTESA SANPAOLO SPA                      | EUR                   | 3 387 853   | 3 783 412           | 1.06               |
| 3 003                                                                                                                                                    | IPSEN SA                                 | EUR                   | 311 000     | 403 904             | 0.11               |
| 40 290                                                                                                                                                   | ITALGAS SPA                              | EUR                   | 178 177     | 216 196             | 0.06               |
| 6 300                                                                                                                                                    | JCDECAUX SA                              | EUR                   | 191 889     | 186 606             | 0.05               |
| 20 140                                                                                                                                                   | JERONIMO MARTINS SGPS SA                 | EUR                   | 323 102     | 292 836             | 0.08               |
| 21 585                                                                                                                                                   | KBC GROUP NV                             | EUR                   | 1 456 996   | 1 562 754           | 0.44               |
| 6 149                                                                                                                                                    | KERING SA                                | EUR                   | 1 990 321   | 2 949 060           | 0.82               |
| 12 530                                                                                                                                                   | KERRY GROUP PLC                          | EUR                   | 942 358     | 1 058 785           | 0.30               |
| 5 624                                                                                                                                                    | KESKO OYJ - B                            | EUR                   | 245 077     | 273 889             | 0.08               |
| 12 516                                                                                                                                                   | KINGSPAN GROUP PLC                       | EUR                   | 393 557     | 469 350             | 0.13               |

**Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR)**  
**(Previously named Lyxor Index Fund - Lyxor EURO STOXX 300 (DR))**

Schedule of Investments (continued)

| Nominal<br>value/<br>Quantity                                                                                                                            | Description                                                        | Quotation<br>Currency | Cost<br>EUR | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                                                    |                       |             |                     |                    |
| <b>Shares (continued)</b>                                                                                                                                |                                                                    |                       |             |                     |                    |
| 5 518                                                                                                                                                    | KION GROUP AG                                                      | EUR                   | 368 846     | 382 397             | 0.11               |
| 17 134                                                                                                                                                   | KLEPIERRE SA                                                       | EUR                   | 591 937     | 581 185             | 0.16               |
| 33 364                                                                                                                                                   | KONE OYJ - B                                                       | EUR                   | 1 386 834   | 1 376 599           | 0.38               |
| 5 521                                                                                                                                                    | KONECRANES OYJ                                                     | EUR                   | 207 998     | 187 604             | 0.05               |
| 97 520                                                                                                                                                   | KONINKLIJKE AHOLD DELHAIZE NV                                      | EUR                   | 1 663 349   | 1 950 888           | 0.55               |
| 14 942                                                                                                                                                   | KONINKLIJKE DSM NV                                                 | EUR                   | 1 044 808   | 1 282 322           | 0.36               |
| 260 192                                                                                                                                                  | KONINKLIJKE KPN NV                                                 | EUR                   | 730 164     | 670 515             | 0.19               |
| 77 491                                                                                                                                                   | KONINKLIJKE PHILIPS NV                                             | EUR                   | 2 366 678   | 2 728 458           | 0.76               |
| 5 459                                                                                                                                                    | KONINKLIJKE VOPAK NV                                               | EUR                   | 208 343     | 223 273             | 0.06               |
| 15 763                                                                                                                                                   | K+S AG                                                             | EUR                   | 373 711     | 384 775             | 0.11               |
| 8 595                                                                                                                                                    | LAGARDERE SCA                                                      | EUR                   | 228 166     | 203 530             | 0.06               |
| 6 782                                                                                                                                                    | LANXESS                                                            | EUR                   | 429 256     | 417 500             | 0.12               |
| 5 204                                                                                                                                                    | LEG IMMOBILIEN AG                                                  | EUR                   | 417 532     | 497 190             | 0.14               |
| 21 909                                                                                                                                                   | LEGRAND SA                                                         | EUR                   | 1 282 245   | 1 413 131           | 0.39               |
| 33 235                                                                                                                                                   | LEONARDO SPA                                                       | EUR                   | 381 894     | 319 388             | 0.09               |
| 14 073                                                                                                                                                   | LINDE AG                                                           | EUR                   | 2 687 468   | 2 590 136           | 0.72               |
| 20 137                                                                                                                                                   | L'OREAL SA                                                         | EUR                   | 3 427 739   | 4 004 242           | 1.12               |
| 15 000                                                                                                                                                   | LUXOTTICA GROUP SPA                                                | EUR                   | 720 607     | 776 400             | 0.22               |
| 22 238                                                                                                                                                   | LVMH MOET HENNESSY LOUIS VUITTON SE                                | EUR                   | 4 804 326   | 6 433 452           | 1.80               |
| 2 818                                                                                                                                                    | MAN SE                                                             | EUR                   | 260 171     | 269 119             | 0.08               |
| 81 896                                                                                                                                                   | MAPFRE SA                                                          | EUR                   | 234 159     | 236 188             | 0.07               |
| 51 856                                                                                                                                                   | MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA                        | EUR                   | 468 678     | 521 931             | 0.15               |
| 10 644                                                                                                                                                   | MERCK KGAA                                                         | EUR                   | 923 852     | 864 506             | 0.24               |
| 30 073                                                                                                                                                   | MERLIN PROPERTIES SOCIMI SA                                        | EUR                   | 333 395     | 384 934             | 0.11               |
| 13 866                                                                                                                                                   | METRO AG                                                           | EUR                   | 244 700     | 166 600             | 0.05               |
| 8 826                                                                                                                                                    | METSO OYJ                                                          | EUR                   | 238 994     | 261 161             | 0.07               |
| 14 348                                                                                                                                                   | MONCLER SPA                                                        | EUR                   | 336 821     | 537 189             | 0.15               |
| 4 283                                                                                                                                                    | MTU AERO ENGINES AG                                                | EUR                   | 530 770     | 612 469             | 0.17               |
| 12 768                                                                                                                                                   | MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN<br>MUENCHEN - REG | EUR                   | 2 273 826   | 2 425 282           | 0.68               |
| 74 958                                                                                                                                                   | NATIXIS SA                                                         | EUR                   | 466 021     | 510 614             | 0.14               |
| 10 613                                                                                                                                                   | NESTE OYJ                                                          | EUR                   | 471 068     | 741 849             | 0.21               |
| 28 064                                                                                                                                                   | NN GROUP NV                                                        | EUR                   | 961 954     | 1 113 860           | 0.31               |
| 463 800                                                                                                                                                  | NOKIA OYJ                                                          | EUR                   | 2 420 838   | 2 308 796           | 0.65               |
| 11 306                                                                                                                                                   | NOKIAN RENKAAT OYJ                                                 | EUR                   | 403 551     | 375 925             | 0.11               |
| 11 752                                                                                                                                                   | OMV AG                                                             | EUR                   | 528 901     | 605 228             | 0.17               |
| 168 799                                                                                                                                                  | ORANGE SA                                                          | EUR                   | 2 406 793   | 2 551 397           | 0.71               |
| 8 577                                                                                                                                                    | ORION OYJ - B                                                      | EUR                   | 294 720     | 215 969             | 0.06               |
| 3 932                                                                                                                                                    | ORPEA                                                              | EUR                   | 367 215     | 418 168             | 0.12               |
| 7 947                                                                                                                                                    | OSRAM LICHT AG                                                     | EUR                   | 501 960     | 379 628             | 0.11               |
| 26 463                                                                                                                                                   | OUTOKUMPU OYJ                                                      | EUR                   | 195 901     | 142 371             | 0.04               |
| 7 129                                                                                                                                                    | PADDY POWER BETFAIR PLC                                            | EUR                   | 672 504     | 584 222             | 0.16               |
| 17 118                                                                                                                                                   | PERNOD RICARD SA                                                   | EUR                   | 2 037 337   | 2 354 581           | 0.66               |
| 46 240                                                                                                                                                   | PEUGEOT SA                                                         | EUR                   | 815 689     | 944 221             | 0.26               |

**Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR)**  
**(Previously named Lyxor Index Fund - Lyxor EURO STOXX 300 (DR))**

Schedule of Investments (continued)

| Nominal<br>value/<br>Quantity                                                                                                                            | Description                        | Quotation<br>Currency | Cost<br>EUR | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                    |                       |             |                     |                    |
| <b>Shares (continued)</b>                                                                                                                                |                                    |                       |             |                     |                    |
| 8 361                                                                                                                                                    | PHILIPS LIGHTING NV                | EUR                   | 269 880     | 211 032             | 0.06               |
| 30 382                                                                                                                                                   | PIRELLI & C SPA                    | EUR                   | 220 625     | 218 872             | 0.06               |
| 12 611                                                                                                                                                   | PORSCHE AUTOMOBIL HOLDING SE - PFD | EUR                   | 768 736     | 892 859             | 0.25               |
| 38 445                                                                                                                                                   | POSTE ITALIANE SPA                 | EUR                   | 246 771     | 311 635             | 0.09               |
| 19 189                                                                                                                                                   | PROSIEBENSAT.1 MEDIA SE            | EUR                   | 623 104     | 577 589             | 0.16               |
| 12 942                                                                                                                                                   | PROXIMUS SADP                      | EUR                   | 358 890     | 329 115             | 0.09               |
| 17 849                                                                                                                                                   | PRYSMIAN SPA                       | EUR                   | 451 819     | 435 159             | 0.12               |
| 17 594                                                                                                                                                   | PUBLICIS GROUPE SA                 | EUR                   | 1 039 551   | 1 090 828           | 0.30               |
| 19 011                                                                                                                                                   | QIAGEN NV                          | EUR                   | 499 828     | 518 810             | 0.15               |
| 11 161                                                                                                                                                   | RAIFFEISEN BANK INTERNATIONAL AG   | EUR                   | 299 036     | 312 508             | 0.09               |
| 9 780                                                                                                                                                    | RANDSTAD NV                        | EUR                   | 507 136     | 522 056             | 0.15               |
| 8 393                                                                                                                                                    | RECORDATI SPA                      | EUR                   | 263 588     | 248 852             | 0.07               |
| 35 650                                                                                                                                                   | RED ELECTRICA CORP SA              | EUR                   | 596 867     | 616 032             | 0.17               |
| 83 743                                                                                                                                                   | RELX NV                            | EUR                   | 1 378 093   | 1 475 133           | 0.41               |
| 1 842                                                                                                                                                    | REMY COINTREAU SA                  | EUR                   | 207 892     | 210 172             | 0.06               |
| 17 046                                                                                                                                                   | RENAULT SA                         | EUR                   | 1 388 128   | 1 531 413           | 0.43               |
| 105 062                                                                                                                                                  | REPSOL SA                          | EUR                   | 1 493 088   | 1 665 233           | 0.47               |
| 24 983                                                                                                                                                   | REXEL SA                           | EUR                   | 371 068     | 321 032             | 0.09               |
| 3 587                                                                                                                                                    | RHEINMETALL AG                     | EUR                   | 325 318     | 389 728             | 0.11               |
| 3 170                                                                                                                                                    | RTL GROUP SA                       | EUR                   | 222 610     | 216 353             | 0.06               |
| 6 963                                                                                                                                                    | RUBIS SCA                          | EUR                   | 357 331     | 449 114             | 0.13               |
| 42 301                                                                                                                                                   | RWE AG                             | EUR                   | 840 255     | 840 732             | 0.23               |
| 48 595                                                                                                                                                   | RYANAIR HOLDINGS PLC               | EUR                   | 757 146     | 753 708             | 0.21               |
| 29 537                                                                                                                                                   | SAFRAN SA                          | EUR                   | 2 342 118   | 2 878 676           | 0.80               |
| 47 384                                                                                                                                                   | SAIPEM SPA                         | EUR                   | 170 690     | 150 397             | 0.04               |
| 40 148                                                                                                                                                   | SAMPO OYJ - A                      | EUR                   | 1 755 768   | 1 796 623           | 0.50               |
| 94 219                                                                                                                                                   | SANOFI                             | EUR                   | 6 845 212   | 6 198 667           | 1.73               |
| 89 137                                                                                                                                                   | SAP SE                             | EUR                   | 7 509 503   | 8 238 041           | 2.29               |
| 2 815                                                                                                                                                    | SARTORIUS AG                       | EUR                   | 246 856     | 359 757             | 0.10               |
| 14 396                                                                                                                                                   | SBM OFFSHORE NV                    | EUR                   | 203 237     | 200 536             | 0.06               |
| 13 671                                                                                                                                                   | SCHAEFFLER AG                      | EUR                   | 183 342     | 175 877             | 0.05               |
| 46 044                                                                                                                                                   | SCHNEIDER ELECTRIC SE              | EUR                   | 3 081 065   | 3 466 192           | 0.97               |
| 14 480                                                                                                                                                   | SCOR SE                            | EUR                   | 480 982     | 487 252             | 0.14               |
| 7 999                                                                                                                                                    | SCOUT24 AG                         | EUR                   | 279 203     | 343 477             | 0.10               |
| 2 022                                                                                                                                                    | SEB SA                             | EUR                   | 295 766     | 321 296             | 0.09               |
| 31 581                                                                                                                                                   | SES SA                             | EUR                   | 507 070     | 404 237             | 0.11               |
| 70 004                                                                                                                                                   | SIEMENS AG - REG                   | EUR                   | 7 718 541   | 7 395 222           | 2.07               |
| 18 473                                                                                                                                                   | SIEMENS GAMESA RENEWABLE ENERGY SA | EUR                   | 255 182     | 263 517             | 0.07               |
| 1 709                                                                                                                                                    | SILTRONIC AG                       | EUR                   | 206 204     | 228 493             | 0.06               |
| 18 146                                                                                                                                                   | SMURFIT KAPPA GROUP PLC            | EUR                   | 468 569     | 641 643             | 0.18               |
| 184 948                                                                                                                                                  | SNAM SPA                           | EUR                   | 699 807     | 737 018             | 0.21               |
| 2 146                                                                                                                                                    | SOCIETE BIC SA                     | EUR                   | 197 172     | 181 230             | 0.05               |
| 66 538                                                                                                                                                   | SOCIETE GENERALE SA                | EUR                   | 3 058 706   | 3 024 485           | 0.85               |
| 7 502                                                                                                                                                    | SODEXO SA                          | EUR                   | 724 118     | 615 914             | 0.17               |

**Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR)**  
**(Previously named Lyxor Index Fund - Lyxor EURO STOXX 300 (DR))**

Schedule of Investments (continued)

| Nominal<br>value/<br>Quantity                                                                                                                            | Description                        | Quotation<br>Currency | Cost<br>EUR | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                    |                       |             |                     |                    |
| <b>Shares (continued)</b>                                                                                                                                |                                    |                       |             |                     |                    |
| 4 237                                                                                                                                                    | SOFTWARE AG                        | EUR                   | 171 040     | 173 124             | 0.05               |
| 6 042                                                                                                                                                    | SOLVAY SA                          | EUR                   | 684 648     | 698 455             | 0.20               |
| 1 358                                                                                                                                                    | SOPRA GROUPE                       | EUR                   | 210 492     | 240 230             | 0.07               |
| 9 936                                                                                                                                                    | SPIE SA                            | EUR                   | 213 362     | 186 101             | 0.05               |
| 52 188                                                                                                                                                   | STMICROELECTRONICS NV              | EUR                   | 791 025     | 945 647             | 0.26               |
| 47 475                                                                                                                                                   | STORA ENSO OYJ - R                 | EUR                   | 576 092     | 780 252             | 0.22               |
| 31 717                                                                                                                                                   | SUEZ                               | EUR                   | 432 501     | 379 335             | 0.11               |
| 10 049                                                                                                                                                   | SYMRISE AG                         | EUR                   | 607 861     | 674 288             | 0.19               |
| 38 479                                                                                                                                                   | TECHNIPFMC PLC                     | EUR                   | 997 127     | 1 047 783           | 0.29               |
| 952 346                                                                                                                                                  | TELECOM ITALIA SPA/MILANO          | EUR                   | 750 825     | 779 210             | 0.22               |
| 52 229                                                                                                                                                   | TELEFONICA DEUTSCHLAND HOLDING AG  | EUR                   | 221 371     | 206 879             | 0.06               |
| 378 523                                                                                                                                                  | TELEFONICA SA                      | EUR                   | 3 420 130   | 3 192 084           | 0.89               |
| 4 227                                                                                                                                                    | TELENET GROUP HOLDING NV           | EUR                   | 220 977     | 205 263             | 0.06               |
| 4 508                                                                                                                                                    | TELEPERFORMANCE                    | EUR                   | 477 760     | 599 113             | 0.17               |
| 38 453                                                                                                                                                   | TENARIS SA                         | EUR                   | 529 321     | 598 713             | 0.17               |
| 116 126                                                                                                                                                  | TERNA RETE ELETTRICA NAZIONALE SPA | EUR                   | 527 216     | 577 959             | 0.16               |
| 8 677                                                                                                                                                    | THALES SA                          | EUR                   | 744 678     | 911 085             | 0.25               |
| 40 540                                                                                                                                                   | THYSSENKRUPP AG                    | EUR                   | 953 385     | 875 664             | 0.24               |
| 208 866                                                                                                                                                  | TOTAL SA                           | EUR                   | 9 479 850   | 10 929 957          | 3.04               |
| 5 222                                                                                                                                                    | UBISOFT ENTERTAINMENT SA           | EUR                   | 286 320     | 413 896             | 0.12               |
| 10 412                                                                                                                                                   | UCB SA                             | EUR                   | 651 491     | 653 457             | 0.18               |
| 17 249                                                                                                                                                   | UMICORE SA                         | EUR                   | 632 736     | 797 939             | 0.22               |
| 8 224                                                                                                                                                    | UNIBAIL-RODAMCO SE                 | EUR                   | 1 645 504   | 1 635 754           | 0.46               |
| 174 065                                                                                                                                                  | UNICREDIT SPA                      | EUR                   | 3 019 635   | 3 128 644           | 0.87               |
| 128 709                                                                                                                                                  | UNILEVER NV                        | EUR                   | 5 542 798   | 6 107 241           | 1.71               |
| 76 392                                                                                                                                                   | UNIONE DI BANCHE ITALIANE SPA      | EUR                   | 323 450     | 326 576             | 0.09               |
| 14 425                                                                                                                                                   | UNIPER SE                          | EUR                   | 314 070     | 370 290             | 0.10               |
| 10 295                                                                                                                                                   | UNITED INTERNET AG - REG           | EUR                   | 504 461     | 553 665             | 0.15               |
| 43 957                                                                                                                                                   | UPM-KYMMENE OYJ                    | EUR                   | 1 075 241   | 1 304 644           | 0.36               |
| 19 737                                                                                                                                                   | VALEO SA                           | EUR                   | 1 076 994   | 1 094 219           | 0.31               |
| 46 398                                                                                                                                                   | VEOLIA ENVIRONNEMENT SA            | EUR                   | 909 859     | 911 953             | 0.25               |
| 45 771                                                                                                                                                   | VINCI SA                           | EUR                   | 3 431 716   | 3 803 570           | 1.06               |
| 3 223                                                                                                                                                    | VISCOFAN SA                        | EUR                   | 163 441     | 177 265             | 0.05               |
| 84 816                                                                                                                                                   | VIVENDI SA                         | EUR                   | 1 730 764   | 1 856 622           | 0.52               |
| 9 186                                                                                                                                                    | VOESTALPINE AG                     | EUR                   | 395 557     | 401 520             | 0.11               |
| 15 077                                                                                                                                                   | VOLKSWAGEN AG - PFD                | EUR                   | 2 249 311   | 2 590 832           | 0.72               |
| 37 023                                                                                                                                                   | VONOVIA SE                         | EUR                   | 1 306 605   | 1 540 527           | 0.43               |
| 1 439                                                                                                                                                    | WACKER CHEMIE AG                   | EUR                   | 232 009     | 215 131             | 0.06               |
| 37 427                                                                                                                                                   | WARTSILA OYJ ABP                   | EUR                   | 642 226     | 660 587             | 0.18               |
| 2 279                                                                                                                                                    | WENDEL SA                          | EUR                   | 290 266     | 285 331             | 0.08               |
| 9 679                                                                                                                                                    | WIENERBERGER AG                    | EUR                   | 187 358     | 202 291             | 0.06               |
| 9 464                                                                                                                                                    | WIRECARD AG                        | EUR                   | 701 108     | 1 070 378           | 0.30               |
| 23 910                                                                                                                                                   | WOLTERS KLUWER NV                  | EUR                   | 885 469     | 1 071 885           | 0.30               |
| 11 908                                                                                                                                                   | ZALANDO SE                         | EUR                   | 508 100     | 509 067             | 0.14               |

**Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR)**  
**(Previously named Lyxor Index Fund - Lyxor EURO STOXX 300 (DR))**

Schedule of Investments (continued)

| Nominal<br>value/<br>Quantity                                                                                                                            | Description      | Quotation<br>Currency | Cost<br>EUR        | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|-----------------------|--------------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                  |                       |                    |                     |                    |
| <b>Shares (continued)</b>                                                                                                                                |                  |                       |                    |                     |                    |
| 3 888                                                                                                                                                    | 1&1 DRILLISCH AG | EUR                   | 239 974            | 233 669             | 0.07               |
| <b>Total Shares</b>                                                                                                                                      |                  |                       | <b>337 026 371</b> | <b>356 740 672</b>  | <b>99.71</b>       |
| <b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>       |                  |                       | <b>337 026 371</b> | <b>356 740 672</b>  | <b>99.71</b>       |
| <b>Total Investments</b>                                                                                                                                 |                  |                       | <b>337 026 371</b> | <b>356 740 672</b>  | <b>99.71</b>       |

**Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR)**  
**(Previously named Lyxor Index Fund - Lyxor EURO STOXX 300 (DR))**

**Classification of Investments**

| <b>Economic classification</b>         | <b>%</b>     | <b>Geographical classification</b> | <b>%</b>     |
|----------------------------------------|--------------|------------------------------------|--------------|
| Banks                                  | 12.73        | France                             | 31.20        |
| Chemicals                              | 8.07         | Germany                            | 28.12        |
| Personal Goods                         | 7.05         | Netherlands                        | 12.86        |
| Automobiles & Parts                    | 5.46         | Spain                              | 9.56         |
| Oil & Gas Producers                    | 5.22         | Italy                              | 6.77         |
| Nonlife Insurance                      | 5.19         | Finland                            | 3.38         |
| Software & Computer Services           | 4.25         | Belgium                            | 3.36         |
| Construction & Materials               | 3.74         | Ireland                            | 1.86         |
| Pharmaceuticals & Biotechnology        | 3.45         | Luxembourg                         | 0.95         |
| Electricity                            | 3.42         | Austria                            | 0.86         |
| Technology Hardware & Equipment        | 3.30         | Portugal                           | 0.50         |
| Aerospace & Defense                    | 2.82         | United Kingdom                     | 0.29         |
| Beverages                              | 2.82         |                                    |              |
| Industrial Engineering                 | 2.67         |                                    | <b>99.71</b> |
| General Industrials                    | 2.62         |                                    |              |
| Fixed Line Telecommunications          | 2.41         |                                    |              |
| Electronic & Electrical Equipment      | 2.36         |                                    |              |
| Industrial Transportation              | 2.10         |                                    |              |
| Media                                  | 2.05         |                                    |              |
| Real Estate Investment Trusts          | 2.04         |                                    |              |
| Financial Services                     | 1.81         |                                    |              |
| General Retailers                      | 1.81         |                                    |              |
| Gas, Water & Multiutilities            | 1.71         |                                    |              |
| Mobile Telecommunications              | 1.40         |                                    |              |
| Food Producers                         | 1.39         |                                    |              |
| Health Care Equipment & Services       | 1.28         |                                    |              |
| Life Insurance                         | 1.06         |                                    |              |
| Industrial Metals & Mining             | 1.04         |                                    |              |
| Support Services                       | 0.84         |                                    |              |
| Travel, Leisure & Catering             | 0.82         |                                    |              |
| Forestry & Paper                       | 0.76         |                                    |              |
| Real Estate Investment & Services      | 0.59         |                                    |              |
| Food & Drug Retailers                  | 0.54         |                                    |              |
| Oil Equipment, Services & Distribution | 0.39         |                                    |              |
| Alternative Energy                     | 0.18         |                                    |              |
| Leisure Goods                          | 0.18         |                                    |              |
| Household Goods & Home Construction    | 0.14         |                                    |              |
|                                        | <b>99.71</b> |                                    |              |

**Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR)**  
**(Previously named Lyxor Index Fund - Lyxor EURO STOXX 50 (DR))**

**Schedule of Investments**

| Nominal<br>value/<br>Quantity                                                                                                                | Description                                                        | Quotation<br>Currency | Cost<br>EUR | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b> |                                                                    |                       |             |                     |                    |
| <b>Shares</b>                                                                                                                                |                                                                    |                       |             |                     |                    |
| 8 255                                                                                                                                        | ADIDAS AG - REG - REG                                              | EUR                   | 1 410 773   | 1 683 195           | 1.52               |
| 19 391                                                                                                                                       | AIR LIQUIDE SA                                                     | EUR                   | 1 871 236   | 2 095 198           | 1.89               |
| 25 804                                                                                                                                       | AIRBUS SE                                                          | EUR                   | 1 824 777   | 2 513 310           | 2.27               |
| 19 928                                                                                                                                       | ALLIANZ SE - REG                                                   | EUR                   | 3 285 565   | 3 915 055           | 3.54               |
| 33 570                                                                                                                                       | ANHEUSER-BUSCH INBEV SA/NV                                         | EUR                   | 3 212 818   | 2 776 910           | 2.51               |
| 19 530                                                                                                                                       | ASML HOLDING NV                                                    | EUR                   | 2 388 679   | 3 075 975           | 2.78               |
| 94 267                                                                                                                                       | AXA SA                                                             | EUR                   | 2 160 839   | 2 236 013           | 2.02               |
| 301 823                                                                                                                                      | BANCO BILBAO VIZCAYA ARGENTARIA SA                                 | EUR                   | 2 261 109   | 2 031 269           | 1.84               |
| 730 405                                                                                                                                      | BANCO SANTANDER SA                                                 | EUR                   | 4 261 308   | 3 924 466           | 3.55               |
| 41 575                                                                                                                                       | BASF SE - REG                                                      | EUR                   | 3 356 126   | 3 588 754           | 3.24               |
| 37 432                                                                                                                                       | BAYER AG                                                           | EUR                   | 3 934 249   | 3 716 249           | 3.36               |
| 14 551                                                                                                                                       | BAYERISCHE MOTOREN WERKE AG                                        | EUR                   | 1 198 418   | 1 345 531           | 1.22               |
| 52 154                                                                                                                                       | BNP PARIBAS SA                                                     | EUR                   | 3 153 550   | 3 336 813           | 3.02               |
| 25 057                                                                                                                                       | CIE DE SAINT-GOBAIN                                                | EUR                   | 1 144 902   | 1 089 854           | 0.99               |
| 37 976                                                                                                                                       | CRH PLC                                                            | EUR                   | 1 177 031   | 1 120 672           | 1.01               |
| 45 114                                                                                                                                       | DAIMLER AG                                                         | EUR                   | 2 971 290   | 2 954 967           | 2.67               |
| 28 811                                                                                                                                       | DANONE                                                             | EUR                   | 1 830 897   | 1 932 930           | 1.75               |
| 85 227                                                                                                                                       | DEUTSCHE BANK AG - REG                                             | EUR                   | 1 543 592   | 968 690             | 0.88               |
| 44 150                                                                                                                                       | DEUTSCHE POST AG - REG                                             | EUR                   | 1 433 162   | 1 593 815           | 1.44               |
| 146 796                                                                                                                                      | DEUTSCHE TELEKOM AG - REG                                          | EUR                   | 2 224 918   | 2 127 808           | 1.92               |
| 351 636                                                                                                                                      | ENEL SPA                                                           | EUR                   | 1 635 465   | 1 852 418           | 1.67               |
| 83 667                                                                                                                                       | ENGIE SA                                                           | EUR                   | 1 354 003   | 1 217 355           | 1.10               |
| 114 987                                                                                                                                      | ENI SPA                                                            | EUR                   | 1 753 371   | 1 862 789           | 1.68               |
| 99 633                                                                                                                                       | E.ON SE                                                            | EUR                   | 1 096 014   | 903 871             | 0.82               |
| 9 919                                                                                                                                        | ESSILOR INTERNATIONAL CIE GENERALE D'OPTIQUE SA                    | EUR                   | 1 038 305   | 1 121 343           | 1.01               |
| 18 563                                                                                                                                       | FRESENIUS SE & CO KGAA                                             | EUR                   | 1 292 802   | 1 175 780           | 1.06               |
| 266 633                                                                                                                                      | IBERDROLA SA                                                       | EUR                   | 1 640 460   | 1 710 717           | 1.55               |
| 50 308                                                                                                                                       | INDUSTRIA DE DISEÑO TEXTIL SA                                      | EUR                   | 1 484 461   | 1 296 940           | 1.17               |
| 175 891                                                                                                                                      | ING GROEP NV                                                       | EUR                   | 2 405 520   | 2 458 253           | 2.22               |
| 658 669                                                                                                                                      | INTESA SANPAOLO SPA                                                | EUR                   | 1 762 106   | 2 079 418           | 1.88               |
| 53 598                                                                                                                                       | KONINKLIJKE Ahold DELHAIZE NV                                      | EUR                   | 1 019 592   | 1 072 228           | 0.97               |
| 42 590                                                                                                                                       | KONINKLIJKE PHILIPS NV                                             | EUR                   | 1 267 912   | 1 499 594           | 1.36               |
| 11 067                                                                                                                                       | L'OREAL SA                                                         | EUR                   | 1 836 170   | 2 200 673           | 1.99               |
| 12 222                                                                                                                                       | LVMH MOET HENNESSY LOUIS VUITTON SE                                | EUR                   | 2 437 162   | 3 535 825           | 3.20               |
| 7 017                                                                                                                                        | MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN<br>MUENCHEN - REG | EUR                   | 1 211 326   | 1 332 879           | 1.20               |
| 254 911                                                                                                                                      | NOKIA OYJ                                                          | EUR                   | 1 372 922   | 1 268 947           | 1.15               |
| 92 774                                                                                                                                       | ORANGE SA                                                          | EUR                   | 1 372 367   | 1 402 279           | 1.27               |
| 16 234                                                                                                                                       | SAFRAN SA                                                          | EUR                   | 1 268 812   | 1 582 166           | 1.43               |
| 51 784                                                                                                                                       | SANOFI                                                             | EUR                   | 4 025 081   | 3 406 869           | 3.08               |
| 48 991                                                                                                                                       | SAP SE                                                             | EUR                   | 3 999 994   | 4 527 748           | 4.09               |
| 25 306                                                                                                                                       | SCHNEIDER ELECTRIC SE                                              | EUR                   | 1 622 343   | 1 905 036           | 1.72               |
| 38 475                                                                                                                                       | SIEMENS AG - REG                                                   | EUR                   | 4 271 824   | 4 064 499           | 3.67               |
| 36 570                                                                                                                                       | SOCIETE GENERALE SA                                                | EUR                   | 1 647 659   | 1 662 289           | 1.50               |

**Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR)**  
**(Previously named Lyxor Index Fund - Lyxor EURO STOXX 50 (DR))**

Schedule of Investments (continued)

| Nominal<br>value/<br>Quantity                                                                                                                            | Description         | Quotation<br>Currency | Cost<br>EUR        | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|--------------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                     |                       |                    |                     |                    |
| <b>Shares (continued)</b>                                                                                                                                |                     |                       |                    |                     |                    |
| 208 042                                                                                                                                                  | TELEFONICA SA       | EUR                   | 2 140 976          | 1 754 418           | 1.59               |
| 114 796                                                                                                                                                  | TOTAL SA            | EUR                   | 5 334 087          | 6 007 274           | 5.43               |
| 4 520                                                                                                                                                    | UNIBAIL-RODAMCO SE  | EUR                   | 959 898            | 899 028             | 0.81               |
| 70 740                                                                                                                                                   | UNILEVER NV         | EUR                   | 3 012 262          | 3 356 613           | 3.03               |
| 25 156                                                                                                                                                   | VINCI SA            | EUR                   | 1 785 520          | 2 090 464           | 1.89               |
| 46 616                                                                                                                                                   | VIVENDI SA          | EUR                   | 941 973            | 1 020 424           | 0.92               |
| 8 287                                                                                                                                                    | VOLKSWAGEN AG - PFD | EUR                   | 1 225 105          | 1 424 038           | 1.29               |
| <b>Total Shares</b>                                                                                                                                      |                     |                       | <b>104 860 731</b> | <b>109 719 649</b>  | <b>99.17</b>       |
| <b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>       |                     |                       | <b>104 860 731</b> | <b>109 719 649</b>  | <b>99.17</b>       |
| <b>Total Investments</b>                                                                                                                                 |                     |                       | <b>104 860 731</b> | <b>109 719 649</b>  | <b>99.17</b>       |

**Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR)**  
**(Previously named Lyxor Index Fund - Lyxor EURO STOXX 50 (DR))**

**Classification of Investments**

| <b>Economic classification</b>    | <b>%</b>     | <b>Geographical classification</b> | <b>%</b>     |
|-----------------------------------|--------------|------------------------------------|--------------|
| Banks                             | 14.89        | France                             | 35.01        |
| Personal Goods                    | 9.74         | Germany                            | 31.93        |
| Chemicals                         | 8.50         | Netherlands                        | 12.63        |
| Oil & Gas Producers               | 7.11         | Spain                              | 9.69         |
| Nonlife Insurance                 | 6.76         | Italy                              | 5.24         |
| Electricity                       | 5.14         | Belgium                            | 2.51         |
| Pharmaceuticals & Biotechnology   | 4.14         | Finland                            | 1.15         |
| Software & Computer Services      | 4.09         | Ireland                            | 1.01         |
| Automobiles & Parts               | 3.96         |                                    |              |
| Technology Hardware & Equipment   | 3.93         |                                    | <b>99.17</b> |
| Construction & Materials          | 3.89         |                                    |              |
| Aerospace & Defense               | 3.70         |                                    |              |
| General Industrials               | 3.67         |                                    |              |
| Electronic & Electrical Equipment | 3.08         |                                    |              |
| Fixed Line Telecommunications     | 2.85         |                                    |              |
| Beverages                         | 2.51         |                                    |              |
| Mobile Telecommunications         | 1.92         |                                    |              |
| Real Estate Investment Trusts     | 1.78         |                                    |              |
| Food Producers                    | 1.75         |                                    |              |
| Industrial Transportation         | 1.44         |                                    |              |
| Industrial Engineering            | 1.22         |                                    |              |
| General Retailers                 | 1.17         |                                    |              |
| Health Care Equipment & Services  | 1.01         |                                    |              |
| Media                             | 0.92         |                                    |              |
|                                   | <b>99.17</b> |                                    |              |

## Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF

### Schedule of Investments

| Nominal value/<br>Quantity                                                                                                                   | Description                                                   | Quotation<br>Currency | Cost<br>USD | Market value<br>USD | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b> |                                                               |                       |             |                     |                    |
| <b>Bonds</b>                                                                                                                                 |                                                               |                       |             |                     |                    |
| 1 543 000                                                                                                                                    | ABBOTT LABORATORIES 4.9% 30/11/2046                           | USD                   | 1 727 673   | 1 673 384           | 0.56               |
| 150 000                                                                                                                                      | ABBOTT LABORATORIES 5.3% 27/05/2040                           | USD                   | 175 756     | 168 479             | 0.06               |
| 820 000                                                                                                                                      | ACTAVIS FUNDING SCS 3.8% 15/03/2025                           | USD                   | 787 717     | 790 591             | 0.26               |
| 30 000                                                                                                                                       | ALEXANDRIA REAL ESTATE EQUITIES INC 3.95% 15/01/2028          | USD                   | 30 357      | 28 976              | 0.01               |
| 1 800 000                                                                                                                                    | AMAZON.COM INC 4.05% 22/08/2047                               | USD                   | 1 817 586   | 1 780 596           | 0.60               |
| 108 000                                                                                                                                      | AMERICAN EXPRESS CO FRN 01/08/2022                            | USD                   | 108 133     | 108 105             | 0.04               |
| 200 000                                                                                                                                      | AMERICAN EXPRESS CREDIT CORP FRN 03/03/2020                   | USD                   | 200 655     | 200 557             | 0.07               |
| 100 000                                                                                                                                      | AMERICAN INTERNATIONAL GROUP INC 3.875% 15/01/2035            | USD                   | 92 488      | 91 778              | 0.03               |
| 447 000                                                                                                                                      | AMERICAN INTERNATIONAL GROUP INC 4.5% 16/07/2044              | USD                   | 432 457     | 432 095             | 0.14               |
| 100 000                                                                                                                                      | AMERICAN INTERNATIONAL GROUP INC 6.25% 01/05/2036             | USD                   | 118 009     | 118 193             | 0.04               |
| 1 706 000                                                                                                                                    | AMGEN INC 4.663% 15/06/2051                                   | USD                   | 1 820 716   | 1 713 361           | 0.57               |
| 75 000                                                                                                                                       | AMGEN INC 6.375% 01/06/2037                                   | USD                   | 97 355      | 91 665              | 0.03               |
| 470 000                                                                                                                                      | ANADARKO PETROLEUM CORP 6.45% 15/09/2036                      | USD                   | 559 197     | 559 154             | 0.19               |
| 5 500 000                                                                                                                                    | ANHEUSER-BUSCH INBEV FINANCE INC 4.9% 01/02/2046              | USD                   | 6 203 282   | 5 727 232           | 1.92               |
| 67 000                                                                                                                                       | AON PLC 3.875% 15/12/2025                                     | USD                   | 66 224      | 66 392              | 0.02               |
| 786 000                                                                                                                                      | APPLE INC FRN 06/05/2019                                      | USD                   | 789 282     | 788 555             | 0.26               |
| 88 000                                                                                                                                       | APPLE INC FRN 07/02/2020                                      | USD                   | 88 228      | 88 217              | 0.03               |
| 483 000                                                                                                                                      | APPLE INC FRN 09/02/2022                                      | USD                   | 489 837     | 489 223             | 0.16               |
| 20 000                                                                                                                                       | APPLE INC FRN 11/05/2020                                      | USD                   | 19 991      | 20 003              | 0.01               |
| 197 000                                                                                                                                      | APPLE INC FRN 11/05/2022                                      | USD                   | 198 551     | 198 576             | 0.07               |
| 100 000                                                                                                                                      | ARCONIC INC 5.125% 01/10/2024                                 | USD                   | 102 299     | 101 905             | 0.03               |
| 1 136 000                                                                                                                                    | ASTRAZENECA PLC 6.45% 15/09/2037                              | USD                   | 1 467 082   | 1 450 093           | 0.49               |
| 1 179 000                                                                                                                                    | AT&T INC 5.15% 14/02/2050                                     | USD                   | 1 184 033   | 1 177 326           | 0.39               |
| 8 600 000                                                                                                                                    | BANCO SANTANDER SA FRN 11/04/2022                             | USD                   | 8 840 026   | 8 841 101           | 2.96               |
| 4 000 000                                                                                                                                    | BANCO SANTANDER SA FRN 23/02/2023                             | USD                   | 4 038 417   | 4 029 960           | 1.35               |
| 756 000                                                                                                                                      | BANK NEDERLANDSE GEMEENTEN NV - REGS - 2.625% 28/04/2021      | USD                   | 749 978     | 750 118             | 0.25               |
| 3 698 000                                                                                                                                    | BANK NEDERLANDSE GEMEENTEN NV 1.75% 30/10/2019                | USD                   | 3 652 498   | 3 650 739           | 1.22               |
| 3 114 000                                                                                                                                    | BANK OF AMERICA CORP FRN 21/07/2021                           | USD                   | 3 128 620   | 3 133 011           | 1.05               |
| 56 000                                                                                                                                       | BANK OF MONTREAL FRN 15/06/2020                               | USD                   | 56 179      | 56 214              | 0.02               |
| 670 000                                                                                                                                      | BANK OF NEW YORK MELLON CORP FRN 17/08/2020                   | USD                   | 680 600     | 677 162             | 0.23               |
| 86 000                                                                                                                                       | BANK OF NEW YORK MELLON CORP FRN 30/10/2023                   | USD                   | 87 970      | 88 030              | 0.03               |
| 5 029 000                                                                                                                                    | BANK OF NOVA SCOTIA FRN 05/12/2019                            | USD                   | 5 064 077   | 5 059 651           | 1.69               |
| 471 000                                                                                                                                      | BAT CAPITAL CORP - REGS - FRN 15/08/2022                      | USD                   | 477 713     | 476 603             | 0.16               |
| 150 000                                                                                                                                      | BAXALTA INC FRN 22/06/2018                                    | USD                   | 150 119     | 150 131             | 0.05               |
| 337 000                                                                                                                                      | BAXALTA INC 4% 23/06/2025                                     | USD                   | 331 519     | 330 327             | 0.11               |
| 1 242 000                                                                                                                                    | BECTON DICKINSON AND CO FRN 06/06/2022                        | USD                   | 1 253 984   | 1 250 328           | 0.42               |
| 391 000                                                                                                                                      | BECTON DICKINSON AND CO 3.7% 06/06/2027                       | USD                   | 386 440     | 370 975             | 0.12               |
| 703 000                                                                                                                                      | BERKSHIRE HATHAWAY ENERGY CO 6.125% 01/04/2036                | USD                   | 898 898     | 882 634             | 0.30               |
| 1 900 000                                                                                                                                    | BERKSHIRE HATHAWAY FINANCE CORP FRN 10/01/2020                | USD                   | 1 905 125   | 1 908 094           | 0.64               |
| 100 000                                                                                                                                      | BHP BILLITON FINANCE USA LTD 4.125% 24/02/2042                | USD                   | 101 137     | 100 819             | 0.03               |
| 294 000                                                                                                                                      | BHP BILLITON FINANCE USA LTD 5% 30/09/2043                    | USD                   | 335 120     | 331 309             | 0.11               |
| 896 000                                                                                                                                      | BIOGEN INC 5.2% 15/09/2045                                    | USD                   | 966 591     | 943 815             | 0.32               |
| 1 461 000                                                                                                                                    | BNP PARIBAS SA 5% 15/01/2021                                  | USD                   | 1 578 055   | 1 532 479           | 0.51               |
| 876 000                                                                                                                                      | BROADCOM CORP / BROADCOM CAYMAN FINANCE LTD 3.875% 15/01/2027 | USD                   | 838 093     | 837 141             | 0.28               |

## Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF

### Schedule of Investments (continued)

| Nominal<br>value/<br>Quantity                                                                                                                            | Description                                                                                       | Quotation<br>Currency | Cost<br>USD | Market value<br>USD | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                                                                                   |                       |             |                     |                    |
| <b>Bonds (continued)</b>                                                                                                                                 |                                                                                                   |                       |             |                     |                    |
| 100 000                                                                                                                                                  | BROOKFIELD FINANCE LLC 4% 01/04/2024                                                              | USD                   | 99 279      | 99 482              | 0.03               |
| 6 000 000                                                                                                                                                | CANADIAN IMPERIAL BANK OF COMMERCE FRN 02/02/2021                                                 | USD                   | 6 001 178   | 5 996 640           | 2.01               |
| 1 075 000                                                                                                                                                | CANADIAN IMPERIAL BANK OF COMMERCE FRN 05/10/2020                                                 | USD                   | 1 076 629   | 1 076 747           | 0.36               |
| 7 663 000                                                                                                                                                | CANADIAN IMPERIAL BANK OF COMMERCE FRN 16/06/2022                                                 | USD                   | 7 707 080   | 7 720 740           | 2.59               |
| 1 009 000                                                                                                                                                | CAPITAL ONE FINANCIAL CORP FRN 09/03/2022                                                         | USD                   | 1 014 331   | 1 013 969           | 0.34               |
| 411 000                                                                                                                                                  | CATERPILLAR INC 3.803% 15/08/2042                                                                 | USD                   | 411 053     | 397 924             | 0.13               |
| 250 000                                                                                                                                                  | CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 4.908% 23/07/2025 | USD                   | 254 594     | 254 315             | 0.09               |
| 319 000                                                                                                                                                  | CHEVRON CORP FRN 03/03/2020                                                                       | USD                   | 319 783     | 319 906             | 0.11               |
| 665 000                                                                                                                                                  | CITIGROUP INC FRN 01/09/2023                                                                      | USD                   | 686 297     | 685 193             | 0.23               |
| 1 338 000                                                                                                                                                | CITIGROUP INC FRN 17/05/2024                                                                      | USD                   | 1 364 285   | 1 358 592           | 0.45               |
| 8 000                                                                                                                                                    | CITIGROUP INC FRN 25/04/2022                                                                      | USD                   | 8 094       | 8 104               | 0.00               |
| 100 000                                                                                                                                                  | CONOCOPHILLIPS 6.5% 01/02/2039                                                                    | USD                   | 132 210     | 130 425             | 0.04               |
| 200 000                                                                                                                                                  | CONTINENTAL RESOURCES INC/OK - 144A - 4.375% 15/01/2028                                           | USD                   | 195 750     | 196 420             | 0.07               |
| 63 000                                                                                                                                                   | COOPERATIEVE RABOBANK UA 3.875% 08/02/2022                                                        | USD                   | 64 200      | 64 055              | 0.02               |
| 250 000                                                                                                                                                  | CREDIT SUISSE GROUP FUNDING GUERNSEY LTD FRN 16/04/2021                                           | USD                   | 262 656     | 262 384             | 0.09               |
| 150 000                                                                                                                                                  | DAIMLER FINANCE NORTH AMERICA LLC - REGS - 1.5% 05/07/2019                                        | USD                   | 148 534     | 147 620             | 0.05               |
| 1 000 000                                                                                                                                                | DANONE SA - REGS - 2.947% 02/11/2026                                                              | USD                   | 924 315     | 925 125             | 0.31               |
| 388 000                                                                                                                                                  | DELL INTERNATIONAL LLC / EMC CORP - REGS - 6.02% 15/06/2026                                       | USD                   | 425 669     | 412 805             | 0.14               |
| 932 000                                                                                                                                                  | DEUTSCHE BANK AG FRN 18/01/2019                                                                   | USD                   | 938 142     | 938 254             | 0.31               |
| 864 000                                                                                                                                                  | DEUTSCHE BANK AG FRN 20/08/2020                                                                   | USD                   | 874 839     | 872 316             | 0.29               |
| 455 000                                                                                                                                                  | DEUTSCHE BANK AG 4.25% 14/10/2021                                                                 | USD                   | 459 774     | 459 077             | 0.15               |
| 243 000                                                                                                                                                  | DEUTSCHE BANK AG/NEW YORK NY FRN 13/07/2020                                                       | USD                   | 243 787     | 243 955             | 0.08               |
| 4 357 000                                                                                                                                                | DEUTSCHE BANK AG/NEW YORK NY FRN 22/01/2021                                                       | USD                   | 4 334 523   | 4 336 303           | 1.45               |
| 524 000                                                                                                                                                  | EI DU PONT DE NEMOURS & CO FRN 01/05/2020                                                         | USD                   | 526 934     | 526 264             | 0.18               |
| 310 000                                                                                                                                                  | ENBRIDGE INC FRN 15/06/2020                                                                       | USD                   | 312 495     | 311 759             | 0.10               |
| 1 000                                                                                                                                                    | ENTERGY LOUISIANA LLC 3.25% 01/04/2028                                                            | USD                   | 976         | 954                 | 0.00               |
| 50 000                                                                                                                                                   | EXPEDIA GROUP INC 3.8% 15/02/2028                                                                 | USD                   | 45 220      | 45 554              | 0.02               |
| 151 000                                                                                                                                                  | EXPEDIA GROUP INC 5% 15/02/2026                                                                   | USD                   | 152 995     | 153 535             | 0.05               |
| 700 000                                                                                                                                                  | EXPORT DEVELOPMENT CANADA 1% 15/06/2018                                                           | USD                   | 698 404     | 699 185             | 0.23               |
| 682 000                                                                                                                                                  | EXPRESS SCRIPTS HOLDING CO 4.8% 15/07/2046                                                        | USD                   | 719 960     | 670 218             | 0.22               |
| 70 000                                                                                                                                                   | EXXON MOBIL CORP 3.567% 06/03/2045                                                                | USD                   | 67 247      | 65 477              | 0.02               |
| 200 000                                                                                                                                                  | FIFTH THIRD BANK/CINCINNATI OH 2.25% 14/06/2021                                                   | USD                   | 194 224     | 194 393             | 0.07               |
| 250 000                                                                                                                                                  | FMG RESOURCES AUGUST 2006 PTY LTD - REGS - 9.75% 01/03/2022                                       | USD                   | 277 188     | 274 741             | 0.09               |
| 299 000                                                                                                                                                  | FORD MOTOR CREDIT CO LLC 5.875% 02/08/2021                                                        | USD                   | 318 351     | 318 369             | 0.11               |
| 5 519 000                                                                                                                                                | GE CAPITAL INTERNATIONAL FUNDING CO UNLIMITED CO 4.418% 15/11/2035                                | USD                   | 5 846 579   | 5 298 515           | 1.77               |
| 3 511 000                                                                                                                                                | GENERAL MOTORS FINANCIAL CO INC FRN 13/04/2020                                                    | USD                   | 3 544 267   | 3 544 969           | 1.19               |
| 2 543 000                                                                                                                                                | GENERAL MOTORS FINANCIAL CO INC FRN 15/01/2020                                                    | USD                   | 2 587 146   | 2 591 342           | 0.87               |
| 765 000                                                                                                                                                  | GILEAD SCIENCES INC 4.8% 01/04/2044                                                               | USD                   | 816 726     | 802 864             | 0.27               |
| 150 000                                                                                                                                                  | GLENCORE FUNDING LLC - 144A - FRN 15/01/2019                                                      | USD                   | 150 844     | 150 920             | 0.05               |
| 1 298 000                                                                                                                                                | GOLDMAN SACHS GROUP INC FRN 23/02/2023                                                            | USD                   | 1 297 209   | 1 298 578           | 0.43               |
| 281 000                                                                                                                                                  | GOLDMAN SACHS GROUP INC FRN 31/10/2022                                                            | USD                   | 281 311     | 281 812             | 0.09               |
| 2 689 000                                                                                                                                                | GOLDMAN SACHS GROUP INC 6.75% 01/10/2037                                                          | USD                   | 3 347 899   | 3 302 321           | 1.11               |
| 100 000                                                                                                                                                  | HALLIBURTON COMPANY 4.75% 01/08/2043                                                              | USD                   | 103 661     | 103 274             | 0.03               |

## Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF

### Schedule of Investments (continued)

| Nominal value/<br>Quantity                                                                                                                               | Description                                          | Quotation<br>Currency | Cost<br>USD | Market value<br>USD | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                                      |                       |             |                     |                    |
| <b>Bonds (continued)</b>                                                                                                                                 |                                                      |                       |             |                     |                    |
| 80 000                                                                                                                                                   | HCA INC 4.5% 15/02/2027                              | USD                   | 77 128      | 76 729              | 0.03               |
| 74 000                                                                                                                                                   | HCA INC 4.75% 01/05/2023                             | USD                   | 75 948      | 74 825              | 0.03               |
| 790 000                                                                                                                                                  | HEWLETT PACKARD ENTERPRISE CO FRN 15/10/2020         | USD                   | 796 134     | 795 965             | 0.27               |
| 88 000                                                                                                                                                   | HOME DEPOT INC FRN 05/06/2020                        | USD                   | 88 194      | 88 146              | 0.03               |
| 200 000                                                                                                                                                  | HSBC HOLDINGS PLC 4.875% 14/01/2022                  | USD                   | 209 127     | 209 265             | 0.07               |
| 600 000                                                                                                                                                  | ING BANK NV - REGS - 5.8% 25/09/2023                 | USD                   | 656 581     | 645 642             | 0.22               |
| 513 000                                                                                                                                                  | INTEL CORP FRN 11/05/2020                            | USD                   | 513 387     | 513 159             | 0.17               |
| 300 000                                                                                                                                                  | INTEL CORP FRN 11/05/2022                            | USD                   | 301 185     | 302 427             | 0.10               |
| 180 000                                                                                                                                                  | INTERCONTINENTALEXCHANGE GROUP INC 4% 15/10/2023     | USD                   | 183 604     | 183 917             | 0.06               |
| 80 000                                                                                                                                                   | INVISTA FINANCE LLC 4.25% 15/10/2019                 | USD                   | 81 286      | 80 394              | 0.03               |
| 50 000                                                                                                                                                   | IPALCO ENTERPRISES INC 3.7% 01/09/2024               | USD                   | 49 250      | 48 471              | 0.02               |
| 966 000                                                                                                                                                  | JOHNSON & JOHNSON 3.7% 01/03/2046                    | USD                   | 971 226     | 937 783             | 0.31               |
| 367 000                                                                                                                                                  | KAISER FOUNDATION HOSPITALS 4.15% 01/05/2047         | USD                   | 372 755     | 367 378             | 0.12               |
| 560 000                                                                                                                                                  | KINDER MORGAN INC/DE 5.55% 01/06/2045                | USD                   | 573 464     | 577 721             | 0.19               |
| 1 336 000                                                                                                                                                | KRAFT HEINZ FOODS CO 4.375% 01/06/2046               | USD                   | 1 291 510   | 1 197 844           | 0.40               |
| 75 000                                                                                                                                                   | LOWE'S COS INC 4.05% 03/05/2047                      | USD                   | 72 070      | 72 170              | 0.02               |
| 88 000                                                                                                                                                   | LOWE'S COS INC 4.25% 15/09/2044                      | USD                   | 88 021      | 87 576              | 0.03               |
| 25 000                                                                                                                                                   | LOWE'S COS INC 4.65% 15/04/2042                      | USD                   | 26 893      | 26 437              | 0.01               |
| 175 000                                                                                                                                                  | MANULIFE FINANCIAL CORP 4.15% 04/03/2026             | USD                   | 174 981     | 176 062             | 0.06               |
| 175 000                                                                                                                                                  | MCDONALD'S CORP 4.875% 09/12/2045                    | USD                   | 187 562     | 185 490             | 0.06               |
| 96 000                                                                                                                                                   | MEDNAX INC - 144A - 5.25% 01/12/2023                 | USD                   | 98 400      | 94 993              | 0.03               |
| 150 000                                                                                                                                                  | MEDTRONIC INC 4.375% 15/03/2035                      | USD                   | 157 728     | 155 948             | 0.05               |
| 1 884 000                                                                                                                                                | MEDTRONIC INC 4.625% 15/03/2045                      | USD                   | 2 030 707   | 1 999 725           | 0.67               |
| 2 056 000                                                                                                                                                | MICROSOFT CORP 3.7% 08/08/2046                       | USD                   | 2 012 399   | 1 974 007           | 0.66               |
| 964 000                                                                                                                                                  | MITSUBISHI UFJ FINANCIAL GROUP INC FRN 25/07/2022    | USD                   | 968 637     | 969 962             | 0.32               |
| 455 000                                                                                                                                                  | MIZUHO FINANCIAL GROUP INC FRN 11/09/2022            | USD                   | 457 864     | 458 326             | 0.15               |
| 2 336 000                                                                                                                                                | MIZUHO FINANCIAL GROUP INC FRN 28/02/2022            | USD                   | 2 354 104   | 2 357 421           | 0.79               |
| 150 000                                                                                                                                                  | MOLSON COORS BREWING CO 3% 15/07/2026                | USD                   | 138 858     | 137 631             | 0.05               |
| 1 080 000                                                                                                                                                | MORGAN STANLEY FRN 14/02/2020                        | USD                   | 1 085 416   | 1 084 066           | 0.36               |
| 307 000                                                                                                                                                  | MORGAN STANLEY FRN 16/06/2020                        | USD                   | 310 859     | 311 075             | 0.10               |
| 875 000                                                                                                                                                  | MPLX LP 4.5% 15/04/2038                              | USD                   | 843 710     | 840 599             | 0.28               |
| 50 000                                                                                                                                                   | MURPHY OIL CORP 6.875% 15/08/2024                    | USD                   | 52 157      | 52 981              | 0.02               |
| 313 000                                                                                                                                                  | NEWELL BRANDS INC 4.2% 01/04/2026                    | USD                   | 307 584     | 307 283             | 0.10               |
| 500 000                                                                                                                                                  | NISSAN MOTOR ACCEPTANCE CORP - REGS - FRN 13/01/2020 | USD                   | 501 990     | 502 025             | 0.17               |
| 88 000                                                                                                                                                   | NISSAN MOTOR ACCEPTANCE CORP - 144A - FRN 13/01/2022 | USD                   | 89 152      | 89 181              | 0.03               |
| 13 000                                                                                                                                                   | NISSAN MOTOR ACCEPTANCE CORP - 144A - FRN 13/09/2019 | USD                   | 13 051      | 13 038              | 0.00               |
| 50 000                                                                                                                                                   | NORTHROP GRUMMAN CORP 3.85% 15/04/2045               | USD                   | 47 070      | 45 861              | 0.02               |
| 1 045 000                                                                                                                                                | NORTHROP GRUMMAN CORP 4.03% 15/10/2047               | USD                   | 1 003 576   | 979 646             | 0.33               |
| 200 000                                                                                                                                                  | NOVARTIS CAPITAL CORP 3.4% 06/05/2024                | USD                   | 200 771     | 199 314             | 0.07               |
| 200 000                                                                                                                                                  | NXP BV / NXP FUNDING LLC - 144A - 4.625% 01/06/2023  | USD                   | 209 794     | 201 876             | 0.07               |
| 252 000                                                                                                                                                  | PACIFIC GAS & ELECTRIC CO 6.05% 01/03/2034           | USD                   | 298 060     | 295 509             | 0.10               |
| 121 000                                                                                                                                                  | PETROFAC LTD 3.4% 10/10/2018                         | USD                   | 120 903     | 120 442             | 0.04               |
| 125 000                                                                                                                                                  | PFIZER INC 7.2% 15/03/2039                           | USD                   | 179 963     | 175 792             | 0.06               |
| 354 000                                                                                                                                                  | QUALCOMM INC FRN 20/05/2019                          | USD                   | 354 950     | 355 297             | 0.12               |

## Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF

### Schedule of Investments (continued)

| Nominal value/<br>Quantity                                                                                                                               | Description                                                                   | Quotation<br>Currency | Cost<br>USD | Market value<br>USD | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                                                               |                       |             |                     |                    |
| <b>Bonds (continued)</b>                                                                                                                                 |                                                                               |                       |             |                     |                    |
| 100 000                                                                                                                                                  | QVC INC 4.85% 01/04/2024                                                      | USD                   | 101 363     | 101 179             | 0.03               |
| 1 000 000                                                                                                                                                | RECKITT BENCKISER TREASURY SERVICES PLC 3% 26/06/2027                         | USD                   | 969 575     | 924 825             | 0.31               |
| 175 000                                                                                                                                                  | ROYAL BANK OF CANADA FRN 26/10/2020                                           | USD                   | 174 825     | 174 867             | 0.06               |
| 277 000                                                                                                                                                  | ROYAL BANK OF CANADA 2.15% 26/10/2020                                         | USD                   | 271 487     | 270 744             | 0.09               |
| 920 000                                                                                                                                                  | ROYAL BANK OF SCOTLAND GROUP PLC 3.875% 12/09/2023                            | USD                   | 911 082     | 905 708             | 0.30               |
| 244 000                                                                                                                                                  | SABINE PASS LIQUEFACTION LLC 5.625% 01/03/2025                                | USD                   | 266 887     | 260 425             | 0.09               |
| 7 640 000                                                                                                                                                | SEMPRA ENERGY FRN 15/01/2021                                                  | USD                   | 7 652 834   | 7 652 643           | 2.56               |
| 1 849 000                                                                                                                                                | SEMPRA ENERGY FRN 15/07/2019                                                  | USD                   | 1 851 552   | 1 852 060           | 0.62               |
| 1 107 000                                                                                                                                                | SHELL INTERNATIONAL FINANCE BV FRN 11/05/2020                                 | USD                   | 1 114 705   | 1 114 572           | 0.37               |
| 100 000                                                                                                                                                  | SHELL INTERNATIONAL FINANCE BV 4.125% 11/05/2035                              | USD                   | 102 778     | 102 150             | 0.03               |
| 665 000                                                                                                                                                  | SHELL INTERNATIONAL FINANCE BV 4.375% 11/05/2045                              | USD                   | 689 647     | 690 044             | 0.23               |
| 75 000                                                                                                                                                   | SHELL INTERNATIONAL FINANCE BV 4.55% 12/08/2043                               | USD                   | 80 374      | 79 745              | 0.03               |
| 500 000                                                                                                                                                  | SIEMENS FINANCIERINGSMAATSCHAPPIJ NV - REGS - 4.4% 27/05/2045                 | USD                   | 559 518     | 526 940             | 0.18               |
| 930 000                                                                                                                                                  | SOUTHERN CO 4.4% 01/07/2046                                                   | USD                   | 981 027     | 918 398             | 0.31               |
| 90 000                                                                                                                                                   | SPIRIT AIRLINES PASS THROUGH TRUST 2015-1A 4.1% 01/10/2029                    | USD                   | 80 999      | 77 499              | 0.03               |
| 698 000                                                                                                                                                  | STANDARD CHARTERED PLC - REGS - 3.95% 11/01/2023                              | USD                   | 703 064     | 685 876             | 0.23               |
| 200 000                                                                                                                                                  | STANDARD INDUSTRIES INC/NJ - 144A - 4.75% 15/01/2028                          | USD                   | 199 200     | 187 750             | 0.06               |
| 200 000                                                                                                                                                  | STANDARD INDUSTRIES INC/NJ - 144A - 5.375% 15/11/2024                         | USD                   | 209 000     | 202 344             | 0.07               |
| 37 000                                                                                                                                                   | STANDARD INDUSTRIES INC/NJ - 144A - 6% 15/10/2025                             | USD                   | 39 048      | 38 447              | 0.01               |
| 200 000                                                                                                                                                  | STATE STREET CORP 3.55% 18/08/2025                                            | USD                   | 198 140     | 199 145             | 0.07               |
| 200 000                                                                                                                                                  | STATE STREET CORP 3.7% 20/11/2023                                             | USD                   | 203 170     | 203 024             | 0.07               |
| 17 000                                                                                                                                                   | SUMITOMO MITSUI FINANCIAL GROUP INC FRN 17/01/2023                            | USD                   | 17 013      | 17 054              | 0.01               |
| 1 256 000                                                                                                                                                | SUMITOMO MITSUI FINANCIAL GROUP INC FRN 18/10/2022                            | USD                   | 1 258 154   | 1 260 660           | 0.42               |
| 761 000                                                                                                                                                  | SUNOCO LOGISTICS PARTNERS OPERATIONS LP 5.4% 01/10/2047                       | USD                   | 721 590     | 723 148             | 0.24               |
| 638 000                                                                                                                                                  | TEACHERS INSURANCE & ANNUITY ASSOCIATION OF AMERICA - REGS - 4.27% 15/05/2047 | USD                   | 650 554     | 621 741             | 0.21               |
| 410 000                                                                                                                                                  | TELEFONICA EMISIONES SAU 5.213% 08/03/2047                                    | USD                   | 426 503     | 428 827             | 0.14               |
| 340 000                                                                                                                                                  | TIME WARNER INC 3.8% 15/02/2027                                               | USD                   | 328 714     | 329 149             | 0.11               |
| 475 000                                                                                                                                                  | TORONTO-DOMINION BANK FRN 14/12/2020                                          | USD                   | 483 959     | 483 244             | 0.16               |
| 5 785 000                                                                                                                                                | TORONTO-DOMINION BANK FRN 25/01/2021                                          | USD                   | 5 784 826   | 5 776 901           | 1.93               |
| 9 832 000                                                                                                                                                | TOYOTA MOTOR CREDIT CORP FRN 17/04/2020                                       | USD                   | 9 852 893   | 9 855 055           | 3.31               |
| 2 819 000                                                                                                                                                | UBS AG/LONDON - REGS - FRN 08/06/2020                                         | USD                   | 2 830 389   | 2 831 164           | 0.95               |
| 710 000                                                                                                                                                  | UBS AG/LONDON - REGS - FRN 28/05/2019                                         | USD                   | 710 517     | 710 533             | 0.24               |
| 205 000                                                                                                                                                  | UBS GROUP FUNDING SWITZERLAND AG FRN 14/04/2021                               | USD                   | 212 078     | 212 243             | 0.07               |
| 5 000 000                                                                                                                                                | UBS GROUP FUNDING SWITZERLAND AG FRN 15/08/2023                               | USD                   | 5 043 500   | 5 033 975           | 1.69               |
| 1 716 000                                                                                                                                                | UNITED TECHNOLOGIES CORP 4.5% 01/06/2042                                      | USD                   | 1 870 084   | 1 696 987           | 0.57               |
| 914 000                                                                                                                                                  | UNITEDHEALTH GROUP INC 4.75% 15/07/2045                                       | USD                   | 1 037 508   | 985 223             | 0.33               |
| 1 000 000                                                                                                                                                | US BANK NA/CINCINNATI OH FRN 24/05/2019                                       | USD                   | 1 000 457   | 1 000 580           | 0.34               |
| 4 203 000                                                                                                                                                | VERIZON COMMUNICATIONS INC FRN 16/03/2022                                     | USD                   | 4 280 006   | 4 287 858           | 1.44               |
| 61 000                                                                                                                                                   | VMWARE INC 2.95% 21/08/2022                                                   | USD                   | 58 481      | 58 534              | 0.02               |
| 580 000                                                                                                                                                  | VODAFONE GROUP PLC 6.15% 27/02/2037                                           | USD                   | 696 359     | 662 444             | 0.22               |
| 965 000                                                                                                                                                  | WALGREENS BOOTS ALLIANCE INC 3.8% 18/11/2024                                  | USD                   | 948 819     | 951 118             | 0.32               |
| 522 000                                                                                                                                                  | WAL-MART STORES INC 6.5% 15/08/2037                                           | USD                   | 731 071     | 703 635             | 0.24               |
| 1 019 000                                                                                                                                                | WELLS FARGO & CO FRN 11/02/2022                                               | USD                   | 1 033 663   | 1 029 154           | 0.34               |

## Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF

### Schedule of Investments (continued)

| Nominal value/<br>Quantity                                                                                                                               | Description                                                   | Quotation<br>Currency | Cost<br>USD        | Market value<br>USD | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------|-----------------------|--------------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                                               |                       |                    |                     |                    |
| <b>Bonds (continued)</b>                                                                                                                                 |                                                               |                       |                    |                     |                    |
| 9 000                                                                                                                                                    | WELLS FARGO & CO FRN 24/01/2023                               | USD                   | 9 140              | 9 132               | 0.00               |
| 197 000                                                                                                                                                  | WELLS FARGO & CO FRN 31/10/2023                               | USD                   | 200 924            | 201 084             | 0.07               |
| 2 000                                                                                                                                                    | WESTPAC BANKING CORP FRN 13/05/2019                           | USD                   | 2 013              | 2 010               | 0.00               |
| <b>Total Bonds</b>                                                                                                                                       |                                                               |                       | <b>181 512 204</b> | <b>179 229 729</b>  | <b>60.01</b>       |
| <b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>                                                                        |                                                               |                       |                    |                     |                    |
| 143 000                                                                                                                                                  | AFRICAN DEVELOPMENT BANK 1% 15/05/2019                        | USD                   | 141 407            | 140 882             | 0.05               |
| 622 000                                                                                                                                                  | AFRICAN DEVELOPMENT BANK 1.125% 29/09/2019                    | USD                   | 610 530            | 610 042             | 0.20               |
| 272 000                                                                                                                                                  | AFRICAN DEVELOPMENT BANK 1.375% 17/12/2018                    | USD                   | 270 705            | 270 469             | 0.09               |
| 2 016 000                                                                                                                                                | AFRICAN DEVELOPMENT BANK 2.375% 23/09/2021                    | USD                   | 1 989 621          | 1 984 238           | 0.66               |
| 15 000                                                                                                                                                   | ASIAN DEVELOPMENT BANK FRN 26/02/2020                         | USD                   | 15 089             | 15 091              | 0.01               |
| 490 000                                                                                                                                                  | ASIAN DEVELOPMENT BANK 1% 16/08/2019                          | USD                   | 480 977            | 480 624             | 0.16               |
| 683 000                                                                                                                                                  | ASIAN DEVELOPMENT BANK 1.375% 23/03/2020                      | USD                   | 668 407            | 667 455             | 0.22               |
| 150 000                                                                                                                                                  | ASIAN DEVELOPMENT BANK 1.75% 14/08/2026                       | USD                   | 135 947            | 135 455             | 0.05               |
| 259 000                                                                                                                                                  | ASIAN DEVELOPMENT BANK 1.75% 21/03/2019                       | USD                   | 257 752            | 257 548             | 0.09               |
| 106 000                                                                                                                                                  | ASIAN DEVELOPMENT BANK 2.625% 12/01/2027                      | USD                   | 102 811            | 102 257             | 0.03               |
| 2 451 000                                                                                                                                                | COUNCIL OF EUROPE DEVELOPMENT BANK 1.625% 10/03/2020          | USD                   | 2 412 200          | 2 406 024           | 0.81               |
| 808 000                                                                                                                                                  | DEVELOPMENT BANK OF JAPAN INC - REGS - 1.625% 01/09/2021      | USD                   | 769 442            | 768 881             | 0.26               |
| 200 000                                                                                                                                                  | FMS WERTMANAGEMENT AOER 1.5% 09/08/2019                       | USD                   | 197 555            | 197 406             | 0.07               |
| 85 000                                                                                                                                                   | INTER-AMERICAN DEVELOPMENT BANK 7% 15/06/2025                 | USD                   | 108 871            | 104 465             | 0.03               |
| 49 000 000                                                                                                                                               | ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2022              | EUR                   | 53 093 266         | 63 324 852          | 21.20              |
| 1 282 000                                                                                                                                                | JAPAN BANK FOR INTERNATIONAL COOPERATION 2.375% 21/07/2022    | USD                   | 1 247 956          | 1 241 316           | 0.42               |
| 4 000                                                                                                                                                    | KOMMUNEKREDIT 2.25% 16/11/2022                                | USD                   | 3 904              | 3 871               | 0.00               |
| 1 068 000                                                                                                                                                | KREDITANSTALT FUER WIEDERAUFBAU 1.75% 15/10/2019              | USD                   | 1 056 444          | 1 055 542           | 0.35               |
| 5 289 000                                                                                                                                                | KREDITANSTALT FUER WIEDERAUFBAU 2.625% 25/01/2022             | USD                   | 5 271 546          | 5 240 473           | 1.75               |
| 1 000                                                                                                                                                    | PROVINCE OF MANITOBA CANADA 2.05% 30/11/2020                  | USD                   | 978                | 978                 | 0.00               |
| 500 000                                                                                                                                                  | STATE OF NORTH RHINE-WESTPHALIA GERMANY 1.875% 17/06/2019     | USD                   | 501 005            | 496 093             | 0.17               |
| 3 101 000                                                                                                                                                | UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027 | USD                   | 3 100 967          | 3 094 367           | 1.04               |
| 3 620 500                                                                                                                                                | UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028 | USD                   | 3 552 947          | 3 562 666           | 1.19               |
| 198 000                                                                                                                                                  | UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2045 | USD                   | 198 795            | 201 155             | 0.07               |
| 12 471 900                                                                                                                                               | UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2027 | USD                   | 12 246 487         | 12 301 507          | 4.12               |
| 1 078 000                                                                                                                                                | UNITED STATES TREASURY NOTE/BOND 2% 15/02/2023                | USD                   | 1 045 492          | 1 039 933           | 0.35               |
| 333 200                                                                                                                                                  | UNITED STATES TREASURY NOTE/BOND 2% 15/11/2026                | USD                   | 323 243            | 309 486             | 0.10               |
| 1 000                                                                                                                                                    | UNITED STATES TREASURY NOTE/BOND 2.875% 15/11/2046            | USD                   | 986                | 956                 | 0.00               |
| 1 365 000                                                                                                                                                | UNITED STATES TREASURY NOTE/BOND 3.625% 15/08/2043            | USD                   | 1 523 041          | 1 491 796           | 0.50               |
| 4 047 900                                                                                                                                                | UNITED STATES TREASURY NOTE/BOND 5.25% 15/11/2028             | USD                   | 5 105 098          | 4 886 890           | 1.64               |
| <b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>                                                                  |                                                               |                       | <b>96 433 469</b>  | <b>106 392 718</b>  | <b>35.63</b>       |
| <b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>       |                                                               |                       | <b>277 945 673</b> | <b>285 622 447</b>  | <b>95.64</b>       |
| <b>Total Investments</b>                                                                                                                                 |                                                               |                       | <b>277 945 673</b> | <b>285 622 447</b>  | <b>95.64</b>       |

## Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF

### Classification of Investments

| <b>Economic classification</b>         | <b>%</b>     | <b>Geographical classification</b> | <b>%</b>     |
|----------------------------------------|--------------|------------------------------------|--------------|
| Governments                            | 35.63        | United States of America           | 42.40        |
| Banks                                  | 26.53        | Italy                              | 21.20        |
| Financial Services                     | 12.48        | Canada                             | 9.31         |
| Oil & Gas Producers                    | 4.23         | Germany                            | 3.10         |
| Pharmaceuticals & Biotechnology        | 2.34         | Spain                              | 3.10         |
| Health Care Equipment & Services       | 2.03         | United Kingdom                     | 2.83         |
| Fixed Line Telecommunications          | 1.83         | Netherlands                        | 2.62         |
| Technology Hardware & Equipment        | 1.54         | Japan                              | 2.37         |
| General Retailers                      | 0.96         | Ireland                            | 1.77         |
| General Industrials                    | 0.87         | Switzerland                        | 1.76         |
| Software & Computer Services           | 0.75         | France                             | 1.63         |
| Food Producers                         | 0.71         | Chile                              | 1.35         |
| Oil Equipment, Services & Distribution | 0.70         | Ivory Coast                        | 1.01         |
| Construction & Materials               | 0.69         | Philippines                        | 0.56         |
| Nonlife Insurance                      | 0.66         | Luxembourg                         | 0.26         |
| Alternative Energy                     | 0.60         | Australia                          | 0.24         |
| Aerospace & Defense                    | 0.57         | Guernsey                           | 0.09         |
| Life Insurance                         | 0.48         | Jersey                             | 0.04         |
| Food & Drug Retailers                  | 0.32         |                                    |              |
| Automobiles & Parts                    | 0.31         |                                    | <b>95.64</b> |
| Personal Goods                         | 0.31         |                                    |              |
| Mobile Telecommunications              | 0.22         |                                    |              |
| Chemicals                              | 0.20         |                                    |              |
| Media                                  | 0.11         |                                    |              |
| Electricity                            | 0.10         |                                    |              |
| Household Goods & Home Construction    | 0.10         |                                    |              |
| Leisure Goods                          | 0.09         |                                    |              |
| Travel, Leisure & Catering             | 0.09         |                                    |              |
| Beverages                              | 0.05         |                                    |              |
| Industrial Engineering                 | 0.05         |                                    |              |
| Mining                                 | 0.05         |                                    |              |
| Industrial Metals & Mining             | 0.03         |                                    |              |
| Real Estate Investment Trusts          | 0.01         |                                    |              |
|                                        | <b>95.64</b> |                                    |              |

## Lyxor Index Fund - Lyxor BofAML \$ High Yield Bond UCITS ETF

### Schedule of Investments

| Nominal value/<br>Quantity                                                                                                                   | Description                                              | Quotation<br>Currency | Cost<br>USD | Market value<br>USD | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b> |                                                          |                       |             |                     |                    |
| <b>Bonds</b>                                                                                                                                 |                                                          |                       |             |                     |                    |
| 125 000                                                                                                                                      | ABBVIE INC 3.6% 14/05/2025                               | USD                   | 122 623     | 121 409             | 0.04               |
| 170 000                                                                                                                                      | AGENCE FRANCAISE DE DEVELOPPEMENT 1.625% 21/01/2020      | USD                   | 166 750     | 166 719             | 0.06               |
| 200 000                                                                                                                                      | AGENCE FRANCAISE DE DEVELOPPEMENT 1.875% 14/09/2020      | USD                   | 195 333     | 195 246             | 0.07               |
| 175 000                                                                                                                                      | ALTRIA GROUP INC 2.85% 09/08/2022                        | USD                   | 170 705     | 170 608             | 0.06               |
| 2 442 000                                                                                                                                    | AMERICAN EXPRESS CO FRN 01/08/2022                       | USD                   | 2 444 327   | 2 444 369           | 0.89               |
| 403 000                                                                                                                                      | APPLE INC FRN 07/02/2020                                 | USD                   | 404 046     | 403 995             | 0.15               |
| 724 000                                                                                                                                      | APPLE INC FRN 09/02/2022                                 | USD                   | 734 248     | 733 329             | 0.27               |
| 6 094 000                                                                                                                                    | APPLE INC FRN 11/05/2022                                 | USD                   | 6 141 990   | 6 142 752           | 2.24               |
| 301 000                                                                                                                                      | APPLE INC FRN 23/02/2021                                 | USD                   | 310 144     | 309 127             | 0.11               |
| 132 000                                                                                                                                      | ARCELORMITTAL FRN 01/03/2041                             | USD                   | 166 475     | 152 437             | 0.06               |
| 100 000                                                                                                                                      | ARCONIC INC 5.95% 01/02/2037                             | USD                   | 110 177     | 101 878             | 0.04               |
| 3 414 000                                                                                                                                    | AT&T INC FRN 14/02/2023                                  | USD                   | 3 448 737   | 3 446 211           | 1.25               |
| 9 651 000                                                                                                                                    | AT&T INC FRN 15/01/2020                                  | USD                   | 9 682 462   | 9 711 994           | 3.54               |
| 344 000                                                                                                                                      | BANK NEDERLANDSE GEMEENTEN NV - REGS - 2.625% 28/04/2021 | USD                   | 341 102     | 341 324             | 0.12               |
| 7 376 000                                                                                                                                    | BANK NEDERLANDSE GEMEENTEN NV 1.75% 30/10/2019           | USD                   | 7 284 824   | 7 281 735           | 2.65               |
| 463 000                                                                                                                                      | BANK OF AMERICA CORP FRN 31/12/2099                      | USD                   | 464 725     | 462 704             | 0.17               |
| 10 245 000                                                                                                                                   | BANK OF MONTREAL FRN 15/06/2020                          | USD                   | 10 277 608  | 10 284 135          | 3.75               |
| 4 917 000                                                                                                                                    | BANK OF NOVA SCOTIA FRN 05/12/2019                       | USD                   | 4 951 296   | 4 946 969           | 1.80               |
| 8 411 000                                                                                                                                    | BARCLAYS PLC FRN 10/01/2023                              | USD                   | 8 621 149   | 8 666 064           | 3.16               |
| 1 167 000                                                                                                                                    | BARCLAYS PLC FRN 10/08/2021                              | USD                   | 1 223 999   | 1 220 116           | 0.44               |
| 2 885 000                                                                                                                                    | BECTON DICKINSON AND CO FRN 06/06/2022                   | USD                   | 2 912 664   | 2 904 344           | 1.06               |
| 7 000                                                                                                                                        | BECTON DICKINSON AND CO 3.7% 06/06/2027                  | USD                   | 6 668       | 6 641               | 0.00               |
| 1 081 000                                                                                                                                    | BP CAPITAL MARKETS PLC FRN 16/09/2021                    | USD                   | 1 101 193   | 1 102 166           | 0.40               |
| 643 000                                                                                                                                      | CANADIAN IMPERIAL BANK OF COMMERCE FRN 05/10/2020        | USD                   | 643 486     | 644 045             | 0.23               |
| 434 000                                                                                                                                      | CAPITAL ONE FINANCIAL CORP FRN 09/03/2022                | USD                   | 436 347     | 436 137             | 0.16               |
| 1 053 000                                                                                                                                    | CHEVRON CORP FRN 03/03/2020                              | USD                   | 1 055 825   | 1 055 991           | 0.38               |
| 150 000                                                                                                                                      | CHEVRON CORP 2.954% 16/05/2026                           | USD                   | 143 701     | 143 533             | 0.05               |
| 456 000                                                                                                                                      | CITIGROUP INC FRN 17/05/2024                             | USD                   | 464 707     | 463 018             | 0.17               |
| 1 060 000                                                                                                                                    | CITIGROUP INC FRN 25/04/2022                             | USD                   | 1 074 521   | 1 073 807           | 0.39               |
| 62 000                                                                                                                                       | CONTINENTAL RESOURCES INC/OK 4.9% 01/06/2044             | USD                   | 60 450      | 60 612              | 0.02               |
| 315 000                                                                                                                                      | COOPERATIEVE RABOBANK UA/NY FRN 09/08/2019               | USD                   | 316 432     | 316 386             | 0.12               |
| 598 000                                                                                                                                      | COOPERATIEVE RABOBANK UA/NY FRN 10/01/2022               | USD                   | 606 623     | 607 335             | 0.22               |
| 96 000                                                                                                                                       | DEUTSCHE BANK AG 4.25% 14/10/2021                        | USD                   | 98 224      | 96 860              | 0.04               |
| 177 000                                                                                                                                      | DEUTSCHE BANK AG/NEW YORK NY FRN 22/01/2021              | USD                   | 176 088     | 176 159             | 0.06               |
| 2 440 000                                                                                                                                    | DEXIA CREDIT LOCAL SA 2.375% 20/09/2022                  | USD                   | 2 369 057   | 2 361 090           | 0.86               |
| 716 000                                                                                                                                      | DXC TECHNOLOGY CO FRN 01/03/2021                         | USD                   | 720 947     | 719 995             | 0.26               |
| 96 000                                                                                                                                       | EMERA INC - 16-A - FRN 15/06/2076                        | USD                   | 108 300     | 103 921             | 0.04               |
| 100 000                                                                                                                                      | ENBRIDGE INC FRN 15/01/2077                              | USD                   | 104 460     | 97 656              | 0.04               |
| 200 000                                                                                                                                      | ENBRIDGE INC FRN 15/07/2077                              | USD                   | 197 194     | 186 596             | 0.07               |
| 3 000                                                                                                                                        | ENLINK MIDSTREAM PARTNERS LP 5.45% 01/06/2047            | USD                   | 2 944       | 2 895               | 0.00               |
| 49 000                                                                                                                                       | ENTERGY LOUISIANA LLC 3.25% 01/04/2028                   | USD                   | 47 845      | 46 738              | 0.02               |
| 440 000                                                                                                                                      | EXPORT DEVELOPMENT CANADA - 144A - 0.875% 27/08/2018     | USD                   | 437 566     | 438 189             | 0.16               |
| 10 000                                                                                                                                       | EXPORT DEVELOPMENT CANADA 1.375% 21/10/2021              | USD                   | 9 508       | 9 509               | 0.00               |
| 835 000                                                                                                                                      | EXPORT DEVELOPMENT CANADA 1.5% 26/05/2021                | USD                   | 802 740     | 802 669             | 0.29               |

## Lyxor Index Fund - Lyxor BofAML \$ High Yield Bond UCITS ETF

### Schedule of Investments (continued)

| Nominal<br>value/<br>Quantity                                                                                                                            | Description                                                       | Quotation<br>Currency | Cost<br>USD | Market value<br>USD | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                                                   |                       |             |                     |                    |
| <b>Bonds (continued)</b>                                                                                                                                 |                                                                   |                       |             |                     |                    |
| 325 000                                                                                                                                                  | EXPORT DEVELOPMENT CANADA 1.625% 17/01/2020                       | USD                   | 319 834     | 319 727             | 0.12               |
| 6 895 000                                                                                                                                                | FORD MOTOR CREDIT CO LLC FRN 28/03/2022                           | USD                   | 6 999 890   | 7 012 801           | 2.55               |
| 100 000                                                                                                                                                  | FORTIS INC/CANADA 3.055% 04/10/2026                               | USD                   | 93 374      | 91 890              | 0.03               |
| 9 999 000                                                                                                                                                | GENERAL MOTORS FINANCIAL CO INC FRN 13/04/2020                    | USD                   | 10 084 840  | 10 095 739          | 3.68               |
| 200 000                                                                                                                                                  | HCA INC 5.25% 15/06/2026                                          | USD                   | 209 918     | 201 375             | 0.07               |
| 200 000                                                                                                                                                  | HCA INC 5.5% 15/06/2047                                           | USD                   | 203 614     | 189 503             | 0.07               |
| 920 000                                                                                                                                                  | HOME DEPOT INC FRN 05/06/2020                                     | USD                   | 922 029     | 921 527             | 0.34               |
| 1 369 000                                                                                                                                                | HSBC HOLDINGS PLC FRN 08/03/2021                                  | USD                   | 1 441 749   | 1 437 614           | 0.52               |
| 9 348 000                                                                                                                                                | INTEL CORP FRN 11/05/2020                                         | USD                   | 9 352 520   | 9 350 898           | 3.40               |
| 7 527 000                                                                                                                                                | INTEL CORP FRN 11/05/2022                                         | USD                   | 7 562 189   | 7 587 893           | 2.76               |
| 100 000                                                                                                                                                  | INTERNATIONAL BUSINESS MACHINES CORP 3.375% 01/08/2023            | USD                   | 100 232     | 99 815              | 0.04               |
| 100 000                                                                                                                                                  | INTERNATIONAL BUSINESS MACHINES CORP 3.625% 12/02/2024            | USD                   | 101 428     | 100 638             | 0.04               |
| 553 000                                                                                                                                                  | JPMORGAN CHASE & CO FRN 09/03/2021                                | USD                   | 555 063     | 555 190             | 0.20               |
| 4 758 000                                                                                                                                                | JPMORGAN CHASE BANK NA FRN 13/02/2020                             | USD                   | 4 760 349   | 4 761 711           | 1.73               |
| 4 241 000                                                                                                                                                | KRAFT HEINZ FOODS CO FRN 10/02/2021                               | USD                   | 4 251 815   | 4 242 103           | 1.54               |
| 4 000                                                                                                                                                    | LANDESKREDITBANK BADEN-WUERTTEMBERG FOERDERBANK 1.375% 21/07/2021 | USD                   | 3 812       | 3 811               | 0.00               |
| 100 000                                                                                                                                                  | MERCK & CO INC 2.8% 18/05/2023                                    | USD                   | 98 427      | 97 774              | 0.04               |
| 911 000                                                                                                                                                  | MITSUBISHI UFJ FINANCIAL GROUP INC FRN 13/09/2021                 | USD                   | 923 831     | 925 130             | 0.34               |
| 2 110 000                                                                                                                                                | MITSUBISHI UFJ FINANCIAL GROUP INC FRN 25/07/2022                 | USD                   | 2 120 139   | 2 123 050           | 0.77               |
| 4 657 000                                                                                                                                                | MIZUHO FINANCIAL GROUP INC FRN 11/09/2022                         | USD                   | 4 686 319   | 4 691 043           | 1.71               |
| 1 931 000                                                                                                                                                | MIZUHO FINANCIAL GROUP INC FRN 28/02/2022                         | USD                   | 1 945 965   | 1 948 707           | 0.71               |
| 174 000                                                                                                                                                  | MORGAN STANLEY FRN 14/02/2020                                     | USD                   | 174 811     | 174 655             | 0.06               |
| 8 000                                                                                                                                                    | MORGAN STANLEY FRN 16/06/2020                                     | USD                   | 8 101       | 8 106               | 0.00               |
| 1 602 000                                                                                                                                                | MORGAN STANLEY FRN 24/10/2023                                     | USD                   | 1 644 253   | 1 645 222           | 0.60               |
| 21 000                                                                                                                                                   | OESTERREICHISCHE KONTROLLBANK AG 1.125% 29/05/2018                | USD                   | 20 984      | 20 987              | 0.01               |
| 2 205 000                                                                                                                                                | OESTERREICHISCHE KONTROLLBANK AG 1.5% 21/10/2020                  | USD                   | 2 138 034   | 2 137 847           | 0.78               |
| 2 799 000                                                                                                                                                | QUALCOMM INC FRN 20/05/2019                                       | USD                   | 2 806 515   | 2 809 258           | 1.02               |
| 553 000                                                                                                                                                  | QUALCOMM INC 3.25% 20/05/2027                                     | USD                   | 536 463     | 512 498             | 0.19               |
| 600 000                                                                                                                                                  | ROYAL BANK OF CANADA FRN 06/03/2020                               | USD                   | 602 421     | 603 105             | 0.22               |
| 940 000                                                                                                                                                  | ROYAL BANK OF CANADA FRN 26/10/2020                               | USD                   | 939 177     | 939 286             | 0.34               |
| 100 000                                                                                                                                                  | SANOFI 4% 29/03/2021                                              | USD                   | 103 082     | 102 678             | 0.04               |
| 2 273 000                                                                                                                                                | SEMPRA ENERGY FRN 15/01/2021                                      | USD                   | 2 275 732   | 2 276 762           | 0.83               |
| 535 000                                                                                                                                                  | SEMPRA ENERGY FRN 15/03/2021                                      | USD                   | 536 081     | 536 549             | 0.20               |
| 100 000                                                                                                                                                  | SEMPRA ENERGY FRN 15/07/2019                                      | USD                   | 100 128     | 100 166             | 0.04               |
| 3 433 000                                                                                                                                                | SHELL INTERNATIONAL FINANCE BV FRN 11/05/2020                     | USD                   | 3 457 081   | 3 456 482           | 1.26               |
| 4 950 000                                                                                                                                                | SIEMENS FINANCIERINGSMAATSCHAPPIJ NV - 144A - FRN 16/03/2020      | USD                   | 4 964 887   | 4 965 568           | 1.81               |
| 581 000                                                                                                                                                  | SUMITOMO MITSUI BANKING CORP FRN 18/10/2019                       | USD                   | 581 103     | 581 227             | 0.21               |
| 1 766 000                                                                                                                                                | SUMITOMO MITSUI FINANCIAL GROUP INC FRN 17/01/2023                | USD                   | 1 767 969   | 1 771 598           | 0.64               |
| 154 000                                                                                                                                                  | SUMITOMO MITSUI FINANCIAL GROUP INC FRN 18/10/2022                | USD                   | 154 225     | 154 571             | 0.06               |
| 2 091 000                                                                                                                                                | TORONTO-DOMINION BANK FRN 25/01/2021                              | USD                   | 2 089 727   | 2 088 073           | 0.76               |
| 8 463 000                                                                                                                                                | TOYOTA MOTOR CREDIT CORP FRN 17/04/2020                           | USD                   | 8 481 872   | 8 482 846           | 3.09               |
| 1 096 000                                                                                                                                                | UBS AG/LONDON - REGS - FRN 08/06/2020                             | USD                   | 1 100 428   | 1 100 729           | 0.40               |
| 227 000                                                                                                                                                  | UBS GROUP FUNDING SWITZERLAND AG FRN 15/08/2023                   | USD                   | 229 024     | 228 542             | 0.08               |

## Lyxor Index Fund - Lyxor BofAML \$ High Yield Bond UCITS ETF

### Schedule of Investments (continued)

| Nominal value/<br>Quantity                                                                                                                               | Description                                                | Quotation<br>Currency | Cost<br>USD        | Market value<br>USD | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------|-----------------------|--------------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                                            |                       |                    |                     |                    |
| <b>Bonds (continued)</b>                                                                                                                                 |                                                            |                       |                    |                     |                    |
| 4 809 000                                                                                                                                                | VERIZON COMMUNICATIONS INC FRN 16/03/2022                  | USD                   | 4 899 337          | 4 906 094           | 1.79               |
| 50 000                                                                                                                                                   | VOYA FINANCIAL INC 5.7% 15/07/2043                         | USD                   | 60 700             | 56 395              | 0.02               |
| 917 000                                                                                                                                                  | VULCAN MATERIALS CO FRN 01/03/2021                         | USD                   | 917 120            | 918 788             | 0.33               |
| 207 000                                                                                                                                                  | WALT DISNEY CO FRN 05/06/2020                              | USD                   | 207 197            | 207 305             | 0.08               |
| 10 116 000                                                                                                                                               | WELLS FARGO & CO FRN 11/02/2022                            | USD                   | 10 248 165         | 10 216 805          | 3.72               |
| 2 527 000                                                                                                                                                | WELLS FARGO & CO FRN 24/01/2023                            | USD                   | 2 569 037          | 2 563 945           | 0.93               |
| 667 000                                                                                                                                                  | WESTPAC BANKING CORP FRN 06/03/2020                        | USD                   | 668 427            | 668 678             | 0.24               |
| 742 000                                                                                                                                                  | WESTPAC BANKING CORP FRN 11/01/2023                        | USD                   | 740 475            | 741 228             | 0.27               |
| <b>Total Bonds</b>                                                                                                                                       |                                                            |                       | <b>182 920 103</b> | <b>182 893 345</b>  | <b>66.59</b>       |
| <b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>                                                                        |                                                            |                       |                    |                     |                    |
| 1 000                                                                                                                                                    | ASIAN DEVELOPMENT BANK 2% 24/04/2026                       | USD                   | 923                | 924                 | 0.00               |
| 117 000                                                                                                                                                  | ASIAN DEVELOPMENT BANK 2.625% 12/01/2027                   | USD                   | 115 258            | 112 868             | 0.04               |
| 200 000                                                                                                                                                  | CAISSE DES DEPOTS ET CONSIGNATIONS 1.375% 07/11/2019       | USD                   | 195 942            | 195 924             | 0.07               |
| 575 000                                                                                                                                                  | COUNCIL OF EUROPE DEVELOPMENT BANK 1.625% 10/03/2020       | USD                   | 564 641            | 564 449             | 0.21               |
| 382 000                                                                                                                                                  | FINLAND GOVERNMENT INTERNATIONAL BOND 1.5% 21/09/2020      | USD                   | 372 700            | 371 705             | 0.14               |
| 29 000 000                                                                                                                                               | FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2024         | EUR                   | 36 791 573         | 39 793 057          | 14.48              |
| 90 000                                                                                                                                                   | INTERNATIONAL FINANCE CORP 1.25% 27/11/2018                | USD                   | 89 571             | 89 466              | 0.03               |
| 312 000                                                                                                                                                  | JAPAN BANK FOR INTERNATIONAL COOPERATION 2.375% 21/07/2022 | USD                   | 303 715            | 302 099             | 0.11               |
| 24 250 000                                                                                                                                               | KINGDOM OF BELGIUM GOVERNMENT BOND 0.5% 22/10/2024         | EUR                   | 28 004 742         | 29 607 367          | 10.77              |
| 434 000                                                                                                                                                  | KOMMUNEKREDIT 1.625% 01/06/2021                            | USD                   | 417 935            | 417 972             | 0.15               |
| 7 000                                                                                                                                                    | KOMMUNEKREDIT 2.25% 16/11/2022                             | USD                   | 6 800              | 6 774               | 0.00               |
| 20 000                                                                                                                                                   | KREDITANSTALT FUER WIEDERAUFBAU 1.375% 14/12/2018          | USD                   | 19 892             | 19 888              | 0.01               |
| 4 080 000                                                                                                                                                | KREDITANSTALT FUER WIEDERAUFBAU 1.75% 15/10/2019           | USD                   | 4 035 854          | 4 032 407           | 1.47               |
| 1 402 000                                                                                                                                                | KREDITANSTALT FUER WIEDERAUFBAU 2.625% 25/01/2022          | USD                   | 1 390 679          | 1 389 137           | 0.51               |
| 2 039 000                                                                                                                                                | PROVINCE OF BRITISH COLUMBIA CANADA 2% 23/10/2022          | USD                   | 1 951 802          | 1 950 671           | 0.71               |
| 50 000                                                                                                                                                   | PROVINCE OF MANITOBA CANADA 9.625% 01/12/2018              | USD                   | 53 231             | 52 082              | 0.02               |
| 1 207 400                                                                                                                                                | UNITED STATES TREASURY NOTE/BOND 1.875% 31/01/2022         | USD                   | 1 208 956          | 1 171 037           | 0.43               |
| <b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>                                                                  |                                                            |                       | <b>75 524 214</b>  | <b>80 077 827</b>   | <b>29.15</b>       |
| <b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>       |                                                            |                       | <b>258 444 317</b> | <b>262 971 172</b>  | <b>95.74</b>       |
| <b>Total Investments</b>                                                                                                                                 |                                                            |                       | <b>258 444 317</b> | <b>262 971 172</b>  | <b>95.74</b>       |

## Lyxor Index Fund - Lyxor BofAML \$ High Yield Bond UCITS ETF

### Classification of Investments

| <b>Economic classification</b>         | <b>%</b>     |
|----------------------------------------|--------------|
| Banks                                  | 30.86        |
| Governments                            | 29.15        |
| Technology Hardware & Equipment        | 10.14        |
| Financial Services                     | 9.21         |
| Fixed Line Telecommunications          | 6.58         |
| Oil & Gas Producers                    | 2.78         |
| Automobiles & Parts                    | 2.55         |
| Food Producers                         | 1.54         |
| Construction & Materials               | 1.39         |
| General Retailers                      | 0.34         |
| Software & Computer Services           | 0.34         |
| General Industrials                    | 0.17         |
| Health Care Equipment & Services       | 0.14         |
| Pharmaceuticals & Biotechnology        | 0.12         |
| Oil Equipment, Services & Distribution | 0.10         |
| Electricity                            | 0.09         |
| Media                                  | 0.08         |
| Industrial Metals & Mining             | 0.06         |
| Tobacco                                | 0.06         |
| Aerospace & Defense                    | 0.04         |
|                                        | <b>95.74</b> |

| <b>Geographical classification</b> | <b>%</b>     |
|------------------------------------|--------------|
| United States of America           | 41.49        |
| France                             | 15.79        |
| Belgium                            | 10.78        |
| Canada                             | 8.58         |
| Netherlands                        | 5.84         |
| United Kingdom                     | 4.92         |
| Japan                              | 4.55         |
| Germany                            | 2.02         |
| Austria                            | 0.79         |
| Australia                          | 0.51         |
| Denmark                            | 0.15         |
| Finland                            | 0.14         |
| Switzerland                        | 0.08         |
| Luxembourg                         | 0.06         |
| Philippines                        | 0.04         |
|                                    | <b>95.74</b> |

## Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF

### Schedule of Investments

| Nominal value/<br>Quantity                                                                                                                   | Description                                               | Quotation<br>Currency | Cost<br>USD | Market value<br>USD | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b> |                                                           |                       |             |                     |                    |
| <b>Bonds</b>                                                                                                                                 |                                                           |                       |             |                     |                    |
| 1 000 000                                                                                                                                    | AGENCE FRANCAISE DE DEVELOPPEMENT 1.875% 14/09/2020       | USD                   | 976 635     | 976 230             | 0.27               |
| 100 000                                                                                                                                      | AMERICAN INTERNATIONAL GROUP INC 3.9% 01/04/2026          | USD                   | 98 582      | 97 779              | 0.03               |
| 1 455 000                                                                                                                                    | APPLE INC FRN 11/05/2022                                  | USD                   | 1 466 458   | 1 466 640           | 0.41               |
| 1 000                                                                                                                                        | ARCONIC INC 5.9% 01/02/2027                               | USD                   | 1 116       | 1 042               | 0.00               |
| 100 000                                                                                                                                      | ASTRAZENECA PLC 2.375% 12/06/2022                         | USD                   | 96 569      | 95 982              | 0.03               |
| 75 000                                                                                                                                       | ASTRAZENECA PLC 2.375% 16/11/2020                         | USD                   | 73 830      | 73 713              | 0.02               |
| 75 000                                                                                                                                       | ASTRAZENECA PLC 3.125% 12/06/2027                         | USD                   | 71 339      | 70 923              | 0.02               |
| 100 000                                                                                                                                      | ASTRAZENECA PLC 3.375% 16/11/2025                         | USD                   | 97 951      | 97 281              | 0.03               |
| 1 379 000                                                                                                                                    | AT&T INC FRN 14/02/2023                                   | USD                   | 1 392 965   | 1 392 011           | 0.39               |
| 75 000                                                                                                                                       | AT&T INC FRN 30/06/2020                                   | USD                   | 75 819      | 75 829              | 0.02               |
| 25 000                                                                                                                                       | AT&T INC 4.45% 15/05/2021                                 | USD                   | 25 840      | 25 803              | 0.01               |
| 270 000                                                                                                                                      | AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 01/06/2021  | USD                   | 274 791     | 274 798             | 0.08               |
| 316 000                                                                                                                                      | BANK NEDERLANDSE GEMEENTEN NV - REGS - 2.625% 28/04/2021  | USD                   | 317 593     | 313 542             | 0.09               |
| 7 874 000                                                                                                                                    | BANK NEDERLANDSE GEMEENTEN NV 1.75% 30/10/2019            | USD                   | 7 777 704   | 7 773 370           | 2.18               |
| 4 593 000                                                                                                                                    | BANK OF AMERICA CORP FRN 01/04/2019                       | USD                   | 4 624 966   | 4 626 827           | 1.29               |
| 4 234 000                                                                                                                                    | BANK OF AMERICA CORP FRN 05/03/2024                       | USD                   | 4 225 384   | 4 229 067           | 1.18               |
| 6 070 000                                                                                                                                    | BANK OF AMERICA CORP FRN 24/04/2023                       | USD                   | 6 130 323   | 6 148 940           | 1.72               |
| 360 000                                                                                                                                      | BANK OF MONTREAL FRN 12/12/2019                           | USD                   | 362 385     | 362 162             | 0.10               |
| 2 037 000                                                                                                                                    | BANK OF MONTREAL FRN 15/06/2020                           | USD                   | 2 044 170   | 2 044 781           | 0.57               |
| 1 488 000                                                                                                                                    | BARCLAYS PLC FRN 10/01/2023                               | USD                   | 1 525 178   | 1 533 124           | 0.43               |
| 270 000                                                                                                                                      | BB&T CORP FRN 15/06/2018                                  | USD                   | 270 387     | 270 105             | 0.08               |
| 2 204 000                                                                                                                                    | BP CAPITAL MARKETS PLC FRN 16/09/2021                     | USD                   | 2 247 265   | 2 247 154           | 0.63               |
| 291 000                                                                                                                                      | CANADIAN IMPERIAL BANK OF COMMERCE FRN 02/02/2021         | USD                   | 291 521     | 290 837             | 0.08               |
| 1 787 000                                                                                                                                    | CANADIAN IMPERIAL BANK OF COMMERCE FRN 05/10/2020         | USD                   | 1 787 759   | 1 789 904           | 0.50               |
| 503 000                                                                                                                                      | CANADIAN IMPERIAL BANK OF COMMERCE FRN 16/06/2022         | USD                   | 505 694     | 506 790             | 0.14               |
| 580 000                                                                                                                                      | CITIGROUP INC FRN 17/05/2024                              | USD                   | 591 394     | 588 926             | 0.16               |
| 3 732 000                                                                                                                                    | CITIGROUP INC FRN 25/04/2022                              | USD                   | 3 773 071   | 3 780 609           | 1.06               |
| 360 000                                                                                                                                      | CITIZENS BANK NA/PROVIDENCE RI FRN 26/05/2022             | USD                   | 361 056     | 360 509             | 0.10               |
| 180 000                                                                                                                                      | COMMONWEALTH BANK OF AUSTRALIA FRN 02/11/2018             | USD                   | 180 786     | 180 486             | 0.05               |
| 315 000                                                                                                                                      | COMMONWEALTH BANK OF AUSTRALIA FRN 07/11/2019             | USD                   | 317 208     | 316 737             | 0.09               |
| 150 000                                                                                                                                      | DAIMLER FINANCE NORTH AMERICA LLC - 144A - FRN 05/05/2020 | USD                   | 150 556     | 150 764             | 0.04               |
| 2 638 000                                                                                                                                    | DEUTSCHE BANK AG/NEW YORK NY FRN 22/01/2021               | USD                   | 2 624 414   | 2 625 470           | 0.73               |
| 859 000                                                                                                                                      | DOW CHEMICAL CO 8.55% 15/05/2019                          | USD                   | 939 875     | 908 530             | 0.25               |
| 500 000                                                                                                                                      | ENEL FINANCE INTERNATIONAL NV - REGS - 3.625% 25/05/2027  | USD                   | 495 030     | 473 803             | 0.13               |
| 1 315 000                                                                                                                                    | EUROPEAN INVESTMENT BANK 1.25% 15/05/2018                 | USD                   | 1 314 407   | 1 314 711           | 0.37               |
| 265 000                                                                                                                                      | EUROPEAN INVESTMENT BANK 1.875% 15/10/2019                | USD                   | 262 730     | 262 525             | 0.07               |
| 566 000                                                                                                                                      | EUROPEAN INVESTMENT BANK 2.125% 13/04/2026                | USD                   | 531 661     | 528 160             | 0.15               |
| 64 000                                                                                                                                       | EUROPEAN INVESTMENT BANK 2.125% 15/10/2021                | USD                   | 62 580      | 62 477              | 0.02               |
| 1 000                                                                                                                                        | EUROPEAN INVESTMENT BANK 2.5% 15/04/2021                  | USD                   | 993         | 992                 | 0.00               |
| 126 000                                                                                                                                      | FORTIS INC/CANADA 3.055% 04/10/2026                       | USD                   | 117 651     | 115 781             | 0.03               |
| 8 684 000                                                                                                                                    | GOLDMAN SACHS GROUP INC FRN 05/06/2023                    | USD                   | 8 791 507   | 8 775 311           | 2.46               |
| 2 257 000                                                                                                                                    | GOLDMAN SACHS GROUP INC FRN 23/02/2023                    | USD                   | 2 255 522   | 2 258 004           | 0.63               |
| 187 000                                                                                                                                      | HOME DEPOT INC FRN 05/06/2020                             | USD                   | 187 412     | 187 310             | 0.05               |
| 4 570 000                                                                                                                                    | HSBC HOLDINGS PLC FRN 05/01/2022                          | USD                   | 4 711 122   | 4 721 884           | 1.32               |

## Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF

### Schedule of Investments (continued)

| Nominal value/<br>Quantity                                                                                                                               | Description                                                           | Quotation<br>Currency | Cost<br>USD       | Market value<br>USD | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------|-------------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                                                       |                       |                   |                     |                    |
| <b>Bonds (continued)</b>                                                                                                                                 |                                                                       |                       |                   |                     |                    |
| 893 000                                                                                                                                                  | IBM CREDIT LLC FRN 20/01/2021                                         | USD                   | 895 737           | 894 165             | 0.25               |
| 1 400 000                                                                                                                                                | ING BANK NV - REGS - FRN 15/08/2021                                   | USD                   | 1 416 978         | 1 416 618           | 0.40               |
| 270 000                                                                                                                                                  | ING BANK NV FRN 01/10/2019                                            | USD                   | 271 508           | 271 598             | 0.08               |
| 709 000                                                                                                                                                  | ING GROEP NV FRN 29/03/2022                                           | USD                   | 720 004           | 724 066             | 0.20               |
| 774 000                                                                                                                                                  | INTEL CORP FRN 11/05/2020                                             | USD                   | 774 495           | 774 240             | 0.22               |
| 1 145 000                                                                                                                                                | INTEL CORP FRN 11/05/2022                                             | USD                   | 1 151 409         | 1 154 263           | 0.32               |
| 212 000                                                                                                                                                  | INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 1.375% 20/09/2021 | USD                   | 202 703           | 202 099             | 0.06               |
| 227 000                                                                                                                                                  | INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 1.625% 09/03/2021 | USD                   | 220 646           | 219 922             | 0.06               |
| 4 870 000                                                                                                                                                | KOMMUNALBANKEN AS - REGS - 2.125% 11/02/2025                          | USD                   | 4 588 904         | 4 564 164           | 1.27               |
| 350 000                                                                                                                                                  | KOMMUNALBANKEN AS 1.625% 10/02/2021                                   | USD                   | 340 531           | 338 709             | 0.09               |
| 502 000                                                                                                                                                  | LANDWIRTSCHAFTLICHE RENTENBANK FRN 15/07/2019                         | USD                   | 502 259           | 502 422             | 0.14               |
| 100 000                                                                                                                                                  | MCDONALD'S CORP 3.5% 01/03/2027                                       | USD                   | 97 981            | 97 668              | 0.03               |
| 75 000                                                                                                                                                   | MCDONALD'S CORP 3.7% 30/01/2026                                       | USD                   | 74 929            | 74 803              | 0.02               |
| 1 187 000                                                                                                                                                | MITSUBISHI UFJ FINANCIAL GROUP INC FRN 25/07/2022                     | USD                   | 1 192 709         | 1 194 342           | 0.33               |
| 2 473 000                                                                                                                                                | MIZUHO FINANCIAL GROUP INC FRN 11/09/2022                             | USD                   | 2 489 085         | 2 491 078           | 0.70               |
| 1 436 000                                                                                                                                                | MIZUHO FINANCIAL GROUP INC FRN 28/02/2022                             | USD                   | 1 449 075         | 1 449 168           | 0.40               |
| 180 000                                                                                                                                                  | NEW YORK LIFE GLOBAL FUNDING - 144A - FRN 24/10/2019                  | USD                   | 180 802           | 180 766             | 0.05               |
| 100 000                                                                                                                                                  | NORTHROP GRUMMAN CORP 3.25% 01/08/2023                                | USD                   | 99 065            | 98 743              | 0.03               |
| 192 000                                                                                                                                                  | NRW BANK 1.5% 23/08/2021                                              | USD                   | 183 346           | 183 186             | 0.05               |
| 207 000                                                                                                                                                  | ORACLE CORP 2.95% 15/05/2025                                          | USD                   | 206 070           | 198 523             | 0.06               |
| 2 113 000                                                                                                                                                | PNC BANK NA FRN 27/07/2022                                            | USD                   | 2 124 265         | 2 127 210           | 0.59               |
| 16 000                                                                                                                                                   | PNC FUNDING CORP 3.3% 08/03/2022                                      | USD                   | 16 056            | 15 933              | 0.00               |
| 335 000                                                                                                                                                  | QUALCOMM INC FRN 20/05/2019                                           | USD                   | 335 899           | 336 228             | 0.09               |
| 3 329 000                                                                                                                                                | SEMPRA ENERGY FRN 15/01/2021                                          | USD                   | 3 327 635         | 3 334 510           | 0.93               |
| 2 258 000                                                                                                                                                | SUMITOMO MITSUI FINANCIAL GROUP INC FRN 17/01/2023                    | USD                   | 2 259 739         | 2 265 158           | 0.63               |
| 1 927 000                                                                                                                                                | SUMITOMO MITSUI FINANCIAL GROUP INC FRN 18/10/2022                    | USD                   | 1 930 305         | 1 934 149           | 0.54               |
| 117 000                                                                                                                                                  | TORONTO-DOMINION BANK FRN 18/01/2019                                  | USD                   | 117 209           | 117 228             | 0.03               |
| 33 000                                                                                                                                                   | TOYOTA MOTOR CREDIT CORP FRN 17/04/2020                               | USD                   | 33 070            | 33 077              | 0.01               |
| 362 000                                                                                                                                                  | UBS AG/LONDON - REGS - FRN 28/05/2019                                 | USD                   | 362 321           | 362 272             | 0.10               |
| 415 000                                                                                                                                                  | US BANCORP FRN 15/11/2018                                             | USD                   | 416 440           | 415 616             | 0.12               |
| 50 000                                                                                                                                                   | VULCAN MATERIALS CO FRN 01/03/2021                                    | USD                   | 50 101            | 50 098              | 0.01               |
| 2 699 000                                                                                                                                                | WELLS FARGO & CO FRN 24/01/2023                                       | USD                   | 2 737 812         | 2 738 459           | 0.76               |
| 4 001 000                                                                                                                                                | WESTPAC BANKING CORP FRN 06/03/2020                                   | USD                   | 4 010 182         | 4 011 063           | 1.12               |
| 148 000                                                                                                                                                  | WESTPAC BANKING CORP FRN 13/05/2019                                   | USD                   | 148 929           | 148 736             | 0.04               |
| <b>Total Bonds</b>                                                                                                                                       |                                                                       |                       | <b>99 359 398</b> | <b>99 317 903</b>   | <b>27.74</b>       |
| <b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>                                                                        |                                                                       |                       |                   |                     |                    |
| 190 000                                                                                                                                                  | AFRICAN DEVELOPMENT BANK FRN 15/06/2020                               | USD                   | 190 700           | 190 735             | 0.05               |
| 400 000                                                                                                                                                  | AFRICAN DEVELOPMENT BANK 1% 15/05/2019                                | USD                   | 394 160           | 394 076             | 0.11               |
| 395 000                                                                                                                                                  | AFRICAN DEVELOPMENT BANK 1.25% 26/07/2021                             | USD                   | 377 602           | 375 604             | 0.10               |
| 537 000                                                                                                                                                  | AFRICAN DEVELOPMENT BANK 1.875% 16/03/2020                            | USD                   | 530 567           | 529 589             | 0.15               |
| 151 000                                                                                                                                                  | ASIAN DEVELOPMENT BANK 1.75% 08/06/2021                               | USD                   | 146 680           | 146 219             | 0.04               |

## Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF

### Schedule of Investments (continued)

| Nominal value/<br>Quantity                                                                                                                               | Description                                                           | Quotation<br>Currency | Cost<br>USD | Market value<br>USD | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                                                       |                       |             |                     |                    |
| <b>Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)</b>                                                            |                                                                       |                       |             |                     |                    |
| 208 000                                                                                                                                                  | ASIAN DEVELOPMENT BANK 1.75% 13/09/2022                               | USD                   | 199 119     | 198 038             | 0.06               |
| 212 000                                                                                                                                                  | ASIAN DEVELOPMENT BANK 2% 16/02/2022                                  | USD                   | 206 114     | 205 286             | 0.06               |
| 2 000                                                                                                                                                    | ASIAN DEVELOPMENT BANK 2% 24/04/2026                                  | USD                   | 1 843       | 1 847               | 0.00               |
| 1 200 000                                                                                                                                                | ASIAN DEVELOPMENT BANK 2.125% 24/11/2021                              | USD                   | 1 175 437   | 1 170 360           | 0.33               |
| 146 000                                                                                                                                                  | CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE - REGS - 3.375% 20/03/2024 | USD                   | 148 080     | 147 730             | 0.04               |
| 2 347 000                                                                                                                                                | COUNCIL OF EUROPE DEVELOPMENT BANK 1.625% 10/03/2020                  | USD                   | 2 309 072   | 2 303 933           | 0.64               |
| 502 000                                                                                                                                                  | EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT 1.875% 23/02/2022      | USD                   | 486 471     | 483 705             | 0.14               |
| 1 518 000                                                                                                                                                | FINLAND GOVERNMENT INTERNATIONAL BOND 1.5% 21/09/2020                 | USD                   | 1 481 621   | 1 477 090           | 0.41               |
| 1 600 000                                                                                                                                                | FMS WERTMANAGEMENT AOER 1.5% 09/08/2019                               | USD                   | 1 580 376   | 1 579 248           | 0.44               |
| 303 000                                                                                                                                                  | INTER-AMERICAN DEVELOPMENT BANK 1.625% 12/05/2020                     | USD                   | 297 523     | 296 960             | 0.08               |
| 151 000                                                                                                                                                  | INTER-AMERICAN DEVELOPMENT BANK 1.875% 15/03/2021                     | USD                   | 147 726     | 147 257             | 0.04               |
| 1 000                                                                                                                                                    | INTER-AMERICAN DEVELOPMENT BANK 2% 02/06/2026                         | USD                   | 963         | 922                 | 0.00               |
| 576 000                                                                                                                                                  | INTERNATIONAL FINANCE CORP FRN 09/01/2019                             | USD                   | 576 314     | 576 415             | 0.16               |
| 280 000                                                                                                                                                  | JAPAN BANK FOR INTERNATIONAL COOPERATION/JAPAN 1.75% 28/05/2020       | USD                   | 273 645     | 273 617             | 0.08               |
| 260 000                                                                                                                                                  | JAPAN BANK FOR INTERNATIONAL COOPERATION/JAPAN 3.375% 31/07/2023      | USD                   | 262 068     | 261 585             | 0.07               |
| 1 550 000                                                                                                                                                | KREDITANSTALT FUER WIEDERAUFBAU 1.375% 14/12/2018                     | USD                   | 1 541 095   | 1 541 351           | 0.43               |
| 588 000                                                                                                                                                  | LANDWIRTSCHAFTLICHE RENTENBANK 1.875% 17/04/2023                      | USD                   | 560 205     | 558 180             | 0.16               |
| 581 000                                                                                                                                                  | PROVINCE OF MANITOBA CANADA 2.05% 30/11/2020                          | USD                   | 568 485     | 568 073             | 0.16               |
| 56 000                                                                                                                                                   | PROVINCE OF ONTARIO CANADA 2% 27/09/2018                              | USD                   | 55 931      | 55 933              | 0.02               |
| 615 000                                                                                                                                                  | PROVINCE OF ONTARIO CANADA 2.5% 10/09/2021                            | USD                   | 604 573     | 604 173             | 0.17               |
| 49 000                                                                                                                                                   | PROVINCE OF ONTARIO CANADA 3% 16/07/2018                              | USD                   | 49 093      | 49 082              | 0.01               |
| 100 000                                                                                                                                                  | PROVINCE OF QUEBEC CANADA 2.375% 31/01/2022                           | USD                   | 97 579      | 97 493              | 0.03               |
| 56 000                                                                                                                                                   | PROVINCE OF QUEBEC CANADA 2.5% 20/04/2026                             | USD                   | 52 880      | 52 810              | 0.01               |
| 52 000                                                                                                                                                   | PROVINCE OF QUEBEC CANADA 3.5% 29/07/2020                             | USD                   | 52 801      | 52 756              | 0.01               |
| 5 200 000                                                                                                                                                | SFIL SA 2% 30/06/2020                                                 | USD                   | 5 111 028   | 5 106 322           | 1.43               |
| 6 939 400                                                                                                                                                | UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2025         | USD                   | 7 093 936   | 7 077 898           | 1.98               |
| 802 300                                                                                                                                                  | UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2026         | USD                   | 837 951     | 833 468             | 0.23               |
| 773 800                                                                                                                                                  | UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027         | USD                   | 769 657     | 771 973             | 0.22               |
| 21 042 500                                                                                                                                               | UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028         | USD                   | 20 549 959  | 20 701 646          | 5.78               |
| 7 787 400                                                                                                                                                | UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2045         | USD                   | 7 658 164   | 7 909 711           | 2.21               |
| 10 583 400                                                                                                                                               | UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2026         | USD                   | 10 501 756  | 10 488 266          | 2.93               |
| 5 700 300                                                                                                                                                | UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2027         | USD                   | 5 612 688   | 5 621 151           | 1.57               |
| 45 100                                                                                                                                                   | UNITED STATES TREASURY NOTE/BOND 1.625% 31/07/2019                    | USD                   | 44 756      | 44 695              | 0.01               |
| 8 062 000                                                                                                                                                | UNITED STATES TREASURY NOTE/BOND 1.75% 15/05/2023                     | USD                   | 7 709 288   | 7 664 884           | 2.14               |
| 5 681 200                                                                                                                                                | UNITED STATES TREASURY NOTE/BOND 2% 15/02/2023                        | USD                   | 5 509 876   | 5 480 583           | 1.53               |
| 15 963 300                                                                                                                                               | UNITED STATES TREASURY NOTE/BOND 2.5% 15/02/2046                      | USD                   | 14 414 336  | 14 157 452          | 3.95               |
| 17 700                                                                                                                                                   | UNITED STATES TREASURY NOTE/BOND 2.625% 15/08/2020                    | USD                   | 18 308      | 17 732              | 0.00               |
| 97 969 500                                                                                                                                               | UNITED STATES TREASURY NOTE/BOND 2.875% 15/11/2046                    | USD                   | 95 113 673  | 93 637 415          | 26.15              |
| 17 268 800                                                                                                                                               | UNITED STATES TREASURY NOTE/BOND 3.625% 15/08/2043                    | USD                   | 18 786 759  | 18 872 908          | 5.27               |

## Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF

### Schedule of Investments (continued)

| Nominal<br>value/<br>Quantity                                                                                                                            | Description                                       | Quotation<br>Currency | Cost<br>USD        | Market value<br>USD | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------|-----------------------|--------------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                                   |                       |                    |                     |                    |
| <b>Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)</b>                                                            |                                                   |                       |                    |                     |                    |
| 26 714 300                                                                                                                                               | UNITED STATES TREASURY NOTE/BOND 3.75% 15/08/2041 | USD                   | 29 694 126         | 29 728 006          | 8.30               |
| <b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>                                                                  |                                                   |                       | <b>243 794 984</b> | <b>242 454 177</b>  | <b>67.70</b>       |
| <b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>       |                                                   |                       | <b>343 154 382</b> | <b>341 772 080</b>  | <b>95.44</b>       |
| <b>Total Investments</b>                                                                                                                                 |                                                   |                       | <b>343 154 382</b> | <b>341 772 080</b>  | <b>95.44</b>       |

## Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF

### Classification of Investments

| <b>Economic classification</b>  | <b>%</b>     |
|---------------------------------|--------------|
| Governments                     | 67.70        |
| Banks                           | 21.09        |
| General Industrials             | 2.55         |
| Technology Hardware & Equipment | 1.04         |
| Oil & Gas Producers             | 0.93         |
| Financial Services              | 0.82         |
| Fixed Line Telecommunications   | 0.42         |
| Software & Computer Services    | 0.31         |
| Chemicals                       | 0.25         |
| Pharmaceuticals & Biotechnology | 0.09         |
| General Retailers               | 0.05         |
| Travel, Leisure & Catering      | 0.05         |
| Industrial Engineering          | 0.04         |
| Aerospace & Defense             | 0.03         |
| Electricity                     | 0.03         |
| Life Insurance                  | 0.03         |
| Construction & Materials        | 0.01         |
|                                 | <b>95.44</b> |

| <b>Geographical classification</b> | <b>%</b>     |
|------------------------------------|--------------|
| United States of America           | 76.62        |
| Netherlands                        | 3.06         |
| United Kingdom                     | 2.94         |
| Japan                              | 2.76         |
| France                             | 2.38         |
| Canada                             | 1.87         |
| Norway                             | 1.37         |
| Australia                          | 1.30         |
| Germany                            | 1.22         |
| Luxembourg                         | 0.61         |
| Philippines                        | 0.48         |
| Ivory Coast                        | 0.42         |
| Finland                            | 0.41         |
|                                    | <b>95.44</b> |

