

# MULTI UNITS LUXEMBOURG

*Société d'Investissement à Capital Variable*

R.C.S. Luxembourg B 115.129

**Unaudited semi-annual report**  
as at June 30, 2018

No subscriptions can be received on the basis of these financial statements. Subscriptions are only valid if made on the basis of the current prospectus and the Key Investor Information Document ("KIID"), accompanied by a copy of the latest annual report including the audited financial statements and a copy of the latest semi-annual report, if published thereafter.

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

- MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Italia Equity PIR (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF

Shares of the above mentioned Sub-Fund is not allowed to be distributed in Germany.

## Organisation and Administration

### Registered Office

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*From May 1, 2018*

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### Registrar and Transfer Agent

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Grand Duchy of Luxembourg

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Grand Duchy of Luxembourg

### Legal advisor

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Grand Duchy of Luxembourg

## General information on the Fund

MULTI UNITS LUXEMBOURG (the “Fund”) has been incorporated on March 29, 2006 under Luxembourg laws as a *Société d’Investissement à Capital Variable* (“SICAV”) for an unlimited period of time. The Fund 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 deposited with the Register of Commerce and Companies of Luxembourg and have been published in the *Mémorial, Recueil des Sociétés et Associations* (the “Mémorial”) on April 14, 2006. The Articles of Incorporation have been amended on October 5, 2009 and were published in the “Mémorial” on October 20, 2009.

The Fund is registered with the Register of Commerce and Companies of Luxembourg under number B 115.129.

The “Fund” aims to provide investors with professionally managed Sub-Funds investing in a wide range of transferable securities and money market instruments in order to achieve an optimum return from capital invested while reducing investment risk through diversification.

In addition, the Fund aims to provide investors with professionally managed index Sub-Funds whose objective is to replicate the composition of a certain financial index recognised by the Luxembourg supervisory authority.

As at June 30, 2018, seventy-one Sub-Funds are available to investors:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Telecommunication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE Emerging Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro STOXX 50 Protective Put UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 5-7Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 7-10Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 15+Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor BOT MTS Ex-Bank of Italy (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF

**General information on the Fund** (continued)

- MULTI UNITS LUXEMBOURG - Lyxor FTSE All World Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 1-3Y (DR) UCITS ETF
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- MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts Inflation-Linked (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB EX-Agriculture TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor UK£ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Italia Equity PIR (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 1-3Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 3-5Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 10-15Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS All-Maturity Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS Inflation Linked Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE EMU Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets LU UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI WORLD ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF

## General information on the Fund (continued)

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF is to track both the upward and the downward evolution of the DAX® (the "Index").

The Sub-Fund will seek to carry out its investment objective by investing in a portfolio of transferable securities or other eligible assets that will comprise all (or, on an exceptional basis, a substantial number of) the constituents composing the benchmark Index and in doing so will apply the investment limits as set out in the Prospectus.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF is to track both the upward and the downward evolution of the LevDAX®(the "Index").

The Sub-Fund seeks to achieve its objective by (i) investing at least 75% of its assets in a diversified portfolio of equities issued by an issuer incorporated either in European Union member state or in a member state of the European Economic Area, the remaining part of the assets being invested into transferable securities and notably into international equities and (ii) entering into a total return swap agreement (the "Swap") to track both the upward and the downward evolution of the Index.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF is to track both the upward and the downward evolution of the WIG20 index (the "Index") denominated in Zloty (PLN) increased by the revenues the Sub-Fund would receive, should it be the holder of the stocks of the Index.

The Sub-Fund seeks to achieve its objective by (i) investing in a diversified portfolio of transferable securities (including notably international equities) and (ii) entering into a total return swap agreement (the "Swap") to track both the upward and the downward evolution of the Index.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF is to track both the upward and the downward evolution of the S&P 500® Net Total Return (the "Index") denominated in United States Dollars (USD).

The Sub-Fund seeks to achieve its objective by (i) investing in a diversified portfolio of transferable securities (and notably into international equities) and (ii) entering into a total return swap agreement (the "Swap") to track both the upward and the downward evolution of the Index.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF is to track both the upward and the downward evolution of the MSCI Canada Net Return CAD Index denominated in Canadian Dollars (CAD) (the "Index").

The Sub-Fund seeks to achieve its objective by (i) investing in a diversified portfolio of transferable securities (including notably international equities) and (ii) entering into a total return swap agreement (the "Swap") to track both the upward and the downward evolution of the Index.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF is to track both the upward and the downward evolution of the S&P/ASX 200 Net Total Return Index denominated in Australian Dollars (AUD) (the "Index").

The Sub-Fund seeks to achieve its objective by (i) investing in a diversified portfolio of transferable securities (including notably international equities) and (ii) entering into a total return swap agreement (the "Swap") to track both the upward and the downward evolution of the Index.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF is to track both the upward and the downward evolution of the MSCI World Utilities Index - Net Total Return (the "Index") denominated in United States Dollars (USD).

The Sub-Fund seeks to achieve its objective by (i) investing in a diversified portfolio of transferable securities (including notably international equities) and (ii) entering into a total return swap agreement (the "Swap") to track both the upward and the downward evolution of the Index.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF is to track both the upward and the downward evolution of the MSCI World Materials Index - Net Total Return (the "Index") denominated in United States Dollars (USD).

The Sub-Fund seeks to achieve its objective by (i) investing in a diversified portfolio of transferable securities (including notably international equities) and (ii) entering into a total return swap agreement (the "Swap") to track both the upward and the downward evolution of the Index.



## General information on the Fund (continued)

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI World Telecommunication Services TR UCITS ETF is to track both the upward and the downward evolution of the MSCI World Telecommunication Services Index - Net Total Return (the "Index") denominated in United States Dollars (USD).

The Sub-Fund seeks to achieve its objective by (i) investing in a diversified portfolio of transferable securities (including notably international equities) and (ii) entering into a total return swap agreement (the "Swap") to track both the upward and the downward evolution of the Index.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF is to track both the upward and the downward evolution of the MSCI World Information Technology Index - Net Total Return (the "Index") denominated in United States Dollars (USD).

The Sub-Fund seeks to achieve its objective by (i) investing in a diversified portfolio of transferable securities (including notably international equities) and (ii) entering into a total return swap agreement (the "Swap") to track both the upward and the downward evolution of the Index.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF is to track both the upward and the downward evolution of the MSCI World Health Care Index - Net Total Return (the "Index") denominated in United States Dollars (USD).

The Sub-Fund seeks to achieve its objective by (i) investing in a diversified portfolio of transferable securities (including notably international equities) and (ii) entering into a total return swap agreement (the "Swap") to track both the upward and the downward evolution of the Index.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF is to track both the upward and the downward evolution of the MSCI World Industrials Index - Net Total Return (the "Index") denominated in United States Dollars (USD).

The Sub-Fund seeks to achieve its objective by (i) investing in a diversified portfolio of transferable securities (including notably international equities) and (ii) entering into a total return swap agreement (the "Swap") to track both the upward and the downward evolution of the Index.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF is to track both the upward and the downward evolution of the MSCI World Energy Index - Net Total Return (the "Index") denominated in United States Dollars (USD).

The Sub-Fund seeks to achieve its objective by (i) investing in a diversified portfolio of transferable securities (including notably international equities) and (ii) entering into a total return swap agreement (the "Swap") to track both the upward and the downward evolution of the Index.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF is to track both the upward and the downward evolution of the MSCI World Financials Index - Net Total Return (the "Index") denominated in United States Dollars (USD).

The Sub-Fund seeks to achieve its objective by (i) investing in a diversified portfolio of transferable securities (including notably international equities) and (ii) entering into a total return swap agreement (the "Swap") to track both the upward and the downward evolution of the Index.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF is to track both the upward and the downward evolution of the MSCI World Consumer Discretionary Index - Net Total Return (the "Index") denominated in United States Dollars (USD).

The Sub-Fund seeks to achieve its objective by (i) investing in a diversified portfolio of transferable securities (including notably international equities) and (ii) entering into a total return swap agreement (the "Swap") to track both the upward and the downward evolution of the Index.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF is to track both the upward and the downward evolution of the MSCI World Consumer Staples Index - Net Total Return (the "Index") denominated in United States Dollars (USD).



## General information on the Fund (continued)

The Sub-Fund seeks to achieve its objective by (i) investing in a diversified portfolio of transferable securities (including notably international equities) and (ii) entering into a total return swap agreement (the “Swap”) to track both the upward and the downward evolution of the Index.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF is to track both the upward and the downward evolution of the “S&P 500 VIX Futures Enhanced Roll Index” (the “Index”) denominated in United States Dollars (USD).

The Sub-Fund seeks to achieve its objective by (i) investing in a diversified portfolio of transferable securities (including notably international equities) and entering (ii) into a total return swap agreement (the “Swap”) to track both the upward and the downward evolution of the Index.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF is to track the unlevered performance of the “SG Global Quality Income NTR” index (the “Index”) denominated in Euro (EUR).

The Sub-Fund seeks to achieve its objective by (i) investing in a diversified portfolio of transferable securities (including notably international equities), and (ii) entering into a total return swap agreement (the “Swap”) to track both the upward and the downward evolution of the Index.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF is to track both the upward and the downward evolution of the “MSCI ACWI Gold with EM DR 18% Group Entity Capped Index” (the “Index”) denominated in United States Dollars (USD).

The Sub-Fund seeks to achieve its objective by (i) investing in a diversified portfolio of transferable securities (including notably international equities) and (ii) entering into a total return swap agreement (the “Swap”) to track both the upward and the downward evolution of the Index.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF is to track the unlevered performance of the SG European Quality Income NTR index (the “Index”) denominated in Euro (EUR).

The Sub-Fund seeks to achieve its objective by (i) investing in a diversified portfolio of transferable securities (including notably international equities) and (ii) entering into a total return swap agreement (the “Swap”) to track both the upward and the downward evolution of the Index.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF is to track both the upward and the downward evolution of the “Markit iBoxx EUR High Yield Corporates BB Top 50 Mid Price TCA” - Total Return (the “Index”) (Bloomberg Code: IBXXCBB1) denominated in Euro (EUR).

The Sub-Fund seeks to achieve its objective by (i) investing in a diversified portfolio of transferable securities and (ii) entering into a total return swap agreement (the “Swap”) to track both the upward and the downward evolution of the Index.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF is to track both the upward and the downward evolution of the MSCI Pacific ex Japan Index – Net Total Return (the “Index”) denominated in United States Dollars (USD).

The Sub-Fund seeks to achieve its objective by (i) investing in a diversified portfolio of transferable securities (including notably international equities) and (ii) entering into a total return swap agreement (the “Swap”) to track both the upward and the downward evolution of the Index.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF is to reflect the performance of the “Solactive Fed Funds Effective Rate Total Return index” denominated in United States Dollars (USD) (the “Benchmark Index”).

The Sub-Fund seeks to achieve its objective by (i) investing in a diversified portfolio of transferable securities (including notably global bonds and other debt securities) and (ii) entering into a total return swap agreement (the “Swap”) to obtain the return on the Benchmark Index.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor FTSE Emerging Minimum Variance UCITS ETF is to track both the upward and the downward evolution of the FTSE Emerging Minimum Variance Index (the “Index”) denominated in United States Dollars (USD) in order to offer an exposure to the emerging equity market and potentially offer improvements to the risk reward trade-off by reducing portfolio volatility – while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the “Tracking Error”).

## General information on the Fund (continued)

The Sub-Fund seeks to achieve its objective by (i) investing in a diversified portfolio of transferable securities (including notably international equities) and (ii) entering into a total return swap agreement (the “Swap”) to track both the upward and the downward evolution of the Index.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance UCITS ETF is to track both the upward and the downward evolution of the FTSE Developed Europe Minimum Variance Index (the “Index”) denominated in Euro (EUR) in order to offer an exposure to the developed Europe equity market and potentially offer improvements to the risk reward trade-off by reducing portfolio volatility – while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the “Tracking Error”).

The Sub-Fund seeks to achieve its objective by (i) investing in a diversified portfolio of transferable securities (including notably international equities) and (ii) entering into a total return swap agreement (the “Swap”) to track both the upward and the downward evolution of the Index.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Euro STOXX 50 Protective Put UCITS ETF is to track both the upward and the downward evolution of the “EURO STOXX 50 Protective Put 80% 18m 6/3 Index” (the “Index”) denominated in Euro in order to offer an exposure to Eurozone companies while at the same time mitigating partially the impact of a sudden decrease of the EURO STOXX 50® NET RETURN index – while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the “Tracking Error”).