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

### Schedule of Investments

| Nominal value/<br>Quantity                                                                                                                         | Description                                        | Quotation<br>Currency | Cost<br>EUR       | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------|-----------------------|-------------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>       |                                                    |                       |                   |                     |                    |
| <b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>                                                                  |                                                    |                       |                   |                     |                    |
| 1 777 000                                                                                                                                          | ITALY BUONI POLIENNALI DEL TESORO 0.05% 15/10/2019 | EUR                   | 1 784 474         | 1 786 667           | 5.50               |
| 1 995 000                                                                                                                                          | ITALY BUONI POLIENNALI DEL TESORO 0.2% 15/10/2020  | EUR                   | 2 002 632         | 2 008 965           | 6.18               |
| 1 987 000                                                                                                                                          | ITALY BUONI POLIENNALI DEL TESORO 0.35% 15/06/2020 | EUR                   | 2 003 011         | 2 009 354           | 6.18               |
| 1 885 000                                                                                                                                          | ITALY BUONI POLIENNALI DEL TESORO 0.65% 01/11/2020 | EUR                   | 1 915 715         | 1 920 061           | 5.91               |
| 2 059 000                                                                                                                                          | ITALY BUONI POLIENNALI DEL TESORO 0.7% 01/05/2020  | EUR                   | 2 094 119         | 2 096 783           | 6.45               |
| 1 935 000                                                                                                                                          | ITALY BUONI POLIENNALI DEL TESORO 1.05% 01/12/2019 | EUR                   | 1 980 074         | 1 976 312           | 6.08               |
| 1 828 000                                                                                                                                          | ITALY BUONI POLIENNALI DEL TESORO 1.5% 01/08/2019  | EUR                   | 1 879 690         | 1 870 364           | 5.75               |
| 2 154 000                                                                                                                                          | ITALY BUONI POLIENNALI DEL TESORO 2.5% 01/05/2019  | EUR                   | 2 235 847         | 2 215 561           | 6.82               |
| 3 036 000                                                                                                                                          | ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/03/2021 | EUR                   | 3 357 826         | 3 358 727           | 10.33              |
| 3 117 000                                                                                                                                          | ITALY BUONI POLIENNALI DEL TESORO 4% 01/09/2020    | EUR                   | 3 447 130         | 3 418 101           | 10.50              |
| 3 043 000                                                                                                                                          | ITALY BUONI POLIENNALI DEL TESORO 4.25% 01/03/2020 | EUR                   | 3 331 451         | 3 295 113           | 10.14              |
| 3 024 000                                                                                                                                          | ITALY BUONI POLIENNALI DEL TESORO 4.25% 01/09/2019 | EUR                   | 3 252 805         | 3 209 628           | 9.87               |
| 2 928 000                                                                                                                                          | ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/02/2020  | EUR                   | 3 212 270         | 3 173 074           | 9.76               |
| <b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>                                                            |                                                    |                       | <b>32 497 044</b> | <b>32 338 710</b>   | <b>99.47</b>       |
| <b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b> |                                                    |                       | <b>32 497 044</b> | <b>32 338 710</b>   | <b>99.47</b>       |
| <b>Total Investments</b>                                                                                                                           |                                                    |                       | <b>32 497 044</b> | <b>32 338 710</b>   | <b>99.47</b>       |

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

### Classification of Investments

| <b>Economic classification</b> | <b>%</b>     |
|--------------------------------|--------------|
| Governments                    | 99.47        |
|                                | <b>99.47</b> |

| <b>Geographical classification</b> | <b>%</b>     |
|------------------------------------|--------------|
| Italy                              | 99.47        |
|                                    | <b>99.47</b> |

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

### Schedule of Investments

| Nominal<br>value/<br>Quantity                                                                                                                      | Description                                        | Quotation<br>Currency | Cost<br>EUR       | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------|-----------------------|-------------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>       |                                                    |                       |                   |                     |                    |
| <b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>                                                                  |                                                    |                       |                   |                     |                    |
| 4 965 000                                                                                                                                          | ITALY BUONI POLIENNALI DEL TESORO 1.25% 01/12/2026 | EUR                   | 4 820 281         | 4 852 791           | 12.39              |
| 4 892 000                                                                                                                                          | ITALY BUONI POLIENNALI DEL TESORO 1.6% 01/06/2026  | EUR                   | 4 912 105         | 4 940 920           | 12.61              |
| 5 283 000                                                                                                                                          | ITALY BUONI POLIENNALI DEL TESORO 2.05% 01/08/2027 | EUR                   | 5 408 875         | 5 448 358           | 13.91              |
| 4 768 000                                                                                                                                          | ITALY BUONI POLIENNALI DEL TESORO 2.2% 01/06/2027  | EUR                   | 4 962 450         | 4 987 566           | 12.73              |
| 5 714 000                                                                                                                                          | ITALY BUONI POLIENNALI DEL TESORO 5.75% 01/02/2033 | EUR                   | 8 210 276         | 8 223 017           | 20.99              |
| 7 365<br>830.000001                                                                                                                                | ITALY BUONI POLIENNALI DEL TESORO 6.5% 01/11/2027  | EUR                   | 10 509 963        | 10 479 735          | 26.74              |
| <b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>                                                            |                                                    |                       | <b>38 823 950</b> | <b>38 932 387</b>   | <b>99.37</b>       |
| <b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b> |                                                    |                       | <b>38 823 950</b> | <b>38 932 387</b>   | <b>99.37</b>       |
| <b>Total Investments</b>                                                                                                                           |                                                    |                       | <b>38 823 950</b> | <b>38 932 387</b>   | <b>99.37</b>       |

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

### Classification of Investments

| <b>Economic classification</b> | <b>%</b>     |
|--------------------------------|--------------|
| Governments                    | 99.37        |
|                                | <b>99.37</b> |

| <b>Geographical classification</b> | <b>%</b>     |
|------------------------------------|--------------|
| Italy                              | 99.37        |
|                                    | <b>99.37</b> |

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

### Schedule of Investments

| Nominal value/<br>Quantity                                                                                                                   | Description                     | Quotation<br>Currency | Cost<br>EUR | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b> |                                 |                       |             |                     |                    |
| <b>Shares</b>                                                                                                                                |                                 |                       |             |                     |                    |
| 1 319                                                                                                                                        | ACCOR SA                        | EUR                   | 53 718      | 61 822              | 0.15               |
| 3 781                                                                                                                                        | ADIDAS AG - REG - REG           | EUR                   | 738 200     | 770 946             | 1.86               |
| 1 355                                                                                                                                        | AENA SME SA                     | EUR                   | 217 150     | 231 841             | 0.56               |
| 1 300                                                                                                                                        | AERCAP HOLDINGS NV              | USD                   | 56 353      | 56 091              | 0.14               |
| 596                                                                                                                                          | AEROPORTS DE PARIS              | EUR                   | 88 785      | 108 710             | 0.26               |
| 8 598                                                                                                                                        | AIR LIQUIDE SA                  | EUR                   | 819 620     | 929 014             | 2.24               |
| 11 664                                                                                                                                       | AIRBUS SE                       | EUR                   | 864 513     | 1 136 073           | 2.74               |
| 5 058                                                                                                                                        | AKZO NOBEL NV - CVA             | EUR                   | 396 450     | 378 844             | 0.91               |
| 3 118                                                                                                                                        | ALSTOM SA                       | EUR                   | 96 784      | 117 580             | 0.28               |
| 10 879                                                                                                                                       | ALTICE NV - A                   | EUR                   | 174 398     | 86 358              | 0.21               |
| 8 811                                                                                                                                        | AMADEUS IT GROUP SA - A         | EUR                   | 474 794     | 534 828             | 1.29               |
| 1 214                                                                                                                                        | AMUNDI SA                       | EUR                   | 89 183      | 85 563              | 0.21               |
| 1 462                                                                                                                                        | ANDRITZ AG                      | EUR                   | 68 006      | 65 147              | 0.16               |
| 15 299                                                                                                                                       | ANHEUSER-BUSCH INBEV SA/NV      | EUR                   | 1 510 151   | 1 265 532           | 3.05               |
| 6 668                                                                                                                                        | ARCELORMITTAL                   | EUR                   | 154 327     | 187 337             | 0.45               |
| 1 368                                                                                                                                        | ARKEMA SA                       | EUR                   | 131 071     | 148 428             | 0.36               |
| 7 797                                                                                                                                        | ASML HOLDING NV                 | EUR                   | 1 083 520   | 1 228 027           | 2.96               |
| 4 560                                                                                                                                        | ATLANTIA SPA                    | EUR                   | 121 623     | 125 400             | 0.30               |
| 1 901                                                                                                                                        | ATOS SE                         | EUR                   | 237 639     | 212 722             | 0.51               |
| 487                                                                                                                                          | AXEL SPRINGER SE                | EUR                   | 26 466      | 33 043              | 0.08               |
| 16 603                                                                                                                                       | BAYER AG                        | EUR                   | 1 774 130   | 1 648 345           | 3.99               |
| 2 024                                                                                                                                        | BEIERSDORF AG                   | EUR                   | 183 873     | 190 094             | 0.46               |
| 832                                                                                                                                          | BIOMERIEUX                      | EUR                   | 57 764      | 54 579              | 0.13               |
| 8 788                                                                                                                                        | BOLLORE SA                      | EUR                   | 36 683      | 36 189              | 0.09               |
| 3 102                                                                                                                                        | BRENNTAG AG                     | EUR                   | 137 916     | 147 407             | 0.36               |
| 5 325                                                                                                                                        | BUREAU VERITAS SA               | EUR                   | 109 129     | 115 286             | 0.28               |
| 46 837                                                                                                                                       | CAIXABANK SA                    | EUR                   | 190 736     | 189 175             | 0.46               |
| 3 226                                                                                                                                        | CAPGEMINI SE                    | EUR                   | 310 090     | 367 764             | 0.89               |
| 10 037                                                                                                                                       | CIE DE SAINT-GOBAIN             | EUR                   | 467 064     | 436 559             | 1.05               |
| 20 535                                                                                                                                       | CNH INDUSTRIAL NV               | EUR                   | 196 023     | 210 278             | 0.51               |
| 4 400                                                                                                                                        | COCA-COLA EUROPEAN PARTNERS PLC | USD                   | 144 121     | 142 758             | 0.34               |
| 602                                                                                                                                          | COLRUYT SA                      | EUR                   | 27 951      | 28 101              | 0.07               |
| 21 373                                                                                                                                       | COMMERZBANK AG                  | EUR                   | 219 578     | 228 905             | 0.55               |
| 2 209                                                                                                                                        | CONTINENTAL AG                  | EUR                   | 445 880     | 488 631             | 1.18               |
| 3 253                                                                                                                                        | COVESTRO AG                     | EUR                   | 237 659     | 245 797             | 0.59               |
| 16 842                                                                                                                                       | CRH PLC                         | EUR                   | 486 997     | 497 007             | 1.20               |
| 12 120                                                                                                                                       | DANONE                          | EUR                   | 807 370     | 813 131             | 1.96               |
| 50                                                                                                                                           | DASSAULT AVIATION SA            | EUR                   | 65 551      | 82 750              | 0.20               |
| 2 602                                                                                                                                        | DASSAULT SYSTEMES SE            | EUR                   | 229 505     | 279 065             | 0.67               |
| 11 661                                                                                                                                       | DAVIDE CAMPARI-MILANO SPA       | EUR                   | 75 548      | 72 531              | 0.18               |
| 3 875                                                                                                                                        | DEUTSCHE BOERSE AG              | EUR                   | 367 211     | 432 644             | 1.04               |
| 3 075                                                                                                                                        | DEUTSCHE LUFTHANSA AG - REG     | EUR                   | 87 745      | 74 323              | 0.18               |
| 19 494                                                                                                                                       | DEUTSCHE POST AG - REG          | EUR                   | 690 514     | 703 733             | 1.70               |
| 7 121                                                                                                                                        | DEUTSCHE WOHNEN SE              | EUR                   | 250 907     | 278 716             | 0.67               |

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

### Schedule of Investments (continued)

| Nominal value/<br>Quantity                                                                                                                               | Description                                     | Quotation<br>Currency | Cost<br>EUR | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                                 |                       |             |                     |                    |
| <b>Shares (continued)</b>                                                                                                                                |                                                 |                       |             |                     |                    |
| 4 490                                                                                                                                                    | EDENRED                                         | EUR                   | 105 289     | 127 965             | 0.31               |
| 1 476                                                                                                                                                    | EIFPAGE SA                                      | EUR                   | 129 372     | 145 681             | 0.35               |
| 1 428                                                                                                                                                    | ELISA OYJ                                       | EUR                   | 51 340      | 52 436              | 0.13               |
| 44 194                                                                                                                                                   | E.ON SE                                         | EUR                   | 423 430     | 400 928             | 0.97               |
| 4 170                                                                                                                                                    | ESSILOR INTERNATIONAL CIE GENERALE D'OPTIQUE SA | EUR                   | 451 429     | 471 419             | 1.14               |
| 435                                                                                                                                                      | EURAZEO SA                                      | EUR                   | 30 756      | 31 668              | 0.08               |
| 230                                                                                                                                                      | EUROFINS SCIENTIFIC SE                          | EUR                   | 110 935     | 102 994             | 0.25               |
| 1 524                                                                                                                                                    | FAURECIA SA                                     | EUR                   | 98 298      | 103 327             | 0.25               |
| 2 466                                                                                                                                                    | FERRARI NV                                      | EUR                   | 227 099     | 251 655             | 0.61               |
| 9 778                                                                                                                                                    | FERROVIAL SA                                    | EUR                   | 181 217     | 173 413             | 0.42               |
| 10 803                                                                                                                                                   | FIAT CHRYSLER AUTOMOBILES NV                    | EUR                   | 152 712     | 200 612             | 0.48               |
| 835                                                                                                                                                      | FRAPORT AG FRANKFURT AIRPORT SERVICES WORLDWIDE | EUR                   | 68 816      | 67 134              | 0.16               |
| 4 328                                                                                                                                                    | FRESENIUS MEDICAL CARE AG & CO KGAA             | EUR                   | 347 037     | 364 764             | 0.88               |
| 8 351                                                                                                                                                    | FRESENIUS SE & CO KGAA                          | EUR                   | 577 452     | 528 952             | 1.28               |
| 1 395                                                                                                                                                    | FUCHS PETROLUB SE - PFD                         | EUR                   | 66 185      | 62 133              | 0.15               |
| 5 032                                                                                                                                                    | GALP ENERGIA SGPS SA                            | EUR                   | 72 228      | 80 084              | 0.19               |
| 3 672                                                                                                                                                    | GEA GROUP AG                                    | EUR                   | 134 287     | 119 010             | 0.29               |
| 9 386                                                                                                                                                    | GETLINK - REG                                   | EUR                   | 97 321      | 109 722             | 0.26               |
| 5 989                                                                                                                                                    | GRIFOLS SA                                      | EUR                   | 144 624     | 139 843             | 0.34               |
| 2 988                                                                                                                                                    | HEIDELBERGCEMENT AG                             | EUR                   | 243 526     | 242 805             | 0.59               |
| 2 313                                                                                                                                                    | HEINEKEN HOLDING NV                             | EUR                   | 190 639     | 194 755             | 0.47               |
| 5 204                                                                                                                                                    | HEINEKEN NV                                     | EUR                   | 451 936     | 454 309             | 1.10               |
| 2 086                                                                                                                                                    | HENKEL AG & CO KGAA                             | EUR                   | 215 702     | 205 993             | 0.50               |
| 3 577                                                                                                                                                    | HENKEL AG & CO KGAA - PFD                       | EUR                   | 410 374     | 377 016             | 0.91               |
| 636                                                                                                                                                      | HERMES INTERNATIONAL                            | EUR                   | 287 867     | 340 769             | 0.82               |
| 387                                                                                                                                                      | HOCHTIEF AG                                     | EUR                   | 57 346      | 58 669              | 0.14               |
| 1 272                                                                                                                                                    | HUGO BOSS AG                                    | EUR                   | 94 090      | 98 962              | 0.24               |
| 531                                                                                                                                                      | ILIAD SA                                        | EUR                   | 111 971     | 88 119              | 0.21               |
| 21 902                                                                                                                                                   | INDUSTRIA DE DISENO TEXTIL SA                   | EUR                   | 661 577     | 564 634             | 1.36               |
| 22 813                                                                                                                                                   | INFINEON TECHNOLOGIES AG - REG                  | EUR                   | 468 315     | 485 461             | 1.17               |
| 1 190                                                                                                                                                    | INGENICO GROUP SA                               | EUR                   | 93 840      | 86 156              | 0.21               |
| 8 024                                                                                                                                                    | INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA    | EUR                   | 53 129      | 57 548              | 0.14               |
| 756                                                                                                                                                      | IPSEN SA                                        | EUR                   | 87 742      | 101 682             | 0.25               |
| 1 494                                                                                                                                                    | JCDECAUX SA                                     | EUR                   | 43 172      | 44 252              | 0.11               |
| 5 054                                                                                                                                                    | JERONIMO MARTINS SGPS SA                        | EUR                   | 83 173      | 73 485              | 0.18               |
| 1 521                                                                                                                                                    | KERING SA                                       | EUR                   | 509 009     | 729 472             | 1.76               |
| 3 183                                                                                                                                                    | KERRY GROUP PLC                                 | EUR                   | 251 984     | 268 964             | 0.65               |
| 1 423                                                                                                                                                    | KION GROUP AG                                   | EUR                   | 109 515     | 98 614              | 0.24               |
| 6 791                                                                                                                                                    | KONE OYJ - B                                    | EUR                   | 305 132     | 280 197             | 0.68               |
| 3 643                                                                                                                                                    | KONINKLIJKE DSM NV                              | EUR                   | 246 100     | 312 642             | 0.75               |
| 67 508                                                                                                                                                   | KONINKLIJKE KPN NV                              | EUR                   | 201 386     | 173 968             | 0.42               |
| 18 892                                                                                                                                                   | KONINKLIJKE PHILIPS NV                          | EUR                   | 621 231     | 665 187             | 1.61               |
| 3 843                                                                                                                                                    | K+S AG                                          | EUR                   | 77 826      | 93 808              | 0.23               |
| 1 838                                                                                                                                                    | LANXESS                                         | EUR                   | 115 929     | 113 147             | 0.27               |

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

### Schedule of Investments (continued)

| Nominal<br>value/<br>Quantity                                                                                                                            | Description                                 | Quotation<br>Currency | Cost<br>EUR | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                             |                       |             |                     |                    |
| <b>Shares (continued)</b>                                                                                                                                |                                             |                       |             |                     |                    |
| 5 341                                                                                                                                                    | LEGRAND SA                                  | EUR                   | 316 978     | 344 495             | 0.83               |
| 8 126                                                                                                                                                    | LEONARDO SPA                                | EUR                   | 111 493     | 78 091              | 0.19               |
| 3 729                                                                                                                                                    | LINDE AG                                    | EUR                   | 611 964     | 686 322             | 1.66               |
| 5 059                                                                                                                                                    | L'OREAL SA                                  | EUR                   | 904 007     | 1 005 982           | 2.43               |
| 3 408                                                                                                                                                    | LUXOTTICA GROUP SPA                         | EUR                   | 167 456     | 176 398             | 0.43               |
| 5 599                                                                                                                                                    | LVMH MOET HENNESSY LOUIS VUITTON SE         | EUR                   | 1 262 393   | 1 619 790           | 3.91               |
| 708                                                                                                                                                      | MAN SE                                      | EUR                   | 67 063      | 67 614              | 0.16               |
| 4 348                                                                                                                                                    | MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA | EUR                   | 37 622      | 43 763              | 0.11               |
| 2 595                                                                                                                                                    | MERCK KGAA                                  | EUR                   | 240 582     | 210 766             | 0.51               |
| 2 264                                                                                                                                                    | METSO OYJ                                   | EUR                   | 65 242      | 66 992              | 0.16               |
| 1 044                                                                                                                                                    | MTU AERO ENGINES AG                         | EUR                   | 155 148     | 149 292             | 0.36               |
| 117 243                                                                                                                                                  | NOKIA OYJ                                   | EUR                   | 499 551     | 583 636             | 1.41               |
| 820                                                                                                                                                      | NOKIAN RENKAAT OYJ                          | EUR                   | 29 635      | 27 265              | 0.07               |
| 6 826                                                                                                                                                    | NXP SEMICONDUCTORS NV                       | USD                   | 644 628     | 592 656             | 1.43               |
| 1 359                                                                                                                                                    | ORION OYJ - B                               | EUR                   | 53 013      | 34 220              | 0.08               |
| 1 997                                                                                                                                                    | OSRAM LICHT AG                              | EUR                   | 133 861     | 95 397              | 0.23               |
| 1 610                                                                                                                                                    | PADDY POWER BETFAIR PLC                     | EUR                   | 127 668     | 131 940             | 0.32               |
| 4 263                                                                                                                                                    | PERNOD RICARD SA                            | EUR                   | 499 915     | 586 376             | 1.42               |
| 4 133                                                                                                                                                    | PEUGEOT SA                                  | EUR                   | 77 026      | 84 396              | 0.20               |
| 1 076                                                                                                                                                    | PORSCHE AUTOMOBIL HOLDING SE - PFD          | EUR                   | 75 128      | 76 181              | 0.18               |
| 4 134                                                                                                                                                    | PRYSMIAN SPA                                | EUR                   | 110 270     | 100 787             | 0.24               |
| 4 403                                                                                                                                                    | QIAGEN NV                                   | EUR                   | 117 901     | 120 158             | 0.29               |
| 2 972                                                                                                                                                    | RAIFFEISEN BANK INTERNATIONAL AG            | EUR                   | 88 747      | 83 216              | 0.20               |
| 2 099                                                                                                                                                    | RECORDATI SPA                               | EUR                   | 74 014      | 62 235              | 0.15               |
| 19 395                                                                                                                                                   | RELX NV                                     | EUR                   | 340 778     | 341 643             | 0.82               |
| 455                                                                                                                                                      | REMY COINTREAU SA                           | EUR                   | 45 211      | 51 916              | 0.13               |
| 3 641                                                                                                                                                    | RWE AG                                      | EUR                   | 70 315      | 72 365              | 0.17               |
| 3 087                                                                                                                                                    | RYANAIR HOLDINGS PLC                        | EUR                   | 54 690      | 47 879              | 0.12               |
| 6 698                                                                                                                                                    | SAFRAN SA                                   | EUR                   | 554 409     | 652 787             | 1.58               |
| 19 733                                                                                                                                                   | SAP SE                                      | EUR                   | 1 765 106   | 1 823 723           | 4.41               |
| 1 666                                                                                                                                                    | SCHAEFFLER AG                               | EUR                   | 20 895      | 21 433              | 0.05               |
| 5 690                                                                                                                                                    | SCHNEIDER ELECTRIC SE                       | EUR                   | 399 944     | 428 343             | 1.03               |
| 453                                                                                                                                                      | SEB SA                                      | EUR                   | 68 641      | 71 982              | 0.17               |
| 3 012                                                                                                                                                    | SIEMENS HEALTHINEERS AG                     | EUR                   | 100 537     | 97 242              | 0.23               |
| 573                                                                                                                                                      | SOCIETE BIC SA                              | EUR                   | 56 071      | 48 390              | 0.12               |
| 1 817                                                                                                                                                    | SODEXO SA                                   | EUR                   | 181 449     | 149 176             | 0.36               |
| 12 798                                                                                                                                                   | STMICROELECTRONICS NV                       | EUR                   | 206 243     | 231 900             | 0.56               |
| 7 389                                                                                                                                                    | SUEZ                                        | EUR                   | 114 281     | 88 372              | 0.21               |
| 2 476                                                                                                                                                    | SYMRISE AG                                  | EUR                   | 156 920     | 166 140             | 0.40               |
| 1 059                                                                                                                                                    | TELENET GROUP HOLDING NV                    | EUR                   | 58 605      | 51 425              | 0.12               |
| 1 160                                                                                                                                                    | TELEPERFORMANCE                             | EUR                   | 144 408     | 154 164             | 0.37               |
| 3 318                                                                                                                                                    | TENARIS SA                                  | EUR                   | 40 754      | 51 661              | 0.12               |
| 2 125                                                                                                                                                    | THALES SA                                   | EUR                   | 198 049     | 223 125             | 0.54               |
| 8 749                                                                                                                                                    | THYSSENKRUPP AG                             | EUR                   | 218 196     | 188 978             | 0.46               |

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

### Schedule of Investments (continued)

| Nominal<br>value/<br>Quantity                                                                                                                            | Description              | Quotation<br>Currency | Cost<br>EUR       | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------|-----------------------|-------------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                          |                       |                   |                     |                    |
| <b>Shares (continued)</b>                                                                                                                                |                          |                       |                   |                     |                    |
| 1 570                                                                                                                                                    | UBISOFT ENTERTAINMENT SA | EUR                   | 104 532           | 124 438             | 0.30               |
| 2 538                                                                                                                                                    | UCB SA                   | EUR                   | 151 461           | 159 285             | 0.38               |
| 4 205                                                                                                                                                    | UMICORE SA               | EUR                   | 150 278           | 194 523             | 0.47               |
| 32 707                                                                                                                                                   | UNILEVER NV              | EUR                   | 1 614 833         | 1 551 946           | 3.75               |
| 2 470                                                                                                                                                    | UNITED INTERNET AG - REG | EUR                   | 125 439           | 132 837             | 0.32               |
| 4 812                                                                                                                                                    | VALEO SA                 | EUR                   | 280 309           | 266 777             | 0.64               |
| 9 615                                                                                                                                                    | VEOLIA ENVIRONNEMENT SA  | EUR                   | 189 792           | 188 983             | 0.46               |
| 20 791                                                                                                                                                   | VIVENDI SA               | EUR                   | 434 787           | 455 115             | 1.10               |
| 8 910                                                                                                                                                    | WARTSILA OYJ ABP         | EUR                   | 169 597           | 157 262             | 0.38               |
| 557                                                                                                                                                      | WENDEL SA                | EUR                   | 74 593            | 69 736              | 0.17               |
| 2 357                                                                                                                                                    | WIRECARD AG              | EUR                   | 214 360           | 266 577             | 0.64               |
| 5 829                                                                                                                                                    | WOLTERS KLUWER NV        | EUR                   | 222 737           | 261 314             | 0.63               |
| 2 235                                                                                                                                                    | ZALANDO SE               | EUR                   | 91 436            | 95 546              | 0.23               |
| 1 065                                                                                                                                                    | 1&1 DRILLISCH AG         | EUR                   | 67 598            | 64 007              | 0.15               |
| <b>Total Shares</b>                                                                                                                                      |                          |                       | <b>39 623 593</b> | <b>41 250 386</b>   | <b>99.58</b>       |
| <b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>       |                          |                       | <b>39 623 593</b> | <b>41 250 386</b>   | <b>99.58</b>       |
| <b>Total Investments</b>                                                                                                                                 |                          |                       | <b>39 623 593</b> | <b>41 250 386</b>   | <b>99.58</b>       |

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

### Classification of Investments

| <b>Economic classification</b>      | <b>%</b>     | <b>Geographical classification</b> | <b>%</b>     |
|-------------------------------------|--------------|------------------------------------|--------------|
| Personal Goods                      | 15.31        | France                             | 31.00        |
| Chemicals                           | 12.39        | Germany                            | 30.84        |
| Technology Hardware & Equipment     | 7.75         | Netherlands                        | 20.26        |
| Software & Computer Services        | 7.66         | Spain                              | 4.57         |
| Beverages                           | 6.68         | Belgium                            | 4.10         |
| Aerospace & Defense                 | 5.88         | Finland                            | 2.90         |
| Construction & Materials            | 3.75         | Ireland                            | 2.28         |
| Electronic & Electrical Equipment   | 3.71         | Italy                              | 1.59         |
| Pharmaceuticals & Biotechnology     | 3.51         | Luxembourg                         | 0.83         |
| Automobiles & Parts                 | 3.49         | United Kingdom                     | 0.48         |
| Industrial Transportation           | 3.47         | Portugal                           | 0.37         |
| General Retailers                   | 3.35         | Austria                            | 0.36         |
| Industrial Engineering              | 3.04         |                                    |              |
| Media                               | 2.86         |                                    | <b>99.58</b> |
| Food Producers                      | 2.61         |                                    |              |
| Health Care Equipment & Services    | 2.40         |                                    |              |
| Financial Services                  | 2.09         |                                    |              |
| Support Services                    | 1.66         |                                    |              |
| Banks                               | 1.32         |                                    |              |
| Industrial Metals & Mining          | 1.03         |                                    |              |
| Electricity                         | 0.97         |                                    |              |
| Travel, Leisure & Catering          | 0.90         |                                    |              |
| Gas, Water & Multiutilities         | 0.84         |                                    |              |
| Fixed Line Telecommunications       | 0.75         |                                    |              |
| Real Estate Investment Trusts       | 0.67         |                                    |              |
| General Industrials                 | 0.31         |                                    |              |
| Leisure Goods                       | 0.30         |                                    |              |
| Household Goods & Home Construction | 0.29         |                                    |              |
| Food & Drug Retailers               | 0.25         |                                    |              |
| Oil & Gas Producers                 | 0.19         |                                    |              |
| Mobile Telecommunications           | 0.15         |                                    |              |
|                                     | <b>99.58</b> |                                    |              |

## Lyxor Index Fund - Lyxor MSCI EMU Small Cap UCITS ETF

### Schedule of Investments

| Nominal value/<br>Quantity                                                                                                                   | Description                                    | Quotation<br>Currency | Cost<br>EUR | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b> |                                                |                       |             |                     |                    |
| <b>Shares</b>                                                                                                                                |                                                |                       |             |                     |                    |
| 8 940                                                                                                                                        | ACKERMANS & VAN HAAREN NV                      | EUR                   | 1 308 816   | 1 339 212           | 0.41               |
| 532 097                                                                                                                                      | ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA | EUR                   | 18 415 877  | 18 639 358          | 5.74               |
| 3 946                                                                                                                                        | AENA SME SA                                    | EUR                   | 666 085     | 675 161             | 0.21               |
| 94 642                                                                                                                                       | AGEAS                                          | EUR                   | 4 145 982   | 4 206 837           | 1.29               |
| 310 465                                                                                                                                      | AIRBUS SE                                      | EUR                   | 29 763 612  | 30 239 291          | 9.31               |
| 9 145                                                                                                                                        | ALTEN SA                                       | EUR                   | 691 636     | 752 634             | 0.23               |
| 366 203                                                                                                                                      | ALTICE NV - A                                  | EUR                   | 2 622 746   | 2 906 919           | 0.89               |
| 42 112                                                                                                                                       | ALTRAN TECHNOLOGIES                            | EUR                   | 644 735     | 539 034             | 0.17               |
| 28 376                                                                                                                                       | AMADEUS IT GROUP SA - A                        | EUR                   | 1 651 483   | 1 722 423           | 0.53               |
| 3 937                                                                                                                                        | AMAZON.COM INC                                 | USD                   | 4 595 103   | 5 103 339           | 1.57               |
| 15 671                                                                                                                                       | ARCELORMITTAL                                  | EUR                   | 389 097     | 441 217             | 0.14               |
| 3 731 665                                                                                                                                    | BANCO BILBAO VIZCAYA ARGENTARIA SA             | EUR                   | 24 251 296  | 25 114 104          | 7.73               |
| 5 568 283                                                                                                                                    | BANCO COMERCIAL PORTUGUES SA                   | EUR                   | 1 663 246   | 1 548 540           | 0.48               |
| 15 543                                                                                                                                       | BANK OF AMERICA CORP                           | USD                   | 405 957     | 384 909             | 0.12               |
| 561 322                                                                                                                                      | CAIXABANK SA                                   | EUR                   | 2 231 816   | 2 267 180           | 0.70               |
| 140 203                                                                                                                                      | CANON INC                                      | JPY                   | 4 088 274   | 4 019 214           | 1.24               |
| 1 775                                                                                                                                        | CHR HANSEN HOLDING A/S                         | DKK                   | 120 614     | 133 699             | 0.04               |
| 19 480                                                                                                                                       | CIE PLASTIC OMNIUM SA                          | EUR                   | 645 178     | 776 083             | 0.24               |
| 63 598                                                                                                                                       | CONOCOPHILLIPS                                 | USD                   | 2 834 550   | 3 447 831           | 1.06               |
| 369 125                                                                                                                                      | DANSKE BANK A/S                                | DKK                   | 10 839 133  | 10 671 632          | 3.28               |
| 33 039                                                                                                                                       | ELIOR GROUP SA                                 | EUR                   | 737 420     | 559 350             | 0.17               |
| 655 781                                                                                                                                      | ENAGAS SA                                      | EUR                   | 15 805 418  | 15 830 553          | 4.87               |
| 79 583                                                                                                                                       | ENDESA SA                                      | EUR                   | 1 424 217   | 1 541 523           | 0.47               |
| 35 334                                                                                                                                       | EXOR NV                                        | EUR                   | 2 148 307   | 2 174 454           | 0.67               |
| 112 357                                                                                                                                      | FACC AG                                        | EUR                   | 2 477 472   | 2 308 936           | 0.71               |
| 22 019                                                                                                                                       | FAURECIA SA                                    | EUR                   | 1 129 795   | 1 492 888           | 0.46               |
| 478 392                                                                                                                                      | FIAT CHRYSLER AUTOMOBILES NV                   | EUR                   | 9 059 316   | 8 883 739           | 2.73               |
| 242 303                                                                                                                                      | FORTUM OYJ                                     | EUR                   | 4 418 395   | 4 630 410           | 1.43               |
| 3 160                                                                                                                                        | F5 NETWORKS INC                                | USD                   | 304 381     | 426 556             | 0.13               |
| 51 446                                                                                                                                       | GALP ENERGIA SGPS SA                           | EUR                   | 769 808     | 818 763             | 0.25               |
| 20 259                                                                                                                                       | GOLDMAN SACHS GROUP INC                        | USD                   | 4 162 413   | 3 996 298           | 1.23               |
| 72 839                                                                                                                                       | H LUNDBECK A/S                                 | DKK                   | 3 329 045   | 3 509 701           | 1.08               |
| 3 972 282                                                                                                                                    | IBERDROLA SA                                   | EUR                   | 26 182 697  | 25 486 160          | 7.84               |
| 11 968                                                                                                                                       | IPSEN SA                                       | EUR                   | 1 373 926   | 1 609 696           | 0.50               |
| 7 084                                                                                                                                        | JOHNSON & JOHNSON                              | USD                   | 769 381     | 741 645             | 0.23               |
| 41 842                                                                                                                                       | KONECRANES OYJ                                 | EUR                   | 1 467 399   | 1 421 791           | 0.44               |
| 791 164                                                                                                                                      | KONINKLIJKE AHOLD DELHAIZE NV                  | EUR                   | 15 825 727  | 15 827 236          | 4.87               |
| 83 670                                                                                                                                       | KONINKLIJKE DSM NV                             | EUR                   | 6 946 283   | 7 180 559           | 2.21               |
| 203 605                                                                                                                                      | KURITA WATER INDUSTRIES LTD                    | JPY                   | 5 376 854   | 5 467 155           | 1.68               |
| 231 021                                                                                                                                      | MAPFRE SA                                      | EUR                   | 645 242     | 666 265             | 0.21               |
| 10 277                                                                                                                                       | MICRON TECHNOLOGY INC                          | USD                   | 298 404     | 391 108             | 0.12               |
| 75 566                                                                                                                                       | MICROSOFT CORP                                 | USD                   | 5 469 067   | 5 849 141           | 1.80               |
| 144 194                                                                                                                                      | MOBILE TELESYSTEMS PJSC - ADR                  | USD                   | 1 425 612   | 1 253 134           | 0.39               |
| 41 820                                                                                                                                       | NESTE OYJ                                      | EUR                   | 2 313 496   | 2 923 218           | 0.90               |

## Lyxor Index Fund - Lyxor MSCI EMU Small Cap UCITS ETF

### Schedule of Investments (continued)

| Nominal value/<br>Quantity                                                                                                                               | Description                          | Quotation<br>Currency | Cost<br>EUR        | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------|-----------------------|--------------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                      |                       |                    |                     |                    |
| <b>Shares (continued)</b>                                                                                                                                |                                      |                       |                    |                     |                    |
| 13 123                                                                                                                                                   | NEXITY SA                            | EUR                   | 627 607            | 679 115             | 0.21               |
| 2 266 084                                                                                                                                                | NOKIA OYJ                            | EUR                   | 10 043 270         | 11 280 566          | 3.47               |
| 131 067                                                                                                                                                  | NOVO NORDISK A/S                     | DKK                   | 5 248 065          | 5 133 225           | 1.58               |
| 134 661                                                                                                                                                  | NOVOZYMES A/S - B                    | DKK                   | 5 514 929          | 5 268 562           | 1.62               |
| 35                                                                                                                                                       | NVR INC                              | USD                   | 101 473            | 89 803              | 0.03               |
| 1 477                                                                                                                                                    | OMV AG                               | EUR                   | 76 066             | 76 066              | 0.02               |
| 41 918                                                                                                                                                   | ONTEX GROUP NV                       | EUR                   | 835 007            | 892 015             | 0.27               |
| 29 603                                                                                                                                                   | ORION OYJ - B                        | EUR                   | 737 115            | 745 404             | 0.23               |
| 13 476                                                                                                                                                   | ORPEA                                | EUR                   | 1 394 766          | 1 433 173           | 0.44               |
| 30 094                                                                                                                                                   | OTP BANK NYRT                        | HUF                   | 941 815            | 1 089 528           | 0.34               |
| 294 274                                                                                                                                                  | OUTOKUMPU OYJ                        | EUR                   | 1 805 665          | 1 583 194           | 0.49               |
| 63 799                                                                                                                                                   | OUTOTEC OYJ                          | EUR                   | 506 819            | 482 703             | 0.15               |
| 12 245                                                                                                                                                   | PAYPAL HOLDINGS INC                  | USD                   | 632 263            | 756 166             | 0.23               |
| 8 535                                                                                                                                                    | POST HOLDINGS INC                    | USD                   | 568 549            | 562 101             | 0.17               |
| 25 976                                                                                                                                                   | RUBIS SCA                            | EUR                   | 1 461 410          | 1 675 452           | 0.52               |
| 5 931                                                                                                                                                    | SERVICENOW INC                       | USD                   | 670 032            | 815 574             | 0.25               |
| 514 359                                                                                                                                                  | SKANDINAVISKA ENSKILDA BANKEN AB - A | SEK                   | 4 171 539          | 4 017 193           | 1.24               |
| 22 139                                                                                                                                                   | SOLVAY SA                            | EUR                   | 2 559 042          | 2 559 268           | 0.79               |
| 170 328                                                                                                                                                  | SONY CORP                            | JPY                   | 6 840 671          | 6 957 038           | 2.14               |
| 105 112                                                                                                                                                  | STORA ENSO OYJ - R                   | EUR                   | 1 744 334          | 1 727 516           | 0.53               |
| 3 489                                                                                                                                                    | SUMMIT MATERIALS INC                 | USD                   | 91 497             | 81 262              | 0.03               |
| 148 237                                                                                                                                                  | SVENSKA CELLULOSA AB SCA - B         | SEK                   | 1 255 284          | 1 365 718           | 0.42               |
| 5 466                                                                                                                                                    | SWEDBANK AB - A                      | SEK                   | 98 705             | 98 808              | 0.03               |
| 45 537                                                                                                                                                   | SYDBANK A/S                          | DKK                   | 1 387 894          | 1 398 402           | 0.43               |
| 112 043                                                                                                                                                  | TECHNICOLOR                          | EUR                   | 355 064            | 152 042             | 0.05               |
| 2 189 398                                                                                                                                                | TELEFONICA SA                        | EUR                   | 17 844 430         | 18 463 193          | 5.68               |
| 18 454                                                                                                                                                   | TELEPERFORMANCE                      | EUR                   | 2 142 509          | 2 452 537           | 0.75               |
| 28 716                                                                                                                                                   | UBISOFT ENTERTAINMENT SA             | EUR                   | 1 650 596          | 2 276 030           | 0.70               |
| 281 821                                                                                                                                                  | UPM-KYMMENE OYJ                      | EUR                   | 8 496 903          | 8 364 447           | 2.57               |
| 99 409                                                                                                                                                   | VALLOUREC SA                         | EUR                   | 442 569            | 497 045             | 0.15               |
| 293 805                                                                                                                                                  | VOLVO AB - B                         | SEK                   | 4 365 570          | 4 149 831           | 1.28               |
| 27 411                                                                                                                                                   | 3M CO                                | USD                   | 5 254 748          | 4 410 217           | 1.36               |
| <b>Total Shares</b>                                                                                                                                      |                                      |                       | <b>315 701 517</b> | <b>321 452 090</b>  | <b>98.94</b>       |
| <b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>       |                                      |                       | <b>315 701 517</b> | <b>321 452 090</b>  | <b>98.94</b>       |
| <b>Total Investments</b>                                                                                                                                 |                                      |                       | <b>315 701 517</b> | <b>321 452 090</b>  | <b>98.94</b>       |

## Lyxor Index Fund - Lyxor MSCI EMU Small Cap UCITS ETF

### Classification of Investments

| <b>Economic classification</b>    | <b>%</b>     | <b>Geographical classification</b> | <b>%</b>     |
|-----------------------------------|--------------|------------------------------------|--------------|
| Banks                             | 15.58        | Spain                              | 33.97        |
| Aerospace & Defense               | 10.02        | Netherlands                        | 20.69        |
| Electricity                       | 7.84         | Finland                            | 10.21        |
| Fixed Line Telecommunications     | 6.58         | United States of America           | 8.33         |
| Gas, Water & Multiutilities       | 5.86         | Denmark                            | 8.04         |
| Construction & Materials          | 5.79         | Japan                              | 5.06         |
| Pharmaceuticals & Biotechnology   | 5.23         | France                             | 4.58         |
| Technology Hardware & Equipment   | 4.96         | Sweden                             | 2.96         |
| Real Estate Investment Trusts     | 4.87         | Belgium                            | 2.77         |
| Oil & Gas Producers               | 3.66         | Austria                            | 0.73         |
| Industrial Engineering            | 3.55         | Portugal                           | 0.73         |
| Automobiles & Parts               | 3.43         | Russia                             | 0.39         |
| Forestry & Paper                  | 3.11         | Hungary                            | 0.34         |
| Chemicals                         | 3.00         | Luxembourg                         | 0.14         |
| Leisure Goods                     | 2.84         |                                    |              |
| Software & Computer Services      | 2.45         |                                    | <b>98.94</b> |
| General Retailers                 | 1.57         |                                    |              |
| Support Services                  | 1.52         |                                    |              |
| General Industrials               | 1.36         |                                    |              |
| Life Insurance                    | 1.29         |                                    |              |
| Financial Services                | 1.08         |                                    |              |
| Industrial Metals & Mining        | 0.77         |                                    |              |
| Personal Goods                    | 0.69         |                                    |              |
| Health Care Equipment & Services  | 0.44         |                                    |              |
| Mobile Telecommunications         | 0.39         |                                    |              |
| Food Producers                    | 0.21         |                                    |              |
| Industrial Transportation         | 0.21         |                                    |              |
| Nonlife Insurance                 | 0.21         |                                    |              |
| Real Estate Investment & Services | 0.21         |                                    |              |
| Travel, Leisure & Catering        | 0.17         |                                    |              |
| Electronic & Electrical Equipment | 0.05         |                                    |              |
|                                   | <b>98.94</b> |                                    |              |

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

### Schedule of Investments

| Nominal<br>value/<br>Quantity                                                                                                                | Description                                    | Quotation<br>Currency | Cost<br>EUR | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b> |                                                |                       |             |                     |                    |
| <b>Shares</b>                                                                                                                                |                                                |                       |             |                     |                    |
| 77 847                                                                                                                                       | ABERTIS INFRAESTRUCTURAS SA                    | EUR                   | 1 334 971   | 1 421 486           | 0.61               |
| 47 499                                                                                                                                       | ABN AMRO GROUP NV                              | EUR                   | 1 115 284   | 1 222 149           | 0.52               |
| 13 701                                                                                                                                       | ACCOR SA                                       | EUR                   | 559 131     | 642 166             | 0.27               |
| 26 854                                                                                                                                       | ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA | EUR                   | 845 189     | 940 696             | 0.40               |
| 200 023                                                                                                                                      | AEGON NV                                       | EUR                   | 948 113     | 1 218 540           | 0.52               |
| 7 577                                                                                                                                        | AERCAP HOLDINGS NV                             | USD                   | 310 006     | 326 924             | 0.14               |
| 21 162                                                                                                                                       | AGEAS                                          | EUR                   | 840 618     | 940 651             | 0.40               |
| 91 440                                                                                                                                       | AIB GROUP PLC                                  | EUR                   | 498 885     | 451 896             | 0.19               |
| 50 093                                                                                                                                       | ALLIANZ SE - REG                               | EUR                   | 9 126 379   | 9 841 270           | 4.20               |
| 37 294                                                                                                                                       | ARCELORMITTAL                                  | EUR                   | 859 943     | 1 047 775           | 0.45               |
| 140 301                                                                                                                                      | ASSICURAZIONI GENERALI SPA                     | EUR                   | 2 108 580   | 2 348 639           | 1.00               |
| 25 500                                                                                                                                       | ATLANTIA SPA                                   | EUR                   | 707 662     | 701 250             | 0.30               |
| 217 980                                                                                                                                      | AXA SA                                         | EUR                   | 5 242 974   | 5 170 486           | 2.21               |
| 2 726                                                                                                                                        | AXEL SPRINGER SE                               | EUR                   | 156 080     | 184 959             | 0.08               |
| 748 740                                                                                                                                      | BANCO BILBAO VIZCAYA ARGENTARIA SA             | EUR                   | 5 387 333   | 5 039 020           | 2.15               |
| 600 262                                                                                                                                      | BANCO DE SABADELL SA                           | EUR                   | 1 021 659   | 976 326             | 0.42               |
| 1 811 935                                                                                                                                    | BANCO SANTANDER SA                             | EUR                   | 9 597 592   | 9 735 526           | 4.16               |
| 102 966                                                                                                                                      | BANK OF IRELAND GROUP PLC                      | EUR                   | 694 125     | 767 097             | 0.33               |
| 138 565                                                                                                                                      | BANKIA SA                                      | EUR                   | 540 642     | 505 347             | 0.22               |
| 75 701                                                                                                                                       | BANKINTER SA                                   | EUR                   | 587 139     | 657 085             | 0.28               |
| 103 136                                                                                                                                      | BASF SE - REG                                  | EUR                   | 8 771 294   | 8 902 700           | 3.80               |
| 37 179                                                                                                                                       | BAYERISCHE MOTOREN WERKE AG                    | EUR                   | 3 093 674   | 3 437 942           | 1.47               |
| 6 189                                                                                                                                        | BAYERISCHE MOTOREN WERKE AG - PFD              | EUR                   | 453 356     | 496 358             | 0.21               |
| 126 168                                                                                                                                      | BNP PARIBAS SA                                 | EUR                   | 7 914 368   | 8 072 229           | 3.45               |
| 49 149                                                                                                                                       | BOLLORE SA                                     | EUR                   | 200 696     | 202 396             | 0.09               |
| 10 224                                                                                                                                       | BOSKALIS WESTMINSTER                           | EUR                   | 291 194     | 251 204             | 0.11               |
| 24 256                                                                                                                                       | BOUYGUES SA                                    | EUR                   | 1 003 520   | 1 024 816           | 0.44               |
| 141 048                                                                                                                                      | CAIXABANK SA                                   | EUR                   | 577 910     | 569 693             | 0.24               |
| 65 242                                                                                                                                       | CARREFOUR SA                                   | EUR                   | 1 111 899   | 1 111 397           | 0.47               |
| 6 232                                                                                                                                        | CASINO GUICHARD PERRACHON SA                   | EUR                   | 309 232     | 267 727             | 0.11               |
| 19 233                                                                                                                                       | CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA   | EUR                   | 2 250 028   | 2 241 606           | 0.96               |
| 19 275                                                                                                                                       | CNP ASSURANCES                                 | EUR                   | 364 585     | 409 401             | 0.17               |
| 3 367                                                                                                                                        | COLRUYT SA                                     | EUR                   | 149 444     | 157 172             | 0.07               |
| 127 836                                                                                                                                      | CREDIT AGRICOLE SA                             | EUR                   | 1 854 383   | 1 743 044           | 0.74               |
| 108 119                                                                                                                                      | DAIMLER AG                                     | EUR                   | 7 104 528   | 7 081 795           | 3.03               |
| 232 079                                                                                                                                      | DEUTSCHE BANK AG - REG                         | EUR                   | 3 155 724   | 2 637 810           | 1.13               |
| 9 261                                                                                                                                        | DEUTSCHE LUFTHANSA AG - REG                    | EUR                   | 212 550     | 223 838             | 0.10               |
| 374 266                                                                                                                                      | DEUTSCHE TELEKOM AG - REG                      | EUR                   | 5 626 003   | 5 424 986           | 2.32               |
| 266 886                                                                                                                                      | EDP - ENERGIAS DE PORTUGAL SA                  | EUR                   | 853 386     | 820 941             | 0.35               |
| 64 844                                                                                                                                       | ELECTRICITE DE FRANCE SA                       | EUR                   | 652 680     | 755 433             | 0.32               |
| 7 986                                                                                                                                        | ELISA OYJ                                      | EUR                   | 285 302     | 293 246             | 0.13               |
| 25 467                                                                                                                                       | ENAGAS SA                                      | EUR                   | 621 844     | 614 773             | 0.26               |
| 35 666                                                                                                                                       | ENDESA SA                                      | EUR                   | 728 739     | 690 850             | 0.30               |
| 913 297                                                                                                                                      | ENEL SPA                                       | EUR                   | 4 747 169   | 4 811 249           | 2.06               |

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

### Schedule of Investments (continued)

| Nominal value/<br>Quantity                                                                                                                               | Description                                                     | Quotation<br>Currency | Cost<br>EUR | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                                                 |                       |             |                     |                    |
| <b>Shares (continued)</b>                                                                                                                                |                                                                 |                       |             |                     |                    |
| 205 094                                                                                                                                                  | ENGIE SA                                                        | EUR                   | 3 022 217   | 2 984 118           | 1.28               |
| 285 659                                                                                                                                                  | ENI SPA                                                         | EUR                   | 3 889 759   | 4 627 676           | 1.98               |
| 33 784                                                                                                                                                   | ERSTE GROUP BANK AG                                             | EUR                   | 1 178 625   | 1 371 630           | 0.59               |
| 2 435                                                                                                                                                    | EURAZEO SA                                                      | EUR                   | 172 262     | 177 268             | 0.08               |
| 19 604                                                                                                                                                   | EUTELSAT COMMUNICATIONS SA                                      | EUR                   | 449 891     | 351 696             | 0.15               |
| 18 315                                                                                                                                                   | EVONIK INDUSTRIES AG                                            | EUR                   | 520 446     | 539 926             | 0.23               |
| 12 178                                                                                                                                                   | EXOR NV                                                         | EUR                   | 631 804     | 749 434             | 0.32               |
| 60 418                                                                                                                                                   | FIAT CHRYSLER AUTOMOBILES NV                                    | EUR                   | 884 402     | 1 121 962           | 0.48               |
| 3 779                                                                                                                                                    | FONCIERE DES REGIONS                                            | EUR                   | 317 419     | 350 124             | 0.15               |
| 49 878                                                                                                                                                   | FORTUM OYJ                                                      | EUR                   | 791 964     | 953 169             | 0.41               |
| 28 143                                                                                                                                                   | GALP ENERGIA SGPS SA                                            | EUR                   | 445 386     | 447 896             | 0.19               |
| 39 329                                                                                                                                                   | GAS NATURAL SDG SA                                              | EUR                   | 790 423     | 822 369             | 0.35               |
| 5 490                                                                                                                                                    | GECINA SA                                                       | EUR                   | 744 049     | 788 364             | 0.34               |
| 9 059                                                                                                                                                    | GROUPE BRUXELLES LAMBERT SA                                     | EUR                   | 799 253     | 860 243             | 0.37               |
| 6 771                                                                                                                                                    | HANNOVER RUECK SE - REG                                         | EUR                   | 659 420     | 789 499             | 0.34               |
| 652 336                                                                                                                                                  | IBERDROLA SA                                                    | EUR                   | 4 386 186   | 4 185 388           | 1.79               |
| 3 745                                                                                                                                                    | ICADE                                                           | EUR                   | 282 218     | 308 401             | 0.13               |
| 4 021                                                                                                                                                    | IMERYS SA                                                       | EUR                   | 301 586     | 303 988             | 0.13               |
| 436 319                                                                                                                                                  | ING GROEP NV                                                    | EUR                   | 6 421 279   | 6 097 994           | 2.61               |
| 15 596                                                                                                                                                   | INNOGY SE                                                       | EUR                   | 578 113     | 569 722             | 0.24               |
| 24 164                                                                                                                                                   | INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA                    | EUR                   | 157 902     | 173 304             | 0.07               |
| 1 513 767                                                                                                                                                | INTESA SANPAOLO SPA                                             | EUR                   | 4 266 000   | 4 778 962           | 2.04               |
| 104 710                                                                                                                                                  | INTESA SANPAOLO SPA - RNC                                       | EUR                   | 278 086     | 344 077             | 0.15               |
| 28 168                                                                                                                                                   | KBC GROUP NV                                                    | EUR                   | 1 931 259   | 2 039 363           | 0.87               |
| 24 709                                                                                                                                                   | KLEPIERRE SA                                                    | EUR                   | 850 145     | 838 129             | 0.36               |
| 143 877                                                                                                                                                  | KONINKLIJKE AHOLD DELHAIZE NV                                   | EUR                   | 2 594 255   | 2 878 259           | 1.23               |
| 7 895                                                                                                                                                    | KONINKLIJKE VOPAK NV                                            | EUR                   | 281 189     | 322 906             | 0.14               |
| 13 253                                                                                                                                                   | LAGARDERE SCA                                                   | EUR                   | 358 237     | 313 831             | 0.13               |
| 121 032                                                                                                                                                  | MAPFRE SA                                                       | EUR                   | 342 944     | 349 056             | 0.15               |
| 45 165                                                                                                                                                   | MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA                     | EUR                   | 387 344     | 454 586             | 0.19               |
| 20 219                                                                                                                                                   | METRO AG                                                        | EUR                   | 341 777     | 242 931             | 0.10               |
| 17 408                                                                                                                                                   | MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG | EUR                   | 2 962 659   | 3 306 650           | 1.41               |
| 105 689                                                                                                                                                  | NATIXIS SA                                                      | EUR                   | 668 522     | 719 953             | 0.31               |
| 14 396                                                                                                                                                   | NESTE OYJ                                                       | EUR                   | 551 798     | 1 006 280           | 0.43               |
| 34 437                                                                                                                                                   | NN GROUP NV                                                     | EUR                   | 1 147 200   | 1 366 805           | 0.58               |
| 8 512                                                                                                                                                    | NOKIAN RENKAAT OYJ                                              | EUR                   | 309 322     | 283 024             | 0.12               |
| 16 537                                                                                                                                                   | OMV AG                                                          | EUR                   | 814 730     | 851 656             | 0.36               |
| 224 024                                                                                                                                                  | ORANGE SA                                                       | EUR                   | 3 135 619   | 3 386 123           | 1.45               |
| 4 093                                                                                                                                                    | ORION OYJ - B                                                   | EUR                   | 126 880     | 103 062             | 0.04               |
| 42 927                                                                                                                                                   | PEUGEOT SA                                                      | EUR                   | 746 004     | 876 569             | 0.37               |
| 11 176                                                                                                                                                   | PORSCHE AUTOMOBIL HOLDING SE - PFD                              | EUR                   | 591 431     | 791 261             | 0.34               |
| 58 665                                                                                                                                                   | POSTE ITALIANE SPA                                              | EUR                   | 358 145     | 475 538             | 0.20               |
| 26 164                                                                                                                                                   | PROSIEBENSAT.1 MEDIA SE                                         | EUR                   | 707 526     | 787 536             | 0.34               |

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

### Schedule of Investments (continued)

| Nominal value/<br>Quantity                                                                                                                               | Description                        | Quotation<br>Currency | Cost<br>EUR        | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------|-----------------------|--------------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                    |                       |                    |                     |                    |
| <b>Shares (continued)</b>                                                                                                                                |                                    |                       |                    |                     |                    |
| 17 081                                                                                                                                                   | PROXIMUS SADP                      | EUR                   | 497 171            | 434 370             | 0.19               |
| 23 277                                                                                                                                                   | PUBLICIS GROUPE SA                 | EUR                   | 1 306 849          | 1 443 174           | 0.62               |
| 13 376                                                                                                                                                   | RANDSTAD NV                        | EUR                   | 668 442            | 714 011             | 0.31               |
| 48 606                                                                                                                                                   | RED ELECTRICA CORP SA              | EUR                   | 915 187            | 839 912             | 0.36               |
| 21 584                                                                                                                                                   | RENAULT SA                         | EUR                   | 1 711 081          | 1 939 107           | 0.83               |
| 140 728                                                                                                                                                  | REPSOL SA                          | EUR                   | 2 069 185          | 2 230 539           | 0.95               |
| 34 063                                                                                                                                                   | REXEL SA                           | EUR                   | 526 613            | 437 710             | 0.19               |
| 4 345                                                                                                                                                    | RTL GROUP SA                       | EUR                   | 273 119            | 296 546             | 0.13               |
| 37 821                                                                                                                                                   | RWE AG                             | EUR                   | 789 857            | 751 692             | 0.32               |
| 50 198                                                                                                                                                   | SAMPO OYJ - A                      | EUR                   | 2 189 645          | 2 246 361           | 0.96               |
| 127 654                                                                                                                                                  | SANOFI                             | EUR                   | 10 317 082         | 8 398 357           | 3.59               |
| 9 320                                                                                                                                                    | SCHAEFFLER AG                      | EUR                   | 136 063            | 119 902             | 0.05               |
| 31 824                                                                                                                                                   | SCHNEIDER ELECTRIC SE              | EUR                   | 2 217 874          | 2 395 711           | 1.02               |
| 19 402                                                                                                                                                   | SCOR SE                            | EUR                   | 649 460            | 652 877             | 0.28               |
| 40 906                                                                                                                                                   | SES SA                             | EUR                   | 720 114            | 523 597             | 0.22               |
| 85 902                                                                                                                                                   | SIEMENS AG - REG                   | EUR                   | 9 747 814          | 9 074 686           | 3.88               |
| 26 770                                                                                                                                                   | SIEMENS GAMESA RENEWABLE ENERGY SA | EUR                   | 285 562            | 381 874             | 0.16               |
| 255 507                                                                                                                                                  | SNAM SPA                           | EUR                   | 1 057 321          | 1 018 195           | 0.44               |
| 86 164                                                                                                                                                   | SOCIETE GENERALE SA                | EUR                   | 3 940 703          | 3 916 585           | 1.67               |
| 8 322                                                                                                                                                    | SOLVAY SA                          | EUR                   | 1 016 127          | 962 023             | 0.41               |
| 61 871                                                                                                                                                   | STORA ENSO OYJ - R                 | EUR                   | 696 896            | 1 016 850           | 0.43               |
| 1 280 374                                                                                                                                                | TELECOM ITALIA SPA/MILANO          | EUR                   | 992 554            | 1 047 602           | 0.45               |
| 676 863                                                                                                                                                  | TELECOM ITALIA SPA/MILANO - RSP    | EUR                   | 423 531            | 482 603             | 0.21               |
| 83 504                                                                                                                                                   | TELEFONICA DEUTSCHLAND HOLDING AG  | EUR                   | 370 399            | 330 759             | 0.14               |
| 524 724                                                                                                                                                  | TELEFONICA SA                      | EUR                   | 4 628 378          | 4 424 997           | 1.89               |
| 34 466                                                                                                                                                   | TENARIS SA                         | EUR                   | 416 924            | 536 636             | 0.23               |
| 157 992                                                                                                                                                  | TERNA RETE ELETTRICA NAZIONALE SPA | EUR                   | 787 372            | 786 326             | 0.34               |
| 269 734                                                                                                                                                  | TOTAL SA                           | EUR                   | 12 038 090         | 14 115 179          | 6.02               |
| 11 211                                                                                                                                                   | UNIBAIL-RODAMCO SE                 | EUR                   | 2 372 241          | 2 229 868           | 0.95               |
| 224 932                                                                                                                                                  | UNICREDIT SPA                      | EUR                   | 3 727 810          | 4 042 928           | 1.73               |
| 22 602                                                                                                                                                   | UNIPER SE                          | EUR                   | 565 892            | 580 193             | 0.25               |
| 111 213                                                                                                                                                  | UNIPOLSAI ASSICURAZIONI SPA        | EUR                   | 211 005            | 248 005             | 0.11               |
| 59 933                                                                                                                                                   | UPM-KYMMENE OYJ                    | EUR                   | 1 359 728          | 1 778 811           | 0.76               |
| 56 962                                                                                                                                                   | VINCI SA                           | EUR                   | 4 582 882          | 4 733 542           | 2.02               |
| 12 872                                                                                                                                                   | VOESTALPINE AG                     | EUR                   | 570 075            | 562 635             | 0.24               |
| 3 645                                                                                                                                                    | VOLKSWAGEN AG                      | EUR                   | 510 241            | 617 463             | 0.26               |
| 20 839                                                                                                                                                   | VOLKSWAGEN AG - PFD                | EUR                   | 3 135 711          | 3 580 974           | 1.53               |
| 54 472                                                                                                                                                   | VONOVIA SE                         | EUR                   | 1 992 872          | 2 266 580           | 0.97               |
| <b>Total Shares</b>                                                                                                                                      |                                    |                       | <b>226 409 359</b> | <b>233 631 802</b>  | <b>99.83</b>       |
| <b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>       |                                    |                       | <b>226 409 359</b> | <b>233 631 802</b>  | <b>99.83</b>       |
| <b>Total Investments</b>                                                                                                                                 |                                    |                       | <b>226 409 359</b> | <b>233 631 802</b>  | <b>99.83</b>       |

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

### Classification of Investments

| <b>Economic classification</b>    | <b>%</b>     | <b>Geographical classification</b> | <b>%</b>     |
|-----------------------------------|--------------|------------------------------------|--------------|
| Banks                             | 24.00        | France                             | 31.33        |
| Nonlife Insurance                 | 10.56        | Germany                            | 26.74        |
| Oil & Gas Producers               | 10.35        | Spain                              | 14.77        |
| Automobiles & Parts               | 7.84         | Italy                              | 11.18        |
| Electricity                       | 6.13         | Netherlands                        | 6.81         |
| Chemicals                         | 4.45         | Finland                            | 3.28         |
| Fixed Line Telecommunications     | 4.30         | Belgium                            | 2.30         |
| General Industrials               | 4.26         | Austria                            | 1.19         |
| Pharmaceuticals & Biotechnology   | 3.63         | Luxembourg                         | 1.03         |
| Construction & Materials          | 3.10         | Portugal                           | 0.54         |
| Real Estate Investment Trusts     | 2.80         | Ireland                            | 0.52         |
| Mobile Telecommunications         | 2.68         | United Kingdom                     | 0.14         |
| Gas, Water & Multiutilities       | 2.27         |                                    |              |
| Life Insurance                    | 1.99         |                                    | <b>99.83</b> |
| Industrial Engineering            | 1.81         |                                    |              |
| Media                             | 1.44         |                                    |              |
| Industrial Transportation         | 1.27         |                                    |              |
| Forestry & Paper                  | 1.19         |                                    |              |
| Financial Services                | 1.05         |                                    |              |
| Electronic & Electrical Equipment | 1.02         |                                    |              |
| Real Estate Investment & Services | 0.97         |                                    |              |
| Industrial Metals & Mining        | 0.92         |                                    |              |
| Food & Drug Retailers             | 0.76         |                                    |              |
| Travel, Leisure & Catering        | 0.44         |                                    |              |
| Alternative Energy                | 0.41         |                                    |              |
| General Retailers                 | 0.19         |                                    |              |
|                                   | <b>99.83</b> |                                    |              |

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

### Schedule of Investments

| Nominal value/<br>Quantity                                                                                                                   | Description                                                           | Quotation<br>Currency | Cost<br>USD       | Market value<br>USD | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------|-------------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b> |                                                                       |                       |                   |                     |                    |
| <b>Bonds</b>                                                                                                                                 |                                                                       |                       |                   |                     |                    |
| 887 000                                                                                                                                      | APPLE INC FRN 11/05/2022                                              | USD                   | 893 985           | 894 096             | 0.77               |
| 1 238 000                                                                                                                                    | AT&T INC FRN 14/02/2023                                               | USD                   | 1 250 702         | 1 249 681           | 1.07               |
| 5 697 000                                                                                                                                    | BANK OF AMERICA CORP FRN 05/02/2026                                   | USD                   | 5 597 448         | 5 611 601           | 4.82               |
| 1 952 000                                                                                                                                    | BANK OF AMERICA CORP FRN 24/04/2023                                   | USD                   | 1 971 919         | 1 977 386           | 1.70               |
| 3 743 000                                                                                                                                    | BARCLAYS PLC FRN 10/01/2023                                           | USD                   | 3 843 481         | 3 856 505           | 3.32               |
| 155 000                                                                                                                                      | BAXALTA INC 4% 23/06/2025                                             | USD                   | 152 370           | 151 931             | 0.13               |
| 2 000                                                                                                                                        | BP CAPITAL MARKETS PLC FRN 16/09/2021                                 | USD                   | 2 035             | 2 039               | 0.00               |
| 1 209 000                                                                                                                                    | CHEVRON CORP FRN 03/03/2020                                           | USD                   | 1 212 026         | 1 212 434           | 1.04               |
| 485 000                                                                                                                                      | CITIGROUP INC FRN 17/05/2024                                          | USD                   | 494 528           | 492 464             | 0.42               |
| 48 000                                                                                                                                       | CITIGROUP INC FRN 25/04/2022                                          | USD                   | 48 528            | 48 625              | 0.04               |
| 4 896 000                                                                                                                                    | DEUTSCHE BANK AG/NEW YORK NY FRN 22/01/2021                           | USD                   | 4 878 644         | 4 872 744           | 4.19               |
| 3 151 000                                                                                                                                    | EQT CORP FRN 01/10/2020                                               | USD                   | 3 156 869         | 3 158 687           | 2.72               |
| 49 000                                                                                                                                       | EXPEDIA GROUP INC 5% 15/02/2026                                       | USD                   | 49 792            | 49 822              | 0.04               |
| 4 000                                                                                                                                        | GOLDMAN SACHS GROUP INC FRN 31/10/2022                                | USD                   | 4 011             | 4 012               | 0.00               |
| 124 000                                                                                                                                      | HOME DEPOT INC FRN 05/06/2020                                         | USD                   | 124 273           | 124 206             | 0.11               |
| 980 000                                                                                                                                      | IBM CREDIT LLC FRN 20/01/2021                                         | USD                   | 983 004           | 981 279             | 0.84               |
| 75 000                                                                                                                                       | INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 1.625% 09/03/2021 | USD                   | 72 968            | 72 662              | 0.06               |
| 697 000                                                                                                                                      | MITSUBISHI UFJ FINANCIAL GROUP INC FRN 25/07/2022                     | USD                   | 700 353           | 701 311             | 0.60               |
| 925 000                                                                                                                                      | MIZUHO FINANCIAL GROUP INC FRN 11/09/2022                             | USD                   | 931 632           | 931 762             | 0.80               |
| 100 000                                                                                                                                      | MYLAN NV 3.95% 15/06/2026                                             | USD                   | 101 358           | 95 099              | 0.08               |
| 315 000                                                                                                                                      | NORDEA BANK AB FRN 27/05/2021                                         | USD                   | 320 478           | 320 407             | 0.28               |
| 1 969 000                                                                                                                                    | PNC BANK NA FRN 27/07/2022                                            | USD                   | 1 983 722         | 1 982 242           | 1.70               |
| 1 123 000                                                                                                                                    | QUALCOMM INC FRN 20/05/2019                                           | USD                   | 1 125 118         | 1 127 116           | 0.97               |
| 200 000                                                                                                                                      | RECKITT BENCKISER TREASURY SERVICES PLC 3% 26/06/2027                 | USD                   | 193 915           | 184 965             | 0.16               |
| 175 000                                                                                                                                      | SEMPRA ENERGY FRN 15/01/2021                                          | USD                   | 174 928           | 175 290             | 0.15               |
| 163 000                                                                                                                                      | STANDARD INDUSTRIES INC/NJ - 144A - 6% 15/10/2025                     | USD                   | 172 020           | 169 377             | 0.15               |
| 2 620 000                                                                                                                                    | SUMITOMO MITSUI FINANCIAL GROUP INC FRN 17/01/2023                    | USD                   | 2 622 017         | 2 628 305           | 2.26               |
| 2 673 000                                                                                                                                    | SUMITOMO MITSUI FINANCIAL GROUP INC FRN 18/10/2022                    | USD                   | 2 677 431         | 2 682 917           | 2.31               |
| 820 000                                                                                                                                      | SYNCHRONY BANK FRN 30/03/2020                                         | USD                   | 824 697           | 822 985             | 0.71               |
| 122 000                                                                                                                                      | TOYOTA MOTOR CREDIT CORP FRN 17/04/2020                               | USD                   | 122 259           | 122 286             | 0.11               |
| 241 000                                                                                                                                      | UBS GROUP FUNDING SWITZERLAND AG FRN 15/08/2023                       | USD                   | 242 451           | 242 638             | 0.21               |
| <b>Total Bonds</b>                                                                                                                           |                                                                       |                       | <b>36 928 962</b> | <b>36 946 874</b>   | <b>31.76</b>       |
| <b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>                                                            |                                                                       |                       |                   |                     |                    |
| 251 000                                                                                                                                      | ASIAN DEVELOPMENT BANK 1.75% 14/08/2026                               | USD                   | 228 293           | 226 662             | 0.19               |
| 325 000                                                                                                                                      | ASIAN DEVELOPMENT BANK 1.875% 10/08/2022                              | USD                   | 314 244           | 311 500             | 0.27               |
| 189 000                                                                                                                                      | COUNCIL OF EUROPE DEVELOPMENT BANK 1.5% 17/05/2019                    | USD                   | 187 246           | 187 114             | 0.16               |
| 935 000                                                                                                                                      | COUNCIL OF EUROPE DEVELOPMENT BANK 1.625% 10/03/2020                  | USD                   | 919 890           | 917 843             | 0.79               |
| 1 467 000                                                                                                                                    | COUNCIL OF EUROPE DEVELOPMENT BANK 1.75% 14/11/2019                   | USD                   | 1 452 066         | 1 448 472           | 1.25               |
| 365 000                                                                                                                                      | FINLAND GOVERNMENT INTERNATIONAL BOND 1.5% 21/09/2020                 | USD                   | 356 114           | 355 163             | 0.31               |
| 540 000                                                                                                                                      | INTER-AMERICAN DEVELOPMENT BANK 1.625% 12/05/2020                     | USD                   | 532 454           | 529 235             | 0.45               |
| 698 000                                                                                                                                      | INTERNATIONAL FINANCE CORP 1.625% 16/07/2020                          | USD                   | 686 144           | 682 358             | 0.59               |
| 4 345 000                                                                                                                                    | INTERNATIONAL FINANCE CORP 1.75% 30/03/2020                           | USD                   | 4 289 840         | 4 275 719           | 3.68               |

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

### Schedule of Investments (continued)

| Nominal<br>value/<br>Quantity                                                                                                                            | Description                                                   | Quotation<br>Currency | Cost<br>USD        | Market value<br>USD | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------|-----------------------|--------------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                                               |                       |                    |                     |                    |
| <b>Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)</b>                                                            |                                                               |                       |                    |                     |                    |
| 1 000                                                                                                                                                    | KREDITANSTALT FUER WIEDERAUFBAU 2% 02/05/2025                 | USD                   | 933                | 934                 | 0.00               |
| 986 400                                                                                                                                                  | UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2026 | USD                   | 1 029 560          | 1 024 720           | 0.88               |
| 19 096 800                                                                                                                                               | UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028 | USD                   | 18 685 382         | 18 787 463          | 16.15              |
| 66 700                                                                                                                                                   | UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2045 | USD                   | 67 832             | 67 748              | 0.06               |
| 2 565 000                                                                                                                                                | UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2028 | USD                   | 5 038 605          | 5 020 718           | 4.32               |
| 605 000                                                                                                                                                  | UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2027 | USD                   | 598 895            | 596 600             | 0.51               |
| 563 800                                                                                                                                                  | UNITED STATES TREASURY NOTE/BOND 1.5% 31/12/2018              | USD                   | 561 708            | 561 454             | 0.48               |
| 742 800                                                                                                                                                  | UNITED STATES TREASURY NOTE/BOND 1.625% 31/07/2019            | USD                   | 737 127            | 736 126             | 0.63               |
| 3 207 700                                                                                                                                                | UNITED STATES TREASURY NOTE/BOND 1.75% 15/05/2023             | USD                   | 3 067 363          | 3 049 696           | 2.62               |
| 10 284 400                                                                                                                                               | UNITED STATES TREASURY NOTE/BOND 2.5% 15/02/2046              | USD                   | 9 270 667          | 9 120 977           | 7.84               |
| 8 195 500                                                                                                                                                | UNITED STATES TREASURY NOTE/BOND 2.5% 15/05/2024              | USD                   | 8 102 660          | 8 024 867           | 6.90               |
| 11 513 900                                                                                                                                               | UNITED STATES TREASURY NOTE/BOND 2.875% 15/11/2046            | USD                   | 11 277 723         | 11 004 770          | 9.46               |
| 1 778 800                                                                                                                                                | UNITED STATES TREASURY NOTE/BOND 3.625% 15/08/2043            | USD                   | 1 946 983          | 1 944 034           | 1.67               |
| 4 345 700                                                                                                                                                | UNITED STATES TREASURY NOTE/BOND 3.75% 15/08/2041             | USD                   | 4 823 966          | 4 835 949           | 4.16               |
| 70 500                                                                                                                                                   | UNITED STATES TREASURY NOTE/BOND 7.5% 15/11/2024              | USD                   | 91 171             | 89 959              | 0.08               |
| <b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>                                                                  |                                                               |                       | <b>74 266 866</b>  | <b>73 800 081</b>   | <b>63.45</b>       |
| <b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>       |                                                               |                       | <b>111 195 828</b> | <b>110 746 955</b>  | <b>95.21</b>       |
| <b>Total Investments</b>                                                                                                                                 |                                                               |                       | <b>111 195 828</b> | <b>110 746 955</b>  | <b>95.21</b>       |

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

### Classification of Investments

| <b>Economic classification</b>   | <b>%</b>     |
|----------------------------------|--------------|
| Governments                      | 63.45        |
| Banks                            | 22.50        |
| Oil & Gas Producers              | 3.90         |
| Technology Hardware & Equipment  | 1.74         |
| Fixed Line Telecommunications    | 1.07         |
| Software & Computer Services     | 0.89         |
| General Industrials              | 0.71         |
| Financial Services               | 0.32         |
| Personal Goods                   | 0.16         |
| Construction & Materials         | 0.15         |
| Health Care Equipment & Services | 0.13         |
| General Retailers                | 0.11         |
| Pharmaceuticals & Biotechnology  | 0.08         |
|                                  | <b>95.21</b> |

| <b>Geographical classification</b> | <b>%</b>     |
|------------------------------------|--------------|
| United States of America           | 82.22        |
| Japan                              | 5.97         |
| United Kingdom                     | 3.48         |
| France                             | 2.20         |
| Philippines                        | 0.46         |
| Finland                            | 0.31         |
| Sweden                             | 0.28         |
| Switzerland                        | 0.21         |
| Netherlands                        | 0.08         |
|                                    | <b>95.21</b> |

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

### Schedule of Investments

| Nominal value/<br>Quantity                                                                                                                         | Description                                                      | Quotation<br>Currency | Cost<br>EUR        | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------|-----------------------|--------------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>       |                                                                  |                       |                    |                     |                    |
| <b>Bonds</b>                                                                                                                                       |                                                                  |                       |                    |                     |                    |
| 700 000                                                                                                                                            | CREDIT MUTUEL - CIC HOME LOAN SFH SA 0.5% 21/01/2022             | EUR                   | 714 231            | 711 536             | 0.58               |
| 534 000                                                                                                                                            | DEUTSCHE POST AG 0.375% 01/04/2021                               | EUR                   | 539 081            | 538 843             | 0.44               |
| 500 000                                                                                                                                            | ERSTE GROUP BANK AG 4% 20/01/2021                                | EUR                   | 561 155            | 555 915             | 0.45               |
| 530 000                                                                                                                                            | EUROPEAN INVESTMENT BANK 2.125% 15/01/2024                       | EUR                   | 590 502            | 586 922             | 0.47               |
| 127 000                                                                                                                                            | EVONIK INDUSTRIES AG 1% 23/01/2023                               | EUR                   | 130 454            | 130 218             | 0.11               |
| 226 000                                                                                                                                            | HORNBACH BAUMARKT AG 3.875% 15/02/2020                           | EUR                   | 239 588            | 239 388             | 0.19               |
| 500 000                                                                                                                                            | KBC BANK NV 0.45% 22/01/2022                                     | EUR                   | 508 520            | 507 628             | 0.41               |
| 992 000                                                                                                                                            | LANDESBANK BADEN-WUERTTEMBERG 0.05% 13/01/2020                   | EUR                   | 999 857            | 999 133             | 0.80               |
| 655 000                                                                                                                                            | LANDESBANK BADEN-WUERTTEMBERG 0.1% 21/01/2019                    | EUR                   | 658 347            | 657 361             | 0.53               |
| 300 000                                                                                                                                            | PHOENIX PIB DUTCH FINANCE BV 3.125% 27/05/2020                   | EUR                   | 319 025            | 315 909             | 0.26               |
| 144 000                                                                                                                                            | RWE AG FRN 21/04/2075                                            | EUR                   | 148 729            | 148 598             | 0.12               |
| <b>Total Bonds</b>                                                                                                                                 |                                                                  |                       | <b>5 409 489</b>   | <b>5 391 451</b>    | <b>4.36</b>        |
| <b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>                                                                  |                                                                  |                       |                    |                     |                    |
| 4 961 778                                                                                                                                          | BUNDESOBLIGATION 0.25% 11/10/2019                                | EUR                   | 5 023 800          | 5 025 363           | 4.06               |
| 2 990 539                                                                                                                                          | BUNDESOBLIGATION 1% 12/10/2018                                   | EUR                   | 3 013 686          | 3 012 564           | 2.43               |
| 1 889 235                                                                                                                                          | BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2024         | EUR                   | 2 042 074          | 2 049 527           | 1.66               |
| 6 673 170                                                                                                                                          | BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.75% 04/01/2019        | EUR                   | 6 879 304          | 6 874 500           | 5.56               |
| 4 412 367.56                                                                                                                                       | BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.25% 04/07/2018        | EUR                   | 4 491 515          | 4 448 946           | 3.60               |
| 7 664 143                                                                                                                                          | DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2024              | EUR                   | 7 527 197          | 7 585 930           | 6.13               |
| 21 212 278.62                                                                                                                                      | DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2023              | EUR                   | 20 998 492         | 21 103 991          | 17.05              |
| 7 895 634                                                                                                                                          | DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2024              | EUR                   | 7 645 579          | 7 774 436           | 6.28               |
| 9 177 898                                                                                                                                          | DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2027              | EUR                   | 8 435 131          | 8 668 616           | 7.01               |
| 8 397 439.03                                                                                                                                       | DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2023     | EUR                   | 9 511 100          | 9 535 162           | 7.70               |
| 3 901 185                                                                                                                                          | DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2028           | EUR                   | 3 593 284          | 3 697 290           | 2.99               |
| 13 268 569                                                                                                                                         | DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2037           | EUR                   | 10 761 028         | 10 883 411          | 8.79               |
| 12 267 596                                                                                                                                         | DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2042           | EUR                   | 9 200 978          | 9 193 582           | 7.43               |
| 933                                                                                                                                                | DUTCH FUNGIBLE STRIP 0% 15/01/2027                               | EUR                   | 898                | 877                 | 0.00               |
| 2 890 876                                                                                                                                          | FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2022               | EUR                   | 3 577 360          | 3 582 721           | 2.90               |
| 2 034                                                                                                                                              | FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2035 | EUR                   | 1 646              | 1 636               | 0.00               |
| 192 408                                                                                                                                            | FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/11/2018                | EUR                   | 194 156            | 194 107             | 0.16               |
| 4 659 426                                                                                                                                          | FRENCH REPUBLIC GOVERNMENT BOND OAT 3% 25/04/2022                | EUR                   | 5 242 553          | 5 249 635           | 4.24               |
| 4 338 136                                                                                                                                          | FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/10/2021             | EUR                   | 4 876 499          | 4 869 840           | 3.94               |
| 1 873 000                                                                                                                                          | KREDITANSTALT FUER WIEDERAUFBAU 0% 28/04/2022                    | EUR                   | 1 876 896          | 1 878 628           | 1.52               |
| 1 000                                                                                                                                              | KREDITANSTALT FUER WIEDERAUFBAU 0.625% 07/01/2028                | EUR                   | 986                | 988                 | 0.00               |
| 72 300                                                                                                                                             | SLOVAKIA GOVERNMENT BOND 1.625% 21/01/2031                       | EUR                   | 75 535             | 75 442              | 0.06               |
| 38 000                                                                                                                                             | SPAIN GOVERNMENT BOND 2.75% 31/10/2024                           | EUR                   | 43 142             | 43 114              | 0.03               |
| <b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>                                                            |                                                                  |                       | <b>115 012 839</b> | <b>115 750 306</b>  | <b>93.54</b>       |
| <b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b> |                                                                  |                       | <b>120 422 328</b> | <b>121 141 757</b>  | <b>97.90</b>       |
| <b>Total Investments</b>                                                                                                                           |                                                                  |                       | <b>120 422 328</b> | <b>121 141 757</b>  | <b>97.90</b>       |

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

### Classification of Investments

| <b>Economic classification</b> | <b>%</b>     |
|--------------------------------|--------------|
| Governments                    | 93.54        |
| Banks                          | 3.25         |
| Industrial Transportation      | 0.43         |
| Food & Drug Retailers          | 0.26         |
| General Retailers              | 0.19         |
| Gas, Water & Multiutilities    | 0.12         |
| Chemicals                      | 0.11         |
|                                | <b>97.90</b> |

| <b>Geographical classification</b> | <b>%</b>     |
|------------------------------------|--------------|
| Germany                            | 84.41        |
| France                             | 11.81        |
| Luxembourg                         | 0.47         |
| Austria                            | 0.45         |
| Belgium                            | 0.41         |
| Netherlands                        | 0.26         |
| Slovakia                           | 0.06         |
| Spain                              | 0.03         |
|                                    | <b>97.90</b> |

## Lyxor Index Fund - Lyxor SG Japan Quality Income UCITS ETF

### Schedule of Investments

| Nominal value/<br>Quantity                                                                                                                         | Description                                    | Quotation<br>Currency | Cost<br>JPY          | Market value<br>JPY  | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------|-----------------------|----------------------|----------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>       |                                                |                       |                      |                      |                    |
| <b>Shares</b>                                                                                                                                      |                                                |                       |                      |                      |                    |
| 58 561                                                                                                                                             | ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA | EUR                   | 230 770 829          | 267 555 746          | 3.14               |
| 21 138                                                                                                                                             | ADIDAS AG - REG - REG                          | EUR                   | 554 508 389          | 570 638 941          | 6.70               |
| 3 940                                                                                                                                              | ALLIANZ SE - REG                               | EUR                   | 97 025 479           | 101 162 610          | 1.19               |
| 14 921                                                                                                                                             | AMADEUS IT GROUP SA - A                        | EUR                   | 117 018 221          | 118 970 440          | 1.40               |
| 213 394                                                                                                                                            | ASTELLAS PHARMA INC                            | JPY                   | 335 882 156          | 342 604 067          | 4.02               |
| 39 512                                                                                                                                             | CANON INC                                      | JPY                   | 152 713 880          | 149 750 480          | 1.76               |
| 3 232                                                                                                                                              | CIMIC GROUP LTD                                | AUD                   | 11 703 461           | 12 098 618           | 0.14               |
| 102 211                                                                                                                                            | COMMERZBANK AG                                 | EUR                   | 158 355 101          | 145 047 518          | 1.70               |
| 25 550                                                                                                                                             | DELIVERY HERO AG                               | EUR                   | 120 401 056          | 135 250 686          | 1.59               |
| 95 299                                                                                                                                             | DEUTSCHE BANK AG - REG                         | EUR                   | 149 399 761          | 143 868 822          | 1.69               |
| 68 150                                                                                                                                             | DEUTSCHE TELEKOM AG - REG                      | EUR                   | 120 095 924          | 130 808 048          | 1.54               |
| 1 529                                                                                                                                              | DEUTSCHE WOHNEN SE                             | EUR                   | 7 565 266            | 7 785 049            | 0.09               |
| 318 673                                                                                                                                            | ENDESA SA                                      | EUR                   | 735 095 377          | 812 328 596          | 9.54               |
| 33 188                                                                                                                                             | FAMILYMART UNY HOLDINGS CO LTD                 | JPY                   | 343 827 680          | 352 788 440          | 4.14               |
| 40 191                                                                                                                                             | FIAT CHRYSLER AUTOMOBILES NV                   | EUR                   | 83 907 728           | 100 721 164          | 1.18               |
| 34 543                                                                                                                                             | HEIDELBERGCEMENT AG                            | EUR                   | 370 967 413          | 369 359 497          | 4.34               |
| 28 477                                                                                                                                             | HENKEL AG & CO KGAA - PFD                      | EUR                   | 392 901 334          | 396 034 458          | 4.65               |
| 84 450                                                                                                                                             | LOGITECH INTERNATIONAL SA - REG                | CHF                   | 330 810 222          | 345 322 260          | 4.06               |
| 63 271                                                                                                                                             | NESTLE SA                                      | CHF                   | 528 863 390          | 535 455 657          | 6.29               |
| 8 228                                                                                                                                              | NIPPON ELECTRIC GLASS CO LTD                   | JPY                   | 36 779 160           | 25 959 340           | 0.30               |
| 62 382                                                                                                                                             | PORSCHE AUTOMOBIL HOLDING SE - PFD             | EUR                   | 619 173 534          | 585 343 652          | 6.87               |
| 67 743                                                                                                                                             | SAP SE                                         | EUR                   | 796 352 951          | 822 907 184          | 9.66               |
| 36 572                                                                                                                                             | SCOUT24 AG                                     | EUR                   | 165 068 772          | 206 728 129          | 2.43               |
| 27 605                                                                                                                                             | SIEMENS AG - REG                               | EUR                   | 388 589 851          | 384 381 141          | 4.51               |
| 23 741                                                                                                                                             | SOFTWARE AG                                    | EUR                   | 154 234 885          | 130 062 262          | 1.53               |
| 293 362                                                                                                                                            | TELEFONICA SA                                  | EUR                   | 303 567 387          | 325 225 004          | 3.82               |
| 11 778                                                                                                                                             | TEMENOS GROUP AG - REG                         | CHF                   | 138 630 731          | 163 266 807          | 1.92               |
| 2 224                                                                                                                                              | TOSHIBA CORP                                   | JPY                   | 709 456              | 651 632              | 0.01               |
| 32 390                                                                                                                                             | TREND MICRO INC/JAPAN                          | JPY                   | 169 723 600          | 212 478 400          | 2.50               |
| 28 055                                                                                                                                             | VONOVIA SE                                     | EUR                   | 142 684 096          | 152 325 700          | 1.79               |
| 51 352                                                                                                                                             | YAMAHA MOTOR CO LTD                            | JPY                   | 166 894 000          | 179 732 000          | 2.11               |
| 14 550                                                                                                                                             | 1&1 DRILLISCH AG                               | EUR                   | 138 452 621          | 115 051 958          | 1.35               |
| <b>Total Shares</b>                                                                                                                                |                                                |                       | <b>8 062 673 711</b> | <b>8 341 664 306</b> | <b>97.96</b>       |
| <b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b> |                                                |                       | <b>8 062 673 711</b> | <b>8 341 664 306</b> | <b>97.96</b>       |
| <b>Total Investments</b>                                                                                                                           |                                                |                       | <b>8 062 673 711</b> | <b>8 341 664 306</b> | <b>97.96</b>       |

## Lyxor Index Fund - Lyxor SG Japan Quality Income UCITS ETF

### Classification of Investments

| <b>Economic classification</b>    | <b>%</b>     |
|-----------------------------------|--------------|
| Software & Computer Services      | 18.04        |
| Personal Goods                    | 11.36        |
| Gas, Water & Multiutilities       | 9.54         |
| Construction & Materials          | 7.62         |
| Industrial Engineering            | 6.87         |
| Food Producers                    | 6.29         |
| Technology Hardware & Equipment   | 5.81         |
| General Industrials               | 4.52         |
| Food & Drug Retailers             | 4.14         |
| Pharmaceuticals & Biotechnology   | 4.02         |
| Fixed Line Telecommunications     | 3.82         |
| Banks                             | 3.39         |
| Automobiles & Parts               | 3.29         |
| Mobile Telecommunications         | 2.89         |
| Real Estate Investment & Services | 1.79         |
| General Retailers                 | 1.59         |
| Support Services                  | 1.40         |
| Nonlife Insurance                 | 1.19         |
| Electronic & Electrical Equipment | 0.30         |
| Real Estate Investment Trusts     | 0.09         |
|                                   | <b>97.96</b> |

| <b>Geographical classification</b> | <b>%</b>     |
|------------------------------------|--------------|
| Germany                            | 51.64        |
| Spain                              | 17.90        |
| Japan                              | 14.84        |
| Switzerland                        | 12.26        |
| Netherlands                        | 1.18         |
| Australia                          | 0.14         |
|                                    | <b>97.96</b> |

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

### Schedule of Investments

| Nominal value/<br>Quantity                                                                                                                   | Description                               | Quotation<br>Currency | Cost<br>USD | Market value<br>USD | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b> |                                           |                       |             |                     |                    |
| <b>Shares</b>                                                                                                                                |                                           |                       |             |                     |                    |
| 3 029                                                                                                                                        | ACCENTURE PLC - A                         | USD                   | 475 529     | 457 985             | 0.75               |
| 1 782                                                                                                                                        | ADIDAS AG - REG - REG                     | EUR                   | 399 821     | 438 999             | 0.72               |
| 2 703                                                                                                                                        | ADOBE SYSTEMS INC                         | USD                   | 513 396     | 598 984             | 0.99               |
| 2 551                                                                                                                                        | AETNA INC                                 | USD                   | 466 772     | 456 757             | 0.74               |
| 6 309                                                                                                                                        | AGILENT TECHNOLOGIES INC                  | USD                   | 455 519     | 414 754             | 0.68               |
| 22 529                                                                                                                                       | AGL ENERGY LTD                            | AUD                   | 419 686     | 369 548             | 0.60               |
| 3 324                                                                                                                                        | AIR LIQUIDE SA                            | EUR                   | 437 385     | 433 935             | 0.71               |
| 1 826                                                                                                                                        | ALLIANCE DATA SYSTEMS CORP                | USD                   | 462 396     | 370 769             | 0.60               |
| 4 492                                                                                                                                        | AMERICAN EXPRESS CO                       | USD                   | 436 251     | 443 585             | 0.72               |
| 3 941                                                                                                                                        | ANDEAVOR                                  | USD                   | 458 819     | 545 119             | 0.89               |
| 2 630                                                                                                                                        | APPLE INC                                 | USD                   | 455 551     | 434 634             | 0.71               |
| 9 985                                                                                                                                        | ASX LTD                                   | AUD                   | 433 710     | 441 914             | 0.72               |
| 10 584                                                                                                                                       | AT&T INC                                  | USD                   | 396 054     | 346 097             | 0.56               |
| 17 830                                                                                                                                       | AUSTRALIA & NEW ZEALAND BANKING GROUP LTD | AUD                   | 404 838     | 361 246             | 0.59               |
| 3 592                                                                                                                                        | AUTODESK INC                              | USD                   | 421 721     | 452 233             | 0.74               |
| 3 283                                                                                                                                        | AUTOLIV INC                               | USD                   | 443 567     | 440 086             | 0.72               |
| 13 328                                                                                                                                       | AXA SA                                    | EUR                   | 438 137     | 381 961             | 0.62               |
| 24 331                                                                                                                                       | AXFOOD AB                                 | SEK                   | 480 299     | 453 477             | 0.74               |
| 58 178                                                                                                                                       | BANK HAPOALIM BM                          | ILS                   | 420 663     | 398 750             | 0.65               |
| 16 001                                                                                                                                       | BANK OF AMERICA CORP                      | USD                   | 491 301     | 478 750             | 0.78               |
| 7 651                                                                                                                                        | BANK OF NEW YORK MELLON CORP              | USD                   | 436 254     | 417 056             | 0.68               |
| 43 276                                                                                                                                       | BANKINTER SA                              | EUR                   | 452 263     | 453 843             | 0.74               |
| 2 958                                                                                                                                        | BAYER AG                                  | EUR                   | 386 891     | 354 812             | 0.58               |
| 7 138                                                                                                                                        | BEST BUY CO INC                           | USD                   | 523 869     | 546 271             | 0.89               |
| 20 421                                                                                                                                       | BHP BILLITON LTD                          | AUD                   | 485 002     | 477 098             | 0.78               |
| 1 288                                                                                                                                        | BIOGEN INC                                | USD                   | 442 099     | 352 397             | 0.57               |
| 4 952                                                                                                                                        | BIOMERIEUX                                | EUR                   | 457 710     | 392 485             | 0.64               |
| 4 997                                                                                                                                        | BNP PARIBAS SA                            | EUR                   | 408 708     | 386 271             | 0.63               |
| 6 410                                                                                                                                        | BRISTOL-MYERS SQUIBB CO                   | USD                   | 406 982     | 334 153             | 0.55               |
| 82 945                                                                                                                                       | CAIXABANK SA                              | EUR                   | 437 791     | 404 765             | 0.66               |
| 16 306                                                                                                                                       | CALTEX AUSTRALIA LTD                      | AUD                   | 444 023     | 381 820             | 0.62               |
| 8 752                                                                                                                                        | CAMPBELL SOUP CO                          | USD                   | 414 293     | 356 907             | 0.58               |
| 2 765                                                                                                                                        | CELGENE CORP                              | USD                   | 300 409     | 240 832             | 0.39               |
| 164 072                                                                                                                                      | CENTRICA PLC                              | GBP                   | 331 454     | 347 561             | 0.57               |
| 22 397                                                                                                                                       | CENTURYLINK INC                           | USD                   | 401 654     | 416 136             | 0.68               |
| 12 192                                                                                                                                       | CISCO SYSTEMS INC                         | USD                   | 489 253     | 539 984             | 0.88               |
| 5 575                                                                                                                                        | CITIGROUP INC                             | USD                   | 430 968     | 380 605             | 0.62               |
| 9 831                                                                                                                                        | COCA-COLA EUROPEAN PARTNERS PLC           | USD                   | 393 584     | 385 375             | 0.63               |
| 7 012                                                                                                                                        | COMMONWEALTH BANK OF AUSTRALIA            | AUD                   | 436 945     | 380 152             | 0.62               |
| 8 116                                                                                                                                        | CONOCOPHILLIPS                            | USD                   | 474 936     | 531 598             | 0.87               |
| 3 859                                                                                                                                        | CSL LTD                                   | AUD                   | 442 658     | 496 263             | 0.81               |
| 2 421                                                                                                                                        | CUMMINS INC                               | USD                   | 448 305     | 387 021             | 0.63               |
| 5 196                                                                                                                                        | DARDEN RESTAURANTS INC                    | USD                   | 489 999     | 482 501             | 0.79               |
| 8 432                                                                                                                                        | DELTA AIR LINES INC                       | USD                   | 493 652     | 440 319             | 0.72               |

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

### Schedule of Investments (continued)

| Nominal<br>value/<br>Quantity                                                                                                                            | Description                          | Quotation<br>Currency | Cost<br>USD | Market value<br>USD | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                      |                       |             |                     |                    |
| <b>Shares (continued)</b>                                                                                                                                |                                      |                       |             |                     |                    |
| 23 312                                                                                                                                                   | DEUTSCHE BANK AG - REG               | EUR                   | 439 328     | 320 130             | 0.52               |
| 3 719                                                                                                                                                    | DEUTSCHE BOERSE AG                   | EUR                   | 445 278     | 501 676             | 0.82               |
| 9 247                                                                                                                                                    | DEUTSCHE POST AG - REG               | EUR                   | 448 381     | 403 317             | 0.66               |
| 12 375                                                                                                                                                   | DIAGEO PLC                           | GBP                   | 442 216     | 441 283             | 0.72               |
| 20 693                                                                                                                                                   | DNB ASA                              | NOK                   | 422 618     | 388 877             | 0.63               |
| 5 317                                                                                                                                                    | DOMINION ENERGY INC                  | USD                   | 402 401     | 353 900             | 0.58               |
| 5 316                                                                                                                                                    | EATON CORP PLC                       | USD                   | 441 339     | 398 859             | 0.65               |
| 5 295                                                                                                                                                    | EDISON INTERNATIONAL                 | USD                   | 347 879     | 346 928             | 0.57               |
| 4 759                                                                                                                                                    | ELI LILLY & CO                       | USD                   | 406 803     | 385 812             | 0.63               |
| 9 640                                                                                                                                                    | ELISA OYJ                            | EUR                   | 390 511     | 427 680             | 0.70               |
| 14 590                                                                                                                                                   | ENAGAS SA                            | EUR                   | 420 132     | 425 531             | 0.69               |
| 67 919                                                                                                                                                   | ENEL SPA                             | EUR                   | 434 137     | 432 291             | 0.71               |
| 24 145                                                                                                                                                   | ENGIE SA                             | EUR                   | 425 081     | 424 452             | 0.69               |
| 2 811                                                                                                                                                    | EXPEDIA GROUP INC                    | USD                   | 368 227     | 323 659             | 0.53               |
| 1 793                                                                                                                                                    | FEDEX CORP                           | USD                   | 472 648     | 443 230             | 0.72               |
| 22 512                                                                                                                                                   | FIAT CHRYSLER AUTOMOBILES NV         | USD                   | 513 186     | 491 437             | 0.80               |
| 4 527                                                                                                                                                    | FMC CORP                             | USD                   | 409 489     | 360 938             | 0.59               |
| 34 857                                                                                                                                                   | FORD MOTOR CO                        | USD                   | 419 835     | 391 793             | 0.64               |
| 15 963                                                                                                                                                   | FOREST CITY REALTY TRUST INC - A     | USD                   | 385 198     | 320 218             | 0.52               |
| 13 872                                                                                                                                                   | GAP INC                              | USD                   | 470 202     | 405 617             | 0.66               |
| 24 046                                                                                                                                                   | GJENSIDIGE FORSIKRING ASA            | NOK                   | 481 199     | 381 802             | 0.62               |
| 20 837                                                                                                                                                   | GLAXOSMITHKLINE PLC                  | GBP                   | 397 129     | 419 416             | 0.68               |
| 105 338                                                                                                                                                  | GPT GROUP                            | AUD                   | 419 682     | 384 858             | 0.63               |
| 2 999                                                                                                                                                    | HENKEL AG & CO KGAA - PFD            | EUR                   | 417 553     | 381 906             | 0.62               |
| 3 726                                                                                                                                                    | HERSHEY CO                           | USD                   | 408 973     | 342 568             | 0.56               |
| 20 377                                                                                                                                                   | HP INC                               | USD                   | 471 678     | 437 902             | 0.71               |
| 4 572                                                                                                                                                    | HUGO BOSS AG                         | EUR                   | 424 899     | 429 759             | 0.70               |
| 9 147                                                                                                                                                    | IHS MARKIT LTD                       | USD                   | 434 348     | 449 392             | 0.73               |
| 2 818                                                                                                                                                    | INTERNATIONAL BUSINESS MACHINES CORP | USD                   | 449 851     | 408 497             | 0.67               |
| 7 180                                                                                                                                                    | INTERNATIONAL PAPER CO               | USD                   | 444 670     | 370 201             | 0.60               |
| 56 331                                                                                                                                                   | INVESTEC PLC                         | GBP                   | 425 022     | 447 986             | 0.73               |
| 10 609                                                                                                                                                   | IRON MOUNTAIN INC                    | USD                   | 388 044     | 360 069             | 0.59               |
| 8 850                                                                                                                                                    | JOHNSON MATTHEY PLC                  | GBP                   | 398 594     | 401 520             | 0.65               |
| 4 269                                                                                                                                                    | JPMORGAN CHASE & CO                  | USD                   | 473 230     | 464 382             | 0.76               |
| 120 232                                                                                                                                                  | KONINKLIJKE KPN NV                   | EUR                   | 421 093     | 374 346             | 0.61               |
| 20 242                                                                                                                                                   | KROGER CO                            | USD                   | 565 114     | 509 896             | 0.83               |
| 456 847                                                                                                                                                  | LLOYDS BANKING GROUP PLC             | GBP                   | 445 914     | 406 862             | 0.66               |
| 1 918                                                                                                                                                    | L'OREAL SA                           | EUR                   | 434 293     | 460 801             | 0.75               |
| 86 955                                                                                                                                                   | MARKS & SPENCER GROUP PLC            | GBP                   | 376 951     | 344 568             | 0.56               |
| 2 596                                                                                                                                                    | MCDONALD'S CORP                      | USD                   | 451 076     | 434 674             | 0.71               |
| 2 633                                                                                                                                                    | MCKESSON CORP                        | USD                   | 442 351     | 411 301             | 0.67               |
| 5 232                                                                                                                                                    | MEDTRONIC PLC                        | USD                   | 441 895     | 419 240             | 0.68               |
| 6 373                                                                                                                                                    | MERCK & CO INC                       | USD                   | 391 194     | 375 179             | 0.61               |
| 5 450                                                                                                                                                    | MICROSOFT CORP                       | USD                   | 484 359     | 509 684             | 0.83               |

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

### Schedule of Investments (continued)

| Nominal<br>value/<br>Quantity                                                                                                                            | Description                          | Quotation<br>Currency | Cost<br>USD | Market value<br>USD | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                      |                       |             |                     |                    |
| <b>Shares (continued)</b>                                                                                                                                |                                      |                       |             |                     |                    |
| 227 741                                                                                                                                                  | MIRVAC GROUP                         | AUD                   | 403 700     | 385 087             | 0.63               |
| 4 975                                                                                                                                                    | MOLSON COORS BREWING CO - B          | USD                   | 416 402     | 354 419             | 0.58               |
| 16 840                                                                                                                                                   | NATIONAL AUSTRALIA BANK LTD          | AUD                   | 394 711     | 368 011             | 0.60               |
| 10 792                                                                                                                                                   | NEWMONT MINING CORP                  | USD                   | 424 718     | 424 018             | 0.69               |
| 7 811                                                                                                                                                    | NIKE INC - B                         | USD                   | 496 531     | 534 194             | 0.87               |
| 4 817                                                                                                                                                    | NOVARTIS AG - REG                    | CHF                   | 416 611     | 373 217             | 0.61               |
| 6 381                                                                                                                                                    | OCCIDENTAL PETROLEUM CORP            | USD                   | 478 510     | 492 996             | 0.80               |
| 7 414                                                                                                                                                    | ONEOK INC                            | USD                   | 436 598     | 446 471             | 0.73               |
| 24 908                                                                                                                                                   | ORANGE SA                            | EUR                   | 442 522     | 454 868             | 0.74               |
| 16 926                                                                                                                                                   | PEUGEOT SA                           | EUR                   | 394 488     | 417 589             | 0.68               |
| 5 922                                                                                                                                                    | PG&E CORP                            | USD                   | 282 748     | 273 004             | 0.45               |
| 29 479                                                                                                                                                   | PITNEY BOWES INC                     | USD                   | 378 454     | 301 275             | 0.49               |
| 3 014                                                                                                                                                    | PNC FINANCIAL SERVICES GROUP INC     | USD                   | 457 069     | 438 869             | 0.72               |
| 2 907                                                                                                                                                    | PRAXAIR INC                          | USD                   | 456 914     | 443 376             | 0.72               |
| 6 417                                                                                                                                                    | PROLOGIS INC                         | USD                   | 407 496     | 416 527             | 0.68               |
| 12 152                                                                                                                                                   | PROXIMUS SADP                        | EUR                   | 413 563     | 373 364             | 0.61               |
| 5 772                                                                                                                                                    | PUBLICIS GROUPE SA                   | EUR                   | 409 084     | 432 371             | 0.71               |
| 19 399                                                                                                                                                   | RED ELECTRICA CORP SA                | EUR                   | 426 365     | 405 006             | 0.66               |
| 19 199                                                                                                                                                   | RELX NV                              | EUR                   | 423 393     | 408 602             | 0.67               |
| 18 663                                                                                                                                                   | RELX PLC                             | GBP                   | 418 218     | 399 588             | 0.65               |
| 1 616                                                                                                                                                    | ROCHE HOLDING AG                     | CHF                   | 397 450     | 360 519             | 0.59               |
| 2 277                                                                                                                                                    | ROCKWELL AUTOMATION INC              | USD                   | 455 043     | 374 635             | 0.61               |
| 112 010                                                                                                                                                  | ROYAL BANK OF SCOTLAND GROUP PLC     | GBP                   | 452 285     | 416 852             | 0.68               |
| 4 060                                                                                                                                                    | SANOFI                               | EUR                   | 361 674     | 322 719             | 0.53               |
| 3 572                                                                                                                                                    | SEMPRA ENERGY                        | USD                   | 384 074     | 399 350             | 0.65               |
| 14 059                                                                                                                                                   | SEVERN TRENT PLC                     | GBP                   | 396 698     | 375 661             | 0.61               |
| 32 073                                                                                                                                                   | SKANDINAVISKA ENSKILDA BANKEN AB - A | SEK                   | 404 735     | 302 646             | 0.49               |
| 85 005                                                                                                                                                   | SNAM SPA                             | EUR                   | 418 908     | 409 272             | 0.67               |
| 6 885                                                                                                                                                    | SOCIETE GENERALE SA                  | EUR                   | 387 519     | 378 115             | 0.62               |
| 3 294                                                                                                                                                    | SODEXO SA                            | EUR                   | 426 843     | 326 742             | 0.53               |
| 9 314                                                                                                                                                    | SPECTRA ENERGY PARTNERS LP           | USD                   | 403 517     | 332 044             | 0.54               |
| 51 825                                                                                                                                                   | SPRINT CORP                          | USD                   | 293 268     | 290 738             | 0.47               |
| 21 977                                                                                                                                                   | SSE PLC                              | GBP                   | 399 749     | 418 025             | 0.68               |
| 217 105                                                                                                                                                  | STARHUB LTD                          | SGD                   | 472 633     | 372 205             | 0.61               |
| 4 246                                                                                                                                                    | STATE STREET CORP                    | USD                   | 452 488     | 423 666             | 0.69               |
| 121 929                                                                                                                                                  | STOCKLAND                            | AUD                   | 414 811     | 381 046             | 0.62               |
| 29 097                                                                                                                                                   | STORA ENSO OYJ - R                   | EUR                   | 505 052     | 577 772             | 0.95               |
| 48 286                                                                                                                                                   | SVENSKA CELLULOSA AB SCA - B         | SEK                   | 511 696     | 537 483             | 0.88               |
| 15 315                                                                                                                                                   | SWEDBANK AB - A                      | SEK                   | 386 824     | 334 486             | 0.55               |
| 12 336                                                                                                                                                   | SYMANTEC CORP                        | USD                   | 339 509     | 342 817             | 0.56               |
| 7 568                                                                                                                                                    | SYSCO CORP                           | USD                   | 467 508     | 473 303             | 0.77               |
| 6 922                                                                                                                                                    | TARGET CORP                          | USD                   | 517 669     | 502 537             | 0.82               |
| 155 770                                                                                                                                                  | TAYLOR WIMPEY PLC                    | GBP                   | 421 445     | 411 395             | 0.67               |
| 71 291                                                                                                                                                   | TELEFONAKTIEBOLAGET LM ERICSSON - B  | SEK                   | 489 281     | 547 955             | 0.90               |

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

### Schedule of Investments (continued)

| Nominal<br>value/<br>Quantity                                                                                                                            | Description                   | Quotation<br>Currency | Cost<br>USD       | Market value<br>USD | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------|-----------------------|-------------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                               |                       |                   |                     |                    |
| <b>Shares (continued)</b>                                                                                                                                |                               |                       |                   |                     |                    |
| 35 312                                                                                                                                                   | TELE2 AB                      | SEK                   | 422 329           | 460 435             | 0.75               |
| 89 190                                                                                                                                                   | TELIA CO AB                   | SEK                   | 416 822           | 440 494             | 0.72               |
| 152 029                                                                                                                                                  | TELSTRA CORP LTD              | AUD                   | 426 569           | 364 941             | 0.60               |
| 4 424                                                                                                                                                    | TIFFANY & CO                  | USD                   | 469 475           | 454 920             | 0.74               |
| 44 198                                                                                                                                                   | TRANSURBAN GROUP              | AUD                   | 423 214           | 387 017             | 0.63               |
| 1 692                                                                                                                                                    | UNIBAIL-RODAMCO SE            | EUR                   | 423 038           | 406 606             | 0.66               |
| 3 395                                                                                                                                                    | UNITED PARCEL SERVICE INC - B | USD                   | 440 508           | 385 333             | 0.63               |
| 8 353                                                                                                                                                    | VERIZON COMMUNICATIONS INC    | USD                   | 437 354           | 412 221             | 0.67               |
| 197 246                                                                                                                                                  | VICINITY CENTRES              | AUD                   | 414 308           | 363 302             | 0.59               |
| 7 377                                                                                                                                                    | WELLS FARGO & CO              | USD                   | 462 193           | 383 309             | 0.63               |
| 16 567                                                                                                                                                   | WESTPAC BANKING CORP          | AUD                   | 407 341           | 358 168             | 0.58               |
| 8 050                                                                                                                                                    | WHITBREAD PLC                 | GBP                   | 442 866           | 474 659             | 0.77               |
| 3 826                                                                                                                                                    | WORKDAY INC                   | USD                   | 435 722           | 477 638             | 0.78               |
| 22 055                                                                                                                                                   | WPP PLC                       | GBP                   | 413 740           | 378 955             | 0.62               |
| 6 463                                                                                                                                                    | XYLEM INC/NY                  | USD                   | 460 238           | 471 153             | 0.77               |
| 33 216                                                                                                                                                   | 3I GROUP PLC                  | GBP                   | 425 799           | 430 778             | 0.70               |
| 1 936                                                                                                                                                    | 3M CO                         | USD                   | 467 735           | 376 339             | 0.61               |
| <b>Total Shares</b>                                                                                                                                      |                               |                       | <b>64 263 143</b> | <b>61 301 348</b>   | <b>99.98</b>       |
| <b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>       |                               |                       | <b>64 263 143</b> | <b>61 301 348</b>   | <b>99.98</b>       |
| <b>Total Investments</b>                                                                                                                                 |                               |                       | <b>64 263 143</b> | <b>61 301 348</b>   | <b>99.98</b>       |

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

### Classification of Investments

| <b>Economic classification</b>         | <b>%</b>     | <b>Geographical classification</b> | <b>%</b>     |
|----------------------------------------|--------------|------------------------------------|--------------|
| Banks                                  | 14.13        | United States of America           | 47.17        |
| Financial Services                     | 6.84         | United Kingdom                     | 9.30         |
| Pharmaceuticals & Biotechnology        | 5.97         | Australia                          | 9.03         |
| Fixed Line Telecommunications          | 5.29         | France                             | 8.51         |
| Software & Computer Services           | 5.08         | Sweden                             | 5.74         |
| Personal Goods                         | 4.54         | Germany                            | 4.62         |
| Technology Hardware & Equipment        | 4.28         | Spain                              | 2.76         |
| Gas, Water & Multiutilities            | 3.84         | Ireland                            | 2.08         |
| Real Estate Investment Trusts          | 3.81         | Netherlands                        | 2.08         |
| Oil & Gas Producers                    | 3.80         | Finland                            | 1.64         |
| General Retailers                      | 3.68         | Italy                              | 1.37         |
| Electricity                            | 3.67         | Norway                             | 1.26         |
| Chemicals                              | 3.25         | Switzerland                        | 1.20         |
| Food & Drug Retailers                  | 3.01         | Bermuda                            | 0.73         |
| Automobiles & Parts                    | 2.84         | Israel                             | 0.65         |
| Industrial Transportation              | 2.64         | Jersey                             | 0.62         |
| Media                                  | 2.64         | Belgium                            | 0.61         |
| Travel, Leisure & Catering             | 2.27         | Singapore                          | 0.61         |
| Health Care Equipment & Services       | 2.07         |                                    |              |
| Industrial Engineering                 | 2.01         |                                    | <b>99.98</b> |
| Mobile Telecommunications              | 1.83         |                                    |              |
| Forestry & Paper                       | 1.55         |                                    |              |
| Mining                                 | 1.47         |                                    |              |
| Support Services                       | 1.40         |                                    |              |
| Beverages                              | 1.35         |                                    |              |
| Oil Equipment, Services & Distribution | 1.27         |                                    |              |
| Nonlife Insurance                      | 1.25         |                                    |              |
| Food Producers                         | 1.14         |                                    |              |
| Electronic & Electrical Equipment      | 0.68         |                                    |              |
| Household Goods & Home Construction    | 0.67         |                                    |              |
| General Industrials                    | 0.61         |                                    |              |
| Tobacco                                | 0.58         |                                    |              |
| Real Estate Investment & Services      | 0.52         |                                    |              |
|                                        | <b>99.98</b> |                                    |              |

## Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor Europe Index UCITS ETF

### Schedule of Investments

| Nominal value/<br>Quantity                                                                                                                         | Description                                                     | Quotation<br>Currency | Cost<br>EUR       | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------|-----------------------|-------------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>       |                                                                 |                       |                   |                     |                    |
| <b>Shares</b>                                                                                                                                      |                                                                 |                       |                   |                     |                    |
| 124 283                                                                                                                                            | ABN AMRO GROUP NV                                               | EUR                   | 3 115 879         | 3 197 802           | 3.77               |
| 66 144                                                                                                                                             | AEGON NV                                                        | EUR                   | 322 320           | 402 949             | 0.47               |
| 88 410                                                                                                                                             | ALTICE NV - A                                                   | EUR                   | 1 098 321         | 701 799             | 0.83               |
| 101 855                                                                                                                                            | ARCELORMITTAL                                                   | EUR                   | 2 618 530         | 2 861 616           | 3.37               |
| 35 129                                                                                                                                             | BAYER AG                                                        | EUR                   | 3 929 524         | 3 487 607           | 4.11               |
| 7 830                                                                                                                                              | BAYERISCHE MOTOREN WERKE AG                                     | EUR                   | 682 306           | 724 040             | 0.85               |
| 257 071                                                                                                                                            | COMMERZBANK AG                                                  | EUR                   | 2 425 806         | 2 753 230           | 3.24               |
| 7 865                                                                                                                                              | DAIMLER AG                                                      | EUR                   | 517 045           | 515 158             | 0.61               |
| 288 855                                                                                                                                            | DEUTSCHE BANK AG - REG                                          | EUR                   | 3 612 249         | 3 283 126           | 3.87               |
| 32 501                                                                                                                                             | DEUTSCHE BOERSE AG                                              | EUR                   | 3 002 439         | 3 628 737           | 4.27               |
| 39 261                                                                                                                                             | DEUTSCHE POST AG - REG                                          | EUR                   | 1 409 077         | 1 417 322           | 1.67               |
| 46 012                                                                                                                                             | DEUTSCHE TELEKOM AG - REG                                       | EUR                   | 691 187           | 666 944             | 0.79               |
| 102 547                                                                                                                                            | ERSTE GROUP BANK AG                                             | EUR                   | 3 826 971         | 4 163 408           | 4.90               |
| 38 543                                                                                                                                             | EVONIK INDUSTRIES AG                                            | EUR                   | 1 102 715         | 1 136 248           | 1.34               |
| 162 437                                                                                                                                            | FORTUM OYJ                                                      | EUR                   | 2 940 957         | 3 104 171           | 3.66               |
| 47 426                                                                                                                                             | FRESENIUS SE & CO KGAA                                          | EUR                   | 3 775 767         | 3 003 963           | 3.54               |
| 128 122                                                                                                                                            | GALP ENERGIA SGPS SA                                            | EUR                   | 2 011 877         | 2 039 062           | 2.40               |
| 2 984                                                                                                                                              | HEINEKEN HOLDING NV                                             | EUR                   | 248 120           | 251 253             | 0.30               |
| 76 612                                                                                                                                             | HENKEL AG & CO KGAA - PFD                                       | EUR                   | 7 958 530         | 8 074 904           | 9.51               |
| 22 373                                                                                                                                             | K+S AG                                                          | EUR                   | 521 016           | 546 125             | 0.64               |
| 14 861                                                                                                                                             | METRO AG                                                        | EUR                   | 210 803           | 178 555             | 0.21               |
| 56 120                                                                                                                                             | MTU AERO ENGINES AG                                             | EUR                   | 7 714 456         | 8 025 160           | 9.45               |
| 863                                                                                                                                                | MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG | EUR                   | 163 841           | 163 927             | 0.19               |
| 9 527                                                                                                                                              | NN GROUP NV                                                     | EUR                   | 317 583           | 378 127             | 0.45               |
| 1 606 869                                                                                                                                          | NOKIA OYJ                                                       | EUR                   | 8 170 468         | 7 998 994           | 9.42               |
| 81 564                                                                                                                                             | OMV AG                                                          | EUR                   | 3 981 395         | 4 200 546           | 4.95               |
| 92 387                                                                                                                                             | RAIFFEISEN BANK INTERNATIONAL AG                                | EUR                   | 2 968 787         | 2 586 836           | 3.05               |
| 92 571                                                                                                                                             | SAMPO OYJ - A                                                   | EUR                   | 4 099 970         | 4 142 552           | 4.88               |
| 33 441                                                                                                                                             | SAP SE                                                          | EUR                   | 3 014 256         | 3 090 617           | 3.64               |
| 314 682                                                                                                                                            | UNIPER SE                                                       | EUR                   | 7 645 931         | 8 077 886           | 9.50               |
| 5 228                                                                                                                                              | VOESTALPINE AG                                                  | EUR                   | 229 091           | 228 516             | 0.27               |
| <b>Total Shares</b>                                                                                                                                |                                                                 |                       | <b>84 327 217</b> | <b>85 031 180</b>   | <b>100.15</b>      |
| <b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b> |                                                                 |                       | <b>84 327 217</b> | <b>85 031 180</b>   | <b>100.15</b>      |
| <b>Total Investments</b>                                                                                                                           |                                                                 |                       | <b>84 327 217</b> | <b>85 031 180</b>   | <b>100.15</b>      |

## Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor Europe Index UCITS ETF

### Classification of Investments

| <b>Economic classification</b>  | <b>%</b>      |
|---------------------------------|---------------|
| Banks                           | 18.82         |
| Oil & Gas Producers             | 11.01         |
| Alternative Energy              | 9.51          |
| Personal Goods                  | 9.51          |
| Aerospace & Defense             | 9.45          |
| Technology Hardware & Equipment | 9.42          |
| Chemicals                       | 6.09          |
| Nonlife Insurance               | 5.07          |
| Financial Services              | 4.27          |
| Industrial Metals & Mining      | 3.64          |
| Software & Computer Services    | 3.64          |
| Pharmaceuticals & Biotechnology | 3.54          |
| Industrial Transportation       | 1.67          |
| Life Insurance                  | 0.92          |
| Industrial Engineering          | 0.85          |
| Fixed Line Telecommunications   | 0.83          |
| Mobile Telecommunications       | 0.79          |
| Automobiles & Parts             | 0.61          |
| Beverages                       | 0.30          |
| Food & Drug Retailers           | 0.21          |
|                                 | <b>100.15</b> |

| <b>Geographical classification</b> | <b>%</b>      |
|------------------------------------|---------------|
| Germany                            | 57.44         |
| Finland                            | 17.96         |
| Austria                            | 13.17         |
| Netherlands                        | 5.81          |
| Luxembourg                         | 3.37          |
| Portugal                           | 2.40          |
|                                    | <b>100.15</b> |

## Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor World Index UCITS ETF

### Schedule of Investments

| Nominal value/<br>Quantity                                                                                                                         | Description                                                     | Quotation<br>Currency | Cost<br>USD       | Market value<br>USD | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------|-----------------------|-------------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>       |                                                                 |                       |                   |                     |                    |
| <b>Shares</b>                                                                                                                                      |                                                                 |                       |                   |                     |                    |
| 1                                                                                                                                                  | AALBERTS INDUSTRIES NV                                          | EUR                   | 49                | 49                  | 0.00               |
| 26 894                                                                                                                                             | ABN AMRO GROUP NV                                               | EUR                   | 913 976           | 836 053             | 3.05               |
| 184 360                                                                                                                                            | AEGON NV                                                        | EUR                   | 1 335 717         | 1 356 955           | 4.96               |
| 13 946                                                                                                                                             | ARCELORMITTAL                                                   | EUR                   | 332 380           | 473 388             | 1.73               |
| 6 125                                                                                                                                              | BAYER AG                                                        | EUR                   | 757 702           | 734 694             | 2.68               |
| 7 940                                                                                                                                              | BAYERISCHE MOTOREN WERKE AG                                     | EUR                   | 744 861           | 887 075             | 3.24               |
| 42 572                                                                                                                                             | COMMERZBANK AG                                                  | EUR                   | 517 838           | 550 874             | 2.01               |
| 20 901                                                                                                                                             | DAIMLER AG                                                      | EUR                   | 1 696 635         | 1 654 045           | 6.04               |
| 52 341                                                                                                                                             | DEUTSCHE BANK AG - REG                                          | EUR                   | 730 091           | 718 768             | 2.63               |
| 5 346                                                                                                                                              | DEUTSCHE BOERSE AG                                              | EUR                   | 573 964           | 721 152             | 2.63               |
| 183                                                                                                                                                | DIALOG SEMICONDUCTOR PLC                                        | EUR                   | 8 503             | 3 921               | 0.01               |
| 17 076                                                                                                                                             | ERSTE GROUP BANK AG                                             | EUR                   | 732 093           | 837 628             | 3.06               |
| 23 581                                                                                                                                             | EVONIK INDUSTRIES AG                                            | EUR                   | 888 404           | 839 902             | 3.07               |
| 52 817                                                                                                                                             | FORTUM OYJ                                                      | EUR                   | 1 133 761         | 1 219 476           | 4.45               |
| 7 845                                                                                                                                              | FRESENIUS SE & CO KGAA                                          | EUR                   | 679 798           | 600 357             | 2.19               |
| 8 198                                                                                                                                              | HENKEL AG & CO KGAA - PFD                                       | EUR                   | 1 047 770         | 1 043 968           | 3.81               |
| 18 413                                                                                                                                             | INNOGY SE                                                       | EUR                   | 808 062           | 812 668             | 2.97               |
| 8 053                                                                                                                                              | MORPHOSYS AG                                                    | EUR                   | 350 060           | 836 749             | 3.06               |
| 15 079                                                                                                                                             | MTU AERO ENGINES AG                                             | EUR                   | 2 559 550         | 2 605 238           | 9.53               |
| 3 902                                                                                                                                              | MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG | EUR                   | 896 473           | 895 500             | 3.27               |
| 1 770                                                                                                                                              | NN GROUP NV                                                     | EUR                   | 84 540            | 84 878              | 0.31               |
| 84 916                                                                                                                                             | NOKIA OYJ                                                       | EUR                   | 503 246           | 510 720             | 1.87               |
| 13 432                                                                                                                                             | OMV AG                                                          | EUR                   | 822 866           | 835 770             | 3.05               |
| 9 550                                                                                                                                              | PORSCHE AUTOMOBIL HOLDING SE - PFD                              | EUR                   | 777 065           | 816 912             | 2.98               |
| 16 871                                                                                                                                             | PROSIEBENSAT.1 MEDIA SE                                         | EUR                   | 695 579           | 613 545             | 2.24               |
| 17 284                                                                                                                                             | RAIFFEISEN BANK INTERNATIONAL AG                                | EUR                   | 635 652           | 584 711             | 2.14               |
| 20 050                                                                                                                                             | SAMPO OYJ - A                                                   | EUR                   | 1 082 400         | 1 084 042           | 3.96               |
| 23 373                                                                                                                                             | SAP SE                                                          | EUR                   | 2 521 523         | 2 609 871           | 9.54               |
| 4 241                                                                                                                                              | SIEMENS AG - REG                                                | EUR                   | 565 295           | 541 297             | 1.98               |
| 3 535                                                                                                                                              | STADARZNEIMITTEL AG                                             | EUR                   | 370 614           | 358 080             | 1.31               |
| 6 906                                                                                                                                              | STORA ENSO OYJ - R                                              | EUR                   | 123 711           | 137 131             | 0.50               |
| 31 277                                                                                                                                             | UNIPER SE                                                       | EUR                   | 955 835           | 970 040             | 3.54               |
| 32 755                                                                                                                                             | WARTSILA OYJ ABP                                                | EUR                   | 745 504           | 698 492             | 2.55               |
| <b>Total Shares</b>                                                                                                                                |                                                                 |                       | <b>26 591 517</b> | <b>27 473 949</b>   | <b>100.36</b>      |
| <b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b> |                                                                 |                       | <b>26 591 517</b> | <b>27 473 949</b>   | <b>100.36</b>      |
| <b>Total Investments</b>                                                                                                                           |                                                                 |                       | <b>26 591 517</b> | <b>27 473 949</b>   | <b>100.36</b>      |

## Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor World Index UCITS ETF

### Classification of Investments

| <b>Economic classification</b>  | <b>%</b>      |
|---------------------------------|---------------|
| Banks                           | 12.89         |
| Software & Computer Services    | 9.53          |
| Aerospace & Defense             | 9.52          |
| Industrial Engineering          | 8.78          |
| Oil & Gas Producers             | 7.51          |
| Nonlife Insurance               | 7.23          |
| Pharmaceuticals & Biotechnology | 6.56          |
| Automobiles & Parts             | 6.04          |
| Chemicals                       | 5.75          |
| Life Insurance                  | 5.27          |
| Personal Goods                  | 3.81          |
| Alternative Energy              | 3.54          |
| Gas, Water & Multiutilities     | 2.97          |
| Financial Services              | 2.63          |
| Media                           | 2.24          |
| General Industrials             | 1.98          |
| Technology Hardware & Equipment | 1.88          |
| Industrial Metals & Mining      | 1.73          |
| Forestry & Paper                | 0.50          |
|                                 | <b>100.36</b> |

| <b>Geographical classification</b> | <b>%</b>      |
|------------------------------------|---------------|
| Germany                            | 68.72         |
| Finland                            | 13.33         |
| Netherlands                        | 8.32          |
| Austria                            | 8.25          |
| Luxembourg                         | 1.73          |
| United Kingdom                     | 0.01          |
|                                    | <b>100.36</b> |

## Lyxor Index Fund - Lyxor SG Global Value Beta UCITS ETF

### Schedule of Investments

| Nominal value/<br>Quantity                                                                                                                   | Description                           | Quotation<br>Currency | Cost<br>EUR | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b> |                                       |                       |             |                     |                    |
| <b>Shares</b>                                                                                                                                |                                       |                       |             |                     |                    |
| 164 504                                                                                                                                      | ABN AMRO GROUP NV                     | EUR                   | 4 237 623   | 4 232 688           | 1.99               |
| 17 907                                                                                                                                       | ALPHABET CLASS - A                    | USD                   | 15 711 666  | 15 096 600          | 7.07               |
| 41 272                                                                                                                                       | ALTRIA GROUP INC                      | USD                   | 1 893 307   | 1 916 712           | 0.90               |
| 731 972                                                                                                                                      | AMADA HOLDINGS CO LTD                 | JPY                   | 7 367 196   | 7 291 633           | 3.42               |
| 8 161                                                                                                                                        | AMAZON.COM INC                        | USD                   | 9 755 450   | 10 578 701          | 4.96               |
| 21 137                                                                                                                                       | AMETEK INC                            | USD                   | 1 282 009   | 1 221 124           | 0.57               |
| 14 873                                                                                                                                       | AMPHENOL CORP - A                     | USD                   | 1 015 537   | 1 030 474           | 0.48               |
| 55 331                                                                                                                                       | ANTHEM INC                            | USD                   | 10 192 992  | 10 807 451          | 5.07               |
| 36 521                                                                                                                                       | ASR NEDERLAND NV                      | EUR                   | 1 403 867   | 1 430 162           | 0.67               |
| 324 436                                                                                                                                      | AXA SA                                | EUR                   | 7 393 896   | 7 695 622           | 3.61               |
| 18 108                                                                                                                                       | BERKSHIRE HATHAWAY INC - B            | USD                   | 2 927 627   | 2 903 545           | 1.36               |
| 166 051                                                                                                                                      | CHUGAI PHARMACEUTICAL CO LTD          | JPY                   | 7 240 867   | 7 259 620           | 3.41               |
| 2 081                                                                                                                                        | DEUTSCHE WOHNEN SE                    | EUR                   | 79 910      | 81 450              | 0.04               |
| 966                                                                                                                                          | DORMAKABA HOLDING AG - REG B - REG B  | CHF                   | 711 601     | 621 897             | 0.29               |
| 11 635                                                                                                                                       | DTE ENERGY CO                         | USD                   | 979 894     | 1 015 005           | 0.48               |
| 5                                                                                                                                            | ENERGY RESOURCES OF AUSTRALIA LTD - A | AUD                   | 2           | 2                   | 0.00               |
| 77 353                                                                                                                                       | EXOR NV                               | EUR                   | 4 789 698   | 4 760 304           | 2.23               |
| 5 843                                                                                                                                        | FAMILYMART UNY HOLDINGS CO LTD        | JPY                   | 453 959     | 469 801             | 0.22               |
| 36 134                                                                                                                                       | FANUC CORP                            | JPY                   | 7 317 228   | 6 439 259           | 3.02               |
| 11 291                                                                                                                                       | FIAT CHRYSLER AUTOMOBILES NV          | EUR                   | 222 207     | 209 674             | 0.10               |
| 4 222                                                                                                                                        | HONEYWELL INTERNATIONAL INC           | USD                   | 503 820     | 505 578             | 0.24               |
| 330 663                                                                                                                                      | KDDI CORP                             | JPY                   | 7 050 989   | 7 345 716           | 3.45               |
| 36 178                                                                                                                                       | KONINKLIJKE DSM NV                    | EUR                   | 3 153 274   | 3 104 796           | 1.46               |
| 4 221                                                                                                                                        | LEUCADIA NATIONAL CORP                | USD                   | 75 782      | 83 987              | 0.04               |
| 63 023                                                                                                                                       | MCDONALD'S CORP                       | USD                   | 7 902 350   | 8 734 126           | 4.10               |
| 31 087                                                                                                                                       | MICROSOFT CORP                        | USD                   | 2 357 479   | 2 406 271           | 1.13               |
| 3 484 968                                                                                                                                    | MITSUBISHI UFJ FINANCIAL GROUP INC    | JPY                   | 19 203 520  | 19 327 061          | 9.06               |
| 58 408                                                                                                                                       | MMC NORILSK NICKEL PJSC               | USD                   | 778 364     | 831 258             | 0.39               |
| 11 417                                                                                                                                       | MOLSON COORS BREWING CO - B           | USD                   | 690 020     | 673 189             | 0.32               |
| 15 207                                                                                                                                       | NEXTERA ENERGY INC                    | USD                   | 2 002 989   | 2 063 052           | 0.97               |
| 33 590                                                                                                                                       | NN GROUP NV                           | EUR                   | 1 309 674   | 1 333 187           | 0.63               |
| 1 400 225                                                                                                                                    | NOMURA HOLDINGS INC                   | JPY                   | 6 713 195   | 6 694 655           | 3.14               |
| 805 558                                                                                                                                      | OBAYASHI CORP                         | JPY                   | 7 215 725   | 7 689 547           | 3.61               |
| 139 313                                                                                                                                      | PORSCHE AUTOMOBIL HOLDING SE - PFD    | EUR                   | 10 002 589  | 9 863 360           | 4.63               |
| 165 063                                                                                                                                      | PPL CORP                              | USD                   | 3 662 535   | 3 975 611           | 1.87               |
| 1 994                                                                                                                                        | PSP SWISS PROPERTY AG - REG           | CHF                   | 151 925     | 154 795             | 0.07               |
| 9 518                                                                                                                                        | RANDSTAD NV                           | EUR                   | 521 586     | 508 071             | 0.24               |
| 2 896                                                                                                                                        | S&P GLOBAL INC                        | USD                   | 444 876     | 452 066             | 0.21               |
| 3 551                                                                                                                                        | STADA ARZNEIMITTEL AG                 | EUR                   | 290 223     | 297 716             | 0.14               |
| 1 336                                                                                                                                        | SVB FINANCIAL GROUP                   | USD                   | 284 203     | 331 302             | 0.16               |
| 123 194                                                                                                                                      | TOKYO ELECTRON LTD                    | JPY                   | 18 263 053  | 19 619 564          | 9.20               |
| 108 988                                                                                                                                      | TYSON FOODS INC - A                   | USD                   | 6 279 001   | 6 323 505           | 2.97               |
| 52 445                                                                                                                                       | UNITEDHEALTH GROUP INC                | USD                   | 10 262 560  | 10 261 544          | 4.82               |
| 105 073                                                                                                                                      | VIVENDI SA                            | EUR                   | 1 891 314   | 2 300 048           | 1.08               |

## Lyxor Index Fund - Lyxor SG Global Value Beta UCITS ETF

### Schedule of Investments (continued)

| Nominal<br>value/<br>Quantity                                                                                                                            | Description          | Quotation<br>Currency | Cost<br>EUR        | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------|-----------------------|--------------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                      |                       |                    |                     |                    |
| <b>Shares (continued)</b>                                                                                                                                |                      |                       |                    |                     |                    |
| 79 591                                                                                                                                                   | VONOVIA SE           | EUR                   | 3 149 234          | 3 311 782           | 1.55               |
| 2 645                                                                                                                                                    | ZIONS BANCORPORATION | USD                   | 117 904            | 119 859             | 0.06               |
| 3 888                                                                                                                                                    | 3M CO                | USD                   | 704 948            | 625 549             | 0.29               |
| <b>Total Shares</b>                                                                                                                                      |                      |                       | <b>199 959 668</b> | <b>203 998 919</b>  | <b>95.72</b>       |
| <b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>       |                      |                       | <b>199 959 668</b> | <b>203 998 919</b>  | <b>95.72</b>       |
| <b>Total Investments</b>                                                                                                                                 |                      |                       | <b>199 959 668</b> | <b>203 998 919</b>  | <b>95.72</b>       |

## Lyxor Index Fund - Lyxor SG Global Value Beta UCITS ETF

### Classification of Investments

| <b>Economic classification</b>    | <b>%</b>     | <b>Geographical classification</b> | <b>%</b>     |
|-----------------------------------|--------------|------------------------------------|--------------|
| Banks                             | 11.26        | Japan                              | 38.54        |
| Industrial Engineering            | 11.06        | United States of America           | 38.07        |
| Health Care Equipment & Services  | 9.88         | Netherlands                        | 7.31         |
| Technology Hardware & Equipment   | 9.20         | Germany                            | 6.36         |
| Software & Computer Services      | 8.21         | France                             | 4.69         |
| Financial Services                | 5.59         | Russia                             | 0.39         |
| Nonlife Insurance                 | 4.97         | Switzerland                        | 0.36         |
| General Retailers                 | 4.96         |                                    | <b>95.72</b> |
| Travel, Leisure & Catering        | 4.10         |                                    |              |
| Construction & Materials          | 3.61         |                                    |              |
| Pharmaceuticals & Biotechnology   | 3.55         |                                    |              |
| Fixed Line Telecommunications     | 3.45         |                                    |              |
| Electricity                       | 3.31         |                                    |              |
| Food Producers                    | 2.97         |                                    |              |
| Real Estate Investment & Services | 1.63         |                                    |              |
| Chemicals                         | 1.46         |                                    |              |
| Electronic & Electrical Equipment | 1.35         |                                    |              |
| Life Insurance                    | 1.30         |                                    |              |
| Tobacco                           | 1.22         |                                    |              |
| Media                             | 1.08         |                                    |              |
| General Industrials               | 0.57         |                                    |              |
| Mining                            | 0.39         |                                    |              |
| Aerospace & Defense               | 0.24         |                                    |              |
| Food & Drug Retailers             | 0.22         |                                    |              |
| Automobiles & Parts               | 0.10         |                                    |              |
| Real Estate Investment Trusts     | 0.04         |                                    |              |
|                                   | <b>95.72</b> |                                    |              |

## Lyxor Index Fund - Lyxor FTSE UK Quality Low Vol Dividend (DR) UCITS ETF

### Schedule of Investments

| Nominal value/<br>Quantity                                                                                                                   | Description                          | Quotation<br>Currency | Cost<br>GBP | Market value<br>GBP | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b> |                                      |                       |             |                     |                    |
| <b>Shares</b>                                                                                                                                |                                      |                       |             |                     |                    |
| 7 123                                                                                                                                        | ADMIRAL GROUP PLC                    | GBP                   | 135 780     | 141 961             | 1.43               |
| 1 302                                                                                                                                        | A.G. BARR PLC                        | GBP                   | 8 305       | 9 075               | 0.09               |
| 12 306                                                                                                                                       | ASHMORE GROUP PLC                    | GBP                   | 43 726      | 50 676              | 0.51               |
| 73 340                                                                                                                                       | ASSURA PLC                           | GBP                   | 44 544      | 43 711              | 0.44               |
| 10 113                                                                                                                                       | ASTRAZENECA PLC                      | GBP                   | 514 798     | 516 065             | 5.19               |
| 6 484                                                                                                                                        | BABCOCK INTERNATIONAL GROUP PLC      | GBP                   | 51 698      | 47 709              | 0.48               |
| 40 515                                                                                                                                       | BAE SYSTEMS PLC                      | GBP                   | 256 980     | 247 547             | 2.50               |
| 1 297                                                                                                                                        | BELLWAY PLC                          | GBP                   | 38 970      | 43 009              | 0.43               |
| 1 548                                                                                                                                        | BERKELEY GROUP HOLDINGS              | GBP                   | 50 958      | 63 035              | 0.64               |
| 4 246                                                                                                                                        | BIG YELLOW GROUP PLC                 | GBP                   | 33 305      | 39 127              | 0.39               |
| 1 220                                                                                                                                        | BOVIS HOMES GROUP PLC                | GBP                   | 11 755      | 15 073              | 0.15               |
| 65 492                                                                                                                                       | BP PLC                               | GBP                   | 295 242     | 352 347             | 3.55               |
| 8 066                                                                                                                                        | BREWIN DOLPHIN HOLDINGS PLC          | GBP                   | 27 441      | 29 118              | 0.29               |
| 7 881                                                                                                                                        | BRITISH AMERICAN TOBACCO PLC         | GBP                   | 422 599     | 315 161             | 3.18               |
| 179 987                                                                                                                                      | BT GROUP PLC                         | GBP                   | 512 682     | 448 977             | 4.53               |
| 3 809                                                                                                                                        | BURBERRY GROUP PLC                   | GBP                   | 67 180      | 69 457              | 0.70               |
| 5 688                                                                                                                                        | CAPITA PLC                           | GBP                   | 38 121      | 10 895              | 0.11               |
| 5 045                                                                                                                                        | CARD FACTORY PLC                     | GBP                   | 16 917      | 11 624              | 0.12               |
| 75 356                                                                                                                                       | CENTRICA PLC                         | GBP                   | 151 961     | 115 898             | 1.17               |
| 4 395                                                                                                                                        | CINEWORLD GROUP PLC                  | GBP                   | 10 903      | 11 445              | 0.12               |
| 2 722                                                                                                                                        | CRODA INTERNATIONAL PLC              | GBP                   | 101 106     | 121 428             | 1.22               |
| 1 399                                                                                                                                        | DAIRY CREST GROUP PLC                | GBP                   | 8 481       | 7 590               | 0.08               |
| 13 029                                                                                                                                       | DIAGEO PLC                           | GBP                   | 304 352     | 337 321             | 3.40               |
| 963                                                                                                                                          | DIPLOMA PLC                          | GBP                   | 10 620      | 11 614              | 0.12               |
| 25 504                                                                                                                                       | DIRECT LINE INSURANCE GROUP PLC      | GBP                   | 91 098      | 95 461              | 0.96               |
| 11 129                                                                                                                                       | DIXONS CARPHONE PLC                  | GBP                   | 19 395      | 22 592              | 0.23               |
| 6 899                                                                                                                                        | DOMINO'S PIZZA GROUP PLC             | GBP                   | 19 808      | 25 064              | 0.25               |
| 10 804                                                                                                                                       | DS SMITH PLC                         | GBP                   | 48 489      | 56 440              | 0.57               |
| 2 378                                                                                                                                        | DUNELM GROUP PLC                     | GBP                   | 14 729      | 13 412              | 0.14               |
| 9 897                                                                                                                                        | ELEMENTIS PLC                        | GBP                   | 28 675      | 28 068              | 0.28               |
| 11 378                                                                                                                                       | ESURE GROUP PLC                      | GBP                   | 29 703      | 25 669              | 0.26               |
| 457                                                                                                                                          | EUROMONEY INSTITUTIONAL INVESTOR PLC | GBP                   | 5 352       | 6 005               | 0.06               |
| 8 561                                                                                                                                        | EXPERIAN PLC                         | GBP                   | 124 470     | 142 712             | 1.44               |
| 11 489                                                                                                                                       | F&C COMMERCIAL PROPERTY TRUST        | GBP                   | 16 765      | 16 889              | 0.17               |
| 2 517                                                                                                                                        | FERGUSON PLC                         | GBP                   | 114 035     | 140 449             | 1.42               |
| 1 168                                                                                                                                        | GALLIFORD TRY PLC                    | GBP                   | 11 804      | 10 722              | 0.11               |
| 36 226                                                                                                                                       | GLAXOSMITHKLINE PLC                  | GBP                   | 565 643     | 529 406             | 5.33               |
| 599                                                                                                                                          | GO-AHEAD GROUP PLC                   | GBP                   | 10 339      | 11 627              | 0.12               |
| 3 430                                                                                                                                        | GREENE KING PLC                      | GBP                   | 23 641      | 18 762              | 0.19               |
| 1 345                                                                                                                                        | GREGGS PLC                           | GBP                   | 15 050      | 16 396              | 0.17               |
| 2 438                                                                                                                                        | HALFORDS GROUP PLC                   | GBP                   | 8 485       | 9 235               | 0.09               |
| 15 461                                                                                                                                       | HAMMERSON PLC                        | GBP                   | 90 310      | 84 881              | 0.86               |
| 6 464                                                                                                                                        | HASTINGS GROUP HOLDINGS PLC          | GBP                   | 19 190      | 17 841              | 0.18               |
| 5 285                                                                                                                                        | HISCOX LTD                           | GBP                   | 66 639      | 78 694              | 0.79               |

## Lyxor Index Fund - Lyxor FTSE UK Quality Low Vol Dividend (DR) UCITS ETF

### Schedule of Investments (continued)

| Nominal<br>value/<br>Quantity                                                                                                                            | Description                       | Quotation<br>Currency | Cost<br>GBP | Market value<br>GBP | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                   |                       |             |                     |                    |
| <b>Shares (continued)</b>                                                                                                                                |                                   |                       |             |                     |                    |
| 6 648                                                                                                                                                    | HOWDEN JOINERY GROUP PLC          | GBP                   | 27 632      | 31 691              | 0.32               |
| 16 012                                                                                                                                                   | IG GROUP HOLDINGS PLC             | GBP                   | 93 765      | 132 900             | 1.34               |
| 4 726                                                                                                                                                    | IMI PLC                           | GBP                   | 56 294      | 51 608              | 0.52               |
| 11 212                                                                                                                                                   | IMPERIAL BRANDS PLC               | GBP                   | 391 902     | 292 017             | 2.94               |
| 4 547                                                                                                                                                    | INMARSAT PLC                      | GBP                   | 34 184      | 17 101              | 0.17               |
| 2 401                                                                                                                                                    | INTERCONTINENTAL HOTELS GROUP PLC | GBP                   | 88 884      | 110 182             | 1.11               |
| 81 159                                                                                                                                                   | ITV PLC                           | GBP                   | 142 783     | 123 078             | 1.24               |
| 20 430                                                                                                                                                   | J SAINSBURY PLC                   | GBP                   | 51 965      | 63 129              | 0.64               |
| 9 626                                                                                                                                                    | JOHN LAING GROUP PLC              | GBP                   | 25 755      | 27 203              | 0.27               |
| 3 528                                                                                                                                                    | JOHNSON MATTHEY PLC               | GBP                   | 100 647     | 116 212             | 1.17               |
| 12 548                                                                                                                                                   | JUPITER FUND MANAGEMENT PLC       | GBP                   | 63 321      | 57 156              | 0.58               |
| 1 996                                                                                                                                                    | KIER GROUP PLC                    | GBP                   | 22 121      | 21 457              | 0.22               |
| 51 991                                                                                                                                                   | KINGFISHER PLC                    | GBP                   | 156 501     | 157 949             | 1.59               |
| 16 646                                                                                                                                                   | LONDONMETRIC PROPERTY PLC         | GBP                   | 28 304      | 31 677              | 0.32               |
| 27 753                                                                                                                                                   | MARKS & SPENCER GROUP PLC         | GBP                   | 92 820      | 79 845              | 0.81               |
| 7 618                                                                                                                                                    | MARSTON'S PLC                     | GBP                   | 8 994       | 8 220               | 0.08               |
| 7 609                                                                                                                                                    | MONEYSUPERMARKET.COM GROUP PLC    | GBP                   | 26 884      | 22 804              | 0.23               |
| 54 105                                                                                                                                                   | NATIONAL GRID PLC                 | GBP                   | 522 980     | 455 996             | 4.60               |
| 17 652                                                                                                                                                   | NEWRIVER REIT PLC                 | GBP                   | 60 786      | 51 191              | 0.52               |
| 3 269                                                                                                                                                    | NEXT PLC                          | GBP                   | 130 965     | 171 819             | 1.73               |
| 3 976                                                                                                                                                    | PAGEGROUP PLC                     | GBP                   | 19 177      | 21 371              | 0.22               |
| 5 527                                                                                                                                                    | PENNON GROUP PLC                  | GBP                   | 46 044      | 38 258              | 0.39               |
| 4 693                                                                                                                                                    | PERSIMMON PLC                     | GBP                   | 114 962     | 127 415             | 1.28               |
| 3 448                                                                                                                                                    | PETS AT HOME GROUP PLC            | GBP                   | 6 646       | 5 275               | 0.05               |
| 4 030                                                                                                                                                    | PLAYTECH PLC                      | GBP                   | 37 340      | 32 667              | 0.33               |
| 7 537                                                                                                                                                    | QINETIQ GROUP PLC                 | GBP                   | 20 688      | 17 373              | 0.18               |
| 2 959                                                                                                                                                    | RANK GROUP PLC                    | GBP                   | 6 947       | 5 178               | 0.05               |
| 6 491                                                                                                                                                    | RECKITT BENCKISER GROUP PLC       | GBP                   | 505 287     | 370 117             | 3.73               |
| 10 826                                                                                                                                                   | RELX PLC                          | GBP                   | 182 207     | 168 290             | 1.70               |
| 24 397                                                                                                                                                   | ROYAL MAIL PLC                    | GBP                   | 98 960      | 141 795             | 1.43               |
| 4 789                                                                                                                                                    | SAFESTORE HOLDINGS PLC            | GBP                   | 20 127      | 26 244              | 0.26               |
| 13 995                                                                                                                                                   | SAGA PLC                          | GBP                   | 27 511      | 19 019              | 0.19               |
| 2 803                                                                                                                                                    | SEVERN TRENT PLC                  | GBP                   | 62 903      | 54 378              | 0.55               |
| 10 308                                                                                                                                                   | SKY PLC                           | GBP                   | 97 793      | 142 044             | 1.43               |
| 4 042                                                                                                                                                    | SMITHS GROUP PLC                  | GBP                   | 63 296      | 64 571              | 0.65               |
| 1 151                                                                                                                                                    | SPECTRIS PLC                      | GBP                   | 30 086      | 30 962              | 0.31               |
| 17 936                                                                                                                                                   | SSE PLC                           | GBP                   | 264 468     | 247 696             | 2.50               |
| 7 077                                                                                                                                                    | STAGECOACH GROUP PLC              | GBP                   | 14 256      | 11 040              | 0.11               |
| 4 338                                                                                                                                                    | TALKTALK TELECOM GROUP PLC        | GBP                   | 7 512       | 5 587               | 0.06               |
| 7 684                                                                                                                                                    | TATE & LYLE PLC                   | GBP                   | 49 827      | 44 152              | 0.45               |
| 41 738                                                                                                                                                   | TAYLOR WIMPEY PLC                 | GBP                   | 78 054      | 80 033              | 0.81               |
| 623                                                                                                                                                      | TELECOM PLUS PLC                  | GBP                   | 7 289       | 6 741               | 0.07               |
| 3 403                                                                                                                                                    | TRAVIS PERKINS PLC                | GBP                   | 48 799      | 43 184              | 0.44               |
| 49 930                                                                                                                                                   | TRITAX BIG BOX REIT PLC           | GBP                   | 72 717      | 74 795              | 0.75               |

## Lyxor Index Fund - Lyxor FTSE UK Quality Low Vol Dividend (DR) UCITS ETF

### Schedule of Investments (continued)

| Nominal<br>value/<br>Quantity                                                                                                                            | Description                      | Quotation<br>Currency | Cost<br>GBP       | Market value<br>GBP | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------|-----------------------|-------------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                  |                       |                   |                     |                    |
| <b>Shares (continued)</b>                                                                                                                                |                                  |                       |                   |                     |                    |
| 4 371                                                                                                                                                    | TUI AG                           | GBP                   | 57 466            | 71 925              | 0.73               |
| 4 921                                                                                                                                                    | UBM PLC                          | GBP                   | 35 126            | 47 635              | 0.48               |
| 13 621                                                                                                                                                   | UK COMMERCIAL PROPERTY TRUST LTD | GBP                   | 12 479            | 12 150              | 0.12               |
| 851                                                                                                                                                      | ULTRA ELECTRONICS HOLDINGS PLC   | GBP                   | 14 844            | 11 982              | 0.12               |
| 6 832                                                                                                                                                    | UNILEVER PLC                     | GBP                   | 292 548           | 278 575             | 2.81               |
| 8 005                                                                                                                                                    | UNITE GROUP PLC                  | GBP                   | 53 554            | 66 722              | 0.67               |
| 8 034                                                                                                                                                    | UNITED UTILITIES GROUP PLC       | GBP                   | 71 671            | 59 709              | 0.60               |
| 2 377                                                                                                                                                    | VICTREX PLC                      | GBP                   | 47 066            | 62 325              | 0.63               |
| 201 158                                                                                                                                                  | VODAFONE GROUP PLC               | GBP                   | 444 777           | 425 649             | 4.29               |
| 2 013                                                                                                                                                    | WH SMITH PLC                     | GBP                   | 34 604            | 39 274              | 0.40               |
| 2 597                                                                                                                                                    | WHITBREAD PLC                    | GBP                   | 103 382           | 111 178             | 1.12               |
| 12 100                                                                                                                                                   | WILLIAM HILL PLC                 | GBP                   | 30 786            | 35 429              | 0.36               |
| 14 738                                                                                                                                                   | WPP PLC                          | GBP                   | 233 152           | 183 857             | 1.85               |
| 31 368                                                                                                                                                   | 3I GROUP PLC                     | GBP                   | 286 814           | 295 361             | 2.98               |
| <b>Total Shares</b>                                                                                                                                      |                                  |                       | <b>10 210 696</b> | <b>9 913 379</b>    | <b>99.96</b>       |
| <b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>       |                                  |                       | <b>10 210 696</b> | <b>9 913 379</b>    | <b>99.96</b>       |
| <b>Total Investments</b>                                                                                                                                 |                                  |                       | <b>10 210 696</b> | <b>9 913 379</b>    | <b>99.96</b>       |

## Lyxor Index Fund - Lyxor FTSE UK Quality Low Vol Dividend (DR) UCITS ETF

### Classification of Investments

| <b>Economic classification</b>      | <b>%</b>     | <b>Geographical classification</b> | <b>%</b>     |
|-------------------------------------|--------------|------------------------------------|--------------|
| Pharmaceuticals & Biotechnology     | 10.55        | United Kingdom                     | 90.25        |
| Media                               | 6.78         | Jersey                             | 5.19         |
| Financial Services                  | 6.17         | United States of America           | 2.50         |
| Tobacco                             | 6.12         | Bermuda                            | 0.79         |
| General Retailers                   | 5.06         | Germany                            | 0.73         |
| Fixed Line Telecommunications       | 4.65         | British Virgin Islands             | 0.33         |
| Alternative Energy                  | 4.60         | Guernsey                           | 0.17         |
| Mobile Telecommunications           | 4.46         |                                    | <b>99.96</b> |
| Personal Goods                      | 4.43         |                                    |              |
| Support Services                    | 4.42         |                                    |              |
| Oil & Gas Producers                 | 4.10         |                                    |              |
| Real Estate Investment Trusts       | 3.95         |                                    |              |
| Travel, Leisure & Catering          | 3.93         |                                    |              |
| Beverages                           | 3.49         |                                    |              |
| Food Producers                      | 3.33         |                                    |              |
| Chemicals                           | 3.31         |                                    |              |
| Household Goods & Home Construction | 3.31         |                                    |              |
| Aerospace & Defense                 | 2.79         |                                    |              |
| General Industrials                 | 2.74         |                                    |              |
| Electricity                         | 2.50         |                                    |              |
| Gas, Water & Multiutilities         | 2.16         |                                    |              |
| Nonlife Insurance                   | 1.59         |                                    |              |
| Industrial Transportation           | 1.55         |                                    |              |
| Real Estate Investment & Services   | 1.23         |                                    |              |
| Food & Drug Retailers               | 0.80         |                                    |              |
| Software & Computer Services        | 0.67         |                                    |              |
| Industrial Engineering              | 0.52         |                                    |              |
| Construction & Materials            | 0.32         |                                    |              |
| Electronic & Electrical Equipment   | 0.31         |                                    |              |
| Equity Investment Instruments       | 0.12         |                                    |              |
|                                     | <b>99.96</b> |                                    |              |

## Lyxor Index Fund - Lyxor Smart Cash

### Schedule of Investments

| Nominal<br>value/<br>Quantity                                                                                                                | Description                                    | Quotation<br>Currency | Cost<br>EUR | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b> |                                                |                       |             |                     |                    |
| <b>Shares</b>                                                                                                                                |                                                |                       |             |                     |                    |
| 3 598 503                                                                                                                                    | ABB LTD                                        | CHF                   | 66 871 383  | 69 286 451          | 8.73               |
| 1 196 567                                                                                                                                    | ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA | EUR                   | 37 525 542  | 41 413 184          | 5.22               |
| 499 462                                                                                                                                      | AGL ENERGY LTD                                 | AUD                   | 6 712 739   | 6 703 643           | 0.85               |
| 540 333                                                                                                                                      | APA GROUP                                      | AUD                   | 2 717 446   | 2 798 147           | 0.35               |
| 143 895                                                                                                                                      | ARYZTA AG                                      | CHF                   | 2 780 238   | 2 692 392           | 0.34               |
| 814 975                                                                                                                                      | ASAHI GROUP HOLDINGS LTD                       | JPY                   | 35 347 267  | 34 177 176          | 4.31               |
| 181                                                                                                                                          | BARRY CALLEBAUT AG - REG                       | CHF                   | 267 470     | 276 168             | 0.03               |
| 166 662                                                                                                                                      | BENDIGO & ADELAIDE BANK LTD                    | AUD                   | 1 076 028   | 1 094 472           | 0.14               |
| 707 732                                                                                                                                      | BHP BILLITON LTD                               | AUD                   | 12 747 078  | 13 770 431          | 1.74               |
| 640 845                                                                                                                                      | CALTEX AUSTRALIA LTD                           | AUD                   | 12 768 506  | 12 372 810          | 1.56               |
| 293 973                                                                                                                                      | CANON INC                                      | JPY                   | 9 308 650   | 8 440 000           | 1.06               |
| 78 655                                                                                                                                       | CIE FINANCIERE RICHEMONT SA - REG              | CHF                   | 5 860 991   | 6 177 452           | 0.78               |
| 78 055                                                                                                                                       | COMMONWEALTH BANK OF AUSTRALIA                 | AUD                   | 3 552 862   | 3 492 435           | 0.44               |
| 1 722 170                                                                                                                                    | CROWN RESORTS LTD                              | AUD                   | 13 609 626  | 13 980 716          | 1.76               |
| 63 114                                                                                                                                       | DEXUS                                          | AUD                   | 370 631     | 367 892             | 0.05               |
| 1 093 021                                                                                                                                    | DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION SA | EUR                   | 4 232 177   | 4 186 270           | 0.53               |
| 9 101                                                                                                                                        | EMS-CHEMIE HOLDING AG                          | CHF                   | 5 294 650   | 4 656 644           | 0.59               |
| 470 928                                                                                                                                      | FAMILYMART UNY HOLDINGS CO LTD                 | JPY                   | 30 758 866  | 37 921 332          | 4.78               |
| 136 715                                                                                                                                      | FAST RETAILING CO LTD                          | JPY                   | 44 161 796  | 49 928 567          | 6.30               |
| 817 011                                                                                                                                      | FORTESCUE METALS GROUP LTD                     | AUD                   | 2 232 594   | 2 304 534           | 0.29               |
| 150 076                                                                                                                                      | GOODMAN GROUP                                  | AUD                   | 798 537     | 841 004             | 0.11               |
| 40 000                                                                                                                                       | INCITEC PIVOT LTD                              | AUD                   | 95 414      | 96 066              | 0.01               |
| 26 471                                                                                                                                       | INMOBILIARIA COLONIAL SOCIMI SA                | EUR                   | 249 092     | 252 533             | 0.03               |
| 559 656                                                                                                                                      | INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA   | EUR                   | 3 984 751   | 4 013 853           | 0.51               |
| 2 372 081                                                                                                                                    | JAPAN TOBACCO INC                              | JPY                   | 55 355 834  | 52 766 139          | 6.66               |
| 49 323                                                                                                                                       | KAO CORP                                       | JPY                   | 3 122 862   | 2 934 888           | 0.37               |
| 983 248                                                                                                                                      | MIRVAC GROUP                                   | AUD                   | 1 311 569   | 1 340 597           | 0.17               |
| 177 557                                                                                                                                      | NESTLE SA                                      | CHF                   | 11 154 668  | 11 382 887          | 1.44               |
| 307 330                                                                                                                                      | NEWCREST MINING LTD                            | AUD                   | 3 743 539   | 4 109 522           | 0.52               |
| 177 229                                                                                                                                      | NORTHERN STAR RESOURCES LTD                    | AUD                   | 697 367     | 707 187             | 0.09               |
| 561 050                                                                                                                                      | NOVARTIS AG - REG                              | CHF                   | 36 642 880  | 35 846 034          | 4.52               |
| 235 330                                                                                                                                      | ORIGIN ENERGY LTD                              | AUD                   | 1 331 806   | 1 415 895           | 0.18               |
| 536 488                                                                                                                                      | OTSUKA HOLDINGS CO LTD                         | JPY                   | 21 938 679  | 23 294 961          | 2.94               |
| 307 086                                                                                                                                      | PORSCHE AUTOMOBIL HOLDING SE - PFD             | EUR                   | 20 525 628  | 21 827 673          | 2.75               |
| 344 900                                                                                                                                      | RAKUTEN INC                                    | JPY                   | 2 373 111   | 2 038 426           | 0.26               |
| 1 090 481                                                                                                                                    | RECRUIT HOLDINGS CO LTD                        | JPY                   | 21 135 465  | 20 874 647          | 2.63               |
| 16 938                                                                                                                                       | RIO TINTO LTD                                  | AUD                   | 798 600     | 843 775             | 0.11               |
| 74 038                                                                                                                                       | ROCHE HOLDING AG                               | CHF                   | 13 594 774  | 13 528 137          | 1.71               |
| 134 544                                                                                                                                      | SANTOS LTD                                     | AUD                   | 423 379     | 525 083             | 0.07               |
| 315 403                                                                                                                                      | SCENTRE GROUP                                  | AUD                   | 784 752     | 783 132             | 0.10               |
| 210 771                                                                                                                                      | SEVEN & I HOLDINGS CO LTD                      | JPY                   | 7 091 517   | 7 671 849           | 0.97               |
| 180 039                                                                                                                                      | SHISEIDO CO LTD                                | JPY                   | 9 419 937   | 9 699 607           | 1.22               |
| 117 056                                                                                                                                      | SIEMENS GAMESA RENEWABLE ENERGY SA             | EUR                   | 1 574 403   | 1 652 245           | 0.21               |
| 1 012 561                                                                                                                                    | SONIC HEALTHCARE LTD                           | AUD                   | 14 976 460  | 14 977 214          | 1.89               |

## Lyxor Index Fund - Lyxor Smart Cash

### Schedule of Investments (continued)

| Nominal value/<br>Quantity                                                                                                                               | Description                          | Quotation<br>Currency | Cost<br>EUR        | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------|-----------------------|--------------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                      |                       |                    |                     |                    |
| <b>Shares (continued)</b>                                                                                                                                |                                      |                       |                    |                     |                    |
| 21 852                                                                                                                                                   | SONOVA HOLDING AG                    | CHF                   | 2 702 343          | 2 993 437           | 0.38               |
| 19 981                                                                                                                                                   | SONY CORP                            | JPY                   | 802 472            | 817 348             | 0.10               |
| 1 470 348                                                                                                                                                | SOUTH32 LTD                          | AUD                   | 3 050 170          | 3 430 107           | 0.43               |
| 306 754                                                                                                                                                  | STOCKLAND                            | AUD                   | 793 992            | 769 331             | 0.10               |
| 67 948                                                                                                                                                   | SUNCORP GROUP LTD                    | AUD                   | 602 469            | 586 880             | 0.07               |
| 34 024                                                                                                                                                   | SWATCH GROUP AG - REG                | CHF                   | 2 340 458          | 2 496 117           | 0.31               |
| 291 248                                                                                                                                                  | SYDNEY AIRPORT                       | AUD                   | 1 217 488          | 1 287 837           | 0.16               |
| 1 494 781                                                                                                                                                | TELEFONICA SA                        | EUR                   | 12 318 107         | 12 553 171          | 1.58               |
| 7 641 328                                                                                                                                                | TELSTRA CORP LTD                     | AUD                   | 15 094 824         | 15 054 214          | 1.90               |
| 124 957                                                                                                                                                  | TEMENOS GROUP AG - REG               | CHF                   | 11 778 266         | 13 121 477          | 1.66               |
| 780 874                                                                                                                                                  | TERUMO CORP                          | JPY                   | 35 006 271         | 36 674 859          | 4.63               |
| 155 393                                                                                                                                                  | TOKYO ELECTRIC POWER CO HOLDINGS INC | JPY                   | 549 882            | 613 289             | 0.08               |
| 144 134                                                                                                                                                  | TOKYO ELECTRON LTD                   | JPY                   | 21 290 071         | 22 988 863          | 2.90               |
| 301 809                                                                                                                                                  | TOSHIBA CORP                         | JPY                   | 696 379            | 669 878             | 0.08               |
| 692 771                                                                                                                                                  | TRANSURBAN GROUP                     | AUD                   | 5 042 585          | 5 065 040           | 0.64               |
| 341 736                                                                                                                                                  | TREASURY WINE ESTATES LTD            | AUD                   | 3 739 478          | 4 048 083           | 0.51               |
| 30 900                                                                                                                                                   | ULVAC INC                            | JPY                   | 1 278 653          | 1 378 699           | 0.17               |
| 5 573                                                                                                                                                    | UNICHARM CORP                        | JPY                   | 128 040            | 129 817             | 0.02               |
| 78 961                                                                                                                                                   | VAT GROUP AG                         | CHF                   | 11 050 290         | 9 691 058           | 1.22               |
| 770 158                                                                                                                                                  | VICINITY CENTRES                     | AUD                   | 1 167 839          | 1 151 215           | 0.15               |
| 244 391                                                                                                                                                  | WESFARMERS LTD                       | AUD                   | 6 343 812          | 6 632 138           | 0.84               |
| 30 041                                                                                                                                                   | WESTFIELD CORP                       | AUD                   | 163 798            | 170 600             | 0.02               |
| 22 259                                                                                                                                                   | WESTPAC BANKING CORP                 | AUD                   | 403 728            | 393 977             | 0.05               |
| 316 989                                                                                                                                                  | WHITEHAVEN COAL LTD                  | AUD                   | 837 259            | 909 988             | 0.11               |
| 761 698                                                                                                                                                  | WOODSIDE PETROLEUM LTD               | AUD                   | 14 500 318         | 15 363 538          | 1.94               |
| 58 420                                                                                                                                                   | WOOLWORTHS GROUP LTD                 | AUD                   | 979 468            | 1 013 554           | 0.13               |
| 139 940                                                                                                                                                  | ZURICH INSURANCE GROUP AG            | CHF                   | 36 496 315         | 37 146 518          | 4.69               |
| <b>Total Shares</b>                                                                                                                                      |                                      |                       | <b>721 696 339</b> | <b>746 615 103</b>  | <b>94.19</b>       |
| <b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>       |                                      |                       | <b>721 696 339</b> | <b>746 615 103</b>  | <b>94.19</b>       |

### Investment Funds

|                                    |                                                                   |     |            |            |      |
|------------------------------------|-------------------------------------------------------------------|-----|------------|------------|------|
| <b>Open-ended Investment Funds</b> |                                                                   |     |            |            |      |
| 12 640                             | LYXOR INTERNATIONAL ASSET MANAGEMENT - LYXOR FRANCE PROGRESSION 1 | EUR | 15 400 955 | 15 335 353 | 1.93 |
| 12 640                             | LYXOR INTERNATIONAL ASSET MANAGEMENT - LYXOR FRANCE PROGRESSION 2 | EUR | 15 400 956 | 15 335 354 | 1.94 |
| 12 640                             | LYXOR INTERNATIONAL ASSET MANAGEMENT - LYXOR FRANCE PROGRESSION 3 | EUR | 15 400 955 | 15 335 354 | 1.94 |

## Lyxor Index Fund - Lyxor Smart Cash

### Schedule of Investments (continued)

| Nominal<br>value/<br>Quantity                  | Description                                                          | Quotation<br>Currency | Cost<br>EUR        | Market value<br>EUR | % of<br>net assets |
|------------------------------------------------|----------------------------------------------------------------------|-----------------------|--------------------|---------------------|--------------------|
| <b>Investment Funds (continued)</b>            |                                                                      |                       |                    |                     |                    |
| <b>Open-ended Investment Funds (continued)</b> |                                                                      |                       |                    |                     |                    |
| 12 640                                         | LYXOR INTERNATIONAL ASSET MANAGEMENT - LYXOR FRANCE<br>PROGRESSION 4 | EUR                   | 15 400 955         | 15 335 353          | 1.93               |
| <b>Total Open-ended Investment Funds</b>       |                                                                      |                       | <b>61 603 821</b>  | <b>61 341 414</b>   | <b>7.74</b>        |
| <b>Total Investment Funds</b>                  |                                                                      |                       | <b>61 603 821</b>  | <b>61 341 414</b>   | <b>7.74</b>        |
| <b>Total Investments</b>                       |                                                                      |                       | <b>783 300 160</b> | <b>807 956 517</b>  | <b>101.93</b>      |

## Lyxor Index Fund - Lyxor Smart Cash

### Classification of Investments

| <b>Economic classification</b>         | <b>%</b>      |
|----------------------------------------|---------------|
| Industrial Engineering                 | 12.89         |
| Pharmaceuticals & Biotechnology        | 9.17          |
| General Retailers                      | 8.36          |
| Investment Fund                        | 7.74          |
| Health Care Equipment & Services       | 6.89          |
| Tobacco                                | 6.66          |
| Technology Hardware & Equipment        | 5.86          |
| Food & Drug Retailers                  | 5.44          |
| Construction & Materials               | 5.22          |
| Beverages                              | 4.82          |
| Nonlife Insurance                      | 4.69          |
| Oil & Gas Producers                    | 3.57          |
| Mining                                 | 3.00          |
| Support Services                       | 2.63          |
| Travel, Leisure & Catering             | 2.27          |
| Personal Goods                         | 1.93          |
| Food Producers                         | 1.81          |
| Software & Computer Services           | 1.66          |
| Fixed Line Telecommunications          | 1.58          |
| Financial Services                     | 1.00          |
| Gas, Water & Multiutilities            | 0.85          |
| Industrial Transportation              | 0.80          |
| Banks                                  | 0.63          |
| Chemicals                              | 0.60          |
| Real Estate Investment Trusts          | 0.57          |
| Oil Equipment, Services & Distribution | 0.35          |
| Industrial Metals & Mining             | 0.29          |
| Electricity                            | 0.26          |
| Alternative Energy                     | 0.21          |
| Leisure Goods                          | 0.10          |
| General Industrials                    | 0.08          |
|                                        | <b>101.93</b> |

| <b>Geographical classification</b> | <b>%</b>      |
|------------------------------------|---------------|
| Japan                              | 39.50         |
| Switzerland                        | 26.40         |
| Australia                          | 17.46         |
| Spain                              | 8.08          |
| France                             | 7.74          |
| Germany                            | 2.75          |
|                                    | <b>101.93</b> |

## Lyxor Index Fund - Lyxor Alpha Plus Fund

### Schedule of Investments

| Nominal<br>value/<br>Quantity            | Description                                                                       | Quotation<br>Currency | Cost<br>EUR       | Market value<br>EUR | % of<br>net assets |
|------------------------------------------|-----------------------------------------------------------------------------------|-----------------------|-------------------|---------------------|--------------------|
| <b>Investment Funds</b>                  |                                                                                   |                       |                   |                     |                    |
| <b>Open-ended Investment Funds</b>       |                                                                                   |                       |                   |                     |                    |
| 26 822.49                                | BLACKROCK STRATEGIC FUNDS - AMERICAS DIVERSIFIED EQUITY ABSOLUTE RETURN FUND - I2 | EUR                   | 2 800 000         | 2 812 338           | 2.73               |
| 0.006358                                 | BLACKROCK STRATEGIC FUNDS - EUROPEAN DIVERSIFIED EQUITY ABSOLUTE RETURN - E       | EUR                   | 1                 | 1                   | 0.00               |
| 6 278.42                                 | ELEVA UCITS FUND - ELEVA ABSOLUTE RETURN EUROPE FUND                              | EUR                   | 7 000 000         | 7 007 721           | 6.79               |
| 338.8632                                 | EXANE FUNDS 1 - EXANE ARCHIMEDES FUND - A                                         | EUR                   | 5 849 511         | 5 548 028           | 5.38               |
| 1 079 617.47                             | HENDERSON GARTMORE FUND - UNITED KINGDOM ABSOLUTE RETURN - I                      | EUR                   | 7 604 231         | 7 816 215           | 7.58               |
| 477 411.412                              | HENDERSON HORIZON - PAN EUROPEAN ALPHA FUNDS                                      | EUR                   | 7 550 695         | 7 929 804           | 7.69               |
| 36 010.591                               | INRIS UCITS PLC - R PARUS FUND - I                                                | EUR                   | 3 825 445         | 3 864 297           | 3.75               |
| 4 746.0112                               | IPM SYSTEMATIC MACRO UCITS FUND - I                                               | EUR                   | 5 024 385         | 5 199 302           | 5.04               |
| 47 086.189                               | LEGG MASON GLOBAL FUNDS PLC-LEGG MASON WESTERN ASSET MACRO OPPORTUNITIES BOND FU  | EUR                   | 5 137 375         | 5 637 629           | 5.47               |
| 54 794.284                               | LYXOR / CHENAVARI CREDIT FUND - I                                                 | EUR                   | 5 252 259         | 5 522 168           | 5.35               |
| 63 262.5702                              | LYXOR INVESTMENT STRATEGIES PLC - LYXOR EPSILON GLOBAL TREND FUND                 | EUR                   | 7 343 639         | 8 087 708           | 7.84               |
| 53 799.0326                              | LYXOR NEWCITS IRL PLC - LYXOR/CAPRICORN GEM STRATEGY FUND - I                     | EUR                   | 4 810 586         | 4 938 176           | 4.79               |
| 27 691.4982                              | LYXOR NEWCITS IRL PLC - LYXOR/SANDLER US EQUITY FUND                              | EUR                   | 3 000 000         | 3 017 543           | 2.93               |
| 86 684.6237                              | LYXOR NEWCITS IRL PLC - LYXOR/TIEDEMANN ARBITRAGE STRATEGY FUND - A I             | EUR                   | 8 836 711         | 9 145 322           | 8.86               |
| 78 401.8845                              | LYXOR WNT FUND                                                                    | EUR                   | 8 314 383         | 8 865 990           | 8.60               |
| 39 568.6538                              | MARSHALL WACE UCITS FUNDS PLC - MW LIQUID ALPHA FUND                              | EUR                   | 4 000 000         | 4 187 927           | 4.06               |
| 5 111 348.853                            | OLD MUTUAL DUBLIN FUNDS PLC - OLD MUTUAL GLOBAL EQUITY ABSOLUTE RETURN FUND       | EUR                   | 7 971 497         | 8 735 806           | 8.47               |
| <b>Total Open-ended Investment Funds</b> |                                                                                   |                       | <b>94 320 718</b> | <b>98 315 975</b>   | <b>95.33</b>       |
| <b>Total Investment Funds</b>            |                                                                                   |                       | <b>94 320 718</b> | <b>98 315 975</b>   | <b>95.33</b>       |
| <b>Total Investments</b>                 |                                                                                   |                       | <b>94 320 718</b> | <b>98 315 975</b>   | <b>95.33</b>       |

## Lyxor Index Fund - Lyxor Alpha Plus Fund

### Classification of Investments

| <b>Economic classification</b> | <b>%</b>     |
|--------------------------------|--------------|
| Investment Fund                | 95.33        |
|                                | <b>95.33</b> |

| <b>Geographical classification</b> | <b>%</b>     |
|------------------------------------|--------------|
| Ireland                            | 65.16        |
| Luxembourg                         | 30.17        |
|                                    | <b>95.33</b> |

## Lyxor Index Fund - Lyxor BTP Daily Short UCITS ETF

### Schedule of Investments

| Nominal value/<br>Quantity                                                                                                                   | Description                                                 | Quotation<br>Currency | Cost<br>EUR | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b> |                                                             |                       |             |                     |                    |
| <b>Bonds</b>                                                                                                                                 |                                                             |                       |             |                     |                    |
| 2 373 000                                                                                                                                    | ABN AMRO BANK NV 1% 16/04/2025                              | EUR                   | 2 397 394   | 2 395 757           | 0.66               |
| 52 000                                                                                                                                       | ANHEUSER-BUSCH INBEV SA/NV 2% 17/03/2028                    | EUR                   | 54 719      | 54 770              | 0.02               |
| 2 300 000                                                                                                                                    | ARKEA HOME LOANS SFH SA 2.375% 11/07/2023                   | EUR                   | 2 536 647   | 2 539 476           | 0.70               |
| 400 000                                                                                                                                      | AROUNDTOWN SA 1.625% 31/01/2028                             | EUR                   | 382 996     | 380 124             | 0.10               |
| 500 000                                                                                                                                      | AT&T INC - REGS - FRN 05/09/2023                            | EUR                   | 510 888     | 510 843             | 0.14               |
| 529 000                                                                                                                                      | AT&T INC FRN 04/06/2019                                     | EUR                   | 531 978     | 531 984             | 0.15               |
| 500 000                                                                                                                                      | AT&T INC 2.4% 15/03/2024                                    | EUR                   | 537 403     | 537 635             | 0.15               |
| 100 000                                                                                                                                      | BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 09/03/2023           | EUR                   | 100 196     | 100 195             | 0.03               |
| 4 400 000                                                                                                                                    | BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 12/04/2022           | EUR                   | 4 458 168   | 4 456 210           | 1.22               |
| 800 000                                                                                                                                      | BANCO BILBAO VIZCAYA ARGENTARIA SA 1% 20/01/2021            | EUR                   | 819 720     | 820 184             | 0.23               |
| 5 000                                                                                                                                        | BANK NEDERLANDSE GEMEENTEN NV 0.375% 14/01/2022             | EUR                   | 5 080       | 5 081               | 0.00               |
| 99 000                                                                                                                                       | BANK NEDERLANDSE GEMEENTEN NV 1.875% 06/06/2019             | EUR                   | 101 542     | 101 547             | 0.03               |
| 7 901 000                                                                                                                                    | BANK OF AMERICA CORP FRN 07/02/2022                         | EUR                   | 8 030 382   | 7 981 352           | 2.19               |
| 116 000                                                                                                                                      | BANK OF AMERICA CORP FRN 21/09/2021                         | EUR                   | 115 996     | 115 997             | 0.03               |
| 7 215 000                                                                                                                                    | BANK OF AMERICA CORP FRN 26/07/2019                         | EUR                   | 7 254 645   | 7 254 140           | 1.99               |
| 1 117 000                                                                                                                                    | BANK OF MONTREAL FRN 28/09/2021                             | EUR                   | 1 127 935   | 1 127 221           | 0.31               |
| 126 000                                                                                                                                      | BANK OF NOVA SCOTIA FRN 05/10/2022                          | EUR                   | 127 874     | 127 765             | 0.04               |
| 5 161 000                                                                                                                                    | BARCLAYS BANK PLC FRN 13/03/2019                            | EUR                   | 5 180 869   | 5 176 585           | 1.42               |
| 862 000                                                                                                                                      | BARCLAYS PLC 1.5% 01/04/2022                                | EUR                   | 883 929     | 886 158             | 0.24               |
| 500 000                                                                                                                                      | BNP PARIBAS HOME LOAN SFH SA 1% 25/02/2019                  | EUR                   | 505 955     | 505 643             | 0.14               |
| 100 000                                                                                                                                      | BNP PARIBAS HOME LOAN SFH SA 3.75% 11/01/2021               | EUR                   | 110 786     | 110 596             | 0.03               |
| 4 000                                                                                                                                        | BNP PARIBAS SA FRN 20/05/2019                               | EUR                   | 4 024       | 4 022               | 0.00               |
| 1 754 000                                                                                                                                    | BNP PARIBAS SA FRN 22/09/2022                               | EUR                   | 1 786 765   | 1 786 826           | 0.49               |
| 206 000                                                                                                                                      | BNP PARIBAS SA 1.125% 15/01/2023                            | EUR                   | 212 328     | 212 130             | 0.06               |
| 815 000                                                                                                                                      | BNP PARIBAS SA 2.875% 26/09/2023                            | EUR                   | 929 495     | 913 513             | 0.25               |
| 49 000                                                                                                                                       | CIE DE FINANCEMENT FONCIER SA 2.375% 21/11/2022             | EUR                   | 54 789      | 53 780              | 0.01               |
| 1 500 000                                                                                                                                    | CITIGROUP INC 0.75% 26/10/2023                              | EUR                   | 1 488 340   | 1 486 583           | 0.41               |
| 500 000                                                                                                                                      | COCA-COLA CO FRN 09/09/2019                                 | EUR                   | 502 088     | 502 093             | 0.14               |
| 1 597 000                                                                                                                                    | COMMERZBANK AG 4% 16/09/2020                                | EUR                   | 1 779 665   | 1 743 820           | 0.48               |
| 1 487 000                                                                                                                                    | COMMONWEALTH BANK OF AUSTRALIA FRN 21/01/2020               | EUR                   | 1 496 234   | 1 495 736           | 0.41               |
| 744 000                                                                                                                                      | COOPERATIEVE RABOBANK UA 4.75% 06/06/2022                   | EUR                   | 910 020     | 877 183             | 0.24               |
| 100 000                                                                                                                                      | CREDIT AGRICOLE SA/LONDON FRN 06/03/2023                    | EUR                   | 100 743     | 100 260             | 0.03               |
| 8 100 000                                                                                                                                    | DEUTSCHE BANK AG FRN 15/04/2019                             | EUR                   | 8 112 595   | 8 114 013           | 2.22               |
| 100 000                                                                                                                                      | DEUTSCHE BANK AG 1.5% 20/01/2022                            | EUR                   | 101 774     | 101 696             | 0.03               |
| 87 000                                                                                                                                       | DEUTSCHE POST AG 0.375% 01/04/2021                          | EUR                   | 87 781      | 87 789              | 0.02               |
| 2 930 000                                                                                                                                    | DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.375% 30/01/2027 | EUR                   | 2 969 116   | 2 935 464           | 0.81               |
| 3 300 000                                                                                                                                    | DEXIA CREDIT LOCAL SA 0.2% 31/07/2018                       | EUR                   | 3 305 263   | 3 305 165           | 0.91               |
| 6 800 000                                                                                                                                    | DEXIA CREDIT LOCAL SA 0.5% 17/01/2025                       | EUR                   | 6 732 782   | 6 756 106           | 1.86               |
| 2 899 000                                                                                                                                    | DEXIA CREDIT LOCAL SA 1.625% 29/10/2018                     | EUR                   | 2 928 120   | 2 927 845           | 0.80               |
| 83 000                                                                                                                                       | EUROPEAN INVESTMENT BANK 0.05% 15/12/2023                   | EUR                   | 82 112      | 82 302              | 0.02               |
| 5 000                                                                                                                                        | EUROPEAN INVESTMENT BANK 0.375% 14/04/2026                  | EUR                   | 4 939       | 4 925               | 0.00               |
| 48 000                                                                                                                                       | EUROPEAN INVESTMENT BANK 0.875% 14/01/2028                  | EUR                   | 48 221      | 48 477              | 0.01               |
| 484 000                                                                                                                                      | EUROPEAN INVESTMENT BANK 2.75% 15/09/2025                   | EUR                   | 576 292     | 563 381             | 0.15               |
| 218 000                                                                                                                                      | EUROPEAN INVESTMENT BANK 4% 15/04/2030                      | EUR                   | 296 213     | 294 769             | 0.08               |