The Sub-Fund seeks to achieve its objective by (i) investing in a diversified portfolio of transferable securities (including notably international equities) and (ii) entering into a total return swap agreement (the “Swap”) to track both the upward and the downward evolution of the Index.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF is to track both the upward and the downward evolution of the “SGI Pan Africa Net Total Return Index” (the “Index”) denominated in Euro in order to offer an exposure to the African equities market or to companies whose main activity is on the African continent – while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the “Tracking Error”).

The Sub-Fund seeks to achieve its objective by (i) investing in a diversified portfolio of transferable securities (including notably international equities) and (ii) entering into a total return swap agreement (the “Swap”) to track both the upward and the downward evolution of the Index.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 5-7Y Investment Grade (DR) UCITS ETF is to reflect the performance of the “FTSE MTS Eurozone Government Bond IG 5-7Y (Mid Price) Index (Ex-CNO Etrix)” (the “Benchmark Index”) denominated in Euro (EUR).

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 7-10Y Investment Grade (DR) UCITS ETF is to reflect the performance of the “FTSE MTS Eurozone Government Bond IG 7-10Y (Mid Price) Index (Ex-CNO Etrix)” (the “Benchmark Index”) denominated in Euro (EUR).

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 15+Y Investment Grade (DR) UCITS ETF is to reflect the performance of the “FTSE MTS Eurozone Government Bond IG 15+Y (Mid Price) Index (Ex-CNO Etrix)” (the “Benchmark Index”) denominated in Euro (EUR).

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF is to reflect the performance of the “FTSE MTS Highest Rated Macro-Weighted Government Bond (Mid Price) Index” (the “Benchmark Index”) denominated in Euro (EUR).

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor BOT MTS Ex-Bank of Italy (DR) UCITS ETF is to reflect the performance of the “FTSE MTS Ex-Bank of Italy BOT (Mid Price) Index” (the “Benchmark Index”) denominated in Euro (EUR).

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF is to track both the upward and the downward evolution of the “S&P 500 @ 2X Inverse Daily Index” (the “Index”) denominated in United States Dollars (USD) in order to offer an inverse exposure with daily 2x leverage, to the performance of the United States equity market – while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the “Tracking Error”).

## General information on the Fund (continued)

The Sub-Fund seeks to achieve its objective by (i) investing in a diversified portfolio of transferable securities (including notably international equities) and (ii) entering into a total return swap agreement (the "Swap") to track both the upward and the downward evolution of the Index.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor FTSE All World Minimum Variance UCITS ETF is to track both the upward and the downward evolution of the FTSE All World Minimum Variance Index (the "Index") denominated in United States Dollars (USD) in order to offer an exposure to both the developed and emerging global equity markets and potentially offer improvements to the risk reward trade-off by reducing portfolio volatility – while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error").

The Sub-Fund seeks to achieve its objective by (i) investing in a diversified portfolio of transferable securities (including notably international equities) and (ii) entering into a total return swap agreement (the "Swap") to track both the upward and the downward evolution of the Index.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF is to reflect the performance of the "Markit iBoxx EUR Breakeven Euro-Inflation France & Germany Index" (the "Benchmark Index") denominated in Euro (EUR), in order to offer an exposure to a long position in inflation-linked bonds issued by France and Germany and a short position in French and German sovereign bonds with adjacent durations.

The Sub-Fund seeks to achieve its objective by (i) investing in a diversified portfolio of transferable securities (including notably international equities) and (ii) entering into a total return swap agreement (the "Swap") to track both the upward and the downward evolution of the Index.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF is to reflect the performance of the "Markit iBoxx USD Breakeven 10-Year Inflation Index" (the "Benchmark Index") denominated in United States Dollars (USD), in order to offer an exposure to a long position in U.S. 10-year Treasury Inflation-Protected securities (TIPS) and a short position in U.S. Treasury bonds with adjacent durations.

The Sub-Fund seeks to achieve its objective by (i) investing in a diversified portfolio of transferable securities (including notably international equities) and (ii) entering into a total return swap agreement (the "Swap") to track both the upward and the downward evolution of the Index.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 1-3Y (DR) UCITS ETF is to reflect the performance of the Markit iBoxx USD Treasuries 1-3 Mid Price TCA index (the "Benchmark Index"), denominated in United States Dollars (USD) and representative of United States "Treasury bonds" with maturities of 1 to 3 years.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 5-7Y (DR) UCITS ETF is to reflect the performance of the Markit iBoxx USD Treasuries 5-7 Mid Price TCA index (hereinafter the "Benchmark Index") denominated in United States Dollars (USD) and representative of United States "Treasury bonds" with maturities of 5 to 7 years.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF is to provide exposure to increases and decreases in the main segments of the corporate bond market, denominated in Great Britain Pound (GBP), by replicating the movement of the Markit iBoxx GBP Liquid Corporates Long Dated Mid Price TCA index (the "Benchmark Index"), while minimizing the tracking error between the Sub-fund's performance and that of the Benchmark Index.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts (DR) UCITS ETF is to reflect the performance, of the FTSE Actuaries UK Conventional Gilts All Stocks index (the "Benchmark Index") denominated in GBP and representative of UK government bonds ("Gilts") denominated in Great Britain Pound (GBP).

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts Inflation-Linked (DR) UCITS ETF is to reflect the performance of the FTSE Actuaries UK Index-Linked Gilts All Stocks index (the "Benchmark Index") denominated in GBP and representative of inflation linked UK government bonds ("Index-Linked Gilts") denominated in Great Britain Pound (GBP).

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 3-5Y (DR) UCITS ETF is to reflect the performance of the Markit iBoxx USD Treasuries 3-5 Mid Price TCA TRI index (the "Benchmark Index"), denominated in United States Dollars (USD) and representative of United States "Treasury bonds" with maturities of 3 to 5 years.

## General information on the Fund (continued)

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 7-10Y (DR) UCITS ETF is to reflect the performance of the Markit iBoxx USD Treasuries 7-10 Mid Price TCA TRI index (the "Benchmark Index"), denominated in United States Dollars (USD) and representative of United States "Treasury bonds" with maturities of 7 to 10 years.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB EX-Agriculture TR UCITS ETF is to track both the upward and the downward evolution of the «Thomson Reuters/CoreCommodity CRB Non-Agriculture and Livestock Total Return Index» (the "Index") denominated in United States Dollars (USD), in order to offer an exposure to international commodity markets and more specifically to metals and energy.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF is to reflect the performance of the FTSE Actuaries UK Conventional Gilts Up To 5 Years index (hereinafter the "Benchmark Index") denominated in Great Britain Pound (GBP) and representative of UK government bonds ("Gilts") with remaining maturities up to 5 years.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF is to reflect the performance of the Barclays US Government Inflation-Linked Bond Index (the "Benchmark Index") denominated in United States Dollars (USD), in order to offer an exposure to the US Treasury Inflation Protected Securities (TIPS) market.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor UK£ 10Y Inflation Expectations UCITS ETF is to reflect the performance of the "Markit iBoxx GBP Breakeven 10-year Inflation Index" (the "Benchmark Index") denominated in GBP, in order to offer an exposure to a long position in 6 issuances of UK Index-Linked Gilts having durations closest to 10 years and a short position in UK Gilts with adjacent durations.

The objective of Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF is to track both the upward and the downward evolution of the "Solactive Green Bond EUR USD IG Index" (the "Index") denominated in Euro (EUR), in order to offer an exposure to the Green Bonds market.

The objective of Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Italia Equity PIR (DR) UCITS ETF is to offer an exposure to the performance of the Italian equity market by investing mainly in Italian large cap and mid cap companies, typically included in the FTSE MIB index and the FTSE Italia Mid Cap Index (the "Indexes").

The investment objective of MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF is to track both the upward and the downward evolution of the MSCI EMU Net Return Index (the "Index") denominated in EUR and representative of large-cap and mid-cap companies listed on developed markets in the European Economic and Monetary Union (EMU), while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error").

The investment objective of MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF is to track both the upward and the downward evolution of the JPX-Nikkei 400 Net Total Return Index (the "Index") denominated in Yen (JPY) in order to offer an exposure to the performance of 400 companies listed on the Tokyo Stock Exchange, with a high appeal to investors and meeting special requirements in terms of efficient use of capital - while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error").

The investment objective of MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF is to track both the upward and the downward evolution of the FTSE USA Minimum Variance Index (the "Index") denominated in US dollars (USD) in order to offer an exposure to public companies listed in the United States of America while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error").

The investment objective of MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 1-3Y Investment Grade (DR) UCITS ETF is to reflect the performance of the FTSE MTS Eurozone Government Bond IG 1-3Y (Mid Price) Index (Ex-CNO Etrix) (the "Benchmark Index") denominated in EUR while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error").

The investment objective of MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 3-5Y Investment Grade (DR) UCITS ETF is to reflect the performance of the FTSE MTS Eurozone Government Bond IG 3-5Y (Mid Price) Index (Ex-CNO Etrix) (the "Benchmark Index") denominated in EUR, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the "Tracking Error").



## General information on the Fund (continued)

The investment objective of MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 10-15Y Investment Grade (DR) UCITS ETF is to reflect the performance of the FTSE MTS Eurozone Government Bond IG 10-15Y (Mid Price) Index (Ex-CNO Etrix) (the "Benchmark Index") denominated in EUR, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the "Tracking Error").

The investment objective of MULTI UNITS LUXEMBOURG - Lyxor EUROMTS All-Maturity Investment Grade (DR) UCITS ETF<sup>(11)</sup> is to reflect the performance of the FTSE MTS Eurozone Government Bond IG (Mid Price) Index (Ex-CNO Etrix) (the "Benchmark Index") denominated in Euro, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the "Tracking Error").

The investment objective of MULTI UNITS LUXEMBOURG - Lyxor EUROMTS Inflation Linked Investment Grade (DR) UCITS ETF<sup>(12)</sup> is to reflect the performance of the FTSE MTS Eurozone Inflation-Linked Bond IG (Mid Price) Index (the "Benchmark Index") denominated in EUR while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the "Tracking Error").

The investment objective of MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF is to track both the upward and the downward evolution of the FTSE 100 Total Return Index (the "Index") denominated in British Pound (GBP) in order to offer an exposure to the performance of the 100 largest companies traded on the London Stock Exchange that pass screening for size and liquidity - while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index ("Tracking Error").

The investment objective of MULTI UNITS LUXEMBOURG - Lyxor FTSE EMU Minimum Variance UCITS ETF is to track both the upward and the downward evolution of the FTSE Developed Eurozone Minimum Variance Net Tax Index (the "Index") denominated in Euro (EUR) in order to offer an exposure to the developed Eurozone equity market and potentially offer improvements to the risk reward trade-off by reducing portfolio volatility - while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error").

The investment objective of MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF is to track both the upward and the downward evolution of the MSCI EM Select ESG Rating and Trend Leaders Net Return USD Index (the "Index") denominated in US Dollars in order to offer an exposure to the performance of large and mid cap stocks, across Emerging Markets (EM) countries issued by companies having a robust Environmental, Social and Governance (ESG) ratings - while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index ("Tracking Error").

The investment objective of the MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of the MSCI World Net Total Return USD Index (the "Index") denominated in US Dollars and representative of large-cap and mid-cap companies listed on developed markets, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error").

The investment objective of MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of MSCI Japan Net Total Return Index (the "Index") denominated in JPY and representative of large-cap and mid-cap companies listed in Japan, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error").

The investment objective of MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets LU UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of the MSCI Emerging Markets Net Total Return Index (the "Index") denominated in US Dollars and representative of the performance of large and mid cap companies across Emerging Markets, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error").

The investment objective of MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of the MSCI Emerging Markets Asia Net Total Return Index (the "Index") denominated in US Dollars and representative of the performance of large and mid cap companies across Asian Emerging Markets, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error").

## General information on the Fund (continued)

The investment objective of MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of the Morningstar UK NR Index (the "Index") denominated in GBP and representative of the United Kingdom's large and mid cap equity market - while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error").

The investment objective of MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of the Morningstar US Large-Mid Cap NR Index (the "Index") denominated in US Dollars and representative of the United States' large and mid cap equity market - while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error").

The investment objective of MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF is to track both the upward and the downward evolution of the MSCI EMU Select ESG Rating and Trend Leaders Net Return EUR Index (the "Index") denominated in Euros in order to offer an exposure to the performance of large and mid cap stocks, across developed European Economic and Monetary Union (EMU) countries, issued by companies having a robust Environmental, Social and Governance (ESG) ratings - while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index ("Tracking Error").

The investment objective of MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF is to track both the upward and the downward evolution of the MSCI USA Select ESG Rating and Trend Leaders Net Return USD Index (the "Index") denominated in US Dollars in order to offer an exposure to the performance of large and mid cap stocks, across the US market, issued by companies having a robust Environmental, Social and Governance (ESG) ratings - while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index ("Tracking Error").

The investment objective of MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF is to track both the upward and the downward evolution of the MSCI World Select ESG Rating and Trend Leaders Net Return USD Index (the "Index") denominated in US Dollars in order to offer an exposure to the performance of large and mid cap stocks, across Developed Markets countries, issued by companies having a robust Environmental, Social and Governance (ESG) ratings - while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index ("Tracking Error").

The investment objective of MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCITS ETF is to provide a synthetic exposure to the performance of a basket the composition of which is equal to the one of SGI Global Multi Factor Market Neutral Index (USD - Total Return) (the "Benchmark Index") denominated in US dollars (USD), and exposed to the Scientific Beta Developed Multi-Beta Multi-Strategy Managed Volatility L/S Equity Market Neutral Index (x3.5) Index (Excess Return USD) denominated in USD (the "Underlying Index").

The investment objective of MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of the S&P 500 Capped 35/20 Banks and Diversified Financials Select Index (NTR) (the "Index") denominated in USD, representative of the performance of main US banks and investment services companies, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error").

## Information to the Shareholders

The Annual General Meeting of the Shareholders is held at the registered office of the Fund in Luxembourg each year on the first Friday of April at 10 a.m. (Luxembourg time) or, if any such day is not a business day, on the next following business day.

Notices of all general meetings are sent by mail to all registered Shareholders at their registered address at least 8 days prior to such meeting. Such notice will indicate the time and place of such meeting and the condition of admission thereto, will contain the agenda and will refer to the requirements of Luxembourg law with regard to the necessary quorum and majority at such meeting.

Audited annual reports and unaudited semi-annual reports are made available for public inspection at each of the registered offices of the Fund and the Administrative Agent within four, respectively two months following the relevant accounting period, and the latest Annual Report shall be available at least fifteen days before the annual general meeting.

The financial year of the Fund ends on December 31st of each year.

The list of changes in the portfolio for the period ended June 30, 2018 is available, free of charge, at the registered office of the Fund.

## Statement of Net Assets

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF PLN
<b>ASSETS</b>				
Securities portfolio at cost		1 026 110 903	174 678 235	140 619 888
Net unrealised profit/ (loss)		14 958 457	(1 609 559)	6 342 718
Securities portfolio at market value	2.2	1 041 069 360	173 068 676	146 962 606
Cash at bank		698 250	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		99 676	14 986 937	4 311 695
Receivable on swaps		-	1 029 022	892 470
Receivable on spot exchange		-	-	-
Dividends receivable, net		16 225	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 7	-	2 687 775	2 514 635
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Other assets		5 208 508	-	-
		<b>1 047 092 019</b>	<b>191 772 410</b>	<b>154 681 406</b>
<b>LIABILITIES</b>				
Bank Overdraft		11 756 306	-	5
Payable for Fund shares redeemed		5 613 125	-	-
Payable for securities purchased		-	16 015 958	4 231 056
Payable on swaps		-	-	973 109
Payable on spot exchange		-	-	-
Management fees payable	3	130 548	60 117	53 196
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	75 963	-	-
Other liabilities		13 350	-	-
		<b>17 589 292</b>	<b>16 076 075</b>	<b>5 257 366</b>
<b>TOTAL NET ASSETS</b>		<b>1 029 502 727</b>	<b>175 696 335</b>	<b>149 424 040</b>



**Statement of Net Assets** (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		5 884 996 310	38 775 729	62 456 704
Net unrealised profit/ (loss)		(42 013 056)	200 942	1 646 233
Securities portfolio at market value	2.2	5 842 983 254	38 976 671	64 102 937
Cash at bank		8	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		84 491 848	152 833	968 416
Receivable on swaps		42 073 715	-	505 017
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 7	117 106 880	1 549 013	592 615
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Other assets		-	-	-
		<b>6 086 655 705</b>	<b>40 678 517</b>	<b>66 168 985</b>
<b>LIABILITIES</b>				
Bank Overdraft		1	-	2
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		63 588 806	-	966 518
Payable on swaps		62 976 757	152 833	506 915
Payable on spot exchange		-	-	-
Management fees payable	3	712 150	12 936	20 479
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		<b>127 277 714</b>	<b>165 769</b>	<b>1 493 914</b>
<b>TOTAL NET ASSETS</b>		<b>5 959 377 991</b>	<b>40 512 748</b>	<b>64 675 071</b>

**Statement of Net Assets** (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Telecommunication Services TR UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		23 258 298	46 464 080	42 094 540
Net unrealised profit/ (loss)		670 951	1 260 008	544 926
Securities portfolio at market value	2.2	23 929 249	47 724 088	42 639 466
Cash at bank		1	-	1
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		582 958	148 913	1 021 605
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 7	1 257 143	2 112 518	2 197 362
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Other assets		-	-	-
		<b>25 769 351</b>	<b>49 985 519</b>	<b>45 858 434</b>
<b>LIABILITIES</b>				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		582 958	148 913	1 021 605
Payable on spot exchange		-	-	-
Management fees payable	3	5 831	12 323	10 741
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		<b>588 789</b>	<b>161 236</b>	<b>1 032 346</b>
<b>TOTAL NET ASSETS</b>		<b>25 180 562</b>	<b>49 824 283</b>	<b>44 826 088</b>

**Statement of Net Assets (continued)**

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		184 345 106	217 285 199	43 707 111
Net unrealised profit/ (loss)		1 112 128	5 768 313	(55 668)
Securities portfolio at market value	2.2	185 457 234	223 053 512	43 651 443
Cash at bank		-	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		5 141 640	800 403	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 7	5 781 489	8 156 390	1 800 072
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Other assets		-	-	-
		<b>196 380 363</b>	<b>232 010 305</b>	<b>45 451 515</b>
<b>LIABILITIES</b>				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		2 894 493	-	-
Payable on swaps		2 247 147	800 403	-
Payable on spot exchange		-	-	-
Management fees payable	3	46 310	55 296	11 287
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		<b>5 187 950</b>	<b>855 699</b>	<b>11 287</b>
<b>TOTAL NET ASSETS</b>		<b>191 192 413</b>	<b>231 154 606</b>	<b>45 440 228</b>

**Statement of Net Assets (continued)**

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		135 513 951	55 373 535	39 031 055
Net unrealised profit/ (loss)		5 105 454	2 227 131	500 725
Securities portfolio at market value	2.2	140 619 405	57 600 666	39 531 780
Cash at bank		-	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		1 967 130	182 120	1 910 765
Receivable on swaps		1 138 605	-	1 534 279
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 7	5 159 652	2 696 528	1 902 562
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Other assets		-	-	-
		<b>148 884 792</b>	<b>60 479 314</b>	<b>44 879 386</b>
<b>LIABILITIES</b>				
Bank Overdraft		3	1	1
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		3 105 735	-	1 534 279
Payable on swaps		-	182 120	1 910 765
Payable on spot exchange		-	-	-
Management fees payable	3	38 894	14 640	9 819
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		<b>3 144 632</b>	<b>196 761</b>	<b>3 454 864</b>
<b>TOTAL NET ASSETS</b>		<b>145 740 160</b>	<b>60 282 553</b>	<b>41 424 522</b>

**Statement of Net Assets** (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		28 324 658	40 125 540	1 068 771 690
Net unrealised profit/ (loss)		489 583	(1 518 136)	7 247 081
Securities portfolio at market value	2.2	28 814 241	38 607 404	1 076 018 771
Cash at bank		-	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		1 629 737	3 073 024	13 181 080
Receivable on swaps		226 973	2 311 929	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 7	1 505 942	3 445 884	57 572 784
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Other assets		-	-	-
		<b>32 176 893</b>	<b>47 438 241</b>	<b>1 146 772 635</b>
<b>LIABILITIES</b>				
Bank Overdraft		-	16	172
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		1 437 683	3 130 326	-
Payable on swaps		419 027	2 254 627	13 181 080
Payable on spot exchange		-	-	-
Management fees payable	3	7 862	18 013	407 384
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		<b>1 864 572</b>	<b>5 402 982</b>	<b>13 588 636</b>
<b>TOTAL NET ASSETS</b>		<b>30 312 321</b>	<b>42 035 259</b>	<b>1 133 183 999</b>

**Statement of Net Assets** (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		9 345 549	38 679 164	120 069 106
Net unrealised profit/ (loss)		(51 074)	98 817	(1 225 243)
Securities portfolio at market value	2.2	9 294 475	38 777 981	118 843 863
Cash at bank		-	-	1
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		457 065	3 646 230	935 458
Receivable on swaps		166 331	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	1 166 289
Swaps at market value	2.4, 7	490 509	315 947	2 295 231
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Other assets		-	-	-
		<b>10 408 380</b>	<b>42 740 158</b>	<b>123 240 842</b>
<b>LIABILITIES</b>				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		608 182	3 423 608	621 101
Payable on swaps		15 214	222 622	314 357
Payable on spot exchange		-	-	-
Management fees payable	3	3 866	14 175	34 335
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		<b>627 262</b>	<b>3 660 405</b>	<b>969 793</b>
<b>TOTAL NET ASSETS</b>		<b>9 781 118</b>	<b>39 079 753</b>	<b>122 271 049</b>

**Statement of Net Assets** (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor FTSE Emerging Minimum Variance UCITS ETF USD
<b>ASSETS</b>				
Securities portfolio at cost		127 730 953	34 973 883	23 031 040
Net unrealised profit/ (loss)		(5 515 886)	(51 617)	(760 794)
Securities portfolio at market value	2.2	122 215 067	34 922 266	22 270 246
Cash at bank		3	17	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		2 437 052	316 670	118 562
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	210 997	-
Swaps at market value	2.4, 7	1 979 846	1 515 118	1 018 752
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Other assets		-	-	-
		<b>126 631 968</b>	<b>36 965 068</b>	<b>23 407 560</b>
<b>LIABILITIES</b>				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	250 713	-
Payable on swaps		2 437 052	65 957	118 562
Payable on spot exchange		-	-	-
Management fees payable	3	12 601	2 909	7 632
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		<b>2 449 653</b>	<b>319 579</b>	<b>126 194</b>
<b>TOTAL NET ASSETS</b>		<b>124 182 315</b>	<b>36 645 489</b>	<b>23 281 366</b>

**Statement of Net Assets** (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Euro STOXX 50 Protective Put UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		119 761 826	923 006	52 214 385
Net unrealised profit/ (loss)		(3 681 246)	26 385	2 473 409
Securities portfolio at market value	2.2	116 080 580	949 391	54 687 794
Cash at bank		-	-	3
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		1 163 309	47 357	527 760
Receivable on swaps		-	33 884	488 106
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 7	1 347 806	14 060	895 287
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Other assets		-	-	-
		<b>118 591 695</b>	<b>1 044 692</b>	<b>56 598 950</b>
<b>LIABILITIES</b>				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	48 272	541 751
Payable on swaps		1 163 309	32 969	474 114
Payable on spot exchange		-	-	-
Management fees payable	3	20 825	270	39 316
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		<b>1 184 134</b>	<b>81 511</b>	<b>1 055 181</b>
<b>TOTAL NET ASSETS</b>		<b>117 407 561</b>	<b>963 181</b>	<b>55 543 769</b>



**Statement of Net Assets (continued)**

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 5-7Y Investment Grade (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 7-10Y Investment Grade (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 15+Y Investment Grade (DR) UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		539 393 427	257 834 592	71 247 109
Net unrealised profit/ (loss)		(13 436 496)	(1 059 727)	(3 697 656)
Securities portfolio at market value	2.2	525 956 931	256 774 865	67 549 453
Cash at bank		497 534	16 754	70 251
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		15 527 011	17 304 908	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		6 935 657	1 712 742	820 317
Swaps at market value	2.4, 7	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Other assets		-	-	230
		<b>548 917 133</b>	<b>275 809 269</b>	<b>68 440 251</b>
<b>LIABILITIES</b>				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		15 958 890	17 293 660	-
Payable for securities purchased		-	-	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	71 593	35 640	8 822
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		4 649	462	-
		<b>16 035 132</b>	<b>17 329 762</b>	<b>8 822</b>
<b>TOTAL NET ASSETS</b>		<b>532 882 001</b>	<b>258 479 507</b>	<b>68 431 429</b>