## Lyxor Index Fund - Lyxor BTP Daily Short UCITS ETF

### Schedule of Investments (continued)

| Nominal value/<br>Quantity                                                                                                                               | Description                                                           | Quotation<br>Currency | Cost<br>EUR | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                                                       |                       |             |                     |                    |
| <b>Bonds (continued)</b>                                                                                                                                 |                                                                       |                       |             |                     |                    |
| 431 000                                                                                                                                                  | EUROPEAN INVESTMENT BANK 4.125% 15/04/2024                            | EUR                   | 532 113     | 530 572             | 0.15               |
| 7 000                                                                                                                                                    | EUROPEAN INVESTMENT BANK 4.625% 15/04/2020                            | EUR                   | 7 709       | 7 695               | 0.00               |
| 390 000                                                                                                                                                  | EVONIK FINANCE BV 0.375% 07/09/2024                                   | EUR                   | 377 025     | 378 064             | 0.10               |
| 200 000                                                                                                                                                  | FCE BANK PLC 1.114% 13/05/2020                                        | EUR                   | 204 520     | 204 284             | 0.06               |
| 200 000                                                                                                                                                  | FCE BANK PLC 1.66% 11/02/2021                                         | EUR                   | 207 846     | 207 748             | 0.06               |
| 200 000                                                                                                                                                  | FCE BANK PLC 1.875% 24/06/2021                                        | EUR                   | 209 520     | 209 389             | 0.06               |
| 100 000                                                                                                                                                  | FORD MOTOR CREDIT CO LLC FRN 07/12/2022                               | EUR                   | 99 904      | 99 682              | 0.03               |
| 314 000                                                                                                                                                  | GE CAPITAL EUROPEAN FUNDING UNLIMITED CO FRN 21/01/2020               | EUR                   | 315 104     | 315 165             | 0.09               |
| 2 103 000                                                                                                                                                | GOLDMAN SACHS GROUP INC FRN 09/09/2022                                | EUR                   | 2 114 329   | 2 109 866           | 0.58               |
| 2 923 000                                                                                                                                                | GOLDMAN SACHS GROUP INC FRN 26/09/2023                                | EUR                   | 2 916 175   | 2 920 895           | 0.80               |
| 1 289 000                                                                                                                                                | GOLDMAN SACHS GROUP INC FRN 27/07/2021                                | EUR                   | 1 312 563   | 1 312 930           | 0.36               |
| 17 000                                                                                                                                                   | GOLDMAN SACHS GROUP INC FRN 29/05/2020                                | EUR                   | 17 135      | 17 136              | 0.00               |
| 1 436 000                                                                                                                                                | GOLDMAN SACHS GROUP INC FRN 29/10/2019                                | EUR                   | 1 447 797   | 1 447 474           | 0.40               |
| 1 359 000                                                                                                                                                | GOLDMAN SACHS GROUP INC FRN 31/12/2018                                | EUR                   | 1 362 452   | 1 362 085           | 0.37               |
| 2 361 000                                                                                                                                                | GOLDMAN SACHS GROUP INC 2.625% 19/08/2020                             | EUR                   | 2 538 984   | 2 498 328           | 0.69               |
| 402 000                                                                                                                                                  | HSBC HOLDINGS PLC FRN 27/09/2022                                      | EUR                   | 406 257     | 406 342             | 0.11               |
| 390 000                                                                                                                                                  | HSBC HOLDINGS PLC 0.875% 06/09/2024                                   | EUR                   | 391 137     | 387 354             | 0.11               |
| 106 000                                                                                                                                                  | HSBC HOLDINGS PLC 1.5% 15/03/2022                                     | EUR                   | 109 710     | 109 978             | 0.03               |
| 13 907 000                                                                                                                                               | INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 0.125% 23/10/2020 | EUR                   | 14 078 333  | 14 078 055          | 3.86               |
| 15 000                                                                                                                                                   | INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 0.5% 16/04/2030   | EUR                   | 14 215      | 14 142              | 0.00               |
| 1 000                                                                                                                                                    | INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 0.625% 12/01/2033 | EUR                   | 920         | 925                 | 0.00               |
| 1 908 000                                                                                                                                                | INTESA SANPAOLO SPA FRN 17/04/2019                                    | EUR                   | 1 924 628   | 1 923 951           | 0.53               |
| 1 023 000                                                                                                                                                | INTESA SANPAOLO SPA 1.125% 14/01/2020                                 | EUR                   | 1 044 053   | 1 042 902           | 0.29               |
| 2 177 000                                                                                                                                                | INTESA SANPAOLO SPA 5% 27/01/2021                                     | EUR                   | 2 490 325   | 2 479 668           | 0.68               |
| 2 831 000                                                                                                                                                | JPMORGAN CHASE & CO FRN 07/05/2019                                    | EUR                   | 2 852 516   | 2 847 278           | 0.78               |
| 1 804 000                                                                                                                                                | JPMORGAN CHASE & CO FRN 18/05/2028                                    | EUR                   | 1 838 727   | 1 818 784           | 0.50               |
| 1 681 000                                                                                                                                                | JPMORGAN CHASE & CO 1.5% 26/10/2022                                   | EUR                   | 1 766 336   | 1 751 728           | 0.48               |
| 100 000                                                                                                                                                  | JYSKE BANK A/S 0.625% 14/04/2021                                      | EUR                   | 101 126     | 101 166             | 0.03               |
| 1 800 000                                                                                                                                                | KBC GROUP NV FRN 24/11/2022                                           | EUR                   | 1 823 436   | 1 814 616           | 0.50               |
| 100 000                                                                                                                                                  | LLOYDS BANKING GROUP PLC FRN 21/06/2024                               | EUR                   | 100 461     | 100 465             | 0.03               |
| 758 000                                                                                                                                                  | MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 18/05/2022            | EUR                   | 772 391     | 768 953             | 0.21               |
| 364 000                                                                                                                                                  | MORGAN STANLEY FRN 03/12/2019                                         | EUR                   | 364 935     | 364 824             | 0.10               |
| 334 000                                                                                                                                                  | MORGAN STANLEY FRN 08/11/2022                                         | EUR                   | 337 357     | 336 921             | 0.09               |
| 145 000                                                                                                                                                  | MORGAN STANLEY FRN 27/01/2022                                         | EUR                   | 146 114     | 146 133             | 0.04               |
| 821 000                                                                                                                                                  | NATIONAL AUSTRALIA BANK LTD FRN 19/04/2021                            | EUR                   | 832 149     | 831 993             | 0.23               |
| 26 000                                                                                                                                                   | NATIONAL AUSTRALIA BANK LTD 0.875% 20/01/2022                         | EUR                   | 26 577      | 26 485              | 0.01               |
| 648 000                                                                                                                                                  | NATWEST MARKETS PLC FRN 02/03/2020                                    | EUR                   | 649 907     | 649 759             | 0.18               |
| 593 000                                                                                                                                                  | NORDDEUTSCHE LANDESBANK GIROZENTRALE 0.625% 24/09/2018                | EUR                   | 596 104     | 594 797             | 0.16               |
| 120 000                                                                                                                                                  | NORDEA BANK AB 4% 29/06/2020                                          | EUR                   | 134 105     | 130 561             | 0.04               |
| 1 000                                                                                                                                                    | OMV AG 1% 14/12/2026                                                  | EUR                   | 981         | 982                 | 0.00               |
| 31 000                                                                                                                                                   | RCI BANQUE SA FRN 12/04/2021                                          | EUR                   | 31 261      | 31 267              | 0.01               |
| 18 000                                                                                                                                                   | RCI BANQUE SA 0.5% 15/09/2023                                         | EUR                   | 17 539      | 17 693              | 0.00               |

## Lyxor Index Fund - Lyxor BTP Daily Short UCITS ETF

### Schedule of Investments (continued)

| Nominal value/<br>Quantity                                                                                                                               | Description                                           | Quotation<br>Currency | Cost<br>EUR        | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------|-----------------------|--------------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                                       |                       |                    |                     |                    |
| <b>Bonds (continued)</b>                                                                                                                                 |                                                       |                       |                    |                     |                    |
| 200 000                                                                                                                                                  | RCI BANQUE SA 1.125% 30/09/2019                       | EUR                   | 203 662            | 203 234             | 0.06               |
| 59 000                                                                                                                                                   | RCI BANQUE SA 1.25% 08/06/2022                        | EUR                   | 60 693             | 60 649              | 0.02               |
| 500 000                                                                                                                                                  | RICHEMONT INTERNATIONAL HOLDING SA 1% 26/03/2026      | EUR                   | 500 535            | 501 023             | 0.14               |
| 548 000                                                                                                                                                  | ROYAL BANK OF SCOTLAND GROUP PLC 2.5% 22/03/2023      | EUR                   | 583 938            | 583 710             | 0.16               |
| 1 864 000                                                                                                                                                | SANTANDER UK GROUP HOLDINGS PLC FRN 27/03/2024        | EUR                   | 1 872 761          | 1 872 127           | 0.51               |
| 4 235 000                                                                                                                                                | SKANDINAVISKA ENSKILDA BANKEN AB FRN 26/05/2020       | EUR                   | 4 290 647          | 4 281 754           | 1.18               |
| 10 000 000                                                                                                                                               | SNCF MOBILITES 4.375% 15/04/2026                      | EUR                   | 12 927 600         | 12 866 500          | 3.53               |
| 1 942 000                                                                                                                                                | SVERIGES SAKERSTALLDA OBLIGATIONER AB 0.5% 29/01/2025 | EUR                   | 1 927 959          | 1 928 455           | 0.53               |
| 561 000                                                                                                                                                  | TORONTO-DOMINION BANK FRN 08/09/2020                  | EUR                   | 567 334            | 566 430             | 0.16               |
| 94 000                                                                                                                                                   | TOYOTA MOTOR CREDIT CORP 1.8% 23/07/2020              | EUR                   | 98 932             | 97 879              | 0.03               |
| 6 944 000                                                                                                                                                | UBS AG/LONDON FRN 05/09/2019                          | EUR                   | 6 991 670          | 6 980 698           | 1.92               |
| 2 480 000                                                                                                                                                | UBS AG/LONDON FRN 10/01/2020                          | EUR                   | 2 496 442          | 2 495 054           | 0.69               |
| 200 000                                                                                                                                                  | VOLKSWAGEN BANK GMBH FRN 15/06/2021                   | EUR                   | 200 338            | 200 112             | 0.05               |
| 600 000                                                                                                                                                  | VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 30/03/2019    | EUR                   | 601 314            | 601 137             | 0.17               |
| 3 200 000                                                                                                                                                | VOLKSWAGEN LEASING GMBH FRN 06/07/2019                | EUR                   | 3 207 225          | 3 207 264           | 0.88               |
| 100 000                                                                                                                                                  | VOLKSWAGEN LEASING GMBH FRN 06/07/2021                | EUR                   | 100 173            | 100 184             | 0.03               |
| 322 000                                                                                                                                                  | VOLKSWAGEN LEASING GMBH 0.25% 05/10/2020              | EUR                   | 322 745            | 322 937             | 0.09               |
| 500 000                                                                                                                                                  | VOLKSWAGEN LEASING GMBH 1.375% 20/01/2025             | EUR                   | 505 885            | 503 978             | 0.14               |
| 100 000                                                                                                                                                  | VONOVIA FINANCE BV 1.625% 15/12/2020                  | EUR                   | 104 128            | 103 998             | 0.03               |
| 1 350 000                                                                                                                                                | WELLS FARGO & CO FRN 26/04/2021                       | EUR                   | 1 362 508          | 1 362 373           | 0.37               |
| 779 000                                                                                                                                                  | WELLS FARGO & CO 1% 02/02/2027                        | EUR                   | 758 376            | 747 049             | 0.21               |
| 100 000                                                                                                                                                  | WELLS FARGO & CO 2.625% 16/08/2022                    | EUR                   | 108 354            | 108 428             | 0.03               |
| <b>Total Bonds</b>                                                                                                                                       |                                                       |                       | <b>156 592 796</b> | <b>156 211 149</b>  | <b>42.93</b>       |
| <b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>                                                                        |                                                       |                       |                    |                     |                    |
| 1 000                                                                                                                                                    | BELGIUM GOVERNMENT BOND STRIP 0% 28/09/2020           | EUR                   | 1 009              | 1 011               | 0.00               |
| 621 210                                                                                                                                                  | BELGIUM GOVERNMENT BOND 0.8% 22/06/2025               | EUR                   | 637 517            | 637 871             | 0.18               |
| 100 000                                                                                                                                                  | DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2019   | EUR                   | 100 508            | 100 418             | 0.03               |
| 760 825                                                                                                                                                  | DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2023   | EUR                   | 767 646            | 761 483             | 0.21               |
| 4 531 105                                                                                                                                                | DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2024   | EUR                   | 4 521 397          | 4 484 865           | 1.23               |
| 954 615                                                                                                                                                  | DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2025   | EUR                   | 943 527            | 935 136             | 0.26               |
| 7 134 354                                                                                                                                                | DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2029   | EUR                   | 6 557 434          | 6 616 543           | 1.82               |
| 7 672 462                                                                                                                                                | DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2034   | EUR                   | 6 465 466          | 6 532 833           | 1.80               |
| 526 870                                                                                                                                                  | DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2035   | EUR                   | 435 756            | 440 932             | 0.12               |
| 325 000                                                                                                                                                  | DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2018   | EUR                   | 325 624            | 325 280             | 0.09               |
| 133 064                                                                                                                                                  | DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2019   | EUR                   | 134 126            | 133 942             | 0.04               |
| 4 404 188                                                                                                                                                | DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2020   | EUR                   | 4 446 066          | 4 448 208           | 1.22               |
| 543 814                                                                                                                                                  | DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2021   | EUR                   | 548 328            | 548 967             | 0.15               |
| 80 029                                                                                                                                                   | DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2022   | EUR                   | 81 906             | 80 432              | 0.02               |
| 3 211 177                                                                                                                                                | DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2023   | EUR                   | 3 223 292          | 3 194 784           | 0.88               |
| 1 973 899.22                                                                                                                                             | DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2024   | EUR                   | 1 960 332          | 1 943 600           | 0.53               |
| 7 949 717                                                                                                                                                | DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2025   | EUR                   | 7 696 512          | 7 738 572           | 2.13               |
| 122 878                                                                                                                                                  | DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2026   | EUR                   | 118 892            | 117 930             | 0.03               |
| 1 673 005.28                                                                                                                                             | DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2027   | EUR                   | 1 598 894          | 1 580 170           | 0.43               |

## Lyxor Index Fund - Lyxor BTP Daily Short UCITS ETF

### Schedule of Investments (continued)

| Nominal value/<br>Quantity                                                                                                                               | Description                                                      | Quotation<br>Currency | Cost<br>EUR | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                                                  |                       |             |                     |                    |
| <b>Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)</b>                                                            |                                                                  |                       |             |                     |                    |
| 500                                                                                                                                                      | DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2028              | EUR                   | 477         | 465                 | 0.00               |
| 133 149                                                                                                                                                  | DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2029              | EUR                   | 121 081     | 122 368             | 0.03               |
| 15 983.8                                                                                                                                                 | DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2031              | EUR                   | 14 634      | 14 347              | 0.00               |
| 64 267                                                                                                                                                   | DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2032              | EUR                   | 57 967      | 56 370              | 0.02               |
| 1 707 074                                                                                                                                                | DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2035              | EUR                   | 1 407 366   | 1 420 627           | 0.39               |
| 542 592                                                                                                                                                  | DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2036              | EUR                   | 437 229     | 443 718             | 0.12               |
| 429 623                                                                                                                                                  | DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2043              | EUR                   | 306 779     | 312 050             | 0.09               |
| 2 305 606.01                                                                                                                                             | DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2028           | EUR                   | 2 191 768   | 2 185 104           | 0.60               |
| 1 885 615                                                                                                                                                | DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2031           | EUR                   | 1 704 824   | 1 705 708           | 0.47               |
| 1 031 737                                                                                                                                                | DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2037           | EUR                   | 858 452     | 846 272             | 0.23               |
| 1 500                                                                                                                                                    | DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2018           | EUR                   | 1 503       | 1 502               | 0.00               |
| 632 339                                                                                                                                                  | DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2040           | EUR                   | 486 255     | 489 851             | 0.13               |
| 9 249 291                                                                                                                                                | DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2042           | EUR                   | 6 833 091   | 6 931 604           | 1.90               |
| 1 000                                                                                                                                                    | DUTCH FUNGIBLE STRIP 0% 15/01/2019                               | EUR                   | 1 009       | 1 005               | 0.00               |
| 1 064 431                                                                                                                                                | DUTCH FUNGIBLE STRIP 0% 15/01/2021                               | EUR                   | 1 078 386   | 1 073 968           | 0.30               |
| 761                                                                                                                                                      | DUTCH FUNGIBLE STRIP 0% 15/01/2023                               | EUR                   | 767         | 760                 | 0.00               |
| 72 000                                                                                                                                                   | EUROPEAN FINANCIAL STABILITY FACILITY 0.2% 28/04/2025            | EUR                   | 70 610      | 70 717              | 0.02               |
| 10 000                                                                                                                                                   | EUROPEAN FINANCIAL STABILITY FACILITY 3.375% 03/04/2037          | EUR                   | 13 603      | 13 474              | 0.00               |
| 1 977 000                                                                                                                                                | EUROPEAN UNION 2.5% 04/11/2027                                   | EUR                   | 2 308 059   | 2 299 725           | 0.63               |
| 489 000                                                                                                                                                  | FINLAND GOVERNMENT BOND 0.5% 15/04/2026                          | EUR                   | 491 054     | 489 858             | 0.13               |
| 4 474 000                                                                                                                                                | FINLAND GOVERNMENT BOND 3.5% 15/04/2021                          | EUR                   | 4 988 957   | 4 984 640           | 1.37               |
| 9 327 479                                                                                                                                                | FRANCE GOVERNMENT BOND OAT FRN 01/03/2025                        | EUR                   | 10 226 563  | 10 236 925          | 2.81               |
| 2 963 000                                                                                                                                                | FRANCE GOVERNMENT BOND OAT PRINCIPAL STRIP 0% 25/04/2029         | EUR                   | 2 610 892   | 2 676 211           | 0.74               |
| 509 439                                                                                                                                                  | FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2020               | EUR                   | 697 328     | 697 623             | 0.19               |
| 14 131 815                                                                                                                                               | FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2027               | EUR                   | 19 706 122  | 19 435 108          | 5.34               |
| 1 944 289                                                                                                                                                | FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2040               | EUR                   | 3 368 261   | 3 374 858           | 0.93               |
| 4 661 769                                                                                                                                                | FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2025 | EUR                   | 4 485 847   | 4 543 593           | 1.25               |
| 1 108                                                                                                                                                    | FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2032 | EUR                   | 921         | 944                 | 0.00               |
| 7 306 859.97                                                                                                                                             | FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2026 | EUR                   | 6 871 468   | 6 954 121           | 1.91               |
| 432 019                                                                                                                                                  | FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/11/2024 | EUR                   | 418 171     | 423 206             | 0.12               |
| 33 015 233                                                                                                                                               | FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028             | EUR                   | 33 047 268  | 32 903 641          | 9.03               |
| 4 142 763                                                                                                                                                | ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2021     | EUR                   | 4 110 636   | 4 132 323           | 1.14               |
| 4 052 692                                                                                                                                                | ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2026     | EUR                   | 3 506 957   | 3 589 915           | 0.99               |
| 2 590 026                                                                                                                                                | ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2030     | EUR                   | 1 926 422   | 1 992 740           | 0.55               |
| 1 324                                                                                                                                                    | ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2031     | EUR                   | 980         | 978                 | 0.00               |
| 4 098 375                                                                                                                                                | ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2027     | EUR                   | 3 339 991   | 3 448 229           | 0.95               |
| 3 819 000                                                                                                                                                | ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2028     | EUR                   | 3 005 018   | 3 113 707           | 0.86               |
| 5 090 652                                                                                                                                                | ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2034     | EUR                   | 3 269 319   | 3 387 905           | 0.93               |
| 518 000                                                                                                                                                  | ITALY BUONI POLIENNALI DEL TESORO 0.45% 01/06/2021               | EUR                   | 520 894     | 524 089             | 0.14               |
| 4 122 000                                                                                                                                                | ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2019                | EUR                   | 4 321 134   | 4 289 065           | 1.18               |

## Lyxor Index Fund - Lyxor BTP Daily Short UCITS ETF

### Schedule of Investments (continued)

| Nominal value/<br>Quantity                                                                                                                               | Description                                                   | Quotation<br>Currency | Cost<br>EUR        | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------|-----------------------|--------------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                                               |                       |                    |                     |                    |
| <b>Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)</b>                                                            |                                                               |                       |                    |                     |                    |
| 5 000 000                                                                                                                                                | KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2031 | EUR                   | 4 315 203          | 4 341 175           | 1.19               |
| 2 596 231                                                                                                                                                | KINGDOM OF BELGIUM GOVERNMENT BOND 0.5% 22/10/2024            | EUR                   | 2 622 842          | 2 623 569           | 0.72               |
| 1 231 154                                                                                                                                                | KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2026              | EUR                   | 1 265 257          | 1 274 423           | 0.35               |
| 275 196                                                                                                                                                  | KINGDOM OF BELGIUM GOVERNMENT BOND 4.5% 28/03/2026            | EUR                   | 363 025            | 361 623             | 0.10               |
| 2 513 568                                                                                                                                                | KINGDOM OF BELGIUM GOVERNMENT BOND 5% 28/03/2035              | EUR                   | 4 001 600          | 3 988 065           | 1.10               |
| 20 000                                                                                                                                                   | KREDITANSTALT FUER WIEDERAUFBAU 0.25% 30/06/2025              | EUR                   | 19 733             | 19 788              | 0.01               |
| 1 000                                                                                                                                                    | KREDITANSTALT FUER WIEDERAUFBAU 1.125% 16/10/2018             | EUR                   | 1 008              | 1 008               | 0.00               |
| 496 009                                                                                                                                                  | NETHERLAND GOVERNMENT STRIP 0% 15/01/2025                     | EUR                   | 489 415            | 483 750             | 0.13               |
| 1 879 284                                                                                                                                                | NETHERLANDS GOVERNMENT BOND 1.25% 15/01/2019                  | EUR                   | 1 911 181          | 1 904 419           | 0.52               |
| 2 597 500                                                                                                                                                | NETHERLANDS GOVERNMENT BOND 3.5% 15/07/2020                   | EUR                   | 2 854 399          | 2 831 054           | 0.78               |
| 1 000                                                                                                                                                    | REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025           | EUR                   | 1 057              | 1 057               | 0.00               |
| 4 493 000                                                                                                                                                | REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.15% 15/03/2037          | EUR                   | 6 824 193          | 6 753 046           | 1.86               |
| 3 680 000                                                                                                                                                | SPAIN GOVERNMENT BOND 2.75% 31/10/2024                        | EUR                   | 4 174 868          | 4 175 218           | 1.15               |
| 788 000                                                                                                                                                  | SPAIN GOVERNMENT BOND 4.6% 30/07/2019                         | EUR                   | 862 584            | 837 715             | 0.23               |
| <b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>                                                                  |                                                               |                       | <b>199 078 660</b> | <b>199 408 201</b>  | <b>54.80</b>       |
| <b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>       |                                                               |                       | <b>355 671 456</b> | <b>355 619 350</b>  | <b>97.73</b>       |
| <b>Total Investments</b>                                                                                                                                 |                                                               |                       | <b>355 671 456</b> | <b>355 619 350</b>  | <b>97.73</b>       |

## Lyxor Index Fund - Lyxor BTP Daily Short UCITS ETF

### Classification of Investments

| <b>Economic classification</b>    | <b>%</b>     |
|-----------------------------------|--------------|
| Governments                       | 54.80        |
| Banks                             | 35.23        |
| Industrial Transportation         | 3.56         |
| Financial Services                | 1.95         |
| Automobiles & Parts               | 1.38         |
| Fixed Line Telecommunications     | 0.43         |
| Beverages                         | 0.15         |
| Real Estate Investment & Services | 0.13         |
| Chemicals                         | 0.10         |
|                                   | <b>97.73</b> |

| <b>Geographical classification</b> | <b>%</b>     |
|------------------------------------|--------------|
| France                             | 31.19        |
| Germany                            | 19.10        |
| United States of America           | 14.37        |
| Italy                              | 8.44         |
| United Kingdom                     | 5.60         |
| Belgium                            | 4.78         |
| Netherlands                        | 3.76         |
| Spain                              | 2.86         |
| Austria                            | 1.86         |
| Sweden                             | 1.74         |
| Finland                            | 1.50         |
| Luxembourg                         | 1.12         |
| Australia                          | 0.65         |
| Canada                             | 0.50         |
| Switzerland                        | 0.14         |
| Ireland                            | 0.09         |
| Denmark                            | 0.03         |
|                                    | <b>97.73</b> |

## Lyxor Index Fund - Lyxor Bund Daily Short UCITS ETF

### Schedule of Investments

| Nominal value/<br>Quantity                                                                                                                   | Description                                                           | Quotation<br>Currency | Cost<br>EUR | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b> |                                                                       |                       |             |                     |                    |
| <b>Bonds</b>                                                                                                                                 |                                                                       |                       |             |                     |                    |
| 1 300 000                                                                                                                                    | BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 12/04/2022                     | EUR                   | 1 317 186   | 1 316 608           | 0.69               |
| 100 000                                                                                                                                      | BANCO BILBAO VIZCAYA ARGENTARIA SA 1% 20/01/2021                      | EUR                   | 102 465     | 102 523             | 0.05               |
| 360 000                                                                                                                                      | BANK NEDERLANDSE GEMEENTEN NV 1.875% 06/06/2019                       | EUR                   | 369 245     | 369 263             | 0.19               |
| 250 000                                                                                                                                      | BANK OF AMERICA CORP FRN 07/02/2022                                   | EUR                   | 253 496     | 252 543             | 0.13               |
| 3 925 000                                                                                                                                    | BANK OF AMERICA CORP FRN 26/07/2019                                   | EUR                   | 3 946 567   | 3 946 292           | 2.07               |
| 3 004 000                                                                                                                                    | BANK OF MONTREAL FRN 28/09/2021                                       | EUR                   | 3 033 409   | 3 031 487           | 1.59               |
| 1 500 000                                                                                                                                    | BANK OF NOVA SCOTIA FRN 10/09/2018                                    | EUR                   | 1 502 910   | 1 502 108           | 0.79               |
| 128 000                                                                                                                                      | BARCLAYS BANK PLC FRN 13/03/2019                                      | EUR                   | 128 493     | 128 387             | 0.07               |
| 217 000                                                                                                                                      | BERKSHIRE HATHAWAY INC 0.75% 16/03/2023                               | EUR                   | 218 337     | 219 046             | 0.11               |
| 103 000                                                                                                                                      | BNP PARIBAS SA FRN 20/05/2019                                         | EUR                   | 103 702     | 103 571             | 0.05               |
| 2 588 000                                                                                                                                    | BNP PARIBAS SA FRN 22/09/2022                                         | EUR                   | 2 636 344   | 2 636 434           | 1.38               |
| 1 281 000                                                                                                                                    | CIE DE FINANCEMENT FONCIER SA 4.5% 16/05/2018                         | EUR                   | 1 343 865   | 1 283 274           | 0.67               |
| 3 192 000                                                                                                                                    | CITIGROUP INC FRN 11/11/2019                                          | EUR                   | 3 217 066   | 3 214 263           | 1.68               |
| 127 000                                                                                                                                      | CITIGROUP INC FRN 24/05/2021                                          | EUR                   | 129 648     | 129 045             | 0.07               |
| 7 000                                                                                                                                        | COMMERZBANK AG 4% 16/09/2020                                          | EUR                   | 7 801       | 7 644               | 0.00               |
| 1 000 000                                                                                                                                    | CREDIT AGRICOLE HOME LOAN SFH SA 4% 17/01/2022                        | EUR                   | 1 160 440   | 1 147 430           | 0.60               |
| 385 000                                                                                                                                      | DANSKE BANK OYJ 1.625% 27/09/2019                                     | EUR                   | 395 734     | 395 639             | 0.21               |
| 100 000                                                                                                                                      | DEUTSCHE BANK AG FRN 15/04/2019                                       | EUR                   | 100 156     | 100 173             | 0.05               |
| 200 000                                                                                                                                      | DEUTSCHE BANK AG FRN 16/05/2022                                       | EUR                   | 201 168     | 200 013             | 0.10               |
| 42 000                                                                                                                                       | DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV FRN 03/04/2020              | EUR                   | 42 223      | 42 216              | 0.02               |
| 1 650 000                                                                                                                                    | DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.375% 30/01/2027           | EUR                   | 1 672 028   | 1 653 077           | 0.87               |
| 5 500 000                                                                                                                                    | DEXIA CREDIT LOCAL SA 0.5% 17/01/2025                                 | EUR                   | 5 445 632   | 5 464 497           | 2.87               |
| 23 878 000                                                                                                                                   | DEXIA CREDIT LOCAL SA 1.625% 29/10/2018                               | EUR                   | 24 117 854  | 24 115 585          | 12.64              |
| 1 161 000                                                                                                                                    | EUROPEAN INVESTMENT BANK 0.875% 14/01/2028                            | EUR                   | 1 166 341   | 1 172 529           | 0.61               |
| 3 250 000                                                                                                                                    | EUROPEAN INVESTMENT BANK 1.5% 15/04/2021                              | EUR                   | 3 421 064   | 3 421 632           | 1.79               |
| 1 202 000                                                                                                                                    | EUROPEAN INVESTMENT BANK 2.5% 15/03/2019                              | EUR                   | 1 233 805   | 1 233 540           | 0.65               |
| 50 000                                                                                                                                       | EVONIK FINANCE BV 0.375% 07/09/2024                                   | EUR                   | 48 606      | 48 470              | 0.03               |
| 324 000                                                                                                                                      | FCE BANK PLC 0.869% 13/09/2021                                        | EUR                   | 327 486     | 328 606             | 0.17               |
| 628 000                                                                                                                                      | GE CAPITAL EUROPEAN FUNDING UNLIMITED CO FRN 21/01/2020               | EUR                   | 630 207     | 630 330             | 0.33               |
| 2 745 000                                                                                                                                    | GOLDMAN SACHS GROUP INC FRN 09/09/2022                                | EUR                   | 2 759 737   | 2 753 962           | 1.44               |
| 2 602 000                                                                                                                                    | GOLDMAN SACHS GROUP INC FRN 26/09/2023                                | EUR                   | 2 595 924   | 2 600 127           | 1.36               |
| 2 027 000                                                                                                                                    | GOLDMAN SACHS GROUP INC FRN 27/07/2021                                | EUR                   | 2 064 054   | 2 064 631           | 1.08               |
| 4 659 000                                                                                                                                    | GOLDMAN SACHS GROUP INC FRN 29/04/2019                                | EUR                   | 4 684 297   | 4 684 158           | 2.46               |
| 26 000                                                                                                                                       | GOLDMAN SACHS GROUP INC FRN 29/05/2020                                | EUR                   | 26 287      | 26 208              | 0.01               |
| 2 497 000                                                                                                                                    | GOLDMAN SACHS GROUP INC FRN 29/10/2019                                | EUR                   | 2 517 513   | 2 516 951           | 1.32               |
| 65 000                                                                                                                                       | GOLDMAN SACHS GROUP INC FRN 31/12/2018                                | EUR                   | 65 165      | 65 148              | 0.03               |
| 105 000                                                                                                                                      | HSBC HOLDINGS PLC FRN 27/09/2022                                      | EUR                   | 106 112     | 106 134             | 0.06               |
| 698 000                                                                                                                                      | HSBC HOLDINGS PLC 1.5% 15/03/2022                                     | EUR                   | 722 430     | 724 196             | 0.38               |
| 107 000                                                                                                                                      | ING BANK NV 4% 17/01/2020                                             | EUR                   | 116 330     | 114 963             | 0.06               |
| 190 000                                                                                                                                      | INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 0.125% 23/10/2020 | EUR                   | 192 341     | 192 337             | 0.10               |
| 2 613 000                                                                                                                                    | INTESA SANPAOLO SPA FRN 17/04/2019                                    | EUR                   | 2 635 772   | 2 634 845           | 1.38               |
| 2 073 000                                                                                                                                    | INTESA SANPAOLO SPA 5% 27/01/2021                                     | EUR                   | 2 371 357   | 2 361 209           | 1.24               |
| 470 000                                                                                                                                      | JPMORGAN CHASE & CO FRN 18/05/2028                                    | EUR                   | 479 048     | 473 852             | 0.25               |

## Lyxor Index Fund - Lyxor Bund Daily Short UCITS ETF

### Schedule of Investments (continued)

| Nominal value/<br>Quantity                                                                                                                               | Description                                                  | Quotation<br>Currency | Cost<br>EUR       | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------|-----------------------|-------------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                                              |                       |                   |                     |                    |
| <b>Bonds (continued)</b>                                                                                                                                 |                                                              |                       |                   |                     |                    |
| 1 500 000                                                                                                                                                | KBC GROUP NV FRN 24/11/2022                                  | EUR                   | 1 519 365         | 1 512 180           | 0.79               |
| 536 000                                                                                                                                                  | MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 18/05/2022   | EUR                   | 546 176           | 543 745             | 0.28               |
| 156 000                                                                                                                                                  | MORGAN STANLEY FRN 03/12/2019                                | EUR                   | 156 467           | 156 353             | 0.08               |
| 143 000                                                                                                                                                  | MORGAN STANLEY FRN 08/11/2022                                | EUR                   | 144 742           | 144 251             | 0.08               |
| 752 000                                                                                                                                                  | NATIONAL AUSTRALIA BANK LTD FRN 19/04/2021                   | EUR                   | 762 212           | 762 069             | 0.40               |
| 2 725 000                                                                                                                                                | NATIONAL AUSTRALIA BANK LTD FRN 25/03/2019                   | EUR                   | 2 738 189         | 2 737 085           | 1.43               |
| 64 000                                                                                                                                                   | NATIONAL AUSTRALIA BANK LTD 0.875% 20/01/2022                | EUR                   | 65 419            | 65 195              | 0.03               |
| 1 009 000                                                                                                                                                | NATWEST MARKETS PLC FRN 02/03/2020                           | EUR                   | 1 011 523         | 1 011 739           | 0.53               |
| 29 000                                                                                                                                                   | NORDDEUTSCHE LANDESBANK GIROZENTRALE 0.625% 24/09/2018       | EUR                   | 29 152            | 29 088              | 0.02               |
| 1 000                                                                                                                                                    | OMV AG 1% 14/12/2026                                         | EUR                   | 984               | 982                 | 0.00               |
| 64 000                                                                                                                                                   | RCI BANQUE SA FRN 12/04/2021                                 | EUR                   | 64 539            | 64 551              | 0.03               |
| 51 000                                                                                                                                                   | RCI BANQUE SA FRN 14/03/2022                                 | EUR                   | 51 633            | 51 496              | 0.03               |
| 168 000                                                                                                                                                  | RCI BANQUE SA 1.25% 08/06/2022                               | EUR                   | 172 667           | 172 696             | 0.09               |
| 528 000                                                                                                                                                  | SANTANDER UK GROUP HOLDINGS PLC FRN 27/03/2024               | EUR                   | 530 482           | 530 302             | 0.28               |
| 300 000                                                                                                                                                  | SNCF MOBILITES 4.375% 15/04/2026                             | EUR                   | 387 828           | 385 995             | 0.20               |
| 100 000                                                                                                                                                  | SUMITOMO MITSUI FINANCIAL GROUP INC - EMTN - FRN 14/06/2022  | EUR                   | 100 485           | 100 417             | 0.05               |
| 213 000                                                                                                                                                  | SUMITOMO MITSUI FINANCIAL GROUP INC 1.546% 15/06/2026        | EUR                   | 219 032           | 217 837             | 0.11               |
| 217 000                                                                                                                                                  | UBS AG/LONDON FRN 05/09/2019                                 | EUR                   | 218 490           | 218 147             | 0.11               |
| 717 000                                                                                                                                                  | UBS AG/LONDON FRN 10/01/2020                                 | EUR                   | 721 754           | 721 352             | 0.38               |
| 200 000                                                                                                                                                  | UBS GROUP FUNDING SWITZERLAND AG FRN 20/09/2022              | EUR                   | 202 354           | 201 956             | 0.11               |
| 1 535 000                                                                                                                                                | UNICREDIT SPA 3.25% 14/01/2021                               | EUR                   | 1 672 122         | 1 666 312           | 0.87               |
| 3 100 000                                                                                                                                                | VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 30/03/2019           | EUR                   | 3 106 789         | 3 105 875           | 1.63               |
| 900 000                                                                                                                                                  | VOLKSWAGEN LEASING GMBH FRN 06/07/2019                       | EUR                   | 902 057           | 902 043             | 0.47               |
| 32 000                                                                                                                                                   | VOLKSWAGEN LEASING GMBH 0.25% 05/10/2020                     | EUR                   | 32 073            | 32 093              | 0.02               |
| 500 000                                                                                                                                                  | VONOVIA FINANCE BV 1.625% 15/12/2020                         | EUR                   | 520 640           | 519 988             | 0.27               |
| 2 179 000                                                                                                                                                | WELLS FARGO & CO FRN 26/04/2021                              | EUR                   | 2 199 188         | 2 198 971           | 1.15               |
| <b>Total Bonds</b>                                                                                                                                       |                                                              |                       | <b>97 686 007</b> | <b>97 567 664</b>   | <b>51.09</b>       |
| <b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>                                                                        |                                                              |                       |                   |                     |                    |
| 503 000                                                                                                                                                  | CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE FRN 25/07/2019    | EUR                   | 623 489           | 619 762             | 0.32               |
| 1 000                                                                                                                                                    | CAISSE DE REFINANCEMENT DE L'HABITAT SA 3.3% 23/09/2022      | EUR                   | 1 165             | 1 139               | 0.00               |
| 2 013 276                                                                                                                                                | DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2024          | EUR                   | 1 986 016         | 1 992 731           | 1.04               |
| 1 791 840                                                                                                                                                | DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2029          | EUR                   | 1 644 681         | 1 661 788           | 0.87               |
| 1 401 565                                                                                                                                                | DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2022          | EUR                   | 1 405 707         | 1 408 629           | 0.74               |
| 1 368 320                                                                                                                                                | DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2028          | EUR                   | 1 263 428         | 1 272 948           | 0.67               |
| 500                                                                                                                                                      | DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2029          | EUR                   | 465               | 460                 | 0.00               |
| 853 177.03                                                                                                                                               | DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2020 | EUR                   | 1 018 670         | 1 018 801           | 0.53               |
| 154 144                                                                                                                                                  | DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2031       | EUR                   | 137 770           | 139 437             | 0.07               |
| 236 794.74                                                                                                                                               | DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2037       | EUR                   | 196 760           | 194 229             | 0.10               |
| 3 383                                                                                                                                                    | DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2042       | EUR                   | 2 521             | 2 535               | 0.00               |
| 659                                                                                                                                                      | DUTCH FUNGIBLE STRIP 0% 15/01/2023                           | EUR                   | 664               | 658                 | 0.00               |
| 11 245 000                                                                                                                                               | EUROPEAN FINANCIAL STABILITY FACILITY 0.2% 28/04/2025        | EUR                   | 11 027 971        | 11 044 557          | 5.79               |
| 1 562 000                                                                                                                                                | EUROPEAN FINANCIAL STABILITY FACILITY 0.95% 14/02/2028       | EUR                   | 1 577 620         | 1 583 720           | 0.83               |
| 70 000                                                                                                                                                   | EUROPEAN UNION 2.5% 04/11/2027                               | EUR                   | 81 722            | 81 427              | 0.04               |

## Lyxor Index Fund - Lyxor Bund Daily Short UCITS ETF

### Schedule of Investments (continued)

| Nominal value/<br>Quantity                                                                                                                               | Description                                                      | Quotation<br>Currency | Cost<br>EUR | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                                                  |                       |             |                     |                    |
| <b>Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)</b>                                                            |                                                                  |                       |             |                     |                    |
| 400 000                                                                                                                                                  | FMS WERTMANAGEMENT AOER 3% 03/08/2018                            | EUR                   | 403 626     | 403 598             | 0.21               |
| 498 776                                                                                                                                                  | FRANCE GOVERNMENT BOND OAT FRN 01/03/2025                        | EUR                   | 546 853     | 547 408             | 0.29               |
| 1 212 215                                                                                                                                                | FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2027               | EUR                   | 1 650 272   | 1 667 127           | 0.87               |
| 6 660 286                                                                                                                                                | FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2040               | EUR                   | 11 609 486  | 11 560 789          | 6.06               |
| 932 097.02                                                                                                                                               | FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2035 | EUR                   | 747 854     | 749 881             | 0.39               |
| 1 087                                                                                                                                                    | FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2038 | EUR                   | 794         | 816                 | 0.00               |
| 12 830 944                                                                                                                                               | FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2041 | EUR                   | 8 965 429   | 8 987 756           | 4.72               |
| 391 305                                                                                                                                                  | FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2026 | EUR                   | 366 592     | 372 415             | 0.20               |
| 1 508 903                                                                                                                                                | FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028             | EUR                   | 1 509 371   | 1 503 803           | 0.79               |
| 5 509 000                                                                                                                                                | INSTITUTO DE CREDITO OFICIAL 0.25% 30/04/2022                    | EUR                   | 5 545 167   | 5 544 203           | 2.90               |
| 5 206 870                                                                                                                                                | ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2031     | EUR                   | 3 722 522   | 3 844 753           | 2.01               |
| 3 689 595                                                                                                                                                | ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2024     | EUR                   | 3 354 451   | 3 425 438           | 1.79               |
| 3 693 000                                                                                                                                                | ITALY BUONI POLIENNALI DEL TESORO 0.25% 15/05/2018               | EUR                   | 3 705 815   | 3 693 757           | 1.93               |
| 1 000                                                                                                                                                    | ITALY BUONI POLIENNALI DEL TESORO 1.25% 01/12/2026               | EUR                   | 976         | 977                 | 0.00               |
| 41 000                                                                                                                                                   | ITALY BUONI POLIENNALI DEL TESORO 4% 01/02/2037                  | EUR                   | 49 083      | 50 638              | 0.03               |
| 327 000                                                                                                                                                  | ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2026                | EUR                   | 396 994     | 402 354             | 0.21               |
| 799 296                                                                                                                                                  | ITALY BUONI POLIENNALI DEL TESORO 5.25% 01/11/2029               | EUR                   | 1 068 619   | 1 069 658           | 0.56               |
| 11 861 100                                                                                                                                               | KINGDOM OF BELGIUM GOVERNMENT BOND 0.5% 22/10/2024               | EUR                   | 11 982 675  | 11 985 996          | 6.29               |
| 110 000                                                                                                                                                  | KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/06/2018              | EUR                   | 110 527     | 110 281             | 0.06               |
| 150 000                                                                                                                                                  | KINGDOM OF BELGIUM GOVERNMENT BOND 3% 22/06/2034                 | EUR                   | 189 248     | 189 521             | 0.10               |
| 32 133                                                                                                                                                   | KINGDOM OF BELGIUM GOVERNMENT BOND 4.5% 28/03/2026               | EUR                   | 42 388      | 42 225              | 0.02               |
| 663 000                                                                                                                                                  | KREDITANSTALT FUER WIEDERAUFBAU 0% 28/04/2022                    | EUR                   | 664 797     | 664 992             | 0.35               |
| 361 000                                                                                                                                                  | KREDITANSTALT FUER WIEDERAUFBAU 0.625% 04/07/2022                | EUR                   | 370 928     | 371 106             | 0.19               |
| 1 096 000                                                                                                                                                | KREDITANSTALT FUER WIEDERAUFBAU 0.625% 07/01/2028                | EUR                   | 1 082 399   | 1 083 012           | 0.57               |
| 1 000                                                                                                                                                    | KREDITANSTALT FUER WIEDERAUFBAU 1.125% 16/10/2018                | EUR                   | 1 008       | 1 008               | 0.00               |
| 82 000                                                                                                                                                   | KREDITANSTALT FUER WIEDERAUFBAU 3.875% 21/01/2019                | EUR                   | 84 618      | 84 614              | 0.04               |
| 628                                                                                                                                                      | NETHERLANDS GOVERNMENT BOND COUPON STRIP 0% 15/01/2024           | EUR                   | 621         | 620                 | 0.00               |
| 779 909                                                                                                                                                  | NETHERLANDS GOVERNMENT BOND 1.25% 15/01/2019                     | EUR                   | 792 606     | 790 340             | 0.41               |
| 236 980                                                                                                                                                  | SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2022                 | EUR                   | 230 193     | 236 721             | 0.12               |
| 420 000                                                                                                                                                  | SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2030                 | EUR                   | 308 564     | 347 525             | 0.18               |
| 366 355                                                                                                                                                  | SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2031                 | EUR                   | 258 938     | 295 491             | 0.15               |
| 403 187                                                                                                                                                  | SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2032                 | EUR                   | 273 500     | 315 006             | 0.16               |
| 420 000                                                                                                                                                  | SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2033                 | EUR                   | 273 523     | 318 116             | 0.17               |
| 420 000                                                                                                                                                  | SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2034                 | EUR                   | 262 374     | 309 458             | 0.16               |
| 377 868                                                                                                                                                  | SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2035                 | EUR                   | 226 279     | 269 575             | 0.14               |
| 418 633                                                                                                                                                  | SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2036                 | EUR                   | 240 094     | 289 545             | 0.15               |
| 420 000                                                                                                                                                  | SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2037                 | EUR                   | 232 191     | 282 597             | 0.15               |
| 6 136 000                                                                                                                                                | STATE OF HESSE 0.375% 10/03/2023                                 | EUR                   | 6 188 401   | 6 208 988           | 3.26               |

## Lyxor Index Fund - Lyxor Bund Daily Short UCITS ETF

### Schedule of Investments (continued)

| Nominal<br>value/<br>Quantity                                                                                                                            | Description                                               | Quotation<br>Currency | Cost<br>EUR        | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------|-----------------------|--------------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                                           |                       |                    |                     |                    |
| <b>Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)</b>                                                            |                                                           |                       |                    |                     |                    |
| 14 000                                                                                                                                                   | STATE OF NORTH RHINE-WESTPHALIA GERMANY 4.375% 29/04/2022 | EUR                   | 16 457             | 16 464              | 0.01               |
| <b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>                                                                  |                                                           |                       | <b>88 444 882</b>  | <b>89 061 393</b>   | <b>46.64</b>       |
| <b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>       |                                                           |                       | <b>186 130 889</b> | <b>186 629 057</b>  | <b>97.73</b>       |
| <b>Total Investments</b>                                                                                                                                 |                                                           |                       | <b>186 130 889</b> | <b>186 629 057</b>  | <b>97.73</b>       |

## Lyxor Index Fund - Lyxor Bund Daily Short UCITS ETF

### Classification of Investments

| <b>Economic classification</b>    | <b>%</b>     |
|-----------------------------------|--------------|
| Banks                             | 46.72        |
| Governments                       | 46.64        |
| Automobiles & Parts               | 2.12         |
| Financial Services                | 1.75         |
| Real Estate Investment & Services | 0.27         |
| Industrial Transportation         | 0.20         |
| Chemicals                         | 0.03         |
|                                   | <b>97.73</b> |

| <b>Geographical classification</b> | <b>%</b>     |
|------------------------------------|--------------|
| France                             | 32.17        |
| United States of America           | 13.23        |
| Italy                              | 10.31        |
| Luxembourg                         | 9.86         |
| Germany                            | 9.32         |
| Belgium                            | 7.29         |
| Spain                              | 5.04         |
| Netherlands                        | 3.48         |
| Canada                             | 2.37         |
| United Kingdom                     | 1.97         |
| Australia                          | 1.87         |
| Ireland                            | 0.33         |
| Finland                            | 0.21         |
| Japan                              | 0.17         |
| Switzerland                        | 0.11         |
|                                    | <b>97.73</b> |

## Lyxor Index Fund - Lyxor 10Y US Treasury Daily Short UCITS ETF

### Schedule of Investments

| Nominal value/<br>Quantity                                                                                                                   | Description                                                                                       | Quotation<br>Currency | Cost<br>USD | Market value<br>USD | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b> |                                                                                                   |                       |             |                     |                    |
| <b>Bonds</b>                                                                                                                                 |                                                                                                   |                       |             |                     |                    |
| 106 000                                                                                                                                      | AGENCE FRANCAISE DE DEVELOPPEMENT 1.625% 21/01/2020                                               | USD                   | 103 973     | 103 954             | 0.54               |
| 10 000                                                                                                                                       | AMERICAN EXPRESS CO FRN 30/10/2020                                                                | USD                   | 9 986       | 9 997               | 0.05               |
| 94 000                                                                                                                                       | ARCELORMITTAL FRN 05/08/2020                                                                      | USD                   | 99 793      | 97 948              | 0.50               |
| 200 000                                                                                                                                      | BANCO SANTANDER SA FRN 11/04/2022                                                                 | USD                   | 205 582     | 205 607             | 1.06               |
| 200 000                                                                                                                                      | BANCO SANTANDER SA FRN 23/02/2023                                                                 | USD                   | 202 799     | 201 498             | 1.04               |
| 372 000                                                                                                                                      | BANK OF AMERICA CORP FRN 05/02/2026                                                               | USD                   | 365 598     | 366 424             | 1.89               |
| 235 000                                                                                                                                      | BANK OF AMERICA CORP FRN 24/04/2023                                                               | USD                   | 237 531     | 238 056             | 1.23               |
| 27 000                                                                                                                                       | BANK OF NOVA SCOTIA 1.875% 26/04/2021                                                             | USD                   | 26 032      | 26 049              | 0.13               |
| 464 000                                                                                                                                      | BARCLAYS PLC FRN 10/01/2023                                                                       | USD                   | 475 593     | 478 070             | 2.45               |
| 138 000                                                                                                                                      | BECTON DICKINSON AND CO FRN 06/06/2022                                                            | USD                   | 139 010     | 138 925             | 0.72               |
| 56 000                                                                                                                                       | BROADCOM CORP / BROADCOM CAYMAN FINANCE LTD 3.875% 15/01/2027                                     | USD                   | 53 548      | 53 516              | 0.28               |
| 271 000                                                                                                                                      | CANADIAN IMPERIAL BANK 2.35% 27/07/2022                                                           | USD                   | 265 697     | 261 346             | 1.35               |
| 165 000                                                                                                                                      | CAPITAL ONE FINANCIAL CORP FRN 09/03/2022                                                         | USD                   | 166 327     | 165 813             | 0.85               |
| 14 000                                                                                                                                       | CAPITAL ONE FINANCIAL CORP FRN 12/05/2020                                                         | USD                   | 14 107      | 14 081              | 0.07               |
| 333 000                                                                                                                                      | CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 4.908% 23/07/2025 | USD                   | 354 267     | 338 748             | 1.74               |
| 272 000                                                                                                                                      | CITIGROUP INC FRN 01/09/2023                                                                      | USD                   | 280 711     | 280 259             | 1.44               |
| 69 000                                                                                                                                       | CITIGROUP INC FRN 17/05/2024                                                                      | USD                   | 69 630      | 70 062              | 0.36               |
| 242 000                                                                                                                                      | CITIGROUP INC FRN 24/07/2023                                                                      | USD                   | 244 245     | 244 506             | 1.26               |
| 279 000                                                                                                                                      | CITIGROUP INC FRN 25/04/2022                                                                      | USD                   | 282 070     | 282 634             | 1.45               |
| 20 000                                                                                                                                       | CROWN CASTLE INTERNATIONAL CORP 3.8% 15/02/2028                                                   | USD                   | 19 229      | 19 026              | 0.10               |
| 343 000                                                                                                                                      | DEUTSCHE BANK AG FRN 18/01/2019                                                                   | USD                   | 345 260     | 345 302             | 1.78               |
| 4 000                                                                                                                                        | DEUTSCHE BANK AG FRN 20/08/2020                                                                   | USD                   | 4 050       | 4 039               | 0.02               |
| 70 000                                                                                                                                       | DEUTSCHE BANK AG 4.25% 14/10/2021                                                                 | USD                   | 70 887      | 70 627              | 0.36               |
| 447 000                                                                                                                                      | DEUTSCHE BANK AG/NEW YORK NY FRN 13/07/2020                                                       | USD                   | 447 969     | 448 757             | 2.31               |
| 1 000                                                                                                                                        | EUROPEAN INVESTMENT BANK 2.125% 13/04/2026                                                        | USD                   | 936         | 933                 | 0.00               |
| 202 000                                                                                                                                      | EUROPEAN INVESTMENT BANK 2.5% 15/03/2023                                                          | USD                   | 197 487     | 197 817             | 1.02               |
| 150 000                                                                                                                                      | EXPORT DEVELOPMENT CANADA 1% 01/11/2018                                                           | USD                   | 149 087     | 149 078             | 0.77               |
| 470 000                                                                                                                                      | EXPORT DEVELOPMENT CANADA 1.5% 03/10/2018                                                         | USD                   | 468 590     | 468 605             | 2.41               |
| 348 000                                                                                                                                      | GENERAL MOTORS FINANCIAL CO INC FRN 13/04/2020                                                    | USD                   | 351 023     | 351 367             | 1.81               |
| 120 000                                                                                                                                      | GENERAL MOTORS FINANCIAL CO INC FRN 30/06/2022                                                    | USD                   | 121 612     | 122 267             | 0.63               |
| 83 000                                                                                                                                       | GOLDMAN SACHS GROUP FRN 26/04/2022                                                                | USD                   | 84 007      | 84 125              | 0.43               |
| 216 000                                                                                                                                      | GOLDMAN SACHS GROUP INC FRN 15/11/2018                                                            | USD                   | 217 435     | 216 983             | 1.12               |
| 19 000                                                                                                                                       | GOLDMAN SACHS GROUP INC FRN 23/02/2023                                                            | USD                   | 18 913      | 19 008              | 0.10               |
| 40 000                                                                                                                                       | GOLDMAN SACHS GROUP INC FRN 25/02/2021                                                            | USD                   | 41 496      | 41 393              | 0.21               |
| 24 000                                                                                                                                       | HUGHES SATELLITE SYSTEMS CORP 6.5% 15/06/2019                                                     | USD                   | 25 222      | 24 803              | 0.13               |
| 162 000                                                                                                                                      | INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT FRN 13/10/2020                                | USD                   | 162 259     | 162 404             | 0.84               |
| 98 000                                                                                                                                       | JPMORGAN CHASE & CO FRN 25/04/2023                                                                | USD                   | 98 981      | 99 162              | 0.51               |
| 1 000                                                                                                                                        | LANDESKREDITBANK BADEN-WUERTTEMBERG FOERDERBANK 1.375% 21/07/2021                                 | USD                   | 977         | 953                 | 0.00               |
| 51 000                                                                                                                                       | LANDWIRTSCHAFTLICHE RENTENBANK 2.375% 21/02/2020                                                  | USD                   | 50 807      | 50 768              | 0.26               |
| 222 000                                                                                                                                      | MORGAN STANLEY FRN 14/02/2020                                                                     | USD                   | 222 696     | 222 836             | 1.15               |
| 265 000                                                                                                                                      | MORGAN STANLEY FRN 24/10/2023                                                                     | USD                   | 271 989     | 272 150             | 1.40               |
| 352 000                                                                                                                                      | NRW BANK 1.5% 23/08/2021                                                                          | USD                   | 343 934     | 335 841             | 1.73               |

## Lyxor Index Fund - Lyxor 10Y US Treasury Daily Short UCITS ETF

### Schedule of Investments (continued)

| Nominal value/<br>Quantity                                                                                                                               | Description                                                      | Quotation<br>Currency | Cost<br>USD       | Market value<br>USD | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------|-----------------------|-------------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                                                                  |                       |                   |                     |                    |
| <b>Bonds (continued)</b>                                                                                                                                 |                                                                  |                       |                   |                     |                    |
| 51 000                                                                                                                                                   | ROYAL BANK OF CANADA 2.2% 23/09/2019                             | USD                   | 50 659            | 50 615              | 0.26               |
| 36 000                                                                                                                                                   | ROYAL BANK OF CANADA 2.3% 22/03/2021                             | USD                   | 35 230            | 35 191              | 0.18               |
| 13 000                                                                                                                                                   | SUMITOMO MITSUI FINANCIAL GROUP INC FRN 17/01/2023               | USD                   | 13 014            | 13 041              | 0.07               |
| 166 000                                                                                                                                                  | WELLS FARGO & CO FRN 24/01/2023                                  | USD                   | 168 060           | 168 427             | 0.87               |
| <b>Total Bonds</b>                                                                                                                                       |                                                                  |                       | <b>7 578 308</b>  | <b>7 553 011</b>    | <b>38.88</b>       |
| <b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>                                                                        |                                                                  |                       |                   |                     |                    |
| 77 000                                                                                                                                                   | AFRICAN DEVELOPMENT BANK FRN 01/08/2018                          | USD                   | 76 977            | 77 010              | 0.40               |
| 150 000                                                                                                                                                  | COUNCIL OF EUROPE DEVELOPMENT BANK 1.625% 10/03/2020             | USD                   | 147 539           | 147 248             | 0.76               |
| 21 000                                                                                                                                                   | EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT 0.875% 22/07/2019 | USD                   | 20 589            | 20 590              | 0.11               |
| 200 000                                                                                                                                                  | JAPAN BANK FOR INTERNATIONAL COOPERATION 1.875% 20/04/2021       | USD                   | 193 660           | 193 493             | 1.00               |
| 566 000                                                                                                                                                  | JAPAN BANK FOR INTERNATIONAL COOPERATION 2.375% 21/07/2022       | USD                   | 550 834           | 548 038             | 2.82               |
| 430 000                                                                                                                                                  | JAPAN FINANCE ORGANIZATION FOR MUNICIPALITIES 2.625% 20/04/2022  | USD                   | 420 121           | 419 459             | 2.16               |
| 1 750 000                                                                                                                                                | KOMMUNEKREDIT 1.625% 12/06/2020                                  | USD                   | 1 721 719         | 1 710 012           | 8.79               |
| 3 898 000                                                                                                                                                | KREDITANSTALT FUER WIEDERAUFBAU 1.375% 14/05/2018                | USD                   | 3 895 622         | 3 897 473           | 20.05              |
| 403 000                                                                                                                                                  | KREDITANSTALT FUER WIEDERAUFBAU 2.75% 01/10/2020                 | USD                   | 404 803           | 403 091             | 2.07               |
| 1 700 000                                                                                                                                                | PROVINCE OF MANITOBA CANADA 2.05% 30/11/2020                     | USD                   | 1 691 993         | 1 662 175           | 8.56               |
| 595 000                                                                                                                                                  | PROVINCE OF ONTARIO CANADA 1.25% 17/06/2019                      | USD                   | 586 512           | 586 235             | 3.02               |
| 6 000                                                                                                                                                    | PROVINCE OF ONTARIO CANADA 2% 27/09/2018                         | USD                   | 5 994             | 5 993               | 0.03               |
| 100 000                                                                                                                                                  | PROVINCE OF ONTARIO CANADA 3.2% 16/05/2024                       | USD                   | 103 301           | 99 390              | 0.51               |
| 44 000                                                                                                                                                   | PROVINCE OF ONTARIO CANADA 4% 07/10/2019                         | USD                   | 44 965            | 44 825              | 0.23               |
| 6 000                                                                                                                                                    | PROVINCE OF ONTARIO CANADA 4.4% 14/04/2020                       | USD                   | 6 202             | 6 184               | 0.03               |
| 41 000                                                                                                                                                   | PROVINCE OF QUEBEC CANADA 2.5% 20/04/2026                        | USD                   | 38 872            | 38 664              | 0.20               |
| 91 000                                                                                                                                                   | PROVINCE OF QUEBEC CANADA 2.625% 13/02/2023                      | USD                   | 89 782            | 88 861              | 0.46               |
| 200 000                                                                                                                                                  | STATE OF NORTH RHINE-WESTPHALIA GERMANY 1.375% 16/07/2018        | USD                   | 199 994           | 199 659             | 1.03               |
| 100 000                                                                                                                                                  | STATE OF NORTH RHINE-WESTPHALIA GERMANY 1.875% 17/06/2019        | USD                   | 100 087           | 99 219              | 0.51               |
| 537 800                                                                                                                                                  | UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2020    | USD                   | 567 302           | 567 185             | 2.92               |
| 34 100                                                                                                                                                   | UNITED STATES TREASURY NOTE/BOND 1.125% 31/05/2019               | USD                   | 33 672            | 33 673              | 0.17               |
| 6 200                                                                                                                                                    | UNITED STATES TREASURY NOTE/BOND 1.5% 31/05/2019                 | USD                   | 6 151             | 6 148               | 0.03               |
| 107 900                                                                                                                                                  | UNITED STATES TREASURY NOTE/BOND 2.25% 31/07/2018                | USD                   | 108 239           | 108 003             | 0.56               |
| <b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>                                                                  |                                                                  |                       | <b>11 014 930</b> | <b>10 962 628</b>   | <b>56.42</b>       |
| <b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>       |                                                                  |                       | <b>18 593 238</b> | <b>18 515 639</b>   | <b>95.30</b>       |
| <b>Total Investments</b>                                                                                                                                 |                                                                  |                       | <b>18 593 238</b> | <b>18 515 639</b>   | <b>95.30</b>       |

## Lyxor Index Fund - Lyxor 10Y US Treasury Daily Short UCITS ETF

### Classification of Investments

| <b>Economic classification</b> | <b>%</b>     |
|--------------------------------|--------------|
| Governments                    | 56.42        |
| Banks                          | 31.48        |
| Financial Services             | 4.21         |
| Leisure Goods                  | 1.74         |
| Construction & Materials       | 0.72         |
| Industrial Metals & Mining     | 0.50         |
| Mobile Telecommunications      | 0.13         |
| Real Estate Investment Trusts  | 0.10         |
|                                | <b>95.30</b> |

| <b>Geographical classification</b> | <b>%</b>     |
|------------------------------------|--------------|
| Germany                            | 27.83        |
| United States of America           | 25.97        |
| Canada                             | 18.13        |
| Denmark                            | 8.80         |
| Japan                              | 6.04         |
| United Kingdom                     | 2.57         |
| Luxembourg                         | 2.17         |
| France                             | 1.29         |
| Spain                              | 1.06         |
| Chile                              | 1.04         |
| Ivory Coast                        | 0.40         |
|                                    | <b>95.30</b> |