**Statement of Net Assets** (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro- Weighted Govt Bond (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor BOT MTS Ex-Bank of Italy (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF USD
<b>ASSETS</b>				
Securities portfolio at cost		216 551 299	21 140 584	15 451 336
Net unrealised profit/ (loss)		(4 311 258)	(37 233)	(249 617)
Securities portfolio at market value	2.2	212 240 041	21 103 351	15 201 719
Cash at bank		18 600	79 387	4
Receivable for Fund shares issued		7 128 075	-	-
Receivable for securities sold		-	62 011	946 837
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		2 323 071	-	-
Swaps at market value	2.4, 7	-	-	1 182 797
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Other assets		-	-	-
		<b>221 709 787</b>	<b>21 244 749</b>	<b>17 331 357</b>
<b>LIABILITIES</b>				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		7 122 426	138 077	325 385
Payable on swaps		-	-	621 451
Payable on spot exchange		-	-	-
Management fees payable	3	26 888	2 514	8 922
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		569	-	-
		<b>7 149 883</b>	<b>140 591</b>	<b>955 758</b>
<b>TOTAL NET ASSETS</b>		<b>214 559 904</b>	<b>21 104 158</b>	<b>16 375 599</b>

**Statement of Net Assets** (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor FTSE All World Minimum Variance UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF USD
<b>ASSETS</b>				
Securities portfolio at cost		24 817 118	1 115 721 234	1 170 486 222
Net unrealised profit/ (loss)		(818 263)	402 447	20 057 230
Securities portfolio at market value	2.2	23 998 855	1 116 123 681	1 190 543 452
Cash at bank		-	1	1
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		70 924	54 365 850	38 615 318
Receivable on swaps		-	-	15 817 400
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	4 659 936	5 160 210
Swaps at market value	2.4, 7	894 505	23 744 835	50 456 668
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Other assets		-	-	-
		<b>24 964 284</b>	<b>1 198 894 303</b>	<b>1 300 593 049</b>
<b>LIABILITIES</b>				
Bank Overdraft		-	660	1
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	50 374 843	32 468 418
Payable on swaps		70 924	3 991 007	21 964 300
Payable on spot exchange		-	-	-
Management fees payable	3	6 034	225 486	225 744
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		<b>76 958</b>	<b>54 591 996</b>	<b>54 658 463</b>
<b>TOTAL NET ASSETS</b>		<b>24 887 326</b>	<b>1 144 302 307</b>	<b>1 245 934 586</b>

**Statement of Net Assets** (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 1-3Y (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 5-7Y (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF GBP
<b>ASSETS</b>				
Securities portfolio at cost		114 030 241	50 004 830	39 791 503
Net unrealised profit/ (loss)		(1 166 208)	(289 693)	202 322
Securities portfolio at market value	2.2	112 864 033	49 715 137	39 993 825
Cash at bank		123 592	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	178 806
Receivable on swaps		-	-	4 960
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		554 018	284 983	277 168
Swaps at market value	2.4, 7	-	-	847 216
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	1 272	-	-
Other assets		-	-	-
		<b>113 542 915</b>	<b>50 000 120</b>	<b>41 301 975</b>
<b>LIABILITIES</b>				
Bank Overdraft		-	2 535	12 791
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		-	-	170 973
Payable on spot exchange		-	-	-
Management fees payable	3	6 997	2 769	1 824
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	34 021	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		962	260	-
		<b>41 980</b>	<b>5 564</b>	<b>185 588</b>
<b>TOTAL NET ASSETS</b>		<b>113 500 935</b>	<b>49 994 556</b>	<b>41 116 387</b>

**Statement of Net Assets** (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts (DR) UCITS ETF GBP	MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts Inflation-Linked (DR) UCITS ETF GBP	MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 3-5Y (DR) UCITS ETF USD
<b>ASSETS</b>				
Securities portfolio at cost		241 974 143	39 405 008	15 108 066
Net unrealised profit/ (loss)		(2 847 632)	(573 573)	(322 763)
Securities portfolio at market value	2.2	239 126 511	38 831 435	14 785 303
Cash at bank		-	3 090	475 833
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		20 640	-	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		1 671 569	56 981	70 408
Swaps at market value	2.4, 7	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Other assets		996	-	-
		<b>240 819 716</b>	<b>38 891 506</b>	<b>15 331 544</b>
<b>LIABILITIES</b>				
Bank Overdraft		57 740	-	474 471
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	13 308	1 972	850
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		1 406	30	70
		<b>72 454</b>	<b>2 002</b>	<b>475 391</b>
<b>TOTAL NET ASSETS</b>		<b>240 747 262</b>	<b>38 889 504</b>	<b>14 856 153</b>

**Statement of Net Assets** (continued)

(expressed in the Sub-Fund's currency)

		MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 7-10Y (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/Core Commodity CRB EX-Agriculture TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF
	Notes	USD	USD	GBP
<b>ASSETS</b>				
Securities portfolio at cost		30 323 822	134 553 864	138 070 242
Net unrealised profit/ (loss)		(321 638)	(3 240 673)	(4 070 296)
Securities portfolio at market value	2.2	30 002 184	131 313 191	133 999 946
Cash at bank		14 899 055	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	1 321 150	126 421
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		202 795	-	1 196 302
Swaps at market value	2.4, 7	-	5 145 264	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Other assets		-	-	296
		<b>45 104 034</b>	<b>137 779 605</b>	<b>135 322 965</b>
<b>LIABILITIES</b>				
Bank Overdraft		14 897 836	1	117 320
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		-	1 321 150	-
Payable on spot exchange		-	-	-
Management fees payable	3	1 730	32 963	7 293
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		76	-	-
		<b>14 899 642</b>	<b>1 354 114</b>	<b>124 613</b>
<b>TOTAL NET ASSETS</b>		<b>30 204 392</b>	<b>136 425 491</b>	<b>135 198 352</b>

**Statement of Net Assets** (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor UK£ 10Y Inflation Expectations UCITS ETF GBP	MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		830 369 780	50 143 163	53 261 747
Net unrealised profit/ (loss)		6 041 994	187 662	242 595
Securities portfolio at market value	2.2	836 411 774	50 330 825	53 504 342
Cash at bank		130 871	-	175 996
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		11 468 700	135 785	-
Receivable on swaps		-	198 464	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		2 796 553	399 754	297 322
Swaps at market value	2.4, 7	-	1 113 992	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	131 645	-	-
Other assets		-	-	-
		<b>850 939 543</b>	<b>52 178 820</b>	<b>53 977 660</b>
<b>LIABILITIES</b>				
Bank Overdraft		469 428	2	74 277
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		3 327 524	198 464	-
Payable on swaps		-	135 785	-
Payable on spot exchange		-	-	-
Management fees payable	3	98 770	10 304	10 686
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	4 055 931	-	615
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		20 808	-	593
		<b>7 972 461</b>	<b>344 555</b>	<b>86 171</b>
<b>TOTAL NET ASSETS</b>		<b>842 967 082</b>	<b>51 834 265</b>	<b>53 891 489</b>

**Statement of Net Assets (continued)**

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Italia Equity PIR (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF JPY
<b>ASSETS</b>				
Securities portfolio at cost		17 074 027	399 787 639	77 141 393 500
Net unrealised profit/ (loss)		(211 598)	(12 984 465)	2 513 536 979
Securities portfolio at market value	2.2	16 862 429	386 803 174	79 654 930 479
Cash at bank		14 226	450 862	431 481 797
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	45 787	19 358 793
Receivable on swaps		-	-	-
Receivable on spot exchange		-	1 365 640	31 713 290 896
Dividends receivable, net		-	186 266	97 231 669
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 7	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	1	634 635 038
Other assets		-	392 592	-
		<b>16 876 655</b>	<b>389 244 322</b>	<b>112 550 928 672</b>
<b>LIABILITIES</b>				
Bank Overdraft		14 593	719 608	1 013 736 294
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	8 988	76 413
Payable on swaps		-	-	-
Payable on spot exchange		-	1 365 510	31 715 723 592
Management fees payable	3	4 735	37 614	16 219 362
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	14 288	68 528 616
Unrealised depreciation on financial futures contracts	2.3, 9	-	2 030	576 220
Other liabilities		120	247	4 638 959
		<b>19 448</b>	<b>2 148 285</b>	<b>32 819 499 456</b>
<b>TOTAL NET ASSETS</b>		<b>16 857 207</b>	<b>387 096 037</b>	<b>79 731 429 216</b>



**Statement of Net Assets** (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 1-3Y Investment Grade (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 3-5Y Investment Grade (DR) UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		95 416 056	740 327 380	806 736 614
Net unrealised profit/ (loss)		(2 265 622)	(14 519 419)	(16 282 940)
Securities portfolio at market value	2.2	93 150 434	725 807 961	790 453 674
Cash at bank		-	79 025	70 931
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		5 404 214	12 487 710	15 229 909
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	11 786 021	10 263 621
Swaps at market value	2.4, 7	3 151 143	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Other assets		-	8 373	-
		<b>101 705 791</b>	<b>750 169 090</b>	<b>816 018 135</b>
<b>LIABILITIES</b>				
Bank Overdraft		1	-	-
Payable for Fund shares redeemed		-	12 487 960	15 188 260
Payable for securities purchased		4 536 100	-	-
Payable on swaps		868 114	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	16 649	98 234	105 970
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	20 005
		<b>5 420 864</b>	<b>12 586 194</b>	<b>15 314 235</b>
<b>TOTAL NET ASSETS</b>		<b>96 284 927</b>	<b>737 582 896</b>	<b>800 703 900</b>

**Statement of Net Assets** (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 10-15Y Investment Grade (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor EUROMTS All-Maturity Investment Grade (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor EUROMTS Inflation Linked Investment Grade (DR) UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		63 111 049	879 369 503	765 829 622
Net unrealised profit/ (loss)		(1 544 860)	(10 572 610)	(4 079 855)
Securities portfolio at market value	2.2	61 566 189	868 796 893	761 749 767
Cash at bank		9 899	654 913	132 683
Receivable for Fund shares issued		-	79 779 195	-
Receivable for securities sold		-	-	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		822 742	10 723 093	5 726 570
Swaps at market value	2.4, 7	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Other assets		-	-	-
		<b>62 398 830</b>	<b>959 954 094</b>	<b>767 609 020</b>
<b>LIABILITIES</b>				
Bank Overdraft		-	592 128	103 405
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	79 737 635	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	8 100	103 068	121 644
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		145	8 096	4 081
		<b>8 245</b>	<b>80 440 927</b>	<b>229 130</b>
<b>TOTAL NET ASSETS</b>		<b>62 390 585</b>	<b>879 513 167</b>	<b>767 379 890</b>

**Statement of Net Assets** (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF GBP	MULTI UNITS LUXEMBOURG - Lyxor FTSE EMU Minimum Variance UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF USD
<b>ASSETS</b>				
Securities portfolio at cost		453 406 094	30 827 104	11 416 823
Net unrealised profit/ (loss)		3 041 500	(300 886)	(265 165)
Securities portfolio at market value	2.2	456 447 594	30 526 218	11 151 658
Cash at bank		2	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		17 134 432	632 320	475 551
Receivable on swaps		-	-	61 626
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 7	4 511 159	303 063	600 968
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Other assets		-	-	-
		<b>478 093 187</b>	<b>31 461 601</b>	<b>12 289 803</b>
<b>LIABILITIES</b>				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		9 238 291	460 631	458 316
Payable on swaps		7 896 141	171 689	78 861
Payable on spot exchange		-	-	-
Management fees payable	3	66 497	4 954	3 147
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		<b>17 200 929</b>	<b>637 274</b>	<b>540 324</b>
<b>TOTAL NET ASSETS</b>		<b>460 892 258</b>	<b>30 824 327</b>	<b>11 749 479</b>