## Lyxor Index Fund - Crystal Europe Equity

### Schedule of Investments

| Nominal<br>value/<br>Quantity                                                                                                                      | Description                      | Quotation<br>Currency | Cost<br>EUR       | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------|-----------------------|-------------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>       |                                  |                       |                   |                     |                    |
| <b>Shares</b>                                                                                                                                      |                                  |                       |                   |                     |                    |
| 9 311                                                                                                                                              | ADIDAS AG - REG - REG            | EUR                   | 1 807 265         | 1 898 513           | 6.84               |
| 2 960                                                                                                                                              | ALLIANZ SE - REG                 | EUR                   | 540 909           | 581 522             | 2.09               |
| 913                                                                                                                                                | ALPHABET INC                     | USD                   | 823 616           | 768 765             | 2.77               |
| 1 960                                                                                                                                              | AMAZON.COM INC                   | USD                   | 2 227 219         | 2 540 652           | 9.16               |
| 15 117                                                                                                                                             | BANK OF AMERICA CORP             | USD                   | 394 831           | 374 359             | 1.35               |
| 33 082                                                                                                                                             | COMMERZBANK AG                   | EUR                   | 440 894           | 354 308             | 1.28               |
| 2 201                                                                                                                                              | DEUTSCHE BOERSE AG               | EUR                   | 242 330           | 245 742             | 0.88               |
| 2 189                                                                                                                                              | DEUTSCHE LUFTHANSA AG - REG      | EUR                   | 45 203            | 52 908              | 0.19               |
| 32 848                                                                                                                                             | DEUTSCHE TELEKOM AG - REG        | EUR                   | 434 415           | 476 132             | 1.71               |
| 49 551                                                                                                                                             | ENDESA SA                        | EUR                   | 871 850           | 959 803             | 3.46               |
| 3 965                                                                                                                                              | EQUITY RESIDENTIAL               | USD                   | 205 213           | 202 516             | 0.73               |
| 2 860                                                                                                                                              | FACEBOOK INC                     | USD                   | 414 654           | 407 151             | 1.47               |
| 4 016                                                                                                                                              | FRESENIUS SE & CO KGAA           | EUR                   | 284 845           | 254 373             | 0.92               |
| 66 545                                                                                                                                             | GENERAL MOTORS CO                | USD                   | 1 893 518         | 2 023 559           | 7.29               |
| 1 348                                                                                                                                              | KEYENCE CORP                     | JPY                   | 633 316           | 682 833             | 2.46               |
| 45 253                                                                                                                                             | KURARAY CO LTD                   | JPY                   | 618 432           | 623 649             | 2.25               |
| 1 575                                                                                                                                              | LUKOIL PJSC                      | USD                   | 83 350            | 87 080              | 0.31               |
| 3 207                                                                                                                                              | MCDONALD'S CORP                  | USD                   | 409 170           | 444 446             | 1.60               |
| 20 257                                                                                                                                             | NESTLE SA                        | CHF                   | 1 272 606         | 1 303 778           | 4.69               |
| 1 835                                                                                                                                              | PARTNERS GROUP HOLDING AG        | CHF                   | 1 099 162         | 1 114 609           | 4.01               |
| 6 773                                                                                                                                              | PNC FINANCIAL SERVICES GROUP INC | USD                   | 814 851           | 816 269             | 2.94               |
| 19 868                                                                                                                                             | SAP SE                           | EUR                   | 1 768 822         | 1 836 201           | 6.61               |
| 9 217                                                                                                                                              | SCOUT24 AG                       | EUR                   | 331 950           | 395 778             | 1.43               |
| 7 944                                                                                                                                              | SIEMENS AG - REG                 | EUR                   | 845 579           | 839 204             | 3.02               |
| 45                                                                                                                                                 | SIKA AG - BR                     | CHF                   | 269 778           | 272 020             | 0.98               |
| 14 958                                                                                                                                             | SOFTBANK GROUP CORP              | JPY                   | 871 751           | 961 807             | 3.46               |
| 8 526                                                                                                                                              | SOFTWARE AG                      | EUR                   | 371 435           | 348 372             | 1.25               |
| 11 150                                                                                                                                             | SOUTHERN CO                      | USD                   | 400 333           | 425 623             | 1.53               |
| 26 915                                                                                                                                             | TOTO LTD                         | JPY                   | 1 235 692         | 1 264 243           | 4.55               |
| 31 073                                                                                                                                             | UNIPER SE                        | EUR                   | 730 837           | 797 644             | 2.87               |
| 7 685                                                                                                                                              | VONOVIA SE                       | EUR                   | 298 772           | 319 773             | 1.15               |
| 6 726                                                                                                                                              | WALT DISNEY CO                   | USD                   | 562 699           | 558 533             | 2.01               |
| 16 429                                                                                                                                             | XYLEM INC/NY                     | USD                   | 988 425           | 991 288             | 3.57               |
| 7 289                                                                                                                                              | ZURICH INSURANCE GROUP AG        | CHF                   | 1 904 336         | 1 935 527           | 6.97               |
| <b>Total Shares</b>                                                                                                                                |                                  |                       | <b>26 138 058</b> | <b>27 158 980</b>   | <b>97.80</b>       |
| <b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b> |                                  |                       | <b>26 138 058</b> | <b>27 158 980</b>   | <b>97.80</b>       |
| <b>Total Investments</b>                                                                                                                           |                                  |                       | <b>26 138 058</b> | <b>27 158 980</b>   | <b>97.80</b>       |

## Lyxor Index Fund - Crystal Europe Equity

### Classification of Investments

| <b>Economic classification</b>    | <b>%</b>     |
|-----------------------------------|--------------|
| Software & Computer Services      | 13.53        |
| General Retailers                 | 9.15         |
| Nonlife Insurance                 | 9.06         |
| Automobiles & Parts               | 7.29         |
| Personal Goods                    | 6.84         |
| Banks                             | 5.56         |
| Construction & Materials          | 5.53         |
| Financial Services                | 4.90         |
| Food Producers                    | 4.69         |
| Alternative Energy                | 4.41         |
| Industrial Engineering            | 3.57         |
| Fixed Line Telecommunications     | 3.46         |
| Gas, Water & Multiutilities       | 3.46         |
| General Industrials               | 3.02         |
| Electronic & Electrical Equipment | 2.46         |
| Chemicals                         | 2.25         |
| Media                             | 2.01         |
| Travel, Leisure & Catering        | 1.79         |
| Mobile Telecommunications         | 1.71         |
| Real Estate Investment & Services | 1.15         |
| Pharmaceuticals & Biotechnology   | 0.92         |
| Real Estate Investment Trusts     | 0.73         |
| Oil & Gas Producers               | 0.31         |
|                                   | <b>97.80</b> |

| <b>Geographical classification</b> | <b>%</b>     |
|------------------------------------|--------------|
| United States of America           | 34.40        |
| Germany                            | 30.25        |
| Switzerland                        | 16.66        |
| Japan                              | 12.72        |
| Spain                              | 3.46         |
| Russia                             | 0.31         |
|                                    | <b>97.80</b> |

## Lyxor Index Fund - Lyxor FTSE USA Core Infrastructure Capped UCITS ETF

### Schedule of Investments

| Nominal value/<br>Quantity                                                                                                                         | Description                       | Quotation<br>Currency | Cost<br>USD       | Market value<br>USD | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------|-----------------------|-------------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>       |                                   |                       |                   |                     |                    |
| <b>Shares</b>                                                                                                                                      |                                   |                       |                   |                     |                    |
| 10 559                                                                                                                                             | AAREAL BANK AG                    | EUR                   | 538 937           | 529 176             | 0.88               |
| 47 130                                                                                                                                             | ABBOTT LABORATORIES               | USD                   | 2 804 235         | 2 739 667           | 4.55               |
| 6 781                                                                                                                                              | ALLIANZ SE - REG                  | EUR                   | 1 563 013         | 1 609 558           | 2.67               |
| 7 893                                                                                                                                              | AQUA AMERICA INC                  | USD                   | 265 363           | 277 439             | 0.46               |
| 13 504                                                                                                                                             | AROUNDTOWN SA                     | EUR                   | 107 850           | 108 009             | 0.18               |
| 36 638                                                                                                                                             | ASR NEDERLAND NV                  | EUR                   | 1 522 858         | 1 733 458           | 2.88               |
| 7 641                                                                                                                                              | BAYER AG                          | EUR                   | 906 569           | 916 539             | 1.52               |
| 28 531                                                                                                                                             | BERKSHIRE HATHAWAY INC - B        | USD                   | 5 690 126         | 5 527 312           | 9.17               |
| 44 159                                                                                                                                             | CIE FINANCIERE RICHEMONT SA - REG | CHF                   | 3 956 687         | 4 218 093           | 7.00               |
| 18 839                                                                                                                                             | COMMERZBANK AG                    | EUR                   | 284 220           | 243 773             | 0.40               |
| 19 181                                                                                                                                             | DELIVERY HERO AG                  | EUR                   | 926 415           | 917 710             | 1.52               |
| 160 810                                                                                                                                            | DEUTSCHE TELEKOM AG - REG         | EUR                   | 2 829 545         | 2 816 243           | 4.67               |
| 1 692                                                                                                                                              | EQUITY RESIDENTIAL                | USD                   | 107 087           | 104 413             | 0.17               |
| 23 964                                                                                                                                             | FREENET AG                        | EUR                   | 945 714           | 762 051             | 1.26               |
| 12 115                                                                                                                                             | FRESENIUS SE & CO KGAA            | EUR                   | 979 669           | 927 129             | 1.54               |
| 48 270                                                                                                                                             | GAS NATURAL SDG SA                | EUR                   | 1 142 766         | 1 219 467           | 2.02               |
| 8 222                                                                                                                                              | HEIDELBERGCEMENT AG               | EUR                   | 918 890           | 807 222             | 1.34               |
| 4 980                                                                                                                                              | HOME DEPOT INC                    | USD                   | 924 886           | 920 304             | 1.53               |
| 26 182                                                                                                                                             | HORIBA LTD                        | JPY                   | 1 967 745         | 1 906 973           | 3.16               |
| 75 479                                                                                                                                             | KURARAY CO LTD                    | JPY                   | 1 313 205         | 1 256 776           | 2.09               |
| 92                                                                                                                                                 | LEG IMMOBILIEN AG                 | EUR                   | 10 657            | 10 620              | 0.02               |
| 7 763                                                                                                                                              | MAN SE                            | EUR                   | 903 189           | 895 719             | 1.49               |
| 10 930                                                                                                                                             | MMC NORILSK NICKEL PJSC           | USD                   | 180 126           | 187 941             | 0.31               |
| 35 775                                                                                                                                             | NITTO DENKO CORP                  | JPY                   | 2 883 528         | 2 664 530           | 4.42               |
| 42 419                                                                                                                                             | OCCIDENTAL PETROLEUM CORP         | USD                   | 2 801 351         | 3 277 292           | 5.44               |
| 19 099                                                                                                                                             | PNC FINANCIAL SERVICES GROUP INC  | USD                   | 2 783 297         | 2 781 005           | 4.62               |
| 9 609                                                                                                                                              | PSP SWISS PROPERTY AG - REG       | CHF                   | 905 374           | 901 259             | 1.50               |
| 31 582                                                                                                                                             | SCOUT24 AG                        | EUR                   | 1 357 745         | 1 638 478           | 2.72               |
| 11 193                                                                                                                                             | SIEMENS AG - REG                  | EUR                   | 1 472 915         | 1 428 610           | 2.37               |
| 673                                                                                                                                                | SIKA AG - BR                      | CHF                   | 4 911 220         | 4 915 220           | 8.16               |
| 17 908                                                                                                                                             | SOFTWARE AG                       | EUR                   | 909 550           | 884 065             | 1.47               |
| 19 333                                                                                                                                             | SONOVA HOLDING AG                 | CHF                   | 2 980 762         | 3 206 726           | 5.32               |
| 21 532                                                                                                                                             | TOYOTA MOTOR CORP                 | JPY                   | 1 385 025         | 1 413 034           | 2.34               |
| 29 772                                                                                                                                             | TWENTY-FIRST CENTURY FOX INC - B  | USD                   | 1 056 906         | 1 073 876           | 1.78               |
| 67 945                                                                                                                                             | UNIPER SE                         | EUR                   | 2 036 695         | 2 107 280           | 3.50               |
| 5 642                                                                                                                                              | WACKER CHEMIE AG                  | EUR                   | 1 192 502         | 1 019 091           | 1.69               |
| <b>Total Shares</b>                                                                                                                                |                                   |                       | <b>57 466 622</b> | <b>57 946 058</b>   | <b>96.16</b>       |
| <b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b> |                                   |                       | <b>57 466 622</b> | <b>57 946 058</b>   | <b>96.16</b>       |
| <b>Total Investments</b>                                                                                                                           |                                   |                       | <b>57 466 622</b> | <b>57 946 058</b>   | <b>96.16</b>       |

## Lyxor Index Fund - Lyxor FTSE USA Core Infrastructure Capped UCITS ETF

### Classification of Investments

| <b>Economic classification</b>    | <b>%</b>     |
|-----------------------------------|--------------|
| Nonlife Insurance                 | 11.85        |
| Health Care Equipment & Services  | 9.87         |
| Chemicals                         | 9.72         |
| Construction & Materials          | 9.50         |
| Financial Services                | 7.00         |
| Banks                             | 5.90         |
| Oil & Gas Producers               | 5.44         |
| Mobile Telecommunications         | 4.67         |
| Software & Computer Services      | 4.19         |
| Alternative Energy                | 3.50         |
| Electronic & Electrical Equipment | 3.16         |
| General Retailers                 | 3.05         |
| Life Insurance                    | 2.88         |
| Gas, Water & Multiutilities       | 2.48         |
| General Industrials               | 2.37         |
| Automobiles & Parts               | 2.34         |
| Media                             | 1.78         |
| Real Estate Investment & Services | 1.67         |
| Pharmaceuticals & Biotechnology   | 1.54         |
| Industrial Engineering            | 1.49         |
| Fixed Line Telecommunications     | 1.26         |
| Mining                            | 0.31         |
| Real Estate Investment Trusts     | 0.19         |
|                                   | <b>96.16</b> |

| <b>Geographical classification</b> | <b>%</b>     |
|------------------------------------|--------------|
| Germany                            | 29.06        |
| United States of America           | 27.72        |
| Switzerland                        | 21.97        |
| Japan                              | 12.02        |
| Netherlands                        | 2.88         |
| Spain                              | 2.02         |
| Russia                             | 0.31         |
| Luxembourg                         | 0.18         |
|                                    | <b>96.16</b> |

## Lyxor Index Fund - Lyxor FTSE Developed Europe Core Infrastructure Capped UCITS ETF

### Schedule of Investments

| Nominal value/<br>Quantity                                                                                                                   | Description                                    | Quotation<br>Currency | Cost<br>EUR | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------|-----------------------|-------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b> |                                                |                       |             |                     |                    |
| <b>Shares</b>                                                                                                                                |                                                |                       |             |                     |                    |
| 22 043                                                                                                                                       | AAREAL BANK AG                                 | EUR                   | 915 225     | 914 344             | 1.79               |
| 22 596                                                                                                                                       | ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA | EUR                   | 715 163     | 791 538             | 1.55               |
| 3 718                                                                                                                                        | ADIDAS AG - REG - REG                          | EUR                   | 755 126     | 758 100             | 1.49               |
| 44 656                                                                                                                                       | AIRBUS SE                                      | EUR                   | 4 264 648   | 4 349 493           | 8.52               |
| 5 969                                                                                                                                        | ALLIANZ SE - REG                               | EUR                   | 1 157 391   | 1 172 670           | 2.30               |
| 456                                                                                                                                          | ASM INTERNATIONAL NV                           | EUR                   | 23 083      | 22 663              | 0.04               |
| 15 732                                                                                                                                       | ASR NEDERLAND NV                               | EUR                   | 542 754     | 616 065             | 1.21               |
| 14 379                                                                                                                                       | BAYER AG                                       | EUR                   | 1 401 521   | 1 427 547           | 2.80               |
| 28 065                                                                                                                                       | BPOST SA                                       | EUR                   | 493 944     | 509 941             | 1.00               |
| 8 942                                                                                                                                        | BRIDGESTONE CORP                               | JPY                   | 318 943     | 310 383             | 0.61               |
| 9 506                                                                                                                                        | CARL ZEISS MEDITEC AG                          | EUR                   | 512 373     | 535 188             | 1.05               |
| 108 113                                                                                                                                      | COMMERZBANK AG                                 | EUR                   | 1 329 599   | 1 157 890           | 2.27               |
| 17 828                                                                                                                                       | DEUTSCHE BANK AG - REG                         | EUR                   | 283 073     | 202 633             | 0.40               |
| 170 551                                                                                                                                      | DEUTSCHE LUFTHANSA AG - REG                    | EUR                   | 4 354 476   | 4 122 218           | 8.07               |
| 101 548                                                                                                                                      | DEUTSCHE TELEKOM AG - REG                      | EUR                   | 1 391 423   | 1 471 938           | 2.89               |
| 345 863                                                                                                                                      | DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION SA | EUR                   | 1 339 182   | 1 331 573           | 2.61               |
| 71 384                                                                                                                                       | FIAT CHRYSLER AUTOMOBILES NV                   | EUR                   | 715 982     | 1 325 601           | 2.60               |
| 22 446                                                                                                                                       | FIELMANN AG                                    | EUR                   | 1 507 249   | 1 528 573           | 3.00               |
| 11 959                                                                                                                                       | FRESENIUS SE & CO KGAA                         | EUR                   | 836 671     | 757 483             | 1.49               |
| 996                                                                                                                                          | GALAPAGOS NV                                   | EUR                   | 82 867      | 74 521              | 0.15               |
| 13 594                                                                                                                                       | HENKEL AG & CO KGAA - PFD                      | EUR                   | 1 415 815   | 1 432 808           | 2.81               |
| 13 786                                                                                                                                       | KBC ANCORA                                     | EUR                   | 738 930     | 692 747             | 1.36               |
| 40 947                                                                                                                                       | KURARAY CO LTD                                 | JPY                   | 572 284     | 564 306             | 1.11               |
| 133                                                                                                                                          | LEG IMMOBILIEN AG                              | EUR                   | 12 914      | 12 707              | 0.02               |
| 7 831                                                                                                                                        | MAN SE                                         | EUR                   | 755 692     | 747 861             | 1.47               |
| 4 501                                                                                                                                        | MELIA HOTELS INTERNATIONAL SA                  | EUR                   | 58 423      | 55 542              | 0.11               |
| 71 287                                                                                                                                       | NICHIAS CORP                                   | JPY                   | 731 419     | 748 418             | 1.47               |
| 43 179                                                                                                                                       | NN GROUP NV                                    | EUR                   | 1 566 234   | 1 713 775           | 3.36               |
| 10 072                                                                                                                                       | NOVARTIS AG - REG                              | CHF                   | 668 748     | 645 895             | 1.27               |
| 13 309                                                                                                                                       | OSRAM LICHT AG                                 | EUR                   | 805 461     | 635 771             | 1.25               |
| 109 943                                                                                                                                      | QANTAS AIRWAYS LTD                             | AUD                   | 416 764     | 396 346             | 0.78               |
| 18 830                                                                                                                                       | SANKYU INC                                     | JPY                   | 739 764     | 757 716             | 1.49               |
| 24 266                                                                                                                                       | SAP SE                                         | EUR                   | 2 128 371   | 2 242 664           | 4.40               |
| 49 583                                                                                                                                       | SCOUT24 AG                                     | EUR                   | 1 910 929   | 2 129 094           | 4.17               |
| 44 380                                                                                                                                       | SIEMENS AG - REG                               | EUR                   | 4 697 234   | 4 688 302           | 9.18               |
| 261 742                                                                                                                                      | TELEFONICA SA                                  | EUR                   | 2 143 929   | 2 207 270           | 4.33               |
| 183 491                                                                                                                                      | UNIPER SE                                      | EUR                   | 4 315 708   | 4 710 213           | 9.22               |
| 20 031                                                                                                                                       | VONOVIA SE                                     | EUR                   | 774 326     | 833 490             | 1.63               |
| 14 089                                                                                                                                       | WESTFIELD CORP                                 | AUD                   | 77 478      | 80 984              | 0.16               |
| 1 872                                                                                                                                        | XING SE                                        | EUR                   | 510 120     | 482 040             | 0.95               |

## Lyxor Index Fund - Lyxor FTSE Developed Europe Core Infrastructure Capped UCITS ETF

### Schedule of Investments (continued)

| Nominal<br>value/<br>Quantity                                                                                                                            | Description         | Quotation<br>Currency | Cost<br>EUR       | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-------------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b> |                     |                       |                   |                     |                    |
| <b>Shares (continued)</b>                                                                                                                                |                     |                       |                   |                     |                    |
| 29 852                                                                                                                                                   | YAMAHA MOTOR CO LTD | JPY                   | 720 664           | 790 289             | 1.55               |
| <b>Total Shares</b>                                                                                                                                      |                     |                       | <b>48 701 900</b> | <b>49 948 600</b>   | <b>97.93</b>       |
| <b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>       |                     |                       | <b>48 701 900</b> | <b>49 948 600</b>   | <b>97.93</b>       |
| <b>Total Investments</b>                                                                                                                                 |                     |                       | <b>48 701 900</b> | <b>49 948 600</b>   | <b>97.93</b>       |

## Lyxor Index Fund - Lyxor FTSE Developed Europe Core Infrastructure Capped UCITS ETF

### Classification of Investments

| <b>Economic classification</b>    | <b>%</b>     |
|-----------------------------------|--------------|
| General Industrials               | 11.43        |
| Software & Computer Services      | 9.51         |
| Alternative Energy                | 9.23         |
| Aerospace & Defense               | 8.53         |
| Travel, Leisure & Catering        | 8.08         |
| Banks                             | 5.82         |
| Automobiles & Parts               | 4.76         |
| Life Insurance                    | 4.57         |
| Fixed Line Telecommunications     | 4.33         |
| Personal Goods                    | 4.30         |
| Chemicals                         | 3.91         |
| Construction & Materials          | 3.02         |
| General Retailers                 | 3.00         |
| Pharmaceuticals & Biotechnology   | 2.90         |
| Mobile Telecommunications         | 2.89         |
| Food & Drug Retailers             | 2.61         |
| Nonlife Insurance                 | 2.30         |
| Industrial Transportation         | 2.26         |
| Real Estate Investment & Services | 1.63         |
| Industrial Engineering            | 1.47         |
| Health Care Equipment & Services  | 1.05         |
| Real Estate Investment Trusts     | 0.29         |
| Technology Hardware & Equipment   | 0.04         |
|                                   | <b>97.93</b> |

| <b>Geographical classification</b> | <b>%</b>     |
|------------------------------------|--------------|
| Germany                            | 62.66        |
| Netherlands                        | 15.74        |
| Spain                              | 8.60         |
| Japan                              | 6.22         |
| Belgium                            | 2.50         |
| Switzerland                        | 1.27         |
| Australia                          | 0.94         |
|                                    | <b>97.93</b> |

## Lyxor Index Fund - Lyxor Italia Bond PIR (DR) UCITS ETF (Launched on February 6, 2018)

### Schedule of Investments

| Nominal value/<br>Quantity                                                                                                                         | Description                                         | Quotation<br>Currency | Cost<br>EUR      | Market value<br>EUR | % of<br>net assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------|-----------------------|------------------|---------------------|--------------------|
| <b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>       |                                                     |                       |                  |                     |                    |
| <b>Bonds</b>                                                                                                                                       |                                                     |                       |                  |                     |                    |
| 182 000                                                                                                                                            | ASSICURAZIONI GENERALI SPA 5.125% 16/09/2024        | EUR                   | 231 429          | 228 887             | 2.30               |
| 300 000                                                                                                                                            | BANCO SANTANDER SA 1.375% 09/02/2022                | EUR                   | 309 637          | 308 767             | 3.11               |
| 386 000                                                                                                                                            | BNP PARIBAS SA 1.5% 25/05/2028                      | EUR                   | 394 462          | 395 067             | 3.98               |
| 398 000                                                                                                                                            | BNP PARIBAS SA 2.25% 13/01/2021                     | EUR                   | 423 327          | 421 893             | 4.25               |
| 103 000                                                                                                                                            | COMMERZBANK AG 1.5% 21/09/2022                      | EUR                   | 107 678          | 107 129             | 1.08               |
| 696 000                                                                                                                                            | COOPERATIEVE RABOBANK UA 1.375% 03/02/2027          | EUR                   | 714 258          | 715 298             | 7.19               |
| 183 000                                                                                                                                            | COOPERATIEVE RABOBANK UA 4.125% 14/01/2020          | EUR                   | 198 176          | 196 311             | 1.98               |
| 500 000                                                                                                                                            | DEUTSCHE BANK AG 1.5% 20/01/2022                    | EUR                   | 514 006          | 508 290             | 5.12               |
| 586 000                                                                                                                                            | ENI SPA 1% 14/03/2025                               | EUR                   | 586 175          | 586 108             | 5.90               |
| 220 000                                                                                                                                            | FCE BANK PLC 1.615% 11/05/2023                      | EUR                   | 227 403          | 226 547             | 2.28               |
| 342 000                                                                                                                                            | HSBC BANK PLC 4% 15/01/2021                         | EUR                   | 381 637          | 378 434             | 3.81               |
| 394 000                                                                                                                                            | ING BANK NV 4.5% 21/02/2022                         | EUR                   | 460 689          | 457 285             | 4.60               |
| 556 000                                                                                                                                            | INTESA SANPAOLO SPA 1.125% 14/01/2020               | EUR                   | 568 095          | 566 790             | 5.71               |
| 176 000                                                                                                                                            | IREN SPA 0.875% 04/11/2024                          | EUR                   | 172 425          | 173 533             | 1.75               |
| 316 000                                                                                                                                            | ITALGAS SPA 0.5% 19/01/2022                         | EUR                   | 317 353          | 317 205             | 3.19               |
| 280 000                                                                                                                                            | RCI BANQUE SA 1.25% 08/06/2022                      | EUR                   | 288 566          | 287 777             | 2.90               |
| 300 000                                                                                                                                            | SOCIETE GENERALE SA 0.75% 26/05/2023                | EUR                   | 302 875          | 302 625             | 3.05               |
| 273 000                                                                                                                                            | TELECOM ITALIA SPA 3.625% 19/01/2024                | EUR                   | 304 102          | 303 296             | 3.05               |
| 100 000                                                                                                                                            | TELECOM ITALIA SPA/MILANO 3% 30/09/2025             | EUR                   | 106 454          | 106 535             | 1.07               |
| 323 000                                                                                                                                            | TERNA RETE ELETTRICA NAZIONALE SPA 4.75% 15/03/2021 | EUR                   | 368 767          | 365 971             | 3.68               |
| 419 000                                                                                                                                            | UNICREDIT SPA 2% 04/03/2023                         | EUR                   | 443 632          | 442 489             | 4.45               |
| <b>Total Bonds</b>                                                                                                                                 |                                                     |                       | <b>7 421 146</b> | <b>7 396 237</b>    | <b>74.45</b>       |
| <b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>                                                                  |                                                     |                       |                  |                     |                    |
| 830 152                                                                                                                                            | FRENCH REPUBLIC GOVERNMENT BOND OAT 2.5% 25/10/2020 | EUR                   | 894 381          | 890 926             | 8.98               |
| 378 000                                                                                                                                            | ITALY BUONI POLIENNALI DEL TESORO 0.7% 01/05/2020   | EUR                   | 385 318          | 384 864             | 3.87               |
| 372 000                                                                                                                                            | ITALY BUONI POLIENNALI DEL TESORO 2.5% 01/05/2019   | EUR                   | 383 592          | 382 669             | 3.85               |
| 759 000                                                                                                                                            | SPAIN GOVERNMENT BOND 2.75% 30/04/2019              | EUR                   | 788 206          | 783 144             | 7.88               |
| <b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>                                                            |                                                     |                       | <b>2 451 497</b> | <b>2 441 603</b>    | <b>24.58</b>       |
| <b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b> |                                                     |                       | <b>9 872 643</b> | <b>9 837 840</b>    | <b>99.03</b>       |
| <b>Total Investments</b>                                                                                                                           |                                                     |                       | <b>9 872 643</b> | <b>9 837 840</b>    | <b>99.03</b>       |

**Lyxor Index Fund - Lyxor Italia Bond PIR (DR) UCITS ETF**  
**(Launched on February 6, 2018)**

Classification of Investments

| <b>Economic classification</b> | <b>%</b>     |
|--------------------------------|--------------|
| Banks                          | 53.50        |
| Governments                    | 24.58        |
| Oil & Gas Producers            | 5.90         |
| Gas, Water & Multiutilities    | 4.94         |
| Fixed Line Telecommunications  | 4.13         |
| Electricity                    | 3.68         |
| Nonlife Insurance              | 2.30         |
|                                | <b>99.03</b> |

| <b>Geographical classification</b> | <b>%</b>     |
|------------------------------------|--------------|
| Italy                              | 38.85        |
| France                             | 23.13        |
| Netherlands                        | 13.78        |
| Spain                              | 10.99        |
| Germany                            | 6.19         |
| United Kingdom                     | 6.09         |
|                                    | <b>99.03</b> |

## 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. 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.

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, 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 with effect as from April 9, 2014 was signed between LYXOR Index Fund, Lyxor Asset Management Luxembourg S.A. and Lyxor International Asset Management S.A.S.

Following a Main Delegation Agreement dated September 1, 2009, as amended, Lyxor Asset Management Luxembourg S.A. was appointed as Management Company of the Sub-Funds.

Following a Novation Agreement dated April 9, 2014, Lyxor International Asset Management S.A.S was appointed as Management Company of the Sub-Funds.

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

As at April 30, 2018, 28 Sub-Funds are available:

- Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR) <sup>1</sup>
- Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR) <sup>2</sup>
- Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR) <sup>3</sup>
- Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF
- Lyxor Index Fund - Lyxor BofAML \$ High Yield Bond 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 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 SG Japan Quality Income UCITS ETF
- Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF
- Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor Europe Index UCITS ETF
- Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor World Index UCITS ETF
- Lyxor Index Fund - Lyxor SG Global Value Beta UCITS ETF
- Lyxor Index Fund - Lyxor FTSE UK Quality Low Vol Dividend (DR) UCITS ETF
- Lyxor Index Fund - Lyxor Smart Cash
- Lyxor Index Fund - Lyxor Alpha Plus Fund
- Lyxor Index Fund - Lyxor BTP Daily Short UCITS ETF
- Lyxor Index Fund - Lyxor Bund Daily Short UCITS ETF
- Lyxor Index Fund - Lyxor 10Y US Treasury Daily Short UCITS ETF
- Lyxor Index Fund - Crystal Europe Equity
- Lyxor Index Fund - Lyxor FTSE USA Core Infrastructure Capped UCITS ETF
- Lyxor Index Fund - Lyxor FTSE Developed Europe Core Infrastructure Capped UCITS ETF
- Lyxor Index Fund - Lyxor Italia Bond PIR (DR) UCITS ETF <sup>4</sup>

<sup>1</sup> Previously named Lyxor Index Fund - Lyxor Stoxx Europe 600 (DR).

<sup>2</sup> Previously named Lyxor Index Fund - Lyxor EURO STOXX 300 (DR).

<sup>3</sup> Previously named Lyxor Index Fund - Lyxor EURO STOXX 50 (DR).

<sup>4</sup> Launched on February 6, 2018.

## Notes to the financial statements (continued)

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 "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)

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 amended Law of December 17, 2010 on undertakings for collective investment 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 amended Law of December 17, 2010 on undertakings for collective investment 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).

Swing Pricing may apply to some Classes of Shares (referred to with the letter "W") as an alternative structure of fees linked to the subscriptions and redemptions.

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).

By Circular Resolutions dated October 18, 2017 and November 23, 2017, the Board of Directors resolved:

- to liquidate the Sub-Fund Lyxor Index Fund - Lyxor J.P. Morgan Europe Low Beta Factor Index UCITS ETF on November 30, 2017;
- to liquidate the Sub-Fund Lyxor Index Fund - Lyxor J.P. Morgan Europe Low Size Factor Index UCITS ETF on November 30, 2017;
- to liquidate the Sub-Fund Lyxor Index Fund - Lyxor J.P. Morgan Europe Momentum Factor Index UCITS ETF on November 30, 2017;
- to liquidate the Sub-Fund Lyxor Index Fund - Lyxor J.P. Morgan Europe Quality Factor Index UCITS ETF on November 30, 2017;
- to liquidate the Sub-Fund Lyxor Index Fund - Lyxor J.P. Morgan Europe Value Factor Index UCITS ETF on November 30, 2017.

By Circular Resolution dated December 19, 2017, the Board of Directors resolved to create the Sub-Fund Lyxor Index Fund - Lyxor Italia Bond PIR (DR) UCITS ETF.

By Circular Resolution dated December 22, 2017, the Board of Directors resolved to launch the OE share class within the Sub-Fund Lyxor Index Fund - Crystal Europe Equity on December 29, 2017.

By Circular Resolution dated February 2, 2018, the Board of Directors resolved to change the denomination of certain classes of shares of the Sub-Funds in order to reflect the mentions "Acc" and "Dist" and whether the Shares Classes are monthly hedged, daily hedged or not, on February 6, 2018.

By Circular Resolution dated February 6, 2018, the Board of Directors resolved to launch the Acc share class within the Sub-Fund Lyxor Index Fund - Lyxor Italia Bond PIR (DR) UCITS ETF on February 6, 2018.

By Circular Resolution dated February 6, 2018, the Board of Directors resolved to launch the Monthly Hedged to EUR - Acc share class within the Sub-Fund Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF on March 1, 2018.

By a Circular Resolution dated March 19, 2018, the Board of Directors resolved to rename the following Sub-Funds :

- Lyxor Index Fund - Lyxor Stoxx Europe 600 (DR) into Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR).
- Lyxor Index Fund - Lyxor EURO STOXX 300 (DR) into Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR).
- Lyxor Index Fund - Lyxor EURO STOXX 50 (DR) into Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR).

## Notes to the financial statements (continued)

### 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. They are prepared in accordance with generally accepted accounting policies in Luxembourg.

#### 2.2 Valuation of investment in securities

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

The material provisions are as follows:

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

2.2.2 Securities listed on a recognised stock exchange or dealt on any other Regulated Market that operates regularly, is recognised and is open to the public are valued at their last available closing prices or in the event that there should be several such markets on the basis of the main market for the relevant security. For the financial statements as at April 30, 2018, such securities are valued with the closing prices of April 30, 2018 for all Sub-Funds.

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.

## Notes to the financial statements (continued)

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

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

### 2.4 Combined financial statements

The combined Statement of Net Assets represent the total of the Statements of 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.

### 2.6 Forward foreign exchange contracts

Net change in unrealised profits and losses on forward foreign exchange contracts are valued on the basis of forward exchange rates prevailing at the relevant valuation date.

Forward foreign exchange contracts are disclosed in the Statement of Net Assets under the item "Net unrealised profit/loss on forward foreign exchange contracts".

### 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 "Net unrealised profit/loss on futures contracts".

### 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".

For the Sub-Funds Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor Europe Index UCITS ETF, the swap has a reset on daily basis on close. At each end of day, the daily performance of basket (European shares only) and the daily performance of index (European index) is calculated and a global amount of reset is paid or received by the Sub-Fund and adjustment is made at the same time to the basket to maintain assets:

- 100% in basket,
- 0% in Marked To Market of swap.

### 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.

## Notes to the financial statements (continued)

### 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.

Other expenses comprise liquidation fees and other fees.

### 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, 2018 are as follows:

| Sub-Funds                                                                                | Currency | Class of shares                        | Management fee |
|------------------------------------------------------------------------------------------|----------|----------------------------------------|----------------|
| Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR) <sup>1</sup>                         | EUR      | SE                                     | 0.07%          |
|                                                                                          |          | SE-W                                   | 0.08%          |
|                                                                                          |          | UCITS ETF Acc                          | 0.07%          |
|                                                                                          |          | UCITS ETF Monthly Hedged to EUR - Dist | 0.15%          |
| Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR) <sup>2</sup>                           | EUR      | IE                                     | 0.14%          |
|                                                                                          |          | OE                                     | 0.05%          |
|                                                                                          |          | SE                                     | 0.07%          |
|                                                                                          |          | UCITS ETF Acc                          | 0.07%          |
|                                                                                          |          | UCITS ETF Dist                         | 0.07%          |
|                                                                                          |          | UCITS ETF Monthly Hedged to GBP - Acc  | 0.15%          |
| Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR) <sup>3</sup>                            | EUR      | IE                                     | 0.14%          |
|                                                                                          |          | SE                                     | 0.07%          |
|                                                                                          |          | UCITS ETF Acc                          | 0.07%          |
| Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF           | USD      | Dist                                   | 0.09%          |
|                                                                                          |          | Monthly Hedged to EUR - Dist           | 0.20%          |
| Lyxor Index Fund - Lyxor BofAML \$ High Yield Bond UCITS ETF                             | USD      | Dist                                   | 0.30%          |
|                                                                                          |          | Monthly Hedged to EUR - Dist           | 0.40%          |
| Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF                                 | USD      | Dist                                   | 0.10%          |
|                                                                                          |          | Monthly Hedged to CHF - Dist           | 0.15%          |
|                                                                                          |          | Monthly Hedged to EUR - Dist           | 0.15%          |
|                                                                                          |          | Monthly Hedged to GBP - Dist           | 0.15%          |
| Lyxor Index Fund - Lyxor EuroMTS 1-3Y Italy BTP Government Bond (DR) UCITS ETF           | EUR      | Acc                                    | 0.16%          |
| Lyxor Index Fund - Lyxor EuroMTS 10Y Italy BTP Government Bond (DR) UCITS ETF            | EUR      | Acc                                    | 0.16%          |
| Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF                                  | EUR      | Dist                                   | 0.40%          |
| Lyxor Index Fund - Lyxor MSCI EMU Small Cap UCITS ETF                                    | EUR      | Dist                                   | 0.40%          |
| Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF                                   | EUR      | Dist                                   | 0.40%          |
| Lyxor Index Fund - Lyxor BofAML \$ Short Term High Yield Bond UCITS ETF                  | USD      | Dist                                   | 0.30%          |
|                                                                                          |          | Monthly Hedged to EUR - Dist           | 0.40%          |
| Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF                   | EUR      | Dist                                   | 0.30%          |
| Lyxor Index Fund - Lyxor SG Japan Quality Income UCITS ETF                               | JPY      | Dist                                   | 0.45%          |
| Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF                           | USD      | Acc                                    | 0.20%          |
|                                                                                          |          | Monthly Hedged to EUR - Acc            | 0.30%          |
| Lyxor Index Fund - Lyxor J.P. Morgan Europe Low Beta Factor Index UCITS ETF <sup>4</sup> | EUR      | C-EUR                                  | 0.30%          |
| Lyxor Index Fund - Lyxor J.P. Morgan Europe Low Size Factor Index UCITS ETF <sup>4</sup> | EUR      | C-EUR                                  | 0.30%          |

<sup>1</sup> Previously named Lyxor Index Fund - Lyxor Stoxx Europe 600 (DR).

<sup>2</sup> Previously named Lyxor Index Fund - Lyxor EURO STOXX 300 (DR).

<sup>3</sup> Previously named Lyxor Index Fund - Lyxor EURO STOXX 50 (DR).

<sup>4</sup> Liquidated on November 30, 2017.

## Notes to the financial statements (continued)

| Sub-Funds                                                                                | Currency | Class of shares | Management fee |
|------------------------------------------------------------------------------------------|----------|-----------------|----------------|
| Lyxor Index Fund - Lyxor J.P. Morgan Europe Momentum Factor Index UCITS ETF <sup>4</sup> | EUR      | C-EUR           | 0.30%          |
| Lyxor Index Fund - Lyxor J.P. Morgan Europe Value Factor Index UCITS ETF <sup>4</sup>    | EUR      | C-EUR           | 0.30%          |
| Lyxor Index Fund - Lyxor J.P. Morgan Europe Quality Factor Index UCITS ETF <sup>4</sup>  | EUR      | C-EUR           | 0.30%          |
| Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor Europe Index UCITS ETF                 | EUR      | Acc             | 0.40%          |
| Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor World Index UCITS ETF                  | USD      | Acc             | 0.40%          |
| Lyxor Index Fund - Lyxor SG Global Value Beta UCITS ETF                                  | EUR      | Acc             | 0.40%          |
| Lyxor Index Fund - Lyxor FTSE UK Quality Low Vol Dividend (DR) UCITS ETF                 | GBP      | Dist            | 0.19%          |
| Lyxor Index Fund - Lyxor Alpha Plus Fund                                                 | EUR      | IE-D            | 0.35%          |
| Lyxor Index Fund - Lyxor BTP Daily Short UCITS ETF                                       | EUR      | Acc             | 0.40%          |
| Lyxor Index Fund - Lyxor Bund Daily Short UCITS ETF                                      | EUR      | Acc             | 0.15%          |
| Lyxor Index Fund - Lyxor 10Y US Treasury Daily Short UCITS ETF                           | USD      | Acc             | 0.20%          |
| Lyxor Index Fund - Crystal Europe Equity                                                 | EUR      | IE              | 0.89%          |
|                                                                                          |          | OE              | 0.84%          |
| Lyxor Index Fund - Lyxor FTSE USA Core Infrastructure Capped UCITS ETF                   | USD      | Dist            | 0.50%          |
| Lyxor Index Fund - Lyxor FTSE Developed Europe Core Infrastructure Capped UCITS ETF      | EUR      | Dist            | 0.50%          |
| Lyxor Index Fund - Lyxor Italia Bond PIR (DR) UCITS ETF <sup>5</sup>                     | EUR      | Acc             | 0.44%          |

For the Sub-Fund Lyxor Index Fund - Lyxor Smart Cash, the management fees are accounted under the caption "Administration fees".

### 4 - 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.

### 5 - 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.

<sup>4</sup> Previously named Lyxor Index Fund - Lyxor EURO STOXX 300 (DR).

<sup>5</sup> Launched on February 6, 2018.

## Notes to the financial statements (continued)

### 6 - Futures contracts

As at April 30, 2018, the Company holds the following open future contracts:

#### Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR) <sup>1</sup>

| Underlying nature | Currency contract | Details       | Market            | Maturity | Number of contracts bought | Number of contracts sold | Commitment EUR   | Unrealised appreciation/depreciation EUR |
|-------------------|-------------------|---------------|-------------------|----------|----------------------------|--------------------------|------------------|------------------------------------------|
| Index             | EUR               | EURO STOXX 50 | EUREX-DEUTSCHLAND | Jun-18   | 29                         | -                        | 1 007 460        | 9 590                                    |
|                   |                   |               |                   |          |                            |                          | <b>1 007 460</b> | <b>9 590</b>                             |

#### Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR) <sup>2</sup>

| Underlying nature | Currency contract | Details       | Market            | Maturity | Number of contracts bought | Number of contracts sold | Commitment EUR | Unrealised appreciation/depreciation EUR |
|-------------------|-------------------|---------------|-------------------|----------|----------------------------|--------------------------|----------------|------------------------------------------|
| Index             | EUR               | EURO STOXX 50 | EUREX-DEUTSCHLAND | Jun-18   | 26                         | -                        | 903 240        | 25 000                                   |
|                   |                   |               |                   |          |                            |                          | <b>903 240</b> | <b>25 000</b>                            |

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

| Underlying nature | Currency contract | Details       | Market            | Maturity | Number of contracts bought | Number of contracts sold | Commitment EUR | Unrealised appreciation/depreciation EUR |
|-------------------|-------------------|---------------|-------------------|----------|----------------------------|--------------------------|----------------|------------------------------------------|
| Index             | EUR               | EURO STOXX 50 | EUREX-DEUTSCHLAND | Jun-18   | 5                          | -                        | 173 700        | 1 760                                    |
|                   |                   |               |                   |          |                            |                          | <b>173 700</b> | <b>1 760</b>                             |

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

| Underlying nature | Currency contract | Details       | Market            | Maturity | Number of contracts bought | Number of contracts sold | Commitment EUR | Unrealised appreciation/depreciation EUR |
|-------------------|-------------------|---------------|-------------------|----------|----------------------------|--------------------------|----------------|------------------------------------------|
| Index             | EUR               | EURO STOXX 50 | EUREX-DEUTSCHLAND | Jun-18   | 12                         | -                        | 416 880        | 2 490                                    |
|                   |                   |               |                   |          |                            |                          | <b>416 880</b> | <b>2 490</b>                             |

<sup>2</sup> Previously named Lyxor Index Fund - Lyxor EURO STOXX 50 (DR).

<sup>1</sup> Launched on February 6, 2018.

## Notes to the financial statements (continued)

### Lyxor Index Fund - Lyxor Italia Bond PIR (DR) UCITS ETF <sup>2</sup>

| Underlying nature | Currency contract | Details     | Market            | Maturity | Number of contracts bought | Number of contracts sold | Commitment EUR    | Unrealised appreciation/depreciation EUR |
|-------------------|-------------------|-------------|-------------------|----------|----------------------------|--------------------------|-------------------|------------------------------------------|
| Interest rate     | EUR               | EURO BOBL   | EUREX-DEUTSCHLAND | Jun-18   | -                          | 34                       | 4 454 000         | (26 180)                                 |
| Interest rate     | EUR               | EURO BUND   | EUREX-DEUTSCHLAND | Jun-18   | -                          | 7                        | 1 111 180         | (13 860)                                 |
| Interest rate     | EUR               | EURO SCHATZ | EUREX-DEUTSCHLAND | Jun-18   | -                          | 40                       | 4 476 600         | (4 975)                                  |
|                   |                   |             |                   |          |                            |                          | <b>10 041 780</b> | <b>(45 015)</b>                          |

## 7 - Forward foreign exchange contracts

As at April 30, 2018, the Company holds the following open forward foreign exchange contracts:

### Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR) <sup>1</sup>

| Purchase      | Sale           | Maturity date | Unrealised appreciation/depreciation EUR |
|---------------|----------------|---------------|------------------------------------------|
| CHF 65 200    | EUR 55 394     | 03-May-18     | (879)                                    |
| DKK 51 600    | EUR 6 930      | 03-May-18     | (5)                                      |
| EUR 3 096 965 | CHF 3 644 880  | 03-May-18     | 49 437                                   |
| EUR 17 998    | CZK 457 080    | 03-May-18     | 107                                      |
| EUR 441       | CZK 11 400     | 03-May-18     | (5)                                      |
| EUR 687 117   | DKK 5 122 270  | 03-May-18     | (393)                                    |
| EUR 6 256 583 | GBP 5 488 650  | 03-May-18     | 31                                       |
| EUR 265 254   | NOK 2 566 710  | 03-May-18     | 95                                       |
| EUR 6 767     | NOK 65 500     | 03-May-18     | -                                        |
| EUR 1 052 488 | SEK 10 832 180 | 03-May-18     | 27 014                                   |
| GBP 36 000    | EUR 41 040     | 03-May-18     | (4)                                      |
| SEK 251 500   | EUR 24 427     | 03-May-18     | (618)                                    |
|               |                |               | <b>74 780</b>                            |

<sup>1</sup> Previously named Lyxor Index Fund - Lyxor Stoxx Europe 600 (DR).

<sup>2</sup> Previously named Lyxor Index Fund - Lyxor EURO STOXX 300 (DR).

## Notes to the financial statements (continued)

### Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR) <sup>2</sup>

| Purchase       | Sale           | Maturity date | Unrealised appreciation/depreciation<br>EUR |
|----------------|----------------|---------------|---------------------------------------------|
| EUR 200 460    | GBP 175 910    | 03-May-18     | (61)                                        |
| GBP 11 550 256 | EUR 13 168 621 | 03-May-18     | (2 399)                                     |
| GBP 871 711    | EUR 999 128    | 03-May-18     | (5 459)                                     |
| GBP 82 193     | EUR 93 849     | 03-May-18     | (156)                                       |
|                |                |               | <b>(8 075)</b>                              |

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

| Purchase    | Sale        | Maturity date | Unrealised appreciation/depreciation<br>USD |
|-------------|-------------|---------------|---------------------------------------------|
| AUD 3 500   | EUR 2 188   | 03-May-18     | (1)                                         |
| EUR 97 254  | AUD 156 237 | 03-May-18     | (413)                                       |
| EUR 12 031  | CHF 14 176  | 03-May-18     | 216                                         |
| EUR 9 043   | DKK 67 519  | 03-May-18     | (24)                                        |
| EUR 96 912  | GBP 85 022  | 03-May-18     | (6)                                         |
| EUR 6 563   | ILS 28 413  | 03-May-18     | 32                                          |
| EUR 13 213  | NOK 127 867 | 03-May-18     | 5                                           |
| EUR 46 844  | SEK 482 058 | 03-May-18     | 1 459                                       |
| EUR 6 515   | SGD 10 539  | 03-May-18     | (88)                                        |
| EUR 501 745 | USD 618 398 | 03-May-18     | (12 078)                                    |
| GBP 2 100   | EUR 2 398   | 03-May-18     | (5)                                         |
| USD 5 000   | EUR 4 057   | 03-May-18     | 97                                          |
|             |             |               | <b>(10 806)</b>                             |

## 8 - Securities lending

As at April 30, 2018, the market value of securities lent is as follows:

| Sub-Fund                                                | Currency | Market value of securities lent |
|---------------------------------------------------------|----------|---------------------------------|
| Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF | EUR      | 1 112 127                       |
| Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF  | EUR      | 24 764 988                      |

The counterparties of the securities lending contracts are Société Générale (FR) et Crédit Agricole Investment Bank (FR). Counterparty's countries are listed following the ISO 3166-1 standard.

As at April 30, 2018, the collateral fully covered the market value of the securities lent into the following Sub-Funds:

<sup>2</sup> Previously named Lyxor Index Fund - Lyxor EURO STOXX 300 (DR).

## Notes to the financial statements (continued)

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

| Instrument Type | Issuer Name              | Currency | Collateral Amount Received<br>(in Sub-Fund Currency) |
|-----------------|--------------------------|----------|------------------------------------------------------|
| Equity          | CREDIT AGRICOLE SA       | EUR      | 758 981                                              |
| Equity          | NATIXIS                  | EUR      | 460 320                                              |
| Equity          | DEUTSCHE TELEKOM AG      | EUR      | 228 357                                              |
| Equity          | WEIGHT WATCHERS INTL INC | EUR      | 59 473                                               |
| Equity          | RYANAIR HOLDINGS PLC     | EUR      | 45 700                                               |
| Equity          | FIRST DATA CORP- CLASS A | EUR      | 27 253                                               |
|                 |                          |          | <b>1 580 084</b>                                     |

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

| Instrument Type | Issuer Name                 | Currency | Collateral Amount Received<br>(in Sub-Fund Currency) |
|-----------------|-----------------------------|----------|------------------------------------------------------|
| Equity          | CREDIT AGRICOLE SA          | EUR      | 4 481 535                                            |
| Equity          | TOTAL SA                    | EUR      | 3 332 830                                            |
| Equity          | ALPHABET INC-CL C           | EUR      | 2 654 238                                            |
| Equity          | AMAZON.COM INC              | EUR      | 2 611 572                                            |
| Equity          | CRH PLC                     | EUR      | 2 355 594                                            |
| Equity          | ERSTE BANK                  | EUR      | 2 316 699                                            |
| Equity          | APPLE INC                   | EUR      | 1 749 880                                            |
| Equity          | SAFRAN SA                   | EUR      | 1 421 100                                            |
| Equity          | CELGENE CORP                | EUR      | 1 390 692                                            |
| Equity          | AMADEUS IT HOLDING SA-A SHS | EUR      | 1 162 599                                            |
| Equity          | INTERNATIONAL BUSINESS MACH | EUR      | 1 138 091                                            |
| Equity          | ALLSTATE CORP               | EUR      | 836 236                                              |
| Equity          | RYANAIR HOLDINGS PLC        | EUR      | 662 757                                              |
| Equity          | GOLDMAN SACHS GP            | EUR      | 416 634                                              |
| Equity          | MICROSOFT CORP              | EUR      | 116 837                                              |
| Equity          | LEGRAND SA                  | EUR      | 105 534                                              |
|                 |                             |          | <b>26 752 828</b>                                    |

## 9 - Index Swaps

As at April 30, 2018, the Company holds the following swaps.  
Counterparty's countries are listed following the ISO 3166-1 standard.

### Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF

| Notional    | Maturity Date | Underlying                                        | Currency | Market Value<br>(expressed in USD) |
|-------------|---------------|---------------------------------------------------|----------|------------------------------------|
| 113 252 796 | 17/08/18      | Lyxor USD Liquid Investment Grade Corporate Bonds | USD      | 130 028 642                        |
| 1           | 17/08/18      | Basket of securities                              | USD      | (286 915 263)                      |
| 1           | 17/08/18      | Fees                                              | USD      | 13 401                             |
| 175 607 836 | 17/08/18      | Lyxor USD Liquid Investment Grade Corporate Bonds | USD      | 168 627 725                        |
| 1           | 17/08/18      | Fees                                              | USD      | 23 349                             |
|             |               |                                                   |          | <b>11 777 854</b>                  |

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

## Notes to the financial statements (continued)

### Lyxor Index Fund - Lyxor BofAML \$ High Yield Bond UCITS ETF

| Notional    | Maturity Date | Underlying                                | Currency | Market Value<br>(expressed in USD) |
|-------------|---------------|-------------------------------------------|----------|------------------------------------|
| 1           | 03/07/18      | Fees                                      | USD      | 36 815                             |
| 232 182 717 | 03/07/18      | Lyxor BofAML \$ High Yield Bond UCITS ETF | USD      | 146 595 667                        |
| 1           | 03/07/18      | Basket of securities                      | USD      | (263 795 366)                      |
| 106 325 509 | 03/07/18      | Lyxor BofAML \$ High Yield Bond UCITS ETF | USD      | 128 078 459                        |
| 1           | 03/07/18      | Fees                                      | USD      | 45 657                             |
|             |               |                                           |          | <b>10 961 232</b>                  |

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

### Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF

| Notional    | Maturity Date | Underlying                                        | Currency | Market Value<br>(expressed in USD) |
|-------------|---------------|---------------------------------------------------|----------|------------------------------------|
| 218 451 394 | 09/04/19      | US Crp FRN 2-7Y Hed EUR                           | USD      | 103 202 826                        |
| 1           | 09/04/19      | Fees                                              | USD      | 14 708                             |
| 317 194 513 | 09/04/19      | Bloomberg Barclays US Corporate FRN 2-7 Y r Index | USD      | 220 510 979                        |
| 1           | 09/04/19      | Fees                                              | USD      | (344 108 705)                      |
| 1           | 09/04/19      | Fees                                              | USD      | 18 057                             |
| 1           | 09/04/19      | Fees                                              | USD      | 2 924                              |
| 9 124 115   | 09/04/19      | US Crp FRN 2-7Y Hed GBP                           | USD      | 12 609 452                         |
| 21 601 547  | 09/04/19      | US Crp FRN 2-7Y Hed CHF                           | USD      | 21 769 174                         |
| 1           | 09/04/19      | Fees                                              | USD      | 1 690                              |
|             |               |                                                   |          | <b>14 021 105</b>                  |

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

### Lyxor Index Fund - Lyxor MSCI EMU Small Cap UCITS ETF

| Notional    | Maturity Date | Underlying           | Currency | Market Value<br>(expressed in EUR) |
|-------------|---------------|----------------------|----------|------------------------------------|
| 1           | 19/03/19      | Fees                 | EUR      | 118 632                            |
| 1           | 19/03/19      | Basket of securities | EUR      | (321 452 090)                      |
| 302 425 436 | 19/03/19      | MSCI EMU SM CAP NR   | EUR      | 324 907 832                        |
|             |               |                      |          | <b>3 574 374</b>                   |

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<br>(expressed in USD) |
|------------|---------------|---------------------------------------|----------|------------------------------------|
| 1          | 30/05/19      | Fees                                  | USD      | 15 896                             |
| 59 284 247 | 30/05/19      | Bofa Merrill Lynch BB-CCC 1-3Yr US HY | USD      | 60 922 389                         |
| 1          | 30/05/19      | Basket of securities                  | USD      | (111 295 077)                      |
| 45 608 527 | 30/05/19      | Bofa Merrill Lynch BB-CCC 1-3Yr HY    | USD      | 55 397 557                         |
| 1          | 30/05/19      | Fees                                  | USD      | 19 713                             |
|            |               |                                       |          | <b>5 060 478</b>                   |

## Notes to the financial statements (continued)

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<br>(expressed in EUR) |
|-------------|---------------|--------------------------------------|----------|------------------------------------|
| 119 509 202 | 31/05/19      | Bofa Merrill Lynch BB-CCC 1=3Yr Euro | EUR      | 123 735 661                        |
| 1           | 31/05/19      | Fees                                 | EUR      | 29 375                             |
| 1           | 31/05/19      | Basket of securities                 | EUR      | (121 559 874)                      |
|             |               |                                      |          | <b>2 205 162</b>                   |

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

### Lyxor Index Fund - Lyxor SG Japan Quality Income UCITS ETF

| Notional      | Maturity Date | Underlying                        | Currency | Market Value<br>(expressed in JPY) |
|---------------|---------------|-----------------------------------|----------|------------------------------------|
| 1             | 18/07/18      | Fees                              | JPY      | 2 937 060                          |
| 1             | 18/07/18      | Basket of securities              | JPY      | (8 341 664 306)                    |
| 8 657 653 826 | 18/07/18      | SG Japan Quality Income Index NTR | JPY      | 8 515 336 177                      |
|               |               |                                   |          | <b>176 608 931</b>                 |

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

### Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor Europe Index UCITS ETF

| Notional | Maturity Date | Underlying                            | Currency | Market Value<br>(expressed in EUR) |
|----------|---------------|---------------------------------------|----------|------------------------------------|
| 721 300  | 30/03/19      | J.P. Morgan Multi-factor Europe Index | EUR      | 36 065                             |
|          |               |                                       |          | <b>36 065</b>                      |

The counterparty of the swaps is JP Morgan (GB).

### Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor World Index UCITS ETF

| Notional | Maturity Date | Underlying                            | Currency | Market Value<br>(expressed in USD) |
|----------|---------------|---------------------------------------|----------|------------------------------------|
| 206 500  | 23/03/19      | J.P. Morgan Multi-factor Europe Index | USD      | (84 665)                           |
|          |               |                                       |          | <b>(84 665)</b>                    |

The counterparty of the swaps is JP Morgan (GB).

## Notes to the financial statements (continued)

### Lyxor Index Fund - Lyxor SG Global Value Beta UCITS ETF

| Notional    | Maturity Date | Underlying                                  | Currency | Market Value<br>(expressed in EUR) |
|-------------|---------------|---------------------------------------------|----------|------------------------------------|
| 307 500 263 | 19/10/18      | SG Global Value Beta Net Total Return Index | EUR      | 213 113 769                        |
| 1           | 19/10/18      | Fees                                        | EUR      | 73 595                             |
| 1           | 19/10/18      | Basket of securities                        | EUR      | (203 998 919)                      |
|             |               |                                             |          | <b>9 188 445</b>                   |

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

### Lyxor Index Fund - Lyxor Smart Cash

| Notional    | Maturity Date | Underlying           | Currency | Market Value<br>(expressed in EUR) |
|-------------|---------------|----------------------|----------|------------------------------------|
| 541 249 000 | 31/07/18      | Eonia Index          | EUR      | 538 375 396                        |
| 1           | 31/07/18      | Basket of securities | EUR      | (807 956 517)                      |
| 1           | 31/07/18      | Basket of securities | EUR      | 67 727                             |
| 1           | 31/07/18      | Fees                 | EUR      | 14 255                             |
| 1           | 31/07/18      | Fees                 | EUR      | 5 742                              |
| 1 000 000   | 31/07/18      | Sonia Index          | EUR      | 1 159 464                          |
| 1           | 31/07/18      | Fees                 | EUR      | 270                                |
| 1           | 31/07/18      | Fees                 | EUR      | 82 910                             |
| 1           | 31/07/18      | Fees                 | EUR      | 4 667                              |
| 9 855 287   | 31/07/18      | Fed Funds Index      | EUR      | 8 385 859                          |
| 21 377 143  | 31/07/18      | Eonia Index          | EUR      | 21 263 647                         |
| 167 070 000 | 31/07/18      | Fed Funds Index      | EUR      | 142 159 775                        |
| 70 116 000  | 31/07/18      | Sonia Index          | EUR      | 81 296 948                         |
|             |               |                      |          | <b>(15 139 857)</b>                |

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

### Lyxor Index Fund - Lyxor BTP Daily Short UCITS ETF

| Notional    | Maturity Date | Underlying                          | Currency | Market Value<br>(expressed in EUR) |
|-------------|---------------|-------------------------------------|----------|------------------------------------|
| 413 914 363 | 22/11/18      | SGI Short x1 Euro BTP Futures Index | EUR      | 363 867 822                        |
| 1           | 22/11/18      | Basket of Securities                | EUR      | (356 812 181)                      |
| 1           | 22/11/18      | Fees                                | EUR      | 120 710                            |
|             |               |                                     |          | <b>7 176 351</b>                   |

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

## Notes to the financial statements (continued)

### Lyxor Index Fund - Lyxor Bund Daily Short UCITS ETF

| Notional    | Maturity Date | Underlying                           | Currency | Market Value<br>(expressed in EUR) |
|-------------|---------------|--------------------------------------|----------|------------------------------------|
| 1           | 22/11/18      | Basket of securities                 | EUR      | (187 215 355)                      |
| 1           | 22/11/18      | Fees                                 | EUR      | 19 161                             |
| 197 631 692 | 22/11/18      | SGI Short x1 Euro Bund Futures Index | EUR      | 190 967 342                        |
|             |               |                                      |          | <b>3 771 148</b>                   |

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

### Lyxor Index Fund - Lyxor 10Y US Treasury Daily Short UCITS ETF

| Notional   | Maturity Date | Underlying                                        | Currency | Market Value<br>(expressed in USD) |
|------------|---------------|---------------------------------------------------|----------|------------------------------------|
| 18 752 588 | 11/12/18      | SGI Short x1 10Y U.S. Treasury Note Futures Index | USD      | 19 428 550                         |
| 1          | 11/12/18      | Basket of securities                              | USD      | (18 653 769)                       |
| 1          | 11/12/18      | Fees                                              | USD      | 3 385                              |
|            |               |                                                   |          | <b>778 166</b>                     |

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

### Lyxor Index Fund - Crystal Europe Equity

| Notional   | Maturity Date | Underlying           | Currency | Market Value<br>(expressed in EUR) |
|------------|---------------|----------------------|----------|------------------------------------|
| 98 122     | 20/12/18      | Crystal Index        | EUR      | 99 249                             |
| 1          | 20/12/18      | Fees                 | EUR      | 83                                 |
| 1          | 20/12/18      | Fees                 | EUR      | 149 248                            |
| 1          | 20/12/18      | Basket of securities | EUR      | (27 158 980)                       |
| 27 357 826 | 20/12/18      | Crystal Index        | EUR      | 27 670 536                         |
|            |               |                      |          | <b>760 136</b>                     |

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

### Lyxor Index Fund - Lyxor FTSE USA Core Infrastructure Capped UCITS ETF

| Notional  | Maturity Date | Underlying               | Currency | Market Value<br>(expressed in USD) |
|-----------|---------------|--------------------------|----------|------------------------------------|
| 62 709 26 | 19/04/19      | FTSE USA Core Infr Cp NT | USD      | 60 258 556                         |
| 1         | 19/04/19      | Basket of securities     | USD      | (57 946 058)                       |
| 1         | 19/04/19      | Fees                     | USD      | 26 080                             |
|           |               |                          |          | <b>2 338 578</b>                   |

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

## Notes to the financial statements (continued)

### Lyxor Index Fund - Lyxor FTSE Developed Europe Core Infrastructure Capped UCITS ETF

| Notional   | Maturity Date | Underlying                         | Currency | Market Value<br>(expressed in EUR) |
|------------|---------------|------------------------------------|----------|------------------------------------|
| 50 430 538 | 19/04/19      | FTSE Developed Europe Core Infr NT | EUR      | 51 005 745                         |
| 1          | 19/04/19      | Basket of securities               | EUR      | (49 948 600)                       |
| 1          | 19/04/19      | Fees                               | EUR      | 21 520                             |
|            |               |                                    |          | <b>1 078 665</b>                   |

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

As at April 30, 2018, the collateral fully covered the market value of the total return swaps into the following Sub-Funds:  
According to the prospectus, Investment Grade is defined as BBB- or above from Fitch or S&P and Baa3 or above from Moody's. All the bonds received in collateral are Investment Grade.

### Lyxor Index Fund – Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF

| Instrument Type | Issuer Name                      | Currency | Collateral Amount<br>Received<br>(in Sub-Fund Currency) |
|-----------------|----------------------------------|----------|---------------------------------------------------------|
| Bond            | UNITED STATES OF AMERICA         | USD      | 14 821 642                                              |
| Bond            | SYNCHRONY BANK                   | USD      | 6 788 354                                               |
| Bond            | BK NEDERLANDSE GEMEE             | USD      | 962 318                                                 |
| Bond            | AT&T INC                         | USD      | 688 592                                                 |
| Bond            | BHJP BILLITON FIN USA LTD        | USD      | 291 849                                                 |
| Bond            | AMERICAN INTERNATIONAL GROUP INC | USD      | 148 813                                                 |
| Bond            | NORTHROP GRUMMAN CORP            | USD      | 78 034                                                  |
| Bond            | DXC TECHNOLOGY CO                | USD      | 49 154                                                  |
| Bond            | ASTRAZENCA PLC                   | USD      | 14 123                                                  |
| Bond            | BIOGEN IDEC INC                  | USD      | 9 839                                                   |
| Bond            | INTL BANK RECON & DEVELOP        | USD      | 957                                                     |
|                 |                                  |          | <b>23 853 675</b>                                       |

### Lyxor Index Fund – Lyxor BofAML \$ High Yield Bond UCITS ETF

| Instrument Type | Issuer Name                                | Currency | Collateral Amount<br>Received<br>(in Sub-Fund Currency) |
|-----------------|--------------------------------------------|----------|---------------------------------------------------------|
| Bond            | UNITED STATES OF AMERICA                   | USD      | 9 134 029                                               |
| Bond            | SYNCHRONY BANK                             | USD      | 6 688 083                                               |
| Bond            | INTEL CORP                                 | USD      | 6 073 634                                               |
| Bond            | EUROPEAN INVESTMENT BANK (EIB)             | USD      | 686 891                                                 |
| Bond            | BANK OF AMERICA                            | USD      | 545 495                                                 |
| Bond            | BK NEDERLANDSE GEMEE                       | USD      | 491 019                                                 |
| Bond            | AT&T INC                                   | USD      | 379 533                                                 |
| Bond            | ENLINK MIDSTREAM PARTNERS LP               | USD      | 334 088                                                 |
| Bond            | ARCELOR MITTAL                             | USD      | 237 742                                                 |
| Bond            | CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE | USD      | 214 927                                                 |
| Bond            | BANK OF AMERICA CORP                       | USD      | 161 204                                                 |
| Bond            | AGENCE FRANCAISE DE DEVELOPOMENT SA        | USD      | 88 521                                                  |
| Bond            | INTL AMERICAN DEVEL BANK                   | USD      | 51 236                                                  |
| Bond            | ENERGY TRANSFER PARTNERS                   | USD      | 25 097                                                  |
| Bond            | FORTIS INC                                 | USD      | 1 849                                                   |
| Bond            | OESTER KONTROLBK                           | USD      | 968                                                     |
|                 |                                            |          | <b>25 114 316</b>                                       |

## Notes to the financial statements (continued)

### Lyxor Index Fund – Lyxor \$ Floating Rate Note UCITS ETF

| Instrument Type | Issuer Name                                          | Currency | Collateral Amount Received<br>(in Sub-Fund Currency) |
|-----------------|------------------------------------------------------|----------|------------------------------------------------------|
| Bond            | UNITED STATES OF AMERICA                             | USD      | 10 878 009                                           |
| Bond            | HSBC HOLDINGS PLC                                    | USD      | 4 593 669                                            |
| Bond            | DEUTSCHE BANK NY                                     | USD      | 4 492 296                                            |
| Bond            | COUNCIL OF EUROPE DEVELOPMENT BANK                   | USD      | 1 767 230                                            |
| Bond            | MIZUHO FINANCIAL GROUP INC                           | USD      | 1 472 473                                            |
| Bond            | INTL AMERICAN DEVEL BANK                             | USD      | 1 169 461                                            |
| Bond            | BANK OF AMERICA                                      | USD      | 668 903                                              |
| Bond            | CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE           | USD      | 650 865                                              |
| Bond            | ING GROUP NV                                         | USD      | 585 094                                              |
| Bond            | INTERNATIONAL FINANCE CORP                           | USD      | 290 945                                              |
| Bond            | LOWE'S                                               | USD      | 140 293                                              |
| Bond            | VMWARE INC                                           | USD      | 128 503                                              |
| Bond            | AT&T INC                                             | USD      | 54 653                                               |
| Bond            | ALTRIA GROUP                                         | USD      | 27 626                                               |
| Bond            | LANDESKREDITBANK BANK BADEN-WUERTTEMBERG FOERDERBANK | USD      | 962                                                  |
| Bond            | KFW KREDITANSTALT FUER WIEDERA                       | USD      | 941                                                  |
| Bond            | EUROPEAN INVESTMENT BANK (EIB)                       | USD      | 932                                                  |
|                 |                                                      |          | <b>26 922 854</b>                                    |

### Lyxor Index Fund – Lyxor MSCI EMU Small Cap UCITS ETF

| Instrument Type | Issuer Name                         | Currency | Collateral Amount Received<br>(in Sub-Fund Currency) |
|-----------------|-------------------------------------|----------|------------------------------------------------------|
| Equity          | WENDEL SE                           | EUR      | 1 700 091                                            |
| Equity          | ERAMET SA                           | EUR      | 1 454 113                                            |
| Equity          | BP PLC                              | GBP      | 1 222 663                                            |
| Equity          | ROYAL DUTCH SHELL PLC               | EUR      | 1 092 257                                            |
| Equity          | GLAXOSMITHKLINE PLC                 | GBP      | 770 299                                              |
| Equity          | UBISOFT ENTERTAINMENT               | EUR      | 673 155                                              |
| Equity          | AMUNDI SA                           | EUR      | 195 582                                              |
| Equity          | EIFPAGE SA                          | EUR      | 180 128                                              |
| Equity          | BONDUELLE SA                        | EUR      | 168 043                                              |
| Equity          | GREEN REIT PLC                      | EUR      | 118 985                                              |
| Equity          | RUBIS SCA                           | EUR      | 82 302                                               |
| Equity          | BIG YELLOW GROUP PLC                | GBP      | 74 720                                               |
| Equity          | LVMH MOET HENNESSY LOUIS VUITTON SE | EUR      | 67 407                                               |
|                 |                                     |          | <b>7 799 744</b>                                     |

### Lyxor Index Fund – Lyxor BofAML \$ Short Term High Yield Bond UCITS ETF

| Instrument Type | Issuer Name                    | Currency | Collateral Amount Received<br>(in Sub-Fund Currency) |
|-----------------|--------------------------------|----------|------------------------------------------------------|
| Bond            | UNITED STATES OF AMERICA       | USD      | 6 281 770                                            |
| Bond            | SYNCHRONY BANK                 | USD      | 266 721                                              |
| Bond            | KFW KREDITANSTALT FUER WIEDERA | USD      | 221 165                                              |
| Bond            | BANK OF AMERICA CORP           | USD      | 207 686                                              |
| Bond            | MITSUBISHI UFJ FIN GRP         | USD      | 39 357                                               |
| Bond            | INTEL CORP                     | USD      | 27 146                                               |
| Bond            | SEMPRA ENERGY                  | USD      | 20 996                                               |
|                 |                                |          | <b>7 064 840</b>                                     |

## Notes to the financial statements (continued)

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

| Instrument Type | Issuer Name                    | Currency | Collateral Amount Received<br>(in Sub-Fund Currency) |
|-----------------|--------------------------------|----------|------------------------------------------------------|
| Bond            | SPAIN (KINGDOM)                | EUR      | 1 881 425                                            |
| Bond            | KFW KREDITANSTALT FUER WIEDERA | EUR      | 1 050 969                                            |
| Bond            | GERMANY                        | EUR      | 781 463                                              |
| Bond            | UNITED STATES OF AMERICA       | EUR      | 10 068                                               |
|                 |                                |          | <b>3 723 926</b>                                     |

### Lyxor Index Fund – Lyxor SG Japan Quality Income UCITS ETF

| Instrument Type | Issuer Name                         | Currency | Collateral Amount Received<br>(in Sub-Fund Currency) |
|-----------------|-------------------------------------|----------|------------------------------------------------------|
| Equity          | ERAMET SA                           | EUR      | 176 053 476                                          |
| Equity          | AMUNDI SA                           | EUR      | 44 138 216                                           |
| Equity          | TOTAL SA                            | EUR      | 7 046 202                                            |
| Equity          | RUBIS SCA                           | EUR      | 6 981 967                                            |
| Equity          | DASSAULT AVIATION SA                | EUR      | 6 772 732                                            |
| Equity          | AIR LIQUIDE SA                      | EUR      | 6 746 680                                            |
| Equity          | THALES                              | EUR      | 6 708 708                                            |
| Equity          | LVMH MOET HENNESSY LOUIS VUITTON SE | EUR      | 6 606 915                                            |
| Equity          | PERNOD RICARD SA                    | EUR      | 6 554 989                                            |
| Equity          | TULLOW OIL PLC                      | GBP      | 38 200                                               |
|                 |                                     |          | <b>267 648 084</b>                                   |

### Lyxor Index Fund – Lyxor SG Global Value Beta UCITS ETF

| Instrument Type | Issuer Name                                                            | Currency | Collateral Amount Received<br>(in Sub-Fund Currency) |
|-----------------|------------------------------------------------------------------------|----------|------------------------------------------------------|
| Equity          | EIFFAGE SA                                                             | EUR      | 4 470 617                                            |
| Equity          | ROYAL DUTCH SHELL PLC                                                  | EUR      | 2 681 714                                            |
| Equity          | SSE PLC                                                                | GBP      | 2 605 425                                            |
| Equity          | UNITED UTILITIES GROUP PLC                                             | GBP      | 2 331 448                                            |
| Equity          | PEUGEOT, S.A.                                                          | EUR      | 1 692 083                                            |
| Equity          | VODAFONE GROUP PLC                                                     | GBP      | 1 621 711                                            |
| Equity          | CENTRICA PLC                                                           | GBP      | 1 540 618                                            |
| Equity          | BUREAU VERITAS REGISTRE INTL DE CLASSIFICA DE NAVIRES ET D'AERONEFS SA | EUR      | 1 349 791                                            |
| Equity          | DASSAULT AVIATION SA                                                   | EUR      | 845 705                                              |
| Equity          | UDG HEALTHCARE PLC                                                     | GBP      | 126 053                                              |
| Equity          | BOIRON SA                                                              | EUR      | 87 645                                               |
| Equity          | SOPRA STERIA GROUP SA                                                  | EUR      | 67 399                                               |
|                 |                                                                        |          | <b>19 420 208</b>                                    |

## Notes to the financial statements (continued)

### Lyxor Index Fund – Lyxor Smart Cash

| Instrument Type | Issuer Name                 | Currency | Collateral Amount Received<br>(in Sub-Fund Currency) |
|-----------------|-----------------------------|----------|------------------------------------------------------|
| Investment Fund | LYXOR INTL ASSET MANAGEMENT | EUR      | 51 214 424                                           |
| Equity          | ENGIE                       | EUR      | 27 645 000                                           |
| Equity          | TEMENOS GROUP               | EUR      | 16 535 497                                           |
| Equity          | KINGSPAN GROUP PLC          | EUR      | 3 634 613                                            |
| Equity          | ALLERGAN PLC                | USD      | 3 224 596                                            |
| Equity          | GLANBIA PLC                 | EUR      | 1 441 440                                            |
| Equity          | PIRELLI C SPA               | EUR      | 588 192                                              |
| Equity          | PERRIGO COMPANY PLC         | USD      | 204 275                                              |
| Equity          | MALINCKRODT PLC             | USD      | 59 302                                               |
| Equity          | CREDIT AGRICOLE SA          | EUR      | 28 538                                               |
| Equity          | NEXANS                      | EUR      | 4 248                                                |
| Equity          | JAZZ PHARMACEUTICALS PLC    | USD      | 3 559                                                |
|                 |                             |          | <b>104 583 682</b>                                   |

### Lyxor Index Fund – Lyxor BTP Daily Short UCITS ETF

| Instrument Type | Issuer Name                       | Currency | Collateral Amount Received<br>(in Sub-Fund Currency) |
|-----------------|-----------------------------------|----------|------------------------------------------------------|
| Bond            | GERMANY                           | EUR      | 6 301 508                                            |
| Bond            | LB BADEN-WUERTEMBERG              | EUR      | 2 984 290                                            |
| Bond            | EVONIK FINANCE BV                 | EUR      | 1 207 904                                            |
| Bond            | CREDIT AGRICOLE S A LONDON BRANCH | EUR      | 100 309                                              |
| Bond            | FRANCE (REPUBLIQUE)               | EUR      | 904                                                  |
|                 |                                   |          | <b>10 594 915</b>                                    |

### Lyxor Index Fund – Lyxor Bund Daily Short UCITS ETF

| Instrument Type | Issuer Name                    | Currency | Collateral Amount Received<br>(in Sub-Fund Currency) |
|-----------------|--------------------------------|----------|------------------------------------------------------|
| Bond            | DEUTSCHE POST AG               | EUR      | 2 936 094                                            |
| Bond            | GERMANY                        | EUR      | 1 701 701                                            |
| Bond            | KFW KREDITANSTALT FUER WIEDERA | EUR      | 873 003                                              |
| Bond            | SPAIN (KINGDOM)                | EUR      | 484 714                                              |
|                 |                                |          | <b>5 995 513</b>                                     |

## Notes to the financial statements (continued)

### Lyxor Index Fund – Lyxor 10Y US Treasury Daily Short UCITS ETF

| Instrument Type | Issuer Name                        | Currency | Collateral Amount Received<br>(in Sub-Fund Currency) |
|-----------------|------------------------------------|----------|------------------------------------------------------|
| Bond            | UNITED STATES OF AMERICA           | USD      | 701 139                                              |
| Bond            | COUNCIL OF EUROPE DEVELOPMENT BANK | USD      | 238 546                                              |
| Bond            | BANK OF AMERICA CORP               | USD      | 181 972                                              |
| Bond            | EUROPEAN INVESTMENT BANK (EIB)     | USD      | 32 614                                               |
| Bond            | SEMPRA ENERGY                      | USD      | 7 998                                                |
| Bond            | VMWARE INC                         | USD      | 5 797                                                |
|                 |                                    |          | <b>1 168 067</b>                                     |

### Lyxor Index Fund – Crystal Europe Equity

| Instrument Type | Issuer Name                         | Currency | Collateral Amount Received<br>(in Sub-Fund Currency) |
|-----------------|-------------------------------------|----------|------------------------------------------------------|
| Equity          | WENDEL SE                           | EUR      | 380 733                                              |
| Equity          | ERAMET SA                           | EUR      | 195 544                                              |
| Equity          | THALES                              | EUR      | 95 550                                               |
| Equity          | RUBIS SCA                           | EUR      | 30 702                                               |
| Equity          | TOTAL SA                            | EUR      | 29 566                                               |
| Equity          | AIR LIQUIDE SA                      | EUR      | 28 417                                               |
| Equity          | DASSAULT AVIATION SA                | EUR      | 28 135                                               |
| Equity          | LVMH MOET HENNESSY LOUIS VUITTON SE | EUR      | 28 062                                               |
| Equity          | PERNOD RICARD SA                    | EUR      | 27 785                                               |
| Equity          | NEOPOST SA                          | EUR      | 25 960                                               |
|                 |                                     |          | <b>870 455</b>                                       |

### Lyxor Index Fund – Lyxor FTSE USA Core Infrastructure Capped UCITS ETF

| Instrument Type | Issuer Name                  | Currency | Collateral Amount Received<br>(in Sub-Fund Currency) |
|-----------------|------------------------------|----------|------------------------------------------------------|
| Equity          | CRH PLC                      | EUR      | 3 007 861                                            |
| Equity          | COMPAGNIE DE SAINT GOBAIN SA | EUR      | 1 301 707                                            |
| Equity          | THALES                       | EUR      | 517 451                                              |
| Equity          | GAZTRANSPORT ET TECHNIGAZ SA | EUR      | 412 944                                              |
| Equity          | AMUNDI SA                    | EUR      | 321 612                                              |
| Equity          | RUBIS SCA                    | EUR      | 211 469                                              |
| Equity          | CREDIT AGRICOLE SA           | EUR      | 99 478                                               |
| Equity          | BNP PARIBAS SA               | EUR      | 82 187                                               |
| Equity          | PERNOD RICARD SA             | EUR      | 73 087                                               |
| Equity          | TOTAL SA                     | EUR      | 72 951                                               |
| Equity          | NEOPOST SA                   | EUR      | 65 606                                               |
|                 |                              |          | <b>6 166 355</b>                                     |

## Notes to the financial statements (continued)

### Lyxor Index Fund – Lyxor FTSE Developed Europe Core Infrastructure Capped UCITS ETF

| Instrument Type | Issuer Name                                                            | Currency | Collateral Amount Received<br>(in Sub-Fund Currency) |
|-----------------|------------------------------------------------------------------------|----------|------------------------------------------------------|
| Equity          | COMPAGNIE DE SAINT GOBAIN SA                                           | EUR      | 924 138                                              |
| Equity          | MAISONS DU MONDE SA                                                    | EUR      | 415 140                                              |
| Equity          | RUBIS SCA                                                              | EUR      | 264 321                                              |
| Equity          | UBISOFT ENTERTAINMENT                                                  | EUR      | 83 064                                               |
| Equity          | ICHIGO                                                                 | JPY      | 63 776                                               |
| Equity          | BP PLC                                                                 | GBP      | 60 741                                               |
| Equity          | HERMES INTERNATIONAL SA                                                | EUR      | 60 010                                               |
| Equity          | CREDIT AGRICOLE SA                                                     | EUR      | 55 045                                               |
| Equity          | BUREAU VERITAS REGISTRE INTL DE CLASSIFICA DE NAVIRES ET D'AERONEFS SA | EUR      | 52 739                                               |
| Equity          | AIR LIQUIDE SA                                                         | EUR      | 51 108                                               |
| Equity          | NEOPOST SA                                                             | EUR      | 44 429                                               |
|                 |                                                                        |          | <b>2 074 511</b>                                     |

## 10 - Dividends distribution

By the Circular Resolution dated December 11, 2017, the Board of Directors of the Company decided to pay an interim dividend to the Shareholders of the Sub-Fund of the Company as provided below. The dividend has been paid out of the income and capital attributable to the following Sub-Funds as of December 13, 2017 with a record date of December 12, 2017.

| Sub-Funds                                                                                                     | ISIN Code    | Currency | Amount of the dividend per Share |
|---------------------------------------------------------------------------------------------------------------|--------------|----------|----------------------------------|
| Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR) - UCITS ETF Monthly Hedged to EUR - Dist                  | LU1574142243 | EUR      | 0.53                             |
| Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR) - UCITS ETF - Dist                                          | LU0908501132 | EUR      | 0.59                             |
| Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF - UCITS ETF Dist               | LU1285959703 | USD      | 1.74                             |
| Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF - Monthly Hedged to EUR - Dist | LU1285960032 | EUR      | 1.59                             |
| Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF - Monthly Hedged to EUR - Dist                       | LU1571052130 | EUR      | 0.30                             |
| Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF - Monthly Hedged to GBP - Dist                       | LU1571052304 | GBP      | 0.30                             |
| Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF - Monthly Hedged to CHF - Dist                       | LU1571052569 | CHF      | 0.30                             |
| Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF - Dist                                                 | LU1598690169 | EUR      | 0.46                             |
| Lyxor Index Fund - Lyxor SG Japan Quality Income UCITS ETF - Dist                                             | LU1662633525 | JPY      | 85.00                            |
| Lyxor Index Fund - Lyxor FTSE UK Quality Low Vol Dividend (DR) UCITS ETF - Dist                               | LU1603457992 | GBP      | 1.83                             |
| Lyxor Index Fund - Lyxor FTSE USA Core Infrastructure Capped UCITS ETF - Dist                                 | LU1633261679 | USD      | 1.07                             |
| Lyxor Index Fund - Lyxor FTSE Developed Europe Core Infrastructure Capped UCITS ETF - Dist                    | LU1633262487 | EUR      | 0.82                             |

## 11 - Exchange rates

The following exchange rates have been used for the preparation of these financial statements:

|         |           |     |         |         |     |
|---------|-----------|-----|---------|---------|-----|
| 1 USD = | 1.32474   | AUD | 1 USD = | 0.98994 | CHF |
| 1 USD = | 21.14344  | CZK | 1 USD = | 6.16665 | DKK |
| 1 USD = | 0.82768   | EUR | 1 USD = | 0.72604 | GBP |
| 1 USD = | 259.47690 | HUF | 1 USD = | 3.59791 | ILS |
| 1 USD = | 109.42501 | JPY | 1 USD = | 8.01109 | NOK |
| 1 USD = | 8.74296   | SEK | 1 USD = | 1.32408 | SGD |

## Notes to the financial statements (continued)

### 12 - Tracking error

Calculation methodology: Tracking error has been calculated starting October 31, 2017 till April 30, 2018.

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                                                                       | Classes of shares                           | TE 1 Year |
|--------------------------------------------------------------------------------|---------------------------------------------|-----------|
| Lyxor Index Fund - Lyxor Stoxx Europe 600 (DR)                                 | Class SE                                    | 0.05805%  |
|                                                                                | Class SE-W                                  | 0.05826%  |
|                                                                                | Class UCITS ETF Acc                         | 0.05632%  |
|                                                                                | Class Monthly Hedged to EUR - Dist          | 0.08435%  |
| Lyxor Index Fund - Lyxor Core EURO STOXX 300 (DR)                              | Class IE                                    | 0.33304%  |
|                                                                                | Class OE                                    | 0.33465%  |
|                                                                                | Class SE                                    | 0.33391%  |
|                                                                                | Class UCITS ETF Acc                         | 0.33354%  |
|                                                                                | Class UCITS ETF Dist                        | 0.33355%  |
|                                                                                | Class UCITS ETF Monthly Hedged to GBP - Acc | 0.38147%  |
| Lyxor Index Fund - Lyxor EURO STOXX 50 (DR)                                    | Class IE                                    | -         |
|                                                                                | Class SE                                    | 0.16523%  |
|                                                                                | Class UCITS ETF Acc                         | 0.16213%  |
| Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF | Class Dist                                  | 0.00144%  |
|                                                                                | Class Monthly Hedged to EUR - Dist          | 0.01388%  |
| Lyxor Index Fund - Lyxor BofAML \$ High Yield Bond UCITS ETF                   | Class Dist                                  | 0.00760%  |
|                                                                                | Class Monthly Hedged to EUR - Dist          | 0.00923%  |
| Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF                       | Class Monthly Hedged to GBP - Dist          | 0.00158%  |
|                                                                                | Class Dist                                  | 0.00299%  |
|                                                                                | Class Monthly Hedged to EUR - Dist          | 0.00252%  |
|                                                                                | Class Monthly Hedged to CHF - Dist          | 0.02150%  |
| Lyxor Index Fund - Lyxor EuroMTS 1-3Y Italy BTP Government Bond (DR) UCITS ETF | Class Acc                                   | 0.00286%  |
| Lyxor Index Fund - Lyxor EuroMTS 10Y Italy BTP Government Bond (DR) UCITS ETF  | Class Acc                                   | 0.02466%  |
| Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF                        | Class Dist                                  | 0.08765%  |
| Lyxor Index Fund - Lyxor MSCI EMU Small Cap UCITS ETF                          | Class Dist                                  | 0.06314%  |
| Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF                         | Class Dist                                  | 0.13008%  |
| Lyxor Index Fund - Lyxor BofAML \$ Short Term High Yield Bond UCITS ETF        | Class Dist                                  | 0.00215%  |
|                                                                                | Class Monthly Hedged to EUR - Dist          | 0.01437%  |
| Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF         | Class Dist                                  | 0.00028%  |
| Lyxor Index Fund - Lyxor SG Japan Quality Income UCITS ETF                     | Class Dist                                  | 0.01246%  |
| Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF                 | Class Acc                                   | .*        |
|                                                                                | Class Monthly Hedged to EUR - Acc           | .*        |
| Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor Europe Index UCITS ETF       | Class Acc                                   | 0.01738%  |
| Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor World Index UCITS ETF        | Class Acc                                   | 0.01560%  |
| Lyxor Index Fund - Lyxor SG Global Value Beta UCITS ETF                        | Class Acc                                   | 0.02139%  |
| Lyxor Index Fund - Lyxor FTSE UK Quality Low Vol Dividend (DR) UCITS ETF       | Class Dist                                  | 0.13382%  |
| Lyxor Index Fund - Lyxor Smart Cash                                            | Class IE                                    | -         |
|                                                                                | Class IG                                    | -         |
|                                                                                | Class IU                                    | -         |
|                                                                                | Class UCITS ETF C-EUR                       | -         |
|                                                                                | Class UCITS ETF C-GBP                       | -         |
|                                                                                | Class UCITS ETF C-USD                       | -         |
| Lyxor Index Fund - Lyxor Alpha Plus Fund                                       | Class IE-D                                  | -         |
| Lyxor Index Fund - Lyxor BTP Daily Short UCITS ETF                             | Class Acc                                   | 0.00733%  |

\* There is no Tracking error computed because this Share Class has been launched less than one year ago.

## Notes to the financial statements (continued)

|                                                                                                |            |          |
|------------------------------------------------------------------------------------------------|------------|----------|
| Lyxor Index Fund - Lyxor Bund Daily Short UCITS ETF                                            | Class Acc  | 0.00476% |
| Lyxor Index Fund - Lyxor 10Y US Treasury Daily Short UCITS ETF                                 | Class Acc  | 0.00396% |
| Lyxor Index Fund - Crystal Europe Equity                                                       | Class IE   | -        |
|                                                                                                | Class OE   | -        |
| Lyxor Index Fund - Lyxor FTSE USA Core Infrastructure Capped UCITS ETF                         | Class Dist | 0.03239% |
| Lyxor Index Fund - Lyxor FTSE Developed Europe Core Infrastructure Capped UCITS ETF Class Dist |            | 0.00882% |
| Lyxor Index Fund - Lyxor Italia Bond PIR (DR) UCITS ETF                                        | Class Acc  | -        |

### 13 - Subsequent event

By Circular Resolutions dated May 4, 2018, the Board of Directors approve the change of name of the following Sub-Funds:

| Old name of the sub-fund until May 9, 2018                                          | New Name of the sub-fund as from May 10, 2018                           |
|-------------------------------------------------------------------------------------|-------------------------------------------------------------------------|
| Lyxor Index Fund - Lyxor 10Y US Treasury Daily Short UCITS ETF                      | Lyxor Index Fund - Lyxor 10Y US Treasury Daily (-1X) Inverse UCITS ETF  |
| Lyxor Index Fund - Lyxor BTP Daily Short UCITS ETF                                  | Lyxor Index Fund - Lyxor BTP Daily (-1X) Inverse UCITS ETF              |
| Lyxor Index Fund - Lyxor Bund Daily Short UCITS ETF                                 | Lyxor Index Fund - Lyxor Bund Daily (-1X) Inverse UCITS ETF             |
| Lyxor Index Fund - Lyxor FTSE Developed Europe Core Infrastructure Capped UCITS ETF | Lyxor Index Fund - Lyxor FTSE Developed Europe Infrastructure UCITS ETF |
| Lyxor Index Fund - Lyxor FTSE USA Core Infrastructure Capped UCITS ETF              | Lyxor Index Fund - Lyxor FTSE USA Infrastructure UCITS ETF              |

## SFT Regulation

### 1 - 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 below details about securities lending transactions for the period ending April 30, 2018:

|                                                                                                  | Lyxor Index Fund -<br>Lyxor MSCI EMU<br>Growth (DR)<br>UCITS ETF | Lyxor Index Fund -<br>Lyxor MSCI EMU<br>Value (DR)<br>UCITS ETF |
|--------------------------------------------------------------------------------------------------|------------------------------------------------------------------|-----------------------------------------------------------------|
| <b>Amount of securities lent expressed in absolute amount ( in the currency of the sub-fund)</b> | See Note 8                                                       | See Note 8                                                      |
| Proportion of lendable assets*                                                                   | 2.70%                                                            | 10.60%                                                          |
| Proportion of AUM                                                                                | 2.68%                                                            | 10.58%                                                          |

#### 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             | 1 112 127 | 24 764 988 |
| Total                     | 1 112 127 | 24 764 988 |

#### Counterparty

|                                              |            |            |
|----------------------------------------------|------------|------------|
| Name of the counterparty                     | See Note 8 | See Note 8 |
| Country of domicile of the counterparty      | See Note 8 | See Note 8 |
| Gross volume of the outstanding transactions | See Note 8 | See Note 8 |

#### Data on Collateral

|                              |            |            |
|------------------------------|------------|------------|
| <i>Type of collateral</i>    |            |            |
| Cash                         | -          | -          |
| Securities                   | See Note 8 | See Note 8 |
| <i>Quality of collateral</i> |            |            |
| Rating                       | -          | -          |

#### Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)

|                           |           |            |
|---------------------------|-----------|------------|
| 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             | 1 580 084 | 26 752 828 |
| Total                     | 1 580 084 | 26 752 828 |

#### Safekeeping of collateral received by the fund as part of securities lending

|                   |            |            |
|-------------------|------------|------------|
| Name of custodian |            |            |
| Securities        | See Note 8 | See Note 8 |
| Cash              | -          | -          |

#### Data on returns and costs for securities lending

|                                                          |                                                          |
|----------------------------------------------------------|----------------------------------------------------------|
| See Note Efficient<br>Portfolio Management<br>Techniques | See Note Efficient<br>Portfolio Management<br>Techniques |
|----------------------------------------------------------|----------------------------------------------------------|

All transactions are bilateral transactions.

The collateral on securities lending is not reused.

\* The proportion of total lendable assets represents the market value of the securities lent (see note 8)/ market value of the portfolio of the Sub-Fund.

## SFT Regulation (continued)

### 2 - 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 below details about total return swaps for the period ending April 30, 2018:

|                                                                                                    | Lyxor Index<br>Fund - Lyxor<br>USD Liquid<br>Investment<br>Grade Corporate<br>Bonds UCITS ETF | Lyxor Index<br>Fund - Lyxor<br>BofAML \$ High<br>Yield Bond<br>UCITS ETF | Lyxor Index<br>Fund - Lyxor<br>\$ Floating<br>Rate Note<br>UCITS ETF | Lyxor Index<br>Fund - Lyxor<br>MSCI EMU<br>Small Cap<br>UCITS ETF | Lyxor Index<br>Fund - Lyxor<br>BofAML \$ Short<br>Term High<br>Yield Bond<br>UCITS ETF |
|----------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------------|-------------------------------------------------------------------|----------------------------------------------------------------------------------------|
| <b>Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)</b> | 585 608 380                                                                                   | 538 551 965                                                              | 702 238 518                                                          | 646 478 554                                                       | 227 650 632                                                                            |
| Proportion of AUM                                                                                  | 196.08%                                                                                       | 196.07%                                                                  | 196.11%                                                              | 198.97%                                                           | 195.71%                                                                                |
| <b>Maturity tenor of total return swaps broken down in the following maturity buckets</b>          |                                                                                               |                                                                          |                                                                      |                                                                   |                                                                                        |
| 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                                                                                              | 585 608 380                                                                                   | 538 551 965                                                              | 702 238 518                                                          | 646 478 554                                                       | 227 650 632                                                                            |
| <b>Counterparty</b>                                                                                |                                                                                               |                                                                          |                                                                      |                                                                   |                                                                                        |
| Name of the counterparty                                                                           | see Note 9                                                                                    | see Note 9                                                               | see Note 9                                                           | see Note 9                                                        | see Note 9                                                                             |
| Country of domicile of the counterparty                                                            | 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                                                                             |
| <b>Data on Collateral</b>                                                                          |                                                                                               |                                                                          |                                                                      |                                                                   |                                                                                        |
| <i>Type of collateral</i>                                                                          |                                                                                               |                                                                          |                                                                      |                                                                   |                                                                                        |
| Cash                                                                                               | -                                                                                             | -                                                                        | -                                                                    | -                                                                 | -                                                                                      |
| Securities                                                                                         | 23 853 675                                                                                    | 25 114 316                                                               | 26 922 854                                                           | 7 799 744                                                         | 7 064 840                                                                              |
| <i>Quality of collateral</i>                                                                       |                                                                                               |                                                                          |                                                                      |                                                                   |                                                                                        |
| Rating                                                                                             | see Note 9                                                                                    | see Note 9                                                               | see Note 9                                                           | see Note 9                                                        | see Note 9                                                                             |
| <b>Maturity tenor of the collateral broken down in the following maturity buckets</b>              |                                                                                               |                                                                          |                                                                      |                                                                   |                                                                                        |
| 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                                                                                     | 23 853 675                                                                                    | 25 114 316                                                               | 26 922 854                                                           | -                                                                 | 7 064 840                                                                              |
| Open maturity                                                                                      | -                                                                                             | -                                                                        | -                                                                    | 7 799 744                                                         | -                                                                                      |
| <b>Safekeeping of collateral received by the fund as part of Total Return Swap</b>                 |                                                                                               |                                                                          |                                                                      |                                                                   |                                                                                        |
| Name of custodian                                                                                  | Societe Generale                                                                              | Societe Generale                                                         | Societe Generale                                                     | Societe Generale                                                  | Societe Generale                                                                       |
| Securities                                                                                         | see Note 9                                                                                    | see Note 9                                                               | see Note 9                                                           | see Note 9                                                        | see Note 9                                                                             |
| Cash                                                                                               | -                                                                                             | -                                                                        | -                                                                    | -                                                                 | -                                                                                      |
| Proportion of collateral granted                                                                   | -                                                                                             | -                                                                        | -                                                                    | -                                                                 | -                                                                                      |

## SFT Regulation (continued)

|                                                                                                    | Lyxor Index<br>Fund – Lyxor<br>BofAML €<br>Short Term High<br>Yield Bond<br>UCITS ETF | Lyxor Index<br>Fund – Lyxor<br>SG Japan<br>Quality Income<br>UCITS ETF | Lyxor Index<br>Fund - Lyxor<br>J.P. Morgan<br>Multi-factor<br>Europe Index<br>UCITS ETF | Lyxor Index<br>Fund - Lyxor<br>J.P. Morgan<br>Multi-factor<br>World Index<br>UCITS ETF | Lyxor Index<br>Fund - Lyxor<br>SG Global<br>Value Beta<br>UCITS ETF |
|----------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------|---------------------------------------------------------------------|
| <b>Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)</b> | 245 324 910                                                                           | 16 859 937 543                                                         | 36 065                                                                                  | 84 664                                                                                 | 417 186 283                                                         |
| Proportion of AUM                                                                                  | 198.27%                                                                               | 197.99%                                                                | 0.04%                                                                                   | 0.31%                                                                                  | 195.76%                                                             |
| <b>Maturity tenor of total return swaps broken down in the following maturity buckets</b>          |                                                                                       |                                                                        |                                                                                         |                                                                                        |                                                                     |
| 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                                                                                              | 245 324 910                                                                           | 16 859 937 543                                                         | 36 065                                                                                  | 84 664                                                                                 | 417 186 283                                                         |
| <b>Counterparty</b>                                                                                |                                                                                       |                                                                        |                                                                                         |                                                                                        |                                                                     |
| Name of the counterparty                                                                           | see Note 9                                                                            | see Note 9                                                             | see Note 9                                                                              | see Note 9                                                                             | see Note 9                                                          |
| Country of domicile of the counterparty                                                            | 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                                                          |
| <b>Data on Collateral</b>                                                                          |                                                                                       |                                                                        |                                                                                         |                                                                                        |                                                                     |
| <i>Type of collateral</i>                                                                          |                                                                                       |                                                                        |                                                                                         |                                                                                        |                                                                     |
| Cash                                                                                               | -                                                                                     | -                                                                      | -                                                                                       | -                                                                                      | -                                                                   |
| Securities                                                                                         | 3 723 926                                                                             | 267 648 084                                                            | -                                                                                       | -                                                                                      | 19 420 208                                                          |
| <i>Quality of collateral</i>                                                                       |                                                                                       |                                                                        |                                                                                         |                                                                                        |                                                                     |
| Rating                                                                                             | see Note 9                                                                            | see Note 9                                                             | see Note 9                                                                              | see Note 9                                                                             | see Note 9                                                          |
| <b>Maturity tenor of the collateral broken down in the following maturity buckets</b>              |                                                                                       |                                                                        |                                                                                         |                                                                                        |                                                                     |
| 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                                                                                     | 3 723 926                                                                             | -                                                                      | -                                                                                       | -                                                                                      | -                                                                   |
| Open maturity                                                                                      | -                                                                                     | 267 648 084                                                            | -                                                                                       | -                                                                                      | -                                                                   |
| <b>Safekeeping of collateral received by the fund as part of Total Return Swap</b>                 |                                                                                       |                                                                        |                                                                                         |                                                                                        |                                                                     |
| Name of custodian                                                                                  | Société Générale                                                                      | Société Générale                                                       | -                                                                                       | -                                                                                      | Société Générale                                                    |
| Securities                                                                                         | see Note 9                                                                            | see Note 9                                                             | -                                                                                       | -                                                                                      | see Note 9                                                          |
| Cash                                                                                               | -                                                                                     | -                                                                      | -                                                                                       | -                                                                                      | -                                                                   |
| Proportion of collateral granted                                                                   | -                                                                                     | -                                                                      | -                                                                                       | -                                                                                      | -                                                                   |

## SFT Regulation (continued)

|                                                                                                    | Lyxor Index<br>Fund - Lyxor<br>Smart Cash | Lyxor Index<br>Fund - Lyxor<br>BTP Daily Short<br>UCITS ETF | Lyxor Index<br>Fund - Lyxor<br>Bund Daily Short<br>UCITS ETF | Lyxor Index<br>Fund - Lyxor<br>10Y US<br>Treasury<br>Daily Short<br>UCITS ETF | Lyxor Index<br>Fund - Crystal<br>Europe Equity |
|----------------------------------------------------------------------------------------------------|-------------------------------------------|-------------------------------------------------------------|--------------------------------------------------------------|-------------------------------------------------------------------------------|------------------------------------------------|
| <b>Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)</b> | 1 600 773 177                             | 720 800 713                                                 | 378 201 858                                                  | 38 085 704                                                                    | 55 078 096                                     |
| Proportion of AUM                                                                                  | 201.95%                                   | 198.09%                                                     | 198.05%                                                      | 196.03%                                                                       | 198.34%                                        |
| <b>Maturity tenor of total return swaps broken down in the following maturity buckets</b>          |                                           |                                                             |                                                              |                                                                               |                                                |
| 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                                                                                              | 1 600 773 177                             | 720 800 713                                                 | 378 201 858                                                  | 38 085 704                                                                    | 55 078 096                                     |
| <b>Counterparty</b>                                                                                |                                           |                                                             |                                                              |                                                                               |                                                |
| Name of the counterparty                                                                           | see Note 9                                | see Note 9                                                  | see Note 9                                                   | see Note 9                                                                    | see Note 9                                     |
| Country of domicile of the counterparty                                                            | 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                                     |
| <b>Data on Collateral</b>                                                                          |                                           |                                                             |                                                              |                                                                               |                                                |
| <i>Type of collateral</i>                                                                          |                                           |                                                             |                                                              |                                                                               |                                                |
| Cash                                                                                               | -                                         | -                                                           | -                                                            | -                                                                             | -                                              |
| Securities                                                                                         | 104 583 682                               | 10 594 915                                                  | 5 995 513                                                    | 1 168 067                                                                     | 870 455                                        |
| <i>Quality of collateral</i>                                                                       |                                           |                                                             |                                                              |                                                                               |                                                |
| Rating                                                                                             | see Note 9                                | see Note 9                                                  | see Note 9                                                   | see Note 9                                                                    | see Note 9                                     |
| <b>Maturity tenor of the collateral broken down in the following maturity buckets</b>              |                                           |                                                             |                                                              |                                                                               |                                                |
| Less than one day                                                                                  | -                                         | -                                                           | -                                                            | -                                                                             | -                                              |
| One day to one week                                                                                | -                                         | -                                                           | -                                                            | -                                                                             | -                                              |
| One week to one month                                                                              | -                                         | -                                                           | -                                                            | -                                                                             | -                                              |
| One month to three months                                                                          | -                                         | -                                                           | -                                                            | -                                                                             | -                                              |
| Three months to one year                                                                           | -                                         | 3 115 425                                                   | -                                                            | 238 546                                                                       | -                                              |
| Above one year                                                                                     | -                                         | 7 479 490                                                   | 5 995 513                                                    | 929 521                                                                       | -                                              |
| Open maturity                                                                                      | 104 583 682                               | -                                                           | -                                                            | -                                                                             | 870 455                                        |
| <b>Safekeeping of collateral received by the fund as part of Total Return Swap</b>                 |                                           |                                                             |                                                              |                                                                               |                                                |
| <i>Name of custodian</i>                                                                           |                                           |                                                             |                                                              |                                                                               |                                                |
| Securities                                                                                         | Société Générale<br>see Note 9            | Société Générale<br>see Note 9                              | Société Générale<br>see Note 9                               | Société Générale<br>see Note 9                                                | Société Générale<br>see Note 9                 |
| Cash                                                                                               | -                                         | -                                                           | -                                                            | -                                                                             | -                                              |
| Proportion of collateral granted                                                                   | -                                         | -                                                           | -                                                            | -                                                                             | -                                              |

## SFT Regulation (continued)

|                                                                                                    | Lyxor Index<br>Fund – Lyxor<br>FTSE USA Core<br>Infrastructure<br>Capped<br>UCITS ETF | Lyxor Index<br>Fund – Lyxor<br>FTSE Developed<br>Europe Core<br>Infrastructure<br>Capped<br>UCITS ETF |
|----------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------|
| <b>Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)</b> | 118 230 694                                                                           | 100 975 865                                                                                           |
| Proportion of AUM                                                                                  | 196.21%                                                                               | 197.97%                                                                                               |
| <b>Maturity tenor of total return swaps broken down in the following maturity buckets</b>          |                                                                                       |                                                                                                       |
| 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                                                                                              | 118 230 694                                                                           | 100 975 865                                                                                           |
| <b>Counterparty</b>                                                                                |                                                                                       |                                                                                                       |
| Name of the counterparty                                                                           | see Note 9                                                                            | see Note 9                                                                                            |
| Country of domicile of the counterparty                                                            | see Note 9                                                                            | see Note 9                                                                                            |
| Gross volume of the outstanding transactions                                                       | see Note 9                                                                            | see Note 9                                                                                            |
| <b>Data on Collateral</b>                                                                          |                                                                                       |                                                                                                       |
| <i>Type of collateral</i>                                                                          |                                                                                       |                                                                                                       |
| Cash                                                                                               | -                                                                                     | -                                                                                                     |
| Securities                                                                                         | 6 166 355                                                                             | 2 074 512                                                                                             |
| <i>Quality of collateral</i>                                                                       |                                                                                       |                                                                                                       |
| Rating                                                                                             | see Note 9                                                                            | see Note 9                                                                                            |
| <b>Maturity tenor of the collateral broken down in the following maturity buckets</b>              |                                                                                       |                                                                                                       |
| 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                                                                                      | 6 166 355                                                                             | 2 074 512                                                                                             |
| <b>Safekeeping of collateral received by the fund as part of Total Return Swap</b>                 |                                                                                       |                                                                                                       |
| Name of custodian                                                                                  | Société Générale                                                                      | Société Générale                                                                                      |
| Securities                                                                                         | see Note 9                                                                            | see Note 9                                                                                            |
| Cash                                                                                               | -                                                                                     | -                                                                                                     |
| Proportion of collateral granted                                                                   | -                                                                                     | -                                                                                                     |

Returns and costs incurred from total return swaps transactions during the period ended April 30, 2018, are included in the valuation of the swaps.

All transactions are bilateral transactions.

The collateral on total return swaps is not reused.

## 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 USD Liquid Investment Grade Corporate Bonds UCITS ETF | USD      | UNITED STATES OF AMERICA                                              | 14 821 642                                                    |
|                                                                                |          | SYNCHRONY BANK                                                        | 6 788 354                                                     |
|                                                                                |          | BK NEDERLANDSE GEMEE                                                  | 962 318                                                       |
|                                                                                |          | AT&T INC                                                              | 688 592                                                       |
|                                                                                |          | BHJP BILLITON FIN USA LTD                                             | 291 849                                                       |
|                                                                                |          | AMERICAN INTERNATIONAL GROUP INC                                      | 148 813                                                       |
|                                                                                |          | NORTHROP GRUMMAN CORP                                                 | 78 034                                                        |
|                                                                                |          | DXC TECHNOLOGY CO                                                     | 49 154                                                        |
|                                                                                |          | ASTRAZENCA PLC                                                        | 14 123                                                        |
|                                                                                |          | BIOGEN IDEC INC                                                       | 9 839                                                         |
| Lyxor Index Fund - Lyxor BofAML \$ High Yield Bond UCITS ETF                   | USD      | UNITED STATES OF AMERICA                                              | 9 134 029                                                     |
|                                                                                |          | SYNCHRONY BANK                                                        | 6 688 083                                                     |
|                                                                                |          | INTEL CORP                                                            | 6 073 634                                                     |
|                                                                                |          | EUROPEAN INVESTMENT BANK (EIB)                                        | 686 891                                                       |
|                                                                                |          | BANK OF AMERICA CORP                                                  | 545 495                                                       |
|                                                                                |          | BK NEDERLANDSE GEMEE                                                  | 491 019                                                       |
|                                                                                |          | AT&T INC                                                              | 379 533                                                       |
|                                                                                |          | ENLINK MIDSTREAM PARTNERS LP                                          | 334 088                                                       |
|                                                                                |          | ARCELOR MITTAL                                                        | 237 742                                                       |
|                                                                                |          | CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE                            | 214 927                                                       |
| Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF                       | USD      | UNITED STATES OF AMERICA                                              | 10 878 009                                                    |
|                                                                                |          | HSBC HOLDINGS PLC                                                     | 4 593 669                                                     |
|                                                                                |          | DEUTSCHE BANK NY                                                      | 4 492 296                                                     |
|                                                                                |          | COUNCIL OF EUROPE DEVELOPMENT BANK                                    | 1 767 230                                                     |
|                                                                                |          | MIZUHO FINANCIAL GROUP INC                                            | 1 472 473                                                     |
|                                                                                |          | INTL AMERICAN DEVEL BANK                                              | 1 169 461                                                     |
|                                                                                |          | BANK OF AMERICA                                                       | 668 903                                                       |
|                                                                                |          | CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE                            | 650 865                                                       |
|                                                                                |          | ING GROUP NV                                                          | 585 094                                                       |
|                                                                                |          | INTERNATIONAL FINANCE CORP                                            | 290 945                                                       |
| Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF                        | EUR      | CREDIT AGRICOLE SA                                                    | 758 981                                                       |
|                                                                                |          | NATIXIS                                                               | 460 320                                                       |
|                                                                                |          | DEUTSCHE TELEKOM AG                                                   | 228 357                                                       |
|                                                                                |          | WEIGHT WATCHERS INTL INC                                              | 59 473                                                        |
|                                                                                |          | RYANAIR HOLDINGS PLC                                                  | 45 700                                                        |
|                                                                                |          | FIRST DATA CORP- CLASS A                                              | 27 253                                                        |
| Lyxor Index Fund - Lyxor MSCI EMU Small Cap UCITS ETF                          | EUR      | WENDEL SE                                                             | 1 700 091                                                     |
|                                                                                |          | ERAMET SA                                                             | 1 454 113                                                     |
|                                                                                |          | BP PLC                                                                | 1 222 663                                                     |
|                                                                                |          | ROYAL DUTCH SHELL PLC                                                 | 1 092 257                                                     |
|                                                                                |          | GLAXOSMITHKLINE PLC                                                   | 770 299                                                       |
|                                                                                |          | UBISOFT ENTERTAINMENT                                                 | 673 155                                                       |
|                                                                                |          | AMUNDI SA                                                             | 195 582                                                       |
|                                                                                |          | EIFFAGE SA                                                            | 180 128                                                       |
|                                                                                |          | BONDUELLE SA                                                          | 168 043                                                       |
|                                                                                |          | GREEN REIT PLC                                                        | 118 985                                                       |
| Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF                         | EUR      | CREDIT AGRICOLE SA                                                    | 4 481 535                                                     |
|                                                                                |          | TOTAL SA                                                              | 3 332 830                                                     |
|                                                                                |          | ALPHABET INC-CL C                                                     | 2 654 238                                                     |
|                                                                                |          | AMAZON.COM INC                                                        | 2 611 572                                                     |
|                                                                                |          | CRH PLC                                                               | 2 355 594                                                     |
|                                                                                |          | ERSTE BANK                                                            | 2 316 699                                                     |

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 |
|-------------------------------------------------------------------------|----------|------------------------------------------------------------------------|---------------------------------------------------------------|
|                                                                         |          | APPLE INC                                                              | 1 749 880                                                     |
|                                                                         |          | SAFRAN SA                                                              | 1 421 100                                                     |
|                                                                         |          | CELGENE CORP                                                           | 1 390 692                                                     |
|                                                                         |          | AMADEUS IT HOLDING SA-A SHS                                            | 1 162 599                                                     |
| Lyxor Index Fund - Lyxor BofAML \$ Short Term High Yield Bond UCITS ETF | EUR      | UNITED STATES OF AMERICA                                               | 6 281 770                                                     |
|                                                                         |          | SYNCHRONY BANK                                                         | 266 721                                                       |
|                                                                         |          | KFW KREDITANSTALT FUER WIEDERA                                         | 221 165                                                       |
|                                                                         |          | BANK OF AMERICA CORP                                                   | 207 686                                                       |
|                                                                         |          | MITSUBISHI UFJ FIN GRP                                                 | 39 357                                                        |
|                                                                         |          | INTEL CORP                                                             | 27 146                                                        |
|                                                                         |          | SEMPRA ENERGY                                                          | 20 996                                                        |
| Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF  | EUR      | SPAIN (KINGDOM)                                                        | 1 881 425                                                     |
|                                                                         |          | KFW KREDITANSTALT FUER WIEDERA                                         | 1 050 969                                                     |
|                                                                         |          | GERMANY                                                                | 781 463                                                       |
|                                                                         |          | UNITED STATES OF AMERICA                                               | 10 068                                                        |
| Lyxor Index Fund – Lyxor SG Japan Quality Income UCITS ETF              | EUR      | ERAMET SA                                                              | 176 053 476                                                   |
|                                                                         |          | AMUNDI SA                                                              | 44 138 216                                                    |
|                                                                         |          | TOTAL SA                                                               | 7 046 202                                                     |
|                                                                         |          | RUBIS SCA                                                              | 6 981 967                                                     |
|                                                                         |          | DASSAULT AVIATION SA                                                   | 6 772 732                                                     |
|                                                                         |          | AIR LIQUIDE SA                                                         | 6 746 680                                                     |
|                                                                         |          | THALES                                                                 | 6 708 708                                                     |
|                                                                         |          | LVMH MOET HENNESSY LOUIS VUITTON SE                                    | 6 606 915                                                     |
|                                                                         |          | PERNOD RICARD SA                                                       | 6 554 989                                                     |
|                                                                         |          | TULLOW OIL PLC                                                         | 38 200                                                        |
| Lyxor Index Fund – Lyxor SG Global Value Beta UCITS ETF                 | EUR      | EIFFAGE SA                                                             | 4 470 617                                                     |
|                                                                         |          | ROYAL DUTCH SHELL PLC                                                  | 2 681 714                                                     |
|                                                                         |          | SSE PLC                                                                | 2 605 425                                                     |
|                                                                         |          | UNITED UTILITIES GROUP PLC                                             | 2 331 448                                                     |
|                                                                         |          | PEUGEOT,S.A.                                                           | 1 692 083                                                     |
|                                                                         |          | VODAFONE GROUP PLC                                                     | 1 621 711                                                     |
|                                                                         |          | CENTRICA PLC                                                           | 1 540 618                                                     |
|                                                                         |          | BUREAU VERITAS REGISTRE INTL DE CLASSIFICA DE NAVIRES ET D'AERONEFS SA | 1 349 791                                                     |
|                                                                         |          | DASSAULT AVIATION SA                                                   | 845 705                                                       |
|                                                                         |          | UDG HEALTHCARE PLC                                                     | 126 053                                                       |
| Lyxor Index Fund – Lyxor Smart Cash                                     | EUR      | LYXOR INTL ASSET MANAGEMENT                                            | 51 214 424                                                    |
|                                                                         |          | ENGIE                                                                  | 27 645 000                                                    |
|                                                                         |          | TEMENOS GROUP                                                          | 16 535 497                                                    |
|                                                                         |          | KINGSPAN GROUP PLC                                                     | 3 634 613                                                     |
|                                                                         |          | ALLERGAN PLC                                                           | 3 224 596                                                     |
|                                                                         |          | GLANBIA PLC                                                            | 1 441 440                                                     |
|                                                                         |          | PIRELLI C SPA                                                          | 588 192                                                       |
|                                                                         |          | PERRIGO COMPANY PLC                                                    | 204 275                                                       |
|                                                                         |          | MALINCKRODT PLC                                                        | 59 302                                                        |
|                                                                         |          | CREDIT AGRICOLE SA                                                     | 28 538                                                        |
| Lyxor Index Fund – Lyxor BTP Daily Short UCITS ETF                      | EUR      | GERMANY                                                                | 6 301 508                                                     |
|                                                                         |          | LB BADEN-WUERTEMBERG                                                   | 2 984 290                                                     |
|                                                                         |          | EVONIK FINANCE BV                                                      | 1 207 904                                                     |
|                                                                         |          | CREDIT AGRICOLE S A LONDON BRANCH                                      | 100 309                                                       |
|                                                                         |          | FRANCE (REPUBLIQUE)                                                    | 904                                                           |

## 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 Bund Daily Short UCITS ETF                                 | EUR      | DEUTSCHE POST AG                                                       | 2 936 094                                                     |
|                                                                                     |          | GERMANY                                                                | 1 701 701                                                     |
|                                                                                     |          | KFW KREDITANSTALT FUER WIEDERA                                         | 873 003                                                       |
|                                                                                     |          | SPAIN (KINGDOM)                                                        | 484 714                                                       |
| Lyxor Index Fund – Lyxor 10Y US Treasury Daily Short UCITS ETF                      | EUR      | UNITED STATES OF AMERICA                                               | 701 139                                                       |
|                                                                                     |          | COUNCIL OF EUROPE DEVELOPMENT BANK                                     | 238 546                                                       |
|                                                                                     |          | BANK OF AMERICA CORP                                                   | 181 972                                                       |
|                                                                                     |          | EUROPEAN INVESTMENT BANK (EIB)                                         | 32 614                                                        |
|                                                                                     |          | SEMPRA ENERGY                                                          | 7 998                                                         |
|                                                                                     |          | VMWARE INC                                                             | 5 797                                                         |
| Lyxor Index Fund – Crystal Europe Equity                                            | EUR      | WENDEL SE                                                              | 380 733                                                       |
|                                                                                     |          | ERAMET SA                                                              | 195 544                                                       |
|                                                                                     |          | THALES                                                                 | 95 550                                                        |
|                                                                                     |          | RUBIS SCA                                                              | 30 702                                                        |
|                                                                                     |          | TOTAL SA                                                               | 29 566                                                        |
|                                                                                     |          | AIR LIQUIDE SA                                                         | 28 417                                                        |
|                                                                                     |          | DASSAULT AVIATION SA                                                   | 28 135                                                        |
|                                                                                     |          | LVMH MOET HENNESSY LOUIS VUITTON SE                                    | 28 062                                                        |
|                                                                                     |          | PERNOD RICARD SA                                                       | 27 785                                                        |
| Lyxor Index Fund – Lyxor FTSE USA Core Infrastructure Capped UCITS ETF              | EUR      | NEOPOST SA                                                             | 25 960                                                        |
|                                                                                     |          | CRH PLC                                                                | 3 007 861                                                     |
|                                                                                     |          | COMPAGNIE DE SAINT GOBAIN SA                                           | 1 301 707                                                     |
|                                                                                     |          | THALES                                                                 | 517 451                                                       |
|                                                                                     |          | GAZTRANSPORT ET TECHNIGAZ SA                                           | 412 944                                                       |
|                                                                                     |          | AMUNDI SA                                                              | 321 612                                                       |
|                                                                                     |          | RUBIS SCA                                                              | 211 469                                                       |
|                                                                                     |          | CREDIT AGRICOLE SA                                                     | 99 478                                                        |
|                                                                                     |          | BNP PARIBAS SA                                                         | 82 187                                                        |
| Lyxor Index Fund – Lyxor FTSE Developed Europe Core Infrastructure Capped UCITS ETF | EUR      | PERNOD RICARD SA                                                       | 73 087                                                        |
|                                                                                     |          | TOTAL SA                                                               | 72 951                                                        |
|                                                                                     |          | COMPAGNIE DE SAINT GOBAIN SA                                           | 924 138                                                       |
|                                                                                     |          | MAISONS DU MONDE SA                                                    | 415 140                                                       |
|                                                                                     |          | RUBIS SCA                                                              | 264 321                                                       |
|                                                                                     |          | UBISOFT ENTERTAINMENT                                                  | 83 064                                                        |
|                                                                                     |          | ICHIGO                                                                 | 63 776                                                        |
|                                                                                     |          | BP PLC                                                                 | 60 741                                                        |
|                                                                                     |          | HERMES INTERNATIONAL SA                                                | 60 010                                                        |
|                                                                                     |          | CREDIT AGRICOLE SA                                                     | 55 045                                                        |
|                                                                                     |          | BUREAU VERITAS REGISTRE INTL DE CLASSIFICA DE NAVIRES ET D'AERONEFS SA | 52 739                                                        |
|                                                                                     |          | AIR LIQUIDE SA                                                         | 51 108                                                        |

## Efficient Portfolio Management Techniques

For the period ended April 30, 2018, as required by CSSF circular 14/592, the income from securities lending activities made by the Company are as follow:

| Sub-Funds                                               | Total gross amount of securities lending income<br>(in the Sub-Fund currency) | Direct and indirect operational costs incurred<br>(in the Sub-Fund currency) | Total net amount of securities lending income<br>(in the Sub-Fund currency) |
|---------------------------------------------------------|-------------------------------------------------------------------------------|------------------------------------------------------------------------------|-----------------------------------------------------------------------------|
| Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF | 5 665                                                                         | 1 982                                                                        | 3 682                                                                       |
| Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF  | 47 934                                                                        | 16 776                                                                       | 31 157                                                                      |

The difference between the net amount and the gross amount of securities lending income for the year is explained by the profit sharing which is detailed here below:

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

3 682 for the Sub-Fund;

1 133 for Lyxor

850 for Société Générale Securities Services Liquidity Management

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

31 157 for the Sub-Fund;

9 587 for Lyxor

7 190 for Société Générale Securities Services Liquidity Management