**Statement of Net Assets** (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF JPY	MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets LU UCITS ETF USD
<b>ASSETS</b>				
Securities portfolio at cost		40 089 721	2 211 925 234	1 113 686
Net unrealised profit/ (loss)		(363 258)	(35 674 695)	(18 401)
Securities portfolio at market value	2.2	39 726 463	2 176 250 539	1 095 285
Cash at bank		222 228	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		139	-	-
Receivable on swaps		-	-	10 403
Receivable on spot exchange		-	-	-
Dividends receivable, net		47 519	9 451 223	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 7	-	-	27 974
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Other assets		286	-	-
		<b>39 996 635</b>	<b>2 185 701 762</b>	<b>1 133 662</b>
<b>LIABILITIES</b>				
Bank Overdraft		65 381	6 466 009	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	10 403
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	3 857	210 892	111
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	2 390	-	-
Other liabilities		36	-	-
		<b>71 664</b>	<b>6 676 901</b>	<b>10 514</b>
<b>TOTAL NET ASSETS</b>		<b>39 924 971</b>	<b>2 179 024 861</b>	<b>1 123 148</b>

**Statement of Net Assets** (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF GBP	MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF USD
<b>ASSETS</b>				
Securities portfolio at cost		12 831 677	10 159 600	55 725 757
Net unrealised profit/ (loss)		(361 109)	467 485	1 026 659
Securities portfolio at market value	2.2	12 470 568	10 627 085	56 752 416
Cash at bank		-	21 840	76 468
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		48 618	4 864	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	70 888	34 557
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 7	261 749	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Other assets		-	-	2
		<b>12 780 935</b>	<b>10 724 677</b>	<b>56 863 443</b>
<b>LIABILITIES</b>				
Bank Overdraft		-	73 607	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		48 618	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	1 270	338	1 830
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	2 238
Other liabilities		-	212	655
		<b>49 888</b>	<b>74 157</b>	<b>4 723</b>
<b>TOTAL NET ASSETS</b>		<b>12 731 047</b>	<b>10 650 520</b>	<b>56 858 720</b>

**Statement of Net Assets** (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF USD
<b>ASSETS</b>				
Securities portfolio at cost		5 037 907	4 990 896	9 987 972
Net unrealised profit/ (loss)		75 659	(25 952)	29 975
Securities portfolio at market value	2.2	5 113 566	4 964 944	10 017 947
Cash at bank		10 838	47 309	115 402
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	70
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		2 983	3 223	10 406
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 7	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Other assets		-	-	113
		<b>5 127 387</b>	<b>5 015 476</b>	<b>10 143 938</b>
<b>LIABILITIES</b>				
Bank Overdraft		2 304	-	568
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	824	1 013	2 457
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	640
Other liabilities		2	5	19
		<b>3 130</b>	<b>1 018</b>	<b>3 684</b>
<b>TOTAL NET ASSETS</b>		<b>5 124 257</b>	<b>5 014 458</b>	<b>10 140 254</b>

**Statement of Net Assets (continued)**

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF USD	Combined EUR
<b>ASSETS</b>				
Securities portfolio at cost		64 123 857	949 056	19 630 217 984
Net unrealised profit/ (loss)		(2 351 178)	(30 637)	(63 890 490)
Securities portfolio at market value	2.2	61 772 679	918 419	19 566 327 494
Cash at bank		-	-	20 125 305
Receivable for Fund shares issued		-	-	86 907 270
Receivable for securities sold		3 012 187	25 350	328 343 018
Receivable on swaps		-	-	63 195 539
Receivable on spot exchange		-	-	246 509 379
Dividends receivable, net		-	-	1 192 261
Interest receivable on bonds		-	-	69 258 355
Swaps at market value	2.4, 7	4 498 668	29 500	312 868 227
Unrealised appreciation on forward foreign exchange contracts	2.8, 10	-	-	5 019 572
Other assets		-	-	5 611 507
		<b>69 283 534</b>	<b>973 269</b>	<b>20 705 357 927</b>
<b>LIABILITIES</b>				
Bank Overdraft		1	-	35 072 238
Payable for Fund shares redeemed		-	-	66 541 895
Payable for securities purchased		-	17 081	282 315 623
Payable on swaps		3 012 187	8 269	128 164 719
Payable on spot exchange		-	-	246 528 053
Management fees payable	3	19 228	95	3 196 950
Unrealised depreciation on forward foreign exchange contracts	2.8, 10	-	-	4 047 632
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	86 959
Other liabilities		-	-	109 648
		<b>3 031 416</b>	<b>25 445</b>	<b>766 063 717</b>
<b>TOTAL NET ASSETS</b>		<b>66 252 118</b>	<b>947 824</b>	<b>19 939 294 210</b>

## Statistical information

### MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc*</b>				
Number of shares		8 807 138	10 064 426	9 133 055
Net asset value per share	EUR	116.8941	123.2342	109.9932
Total Net Assets	EUR	1 029 502 727	1 240 281 641	1 004 574 434

### MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc*</b>				
Number of shares		1 703 735	2 161 266	2 827 753
Net asset value per share	EUR	103.1242	116.4793	94.4774
Total Net Assets	EUR	175 696 335	251 742 923	267 158 802

### MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF

	Currency	30/06/18	31/12/17	31/12/16
<b>Class PLN</b>				
Number of shares		586 569	429 656	382 456
Net asset value per share	PLN	254.7424	293.8549	229.5654
<b>Class C-EUR</b>				
Number of shares		-	71 023	190 623
Net asset value per share	EUR	-	114.5620	84.8157
Total Net Assets	PLN	149 424 040	160 206 226	158 983 279

### MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

	Currency	30/06/18	31/12/17	31/12/16
<b>Class C-EUR</b>				
Number of shares		2 732 872	2 714 992	1 820 749
Net asset value per share	EUR	150.1223	142.3224	133.1393
<b>Class Daily Hedged to CHF - Acc*</b>				
Number of shares		232 847	191 700	2 000
Net asset value per share	CHF	128.9715	127.9285	107.8238
<b>Class Daily Hedged to EUR - Acc*</b>				
Number of shares		2 000	2 000	2 000
Net asset value per share	EUR	169.3152	167.5744	140.6246

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



Statistical information (continued)

**MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Daily Hedged to EUR - Dist*</b>				
Number of shares		5 051 844	3 161 474	2 225 716
Net asset value per share	EUR	156.7669	155.1551	132.5358
<b>Class D-EUR</b>				
Number of shares		115 416 663	101 849 476	76 953 357
Net asset value per share	EUR	23.8979	22.6563	21.5768
<b>Class D-USD</b>				
Number of shares		82 505 927	64 543 481	19 256 002
Net asset value per share	USD	27.9156	27.2189	22.7677
Total Net Assets	EUR	5 959 377 991	4 668 780 647	2 613 952 056

**MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class D-EUR</b>				
Number of shares		641 041	648 724	1 397 879
Net asset value per share	EUR	63.1983	63.3798	63.4659
<b>Class D-USD</b>				
Number of shares		-	543 174	509 065
Net asset value per share	USD	-	7.6274	6.7022
Total Net Assets	EUR	40 512 748	44 566 272	91 952 411

**MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class D-EUR</b>				
Number of shares		1 556 013	1 226 534	1 040 610
Net asset value per share	EUR	41.5646	41.1533	40.6474
<b>Class D-USD</b>				
Number of shares		-	1 059 605	959 105
Net asset value per share	USD	-	24.7343	21.4528
Total Net Assets	EUR	64 675 071	72 301 986	61 805 672

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

Statistical information (continued)

**MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class C-EUR</b>				
Number of shares		98 474	92 007	133 030
Net asset value per share	EUR	190.6940	184.1705	184.5679
<b>Class C-USD</b>				
Number of shares		33 573	16 973	58 167
Net asset value per share	USD	222.6444	221.1516	194.6727
Total Net Assets	EUR	25 180 562	20 070 903	35 288 822

**MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class C-EUR</b>				
Number of shares		128 774	170 394	242 465
Net asset value per share	EUR	323.8243	324.7080	287.2579
<b>Class C-USD</b>				
Number of shares		25 087	50 327	31 253
Net asset value per share	USD	378.0974	389.9264	302.9985
Total Net Assets	EUR	49 824 283	71 670 602	78 628 058

**MULTI UNITS LUXEMBOURG - Lyxor MSCI World Telecommunication Services TR UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class C-EUR</b>				
Number of shares		154 188	130 986	161 814
Net asset value per share	EUR	96.4055	102.4596	110.3165
<b>Class C-USD</b>				
Number of shares		310 786	115 613	172 744
Net asset value per share	USD	112.5583	123.0335	116.3564
Total Net Assets	EUR	44 826 088	25 266 455	36 907 290

**MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class C-EUR</b>				
Number of shares		609 675	526 588	239 348
Net asset value per share	EUR	231.2947	205.5996	169.6442

Statistical information (continued)

**MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class C-USD</b>				
Number of shares		216 943	223 613	206 308
Net asset value per share	USD	270.0482	246.8841	178.9323
Total Net Assets	EUR	191 192 413	154 241 082	75 602 983

**MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class C-EUR</b>				
Number of shares		707 670	862 783	1 012 829
Net asset value per share	EUR	255.2077	244.4648	232.6393
<b>Class C-USD</b>				
Number of shares		198 090	235 090	332 751
Net asset value per share	USD	297.9539	293.5397	245.3649
Total Net Assets	EUR	231 154 606	268 388 665	313 031 240

**MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class C-EUR</b>				
Number of shares		128 588	209 906	380 850
Net asset value per share	EUR	286.5969	289.8091	263.9830
<b>Class C-USD</b>				
Number of shares		29 963	28 638	55 010
Net asset value per share	USD	334.6162	348.0028	278.4362
Total Net Assets	EUR	45 440 228	69 132 229	115 059 665

Statistical information (continued)

**MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class C-EUR</b>				
Number of shares		313 263	444 308	294 731
Net asset value per share	EUR	301.1652	274.5048	297.9989
<b>Class C-USD</b>				
Number of shares		170 658	183 258	191 684
Net asset value per share	USD	351.6253	329.6253	314.3144
Total Net Assets	EUR	145 740 160	172 269 880	144 951 172

**MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class C-EUR</b>				
Number of shares		274 924	320 137	167 812
Net asset value per share	EUR	154.8287	160.4897	149.1604
<b>Class C-USD</b>				
Number of shares		114 426	66 222	100 200
Net asset value per share	USD	180.7702	192.7160	157.3269
Total Net Assets	EUR	60 282 553	62 006 640	39 976 786

**MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class C-EUR</b>				
Number of shares		124 009	116 209	453 331
Net asset value per share	EUR	272.0161	249.7254	230.2361
<b>Class C-USD</b>				
Number of shares		28 278	28 278	48 778
Net asset value per share	USD	317.5924	299.8702	242.8416
Total Net Assets	EUR	41 424 522	36 082 075	115 603 654

**MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class C-EUR</b>				
Number of shares		87 502	114 167	243 247
Net asset value per share	EUR	270.5587	279.7668	272.4558

Statistical information (continued)

**MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class C-USD</b>				
Number of shares		24 534	24 534	64 234
Net asset value per share	USD	315.8909	335.9441	287.3728
Total Net Assets	EUR	30 312 321	38 803 950	83 774 994

**MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc*</b>				
Number of shares		8 422 138	6 849 213	4 290 182
Net asset value per share	EUR	4.2748	4.0975	11.3068
<b>Class C-USD</b>				
Number of shares		-	-	558 257
Net asset value per share	USD	-	-	11.9263
Total Net Assets	USD	42 035 259	33 700 072	57 822 325

**MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class C-GBP</b>				
Number of shares		40 450	96 250	119 120
Net asset value per share	GBP	162.5715	164.6461	155.1065
<b>Class D-EUR</b>				
Number of shares		985 063	1 391 959	1 361 383
Net asset value per share	EUR	120.7603	121.8310	124.3577
<b>Class D-GBP</b>				
Number of shares		-	49 350	42 800
Net asset value per share	GBP	-	125.5889	123.2708
<b>Class D-USD</b>				
Number of shares		-	168 897	73 097
Net asset value per share	USD	-	112.9123	101.1870
<b>Class Monthly Hedged C-GBP</b>				
Number of shares		7 086 261	7 073 136	5 224 313
Net asset value per share	GBP	125.6453	127.1360	117.7367
Total Net Assets	EUR	1 133 183 999	1 223 369 367	924 724 490

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

Statistical information (continued)

**MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class C-EUR</b>				
Number of shares		160 036	141 060	160 060
Net asset value per share	EUR	52.3474	54.9783	56.5376
<b>Class C-USD</b>				
Number of shares		-	37 550	36 800
Net asset value per share	USD	-	51.5665	46.5793
Total Net Assets	USD	9 781 118	11 248 830	11 258 990

**MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Dist*</b>				
Number of shares		363 900	386 200	210 700
Net asset value per share	EUR	107.3914	107.9293	105.0947
Total Net Assets	EUR	39 079 753	41 682 304	22 143 461

**MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc*</b>				
Number of shares		1 150 000	1 155 000	938 000
Net asset value per share	EUR	106.3226	110.1861	105.4660
Total Net Assets	EUR	122 271 049	127 264 950	98 927 177

**MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Dist*</b>				
Number of shares		1 231 112	1 250 091	1 250 079
Net asset value per share	USD	100.8700	102.9311	84.7759
Total Net Assets	USD	124 182 315	128 673 303	105 976 622

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

Statistical information (continued)

**MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc*</b>				
Number of shares		359 000	429 000	168 000
Net asset value per share	USD	102.0765	101.3162	100.3946
Total Net Assets	USD	36 645 489	43 464 671	16 866 303

**MULTI UNITS LUXEMBOURG - Lyxor FTSE Emerging Minimum Variance UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc*</b>				
Number of shares		240 035	240 035	503 335
Net asset value per share	USD	96.9915	103.2321	83.5446
Total Net Assets	USD	23 281 366	24 779 325	42 050 943

**MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc*</b>				
Number of shares		1 035 765	1 060 915	1 222 254
Net asset value per share	EUR	113.3534	111.7448	98.4741
Total Net Assets	EUR	117 407 561	118 551 835	120 360 384

**MULTI UNITS LUXEMBOURG - Lyxor Euro STOXX 50 Protective Put UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Dist*</b>				
Number of shares		10 000	10 000	10 000
Net asset value per share	EUR	96.3180	98.3559	95.5680
Total Net Assets	EUR	963 181	983 560	955 681

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

Statistical information (continued)

**MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc*</b>				
Number of shares		5 791 646	6 915 246	6 399 246
Net asset value per share	EUR	9.5903	9.7546	8.7959
Total Net Assets	EUR	55 543 769	67 455 719	56 287 428

**MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 5-7Y Investment Grade (DR) UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc*</b>				
Number of shares		3 330 800	3 635 800	3 272 800
Net asset value per share	EUR	159.9861	160.6942	160.4193
Total Net Assets	EUR	532 882 001	584 252 285	525 020 520

**MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 7-10Y Investment Grade (DR) UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc*</b>				
Number of shares		1 490 200	1 470 200	1 333 200
Net asset value per share	EUR	173.4528	172.5488	170.6469
Total Net Assets	EUR	258 479 507	253 681 352	227 506 574

**MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 15+Y Investment Grade (DR) UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc*</b>				
Number of shares		312 300	277 300	327 300
Net asset value per share	EUR	219.1208	213.3945	215.2508
Total Net Assets	EUR	68 431 429	59 174 314	70 451 597

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



Statistical information (continued)

**MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc*</b>				
Number of shares		1 501 990	1 069 990	1 124 990
Net asset value per share	EUR	142.8504	140.8131	142.0917
Total Net Assets	EUR	214 559 904	150 668 710	159 851 777

**MULTI UNITS LUXEMBOURG - Lyxor BOT MTS Ex-Bank of Italy (DR) UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc*</b>				
Number of shares		210 001	241 001	511 001
Net asset value per share	EUR	100.4955	100.8809	101.3282
Total Net Assets	EUR	21 104 158	24 312 415	51 778 839

**MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF\*\***

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc*</b>				
Number of shares		352 554	315 106	188 806
Net asset value per share	USD	46.4484	49.9552	73.7493
Total Net Assets	USD	16 375 599	15 741 205	13 924 322

**MULTI UNITS LUXEMBOURG - Lyxor FTSE All World Minimum Variance UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc*</b>				
Number of shares		200 000	200 000	300 000
Net asset value per share	USD	124.4366	126.0980	102.5727
Total Net Assets	USD	24 887 326	25 219 608	30 771 825

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

\*\* This Sub-Fund has been renamed, see more details in Note 1.

Statistical information (continued)

**MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc*</b>				
Number of shares		11 316 000	10 442 000	2 342 000
Net asset value per share	EUR	101.1225	101.2570	101.6357
Total Net Assets	EUR	1 144 302 307	1 057 326 401	238 030 967

**MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc*</b>				
Number of shares		11 725 000	8 510 000	3 893 000
Net asset value per share	USD	106.2630	104.0818	103.7246
Total Net Assets	USD	1 245 934 586	885 736 243	403 800 117

**MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 1-3Y (DR) UCITS ETF\*\***

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Dist*</b>				
Number of shares		987 001	1 105 001	1 107 001
Net asset value per share	USD	100.1245	100.0913	101.5113
<b>Class Monthly Hedged to EUR - Dist*</b>				
Number of shares		131 200	96 200	-
Net asset value per share	EUR	95.8198	97.1049	-
Total Net Assets	USD	113 500 935	121 818 275	112 373 129

**MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 5-7Y (DR) UCITS ETF\*\***

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Dist*</b>				
Number of shares		461 001	236 001	226 001
Net asset value per share	USD	108.4478	109.9133	110.3217
Total Net Assets	USD	49 994 556	25 939 657	24 932 824

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

\*\* This Sub-Fund has been renamed, see more details in Note 1.

Statistical information (continued)

**MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Dist*</b>				
Number of shares		284 001	109 001	109 001
Net asset value per share	GBP	144.7755	149.1075	143.7220
Total Net Assets	GBP	41 116 387	16 252 872	15 665 842

**MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts (DR) UCITS ETF\*\***

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Dist*</b>				
Number of shares		1 721 001	1 115 001	649 001
Net asset value per share	GBP	139.8879	139.3671	140.8698
Total Net Assets	GBP	240 747 262	155 394 479	91 424 680

**MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts Inflation-Linked (DR) UCITS ETF\*\***

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Dist*</b>				
Number of shares		214 001	198 001	128 001
Net asset value per share	GBP	181.7258	183.4480	180.1660
Total Net Assets	GBP	38 889 504	36 322 892	23 061 437

**MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 3-5Y (DR) UCITS ETF\*\***

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Dist*</b>				
Number of shares		155 000	170 000	50 000
Net asset value per share	USD	95.8461	96.5802	97.7019
Total Net Assets	USD	14 856 153	16 418 646	4 885 097

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

\*\* This Sub-Fund has been renamed, see more details in Note 1.

Statistical information (continued)

**MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 7-10Y (DR) UCITS ETF\*\***

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Dist*</b>				
Number of shares		325 000	165 000	50 000
Net asset value per share	USD	92.9365	94.8168	94.6860
Total Net Assets	USD	30 204 392	15 644 773	4 734 301

**MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB EX-Agriculture TR UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc*</b>				
Number of shares		1 176 000	881 000	741 000
Net asset value per share	USD	116.0080	112.1972	105.4213
Total Net Assets	USD	136 425 491	98 845 774	78 117 190

**MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF\*\***

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Dist*</b>				
Number of shares		1 422 000	1 089 000	470 000
Net asset value per share	GBP	95.0761	95.2234	98.5628
Total Net Assets	GBP	135 198 352	103 698 366	46 324 526

**MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF\*\***

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Dist*</b>				
Number of shares		3 837 490	2 492 490	398 000
Net asset value per share	USD	99.6125	99.7280	97.3896
<b>Class Monthly Hedged to GBP - Dist*</b>				
Number of shares		3 480 800	2 550 800	-
Net asset value per share	GBP	100.2518	101.2262	-
Total Net Assets	USD	842 967 082	597 871 259	38 761 085

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

\*\* This Sub-Fund has been renamed, see more details in Note 1.

Statistical information (continued)

**MULTI UNITS LUXEMBOURG - Lyxor UK£ 10Y Inflation Expectations UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc*</b>				
Number of shares		522 000	477 000	-
Net asset value per share	GBP	99.2993	99.6955	-
Total Net Assets	GBP	51 834 265	47 554 767	-

**MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc*</b>				
Number of shares		1 080 500	180 500	-
Net asset value per share	EUR	48.9602	48.6442	-
<b>Class Monthly Hedged to EUR - Acc*</b>				
Number of shares		20 000	20 000	-
Net asset value per share	EUR	49.4948	49.7797	-
Total Net Assets	EUR	53 891 489	9 775 889	-

**MULTI UNITS LUXEMBOURG - Lyxor Italia Equity PIR (DR) UCITS ETF\*\***

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc*</b>				
Number of shares		162 403	392 498	-
Net asset value per share	EUR	103.7986	103.7976	-
Total Net Assets	EUR	16 857 207	40 740 360	-

**MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF\*\***

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Dist*</b>				
Number of shares		7 937 448	6 731 416	-
Net asset value per share	EUR	48.6004	48.5943	-
<b>Class Monthly Hedged to CHF - Acc*</b>				
Number of shares		14 650	14 650	-
Net asset value per share	CHF	105.4254	105.8640	-
Total Net Assets	EUR	387 096 037	328 434 374	-

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

\*\* This Sub-Fund has been renamed, see more details in Note 1.

Statistical information (continued)

**MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc*</b>				
Number of shares		2 540 977	4 345 739	-
Net asset value per share	EUR	146.9514	146.2196	-
<b>Class Daily Hedged to CHF - Acc*</b>				
Number of shares		90 746	125 163	-
Net asset value per share	CHF	101.0798	105.7777	-
<b>Class Daily Hedged to EUR - Acc*</b>				
Number of shares		1 008 615	1 390 951	-
Net asset value per share	EUR	125.4073	131.2266	-
<b>Class Daily Hedged to GBP - Acc*</b>				
Number of shares		417 799	496 026	-
Net asset value per share	GBP	122.6312	127.7853	-
<b>Class Daily Hedged to USD - Acc*</b>				
Number of shares		472 428	638 789	-
Net asset value per share	USD	125.5236	129.4980	-
Total Net Assets	JPY	79 731 429 216	131 154 254 496	-

**MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc*</b>				
Number of shares		735 116	618 065	-
Net asset value per share	USD	130.9792	128.6603	-
Total Net Assets	USD	96 284 927	79 520 486	-

**MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 1-3Y Investment Grade (DR) UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc*</b>				
Number of shares		5 901 700	6 261 700	-
Net asset value per share	EUR	124.9780	125.7205	-
Total Net Assets	EUR	737 582 896	787 224 337	-

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

Statistical information (continued)

**MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 3-5Y Investment Grade (DR) UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc*</b>				
Number of shares		5 263 400	5 767 400	-
Net asset value per share	EUR	152.1267	153.1174	-
Total Net Assets	EUR	800 703 900	883 089 454	-

**MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 10-15Y Investment Grade (DR) UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc*</b>				
Number of shares		296 300	280 300	-
Net asset value per share	EUR	210.5655	209.8912	-
Total Net Assets	EUR	62 390 585	58 832 514	-

**MULTI UNITS LUXEMBOURG - Lyxor EUROMTS All-Maturity Investment Grade (DR) UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc*</b>				
Number of shares		4 941 700	4 696 700	-
Net asset value per share	EUR	177.9778	177.3653	-
Total Net Assets	EUR	879 513 167	833 031 925	-

**MULTI UNITS LUXEMBOURG - Lyxor EUROMTS Inflation Linked Investment Grade (DR) UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc*</b>				
Number of shares		5 056 000	5 796 000	-
Net asset value per share	EUR	151.7760	150.9704	-
Total Net Assets	EUR	767 379 890	875 024 768	-

**MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc*</b>				
Number of shares		33 308 603	32 119 001	-
Net asset value per share	GBP	10.4977	10.3303	-

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

Statistical information (continued)

**MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Dist*</b>				
Number of shares		60 387	144 487	-
Net asset value per share	GBP	117.9516	116.0710	-
<b>Class Monthly Hedged to EUR - Acc*</b>				
Number of shares		922 344	1 032 945	-
Net asset value per share	EUR	121.9510	120.8329	-
<b>Class Monthly Hedged to USD - Acc*</b>				
Number of shares		48 000	48 000	-
Net asset value per share	USD	127.3874	124.8616	-
Total Net Assets	GBP	460 892 258	463 793 231	-

**MULTI UNITS LUXEMBOURG - Lyxor FTSE EMU Minimum Variance UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc*</b>				
Number of shares		1 500 000	1 500 000	-
Net asset value per share	EUR	20.5495	20.2959	-
Total Net Assets	EUR	30 824 327	30 443 935	-

**MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc</b>				
Number of shares		667 000	-	-
Net asset value per share	USD	17.6154	-	-
Total Net Assets	USD	11 749 479	-	-

**MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc</b>				
Number of shares		4 000 000	-	-
Net asset value per share	USD	9.9812	-	-
Total Net Assets	USD	39 924 971	-	-

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



Statistical information (continued)

**MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc</b>				
Number of shares		1 472 000	-	-
Net asset value per share	JPY	1 480	-	-
Total Net Assets	JPY	2 179 024 861	-	-

**MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets LU UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc</b>				
Number of shares		122 530	-	-
Net asset value per share	USD	9.1663	-	-
Total Net Assets	USD	1 123 148	-	-

**MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc</b>				
Number of shares		1 343 530	-	-
Net asset value per share	USD	9.4758	-	-
Total Net Assets	USD	12 731 047	-	-

**MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc</b>				
Number of shares		1 000 000	-	-
Net asset value per share	GBP	10.6505	-	-
Total Net Assets	GBP	10 650 520	-	-

Statistical information (continued)

**MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc</b>				
Number of shares		5 695 600	-	-
Net asset value per share	USD	9.9829	-	-
Total Net Assets	USD	56 858 720	-	-

**MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc</b>				
Number of shares		250 000	-	-
Net asset value per share	EUR	20.4970	-	-
Total Net Assets	EUR	5 124 257	-	-

**MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc</b>				
Number of shares		250 000	-	-
Net asset value per share	USD	20.0578	-	-
Total Net Assets	USD	5 014 458	-	-

**MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc</b>				
Number of shares		500 000	-	-
Net asset value per share	USD	20.2805	-	-
Total Net Assets	USD	10 140 254	-	-

**MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc (EUR)</b>				
Number of shares		430 000	-	-
Net asset value per share	EUR	95.6250	-	-

Statistical information (continued)

**MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc (USD)</b>				
Number of shares		190 000	-	-
Net asset value per share	USD	96.0206	-	-
Total Net Assets	USD	66 252 118	-	-

**MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF**

	Currency	30/06/18	31/12/17	31/12/16
<b>Class Acc</b>				
Number of shares		50 000	-	-
Net asset value per share	USD	18.9564	-	-
Total Net Assets	USD	947 824	-	-

## MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
196 747	ADIDAS AG - REG - REG	EUR	26 019 561	36 781 852	3.57
466 431	ALLIANZ SE-NOM - REG	EUR	84 200 394	82 567 616	8.02
996 583	BASF SE - REG	EUR	83 447 191	81 630 114	7.93
930 905	BAYER AG	EUR	90 046 881	87 830 887	8.53
347 691	BAYERISCHE MOTOREN WERKE AG	EUR	31 057 638	26 991 252	2.62
106 637	BEIERSDORF	EUR	9 028 544	10 369 382	1.01
1 078 794	COMMERZBANK AG	EUR	11 569 775	8 857 978	0.86
117 187	CONTINENTAL AG	EUR	23 647 220	22 915 918	2.23
198 034	COVESTRO AG	EUR	16 206 248	15 133 758	1.47
969 047	DAIMLER	EUR	64 414 450	53 423 561	5.19
2 063 571	DEUTSCHE BANK AG - REG	EUR	33 734 060	19 030 252	1.85
200 638	DEUTSCHE BOERSE AG	EUR	17 044 236	22 902 828	2.22
513 932	DEUTSCHE LUFTHANSA AG - REG	EUR	9 946 030	10 586 999	1.03
1 023 822	DEUTSCHE POST AG - REG	EUR	32 242 635	28 636 301	2.78
3 498 657	DEUTSCHE TELEKOM AG-NOM - REG	EUR	51 333 923	46 427 178	4.51
2 351 494	E.ON SE	EUR	21 270 488	21 525 576	2.09
230 142	FRESENIUS MEDICAL CARE AG & CO	EUR	17 452 698	19 879 666	1.93
444 006	FRESENIUS SE & CO KGAA	EUR	27 617 255	30 547 613	2.97
160 347	HEIDELBERGCEMENT AG	EUR	12 308 418	11 557 812	1.12
189 312	HENKEL KGAA VZ PFD - PFD	EUR	19 855 426	20 729 664	2.01
1 226 692	INFINEON TECHNOLOGIES AG - REG	EUR	20 215 336	26 778 686	2.60
185 304	LINDE AG	EUR	30 813 149	37 876 138	3.68
140 233	MERCK KGAA	EUR	12 075 046	11 726 283	1.14
162 255	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	30 966 348	29 376 268	2.85
585 161	RWE AG	EUR	11 070 100	11 425 269	1.11
1 060 583	SAP SE	EUR	83 576 716	104 944 687	10.20
882 531	SIEMENS AG - REG	EUR	93 800 743	99 920 160	9.71
534 094	THYSSENKRUPP AG	EUR	11 916 209	11 119 837	1.08
198 547	VOLKSWAGEN AG - PFD	EUR	31 145 464	28 237 354	2.74
523 515	VONOVIA SE	EUR	18 088 721	21 338 471	2.07
<b>Total Shares</b>			<b>1 026 110 903</b>	<b>1 041 069 360</b>	<b>101.12</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>1 026 110 903</b>	<b>1 041 069 360</b>	<b>101.12</b>
<b>Total Investments</b>			<b>1 026 110 903</b>	<b>1 041 069 360</b>	<b>101.12</b>

## MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Chemicals	13.09	Germany	101.12
Pharmaceuticals & Biotechnology	12.64		
Nonlife Insurance	10.87		
Software & Computer Services	10.19		
Automobiles & Parts	10.16		
General Industrials	9.71		
Personal Goods	6.59		
Mobile Telecommunications	4.51		
Industrial Transportation	2.78		
Banks	2.71		
Industrial Engineering	2.62		
Technology Hardware & Equipment	2.60		
Financial Services	2.22		
Electricity	2.09		
Real Estate Investment & Services	2.07		
Health Care Equipment & Services	1.93		
Construction & Materials	1.12		
Gas, Water & Multiutilities	1.11		
Industrial Metals & Mining	1.08		
Travel, Leisure & Catering	1.03		
	<b>101.12</b>		

## MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
881	AENA SME SA	EUR	139 903	136 996	0.08
17 538	AGEAS NV	EUR	774 653	757 817	0.43
34 183	AIRBUS SE	EUR	3 322 181	3 427 188	1.95
1 686	ANDRITZ AG	EUR	72 498	76 646	0.04
188 646	ANHEUSER-BUSCH INBEV SA/NV	EUR	15 161 826	16 317 879	9.28
13 666	APPLE INC	USD	2 130 357	2 166 685	1.23
55 644	ARCELORMITTAL	EUR	1 567 491	1 397 221	0.80
33 245	ASML HOLDING NV	EUR	5 379 505	5 641 677	3.21
373 135	ASTELLAS PHARMA INC	JPY	4 460 865	4 873 237	2.77
90 789	AXA SA	EUR	2 069 081	1 907 931	1.09
31 628	AXFOOD AB	SEK	504 000	521 738	0.30
2 651 150	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	16 930 896	16 103 085	9.17
1 349 858	BANCO SANTANDER SA	EUR	6 751 420	6 198 548	3.53
54 814	BASF SE - REG	EUR	4 435 549	4 489 815	2.56
172 692	BAYER AG	EUR	16 473 558	16 293 489	9.26
229 427	BOLIDEN AB	SEK	7 103 425	6 383 162	3.63
846 646	CAIXABANK SA	EUR	3 124 124	3 137 670	1.79
236 422	DNB NOR ASA	NOK	3 976 128	3 957 758	2.25
340 668	DNO ASA	NOK	563 240	539 498	0.31
6 907	EAST JAPAN RAILWAY CO	JPY	569 196	566 932	0.32
239 722	EQUINOR ASA	NOK	5 422 433	5 451 433	3.10
14 924	ERSTE GROUP BANK	EUR	529 354	533 533	0.30
129 588	FORTUM OYJ	EUR	2 656 554	2 648 779	1.51
417 528	GALP ENERGIA SGPS SA	EUR	6 784 830	6 820 320	3.88
14 589	GAZPROM PJSC - ADR REG	USD	57 886	54 992	0.03
90 985	GJENSIDIGE FORSIKRING ASA	NOK	1 248 025	1 277 385	0.73
110 166	INDITEX	EUR	3 139 976	3 223 457	1.83
68 016	ING GROUP NV	EUR	860 130	838 501	0.48
83 161	JAPAN POST HOLDINGS CO LTD	JPY	797 207	780 014	0.44
9 632	JFE HOLDINGS INC	JPY	161 398	156 110	0.09
35 120	KONINKLIJKE AHOLD DELHAIZE NV	EUR	700 128	720 136	0.41
74 821	KONINKLIJKE PHILIPS N.V.	EUR	2 738 449	2 725 355	1.55
30 067	LUNDIN PETROLEUM AB	SEK	826 886	822 425	0.47
84 414	MARINE HARVEST ASA	NOK	1 485 215	1 438 835	0.82
602 130	MARUBENI CORP	JPY	4 130 792	3 934 778	2.24
507 982	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	2 706 113	2 478 954	1.41
3 080	NESTE CORPORATION	EUR	206 360	206 976	0.12
15 642	NOKIAN RENKAAT OYJ	EUR	544 029	529 325	0.30
657 294	NOMURA HOLDINGS INC	JPY	2 899 298	2 735 428	1.56
389 002	NORSK HYDRO ASA	NOK	2 202 734	1 994 473	1.14
666 831	ORKLAASA	NOK	5 309 274	5 003 335	2.85
41 989	RECRUIT HOLDINGS CO LTD	JPY	1 031 662	995 473	0.57
129 686	RELX NV	EUR	2 334 348	2 368 715	1.35
117 024	SBM OFFSHORE NV	EUR	1 635 996	1 559 345	0.89

## MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
42 496	SOFTBANK GROUP CORP	JPY	2 476 664	2 619 942	1.49
42 781	SSAB AB - A	SEK	187 101	173 296	0.10
94 094	STORA ENSO OYJ - R	EUR	1 680 519	1 577 015	0.90
741 276	STOREBRAND ASA	NOK	5 431 918	5 121 005	2.91
583 525	SVENSKA CELLULOSA AB SCA - B	SEK	5 587 303	5 436 974	3.09
4 425	SWEDISH ORPHAN BIOVITRUM AB	SEK	78 130	82 803	0.05
248 506	TELENOR	NOK	4 492 536	4 365 046	2.48
47 812	TOYOTA MOTOR CORP	JPY	2 765 055	2 650 806	1.51
62 344	UPM-KYMMENE OYJ	EUR	1 907 103	1 908 973	1.09
235 227	VIVENDI SA	EUR	4 152 933	4 939 767	2.81
<b>Total Shares</b>			<b>174 678 235</b>	<b>173 068 676</b>	<b>98.50</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>174 678 235</b>	<b>173 068 676</b>	<b>98.50</b>
<b>Total Investments</b>			<b>174 678 235</b>	<b>173 068 676</b>	<b>98.50</b>

## MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	18.92	Norway	16.58
Pharmaceuticals & Biotechnology	12.09	Spain	16.39
Beverages	9.29	Japan	12.40
Oil & Gas Producers	8.95	Germany	11.83
Technology Hardware & Equipment	6.93	Netherlands	9.84
Nonlife Insurance	4.73	Belgium	9.72
Media	4.16	Sweden	7.64
Food Producers	3.67	Finland	3.91
Mining	3.63	France	3.90
Personal Goods	3.09	Portugal	3.88
Support Services	2.81	United States of America	1.23
Chemicals	2.56	Luxembourg	0.80
Industrial Metals & Mining	2.02	Austria	0.35
Forestry & Paper	1.98	Russia	0.03
Aerospace & Defense	1.95		
General Retailers	1.83		<b>98.50</b>
Automobiles & Parts	1.81		
Financial Services	1.56		
Electronic & Electrical Equipment	1.55		
Fixed Line Telecommunications	1.49		
Oil Equipment, Services & Distribution	1.36		
Food & Drug Retailers	0.71		
General Industrials	0.54		
Life Insurance	0.43		
Travel, Leisure & Catering	0.32		
Industrial Transportation	0.08		
Industrial Engineering	0.04		
	<b>98.50</b>		



## MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost PLN	Market value PLN	% of 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>					
102 885	ADVANTEST CORP	JPY	9 002 962	8 026 300	5.37
3 264	AKZO NOBEL NV-CVA - CVA	EUR	1 075 990	1 046 112	0.70
2 019	ALPHABET CLASS - A	USD	7 664 875	8 535 589	5.71
918	ALPHABET INC	USD	3 545 879	3 834 430	2.57
1 700	AMAZON.COM INC	USD	8 524 920	10 818 744	7.25
4 409	APPLE INC	USD	2 982 536	3 055 626	2.04
3 842	BALOISE-HOLDING NOM. - REG	CHF	2 098 493	2 090 330	1.40
299 175	BANCO SANTANDER SA	EUR	6 889 346	6 005 274	4.02
5 517	BASF SE - REG	EUR	2 025 200	1 975 357	1.32
2 030	BAYERISCHE MOTOREN WERKE AG	EUR	736 132	688 860	0.46
3 443	BERKSHIRE HATHAWAY INC - B	USD	2 346 792	2 405 998	1.61
83 552	CAIXABANK SA	EUR	1 537 503	1 353 530	0.91
8 277	CELGENE CORP	USD	2 465 797	2 461 121	1.65
28 057	DAI-ICHI LIFE HOLDINGS INC	JPY	1 937 275	1 873 940	1.25
21 337	DAIICHI SANKYO CO LTD	JPY	2 676 909	3 055 761	2.05
14 646	DAIKIN INDUSTRIES LTD	JPY	6 506 570	6 569 276	4.40
34 769	DEUTSCHE TELEKOM AG-NOM - REG	EUR	2 012 451	2 016 828	1.35
2 201	DISCO CORP	JPY	1 399 385	1 406 822	0.94
4 603	EXPRESS SCRIPTS HOLDING CO	USD	1 149 195	1 330 591	0.89
12 844	FACEBOOK INC	USD	8 016 885	9 344 325	6.25
548	FAST RETAILING CO LTD	JPY	810 332	942 999	0.63
52 515	FIAT CHRYSLER AUTOMOBILES NV	EUR	4 000 949	3 749 571	2.51
45	GEORG FISCHER AG NAMEN - REG	CHF	215 947	215 650	0.14
6 000	HINO MOTORS LTD	JPY	255 819	239 918	0.16
83 770	HITACHI LTD	JPY	2 079 776	2 213 098	1.48
23 927	ING GROUP NV	EUR	1 296 518	1 289 397	0.86
4 760	JAPAN POST HOLDINGS CO LTD	JPY	193 701	195 162	0.13
3 557	JOHNSON & JOHNSON	USD	1 626 410	1 615 913	1.08
3 327	KANSAI ELECTRIC POWER CO INC	JPY	176 218	181 728	0.12
1 637	KYOCERA CORP	JPY	321 879	345 659	0.23
12 551	MITSUBISHI ESTATE CO LTD	JPY	753 051	821 742	0.55
75 097	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	1 589 001	1 601 948	1.07
32 564	NETFLIX INC	USD	2 010 583	2 033 526	1.36
323 710	MIZUHO FINANCIAL GROUP INC	JPY	2 027 789	2 040 622	1.37
30 612	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	3 396 994	3 563 546	2.38
3 492	NATIONAL RETAIL PROPERTIES INC	USD	500 234	574 728	0.38
3 903	NETFLIX INC	USD	4 152 104	5 719 826	3.83
195 625	PANASONIC CORP	JPY	9 528 197	9 875 454	6.62
64 617	RAKUTEN INC	JPY	1 738 477	1 636 771	1.10
9 608	S IMMO AG	EUR	674 694	702 223	0.47
4 307	SCHINDLER HOLDING AG - REG	CHF	3 265 355	3 390 755	2.27
863	STRAUMANN HOLDING AG - REG	CHF	2 115 026	2 456 681	1.64
6 759	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	1 025 093	983 748	0.66
12 936	SWISS RE AG	CHF	4 282 124	4 179 958	2.80

**MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost PLN	Market value PLN	% of 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>					
11 274	T&D HOLDINGS INC	JPY	602 419	634 292	0.42
18 137	TERUMO CORP	JPY	4 072 672	3 892 841	2.61
2 949	THERMO FISHER SCIENTIFIC INC	USD	2 243 924	2 287 014	1.53
5 528	TOKYO DOME CORP	JPY	179 664	184 983	0.12
9 956	TOYOTA MOTOR CORP	JPY	2 462 019	2 412 857	1.61
10 724	TREND MICRO INC/JAPAN	JPY	2 177 957	2 290 875	1.53
1 593	VAT GROUP AG	CHF	776 821	796 435	0.53
7 059	WILLIAMS PARTNERS LP	USD	1 083 305	1 072 735	0.72
13 355	WORLDPAY INC - A	USD	3 555 626	4 089 038	2.74
754	ZURICH INSURANCE GROUP AG	CHF	834 115	836 099	0.56
<b>Total Shares</b>			<b>140 619 888</b>	<b>146 962 606</b>	<b>98.35</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>140 619 888</b>	<b>146 962 606</b>	<b>98.35</b>
<b>Total Investments</b>			<b>140 619 888</b>	<b>146 962 606</b>	<b>98.35</b>

## MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software & Computer Services	19.90	United States of America	38.25
General Retailers	9.86	Japan	38.16
Industrial Engineering	8.91	Switzerland	9.35
Banks	8.88	Spain	4.92
Nonlife Insurance	8.75	Netherlands	4.07
Technology Hardware & Equipment	7.42	Germany	3.13
Leisure Goods	6.61	Austria	0.47
Health Care Equipment & Services	5.78		<b>98.35</b>
Pharmaceuticals & Biotechnology	4.77		
Automobiles & Parts	4.12		
Support Services	4.10		
Chemicals	2.02		
Electronic & Electrical Equipment	1.71		
Life Insurance	1.68		
Real Estate Investment & Services	1.40		
Mobile Telecommunications	1.35		
Oil Equipment, Services & Distribution	0.72		
General Industrials	0.13		
Electricity	0.12		
Travel, Leisure & Catering	0.12		
	<b>98.35</b>		

## MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
322 061	AALBERTS INDUSTRIES	EUR	13 194 280	13 210 942	0.22
13 671	ABN AMRO GROUP NV	EUR	305 547	303 770	0.01
44 143	ACKERMANS & VAN HAAREN NV	EUR	6 566 791	6 511 093	0.11
137 000	ACOM CO LTD	JPY	491 411	451 286	0.01
16 291	ADECCO GROUP AG - REG	CHF	850 946	825 686	0.01
905	ADLER REAL ESTATE AG	EUR	11 620	13 032	0.00
34 965	ADOBE SYSTEMS INC	USD	6 796 915	7 301 457	0.12
30 989	ADVANCED MICRO DEVICES INC	USD	287 675	397 863	0.01
1 338 873	AEGON NV	EUR	7 172 620	6 876 452	0.12
321 326	AENA SME SA	EUR	54 566 922	49 966 193	0.84
162 100	AEON CO LTD	JPY	2 711 249	2 970 662	0.05
6 849	AERCAP HOLDINGS NV	USD	325 748	317 651	0.01
160 730	AGEAS NV	EUR	6 996 752	6 945 143	0.12
26 599	AGL ENERGY LTD	AUD	369 003	378 399	0.01
42 100	AIFUL CORP	JPY	130 788	112 637	0.00
11 191	AIRBUS SE	EUR	1 157 599	1 119 548	0.02
5 603 429	AIRBUS SE	EUR	535 578 288	561 799 791	9.42
33 945	AKER SOLUTIONS ASA	NOK	194 089	203 399	0.00
345 224	AKZO NOBEL NV-CVA - CVA	EUR	26 263 102	25 311 824	0.42
2 889	ALEXION PHARMACEUTICALS INC	USD	285 828	307 198	0.01
46 256	ALFA LAVAL AB	SEK	1 009 122	941 515	0.02
2 276 805	ALLIANZ SE-NOM - REG	EUR	406 451 174	403 040 020	6.75
96 264	ALTRI SGPS SA	EUR	836 534	832 684	0.01
10 045	AMAZON.COM INC	USD	12 269 989	14 624 205	0.25
5 140	AMER SPORTS OYJ - A	EUR	136 467	138 883	0.00
3 292	AMERIPRISE FINANCIAL INC	USD	417 222	394 403	0.01
31 553	AMG ADVANCED METALLURGICAL GROUP NV	EUR	1 496 243	1 520 855	0.03
75 000	ANA HOLDINGS INC	JPY	2 415 628	2 359 776	0.04
1 417 343	ANHEUSER-BUSCH INBEV SA/NV	EUR	116 187 969	122 600 170	2.05
3 159	ANSYS INC	USD	428 858	471 273	0.01
83 414	APPLE INC	USD	13 402 012	13 224 929	0.22
22 014	ARCHER-DANIELS-MIDLAND CO	USD	831 971	864 119	0.01
8 782	ARTHUR J GALLAGHER & CO	USD	497 370	491 019	0.01
348 380	ASM INTERNATIONAL NV	EUR	18 833 423	16 499 277	0.28
802 289	ASML HOLDING NV	EUR	135 366 663	136 148 443	2.27
1 402 099	ASR NEDERLAND NV	EUR	49 616 329	49 045 423	0.82
307 647	ASTELLAS PHARMA INC	JPY	4 076 890	4 017 947	0.07
121 278	AURIZON HOLDINGS LTD	AUD	337 107	332 321	0.01
1 853	AUTONEUM HOLDING AG	CHF	394 937	370 808	0.01
3 256 934	AXA SA	EUR	74 225 526	68 444 468	1.14
13 523	BALOISE-HOLDING NOM. - REG	CHF	1 722 034	1 683 158	0.03
38 239 163	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	243 501 151	232 264 676	3.89
3 719 680	BANCO COMERCIAL PORTUGUES SA	EUR	1 069 827	957 446	0.02
1 736 818	BANCO DE SABADELL SA	EUR	2 450 650	2 493 202	0.04

## MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
106 673 502	BANCO SANTANDER SA	EUR	537 319 360	489 844 720	8.21
3 045 100	BASF SE - REG	EUR	265 574 446	249 424 141	4.18
4 884	BAXTER INTERNATIONAL INC	USD	316 139	308 881	0.01
2 069 314	BAYER AG	EUR	198 376 241	195 239 776	3.27
9 361	BB&T CORP	USD	421 366	404 410	0.01
104 434	BE SEMICONDUCTOR INDUSTRIES NV	EUR	3 241 058	2 420 780	0.04
99 919	BHP BILLITON LTD	AUD	1 947 891	2 144 193	0.04
5 482	BIOGEN INC	USD	1 189 530	1 362 764	0.02
1 663	BOEING CO	USD	518 279	477 884	0.01
242 536	BOLIDEN AB	SEK	7 490 573	6 747 883	0.11
151	BOOKING HOLDINGS INC	USD	274 480	262 165	0.00
23 021	BOSTON SCIENTIFIC CORP	USD	515 685	644 758	0.01
215 157	BPOST SA	EUR	3 259 629	2 911 074	0.05
20 533	CABOT OIL & GAS CORP	USD	416 124	418 556	0.01
8 519	CADENCE DESIGN SYSTEMS INC	USD	286 631	316 010	0.01
12 275 484	CAIXABANK SA	EUR	46 986 449	45 492 944	0.76
6 028	CARLSBERG B - B	DKK	591 212	608 083	0.01
5 796	CBOE GLOBAL MARKETS INC	USD	516 466	516 629	0.01
15 599	CBRE GROUP INC	USD	598 531	637 828	0.01
6 030	CDW CORP/DE	USD	433 953	417 253	0.01
58 653	CELGENE CORP	USD	4 266 099	3 989 740	0.07
28 852	CENTENE CORP	USD	2 417 503	3 044 713	0.05
6 668	CERNER CORP	USD	349 598	341 467	0.01
12 611	CH ROBINSON WORLDWIDE INC	USD	978 895	903 633	0.02
17	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - REG	CHF	1 123 578	1 105 620	0.02
1 891	CINTAS CORP	USD	271 817	299 745	0.01
166 000	CITIZEN WATCH CO LTD	JPY	1 015 826	934 461	0.02
21 215	CI:Z HOLDINGS CO LTD	JPY	966 138	864 521	0.01
14 716	CLARIANT AG - REG	CHF	310 883	302 355	0.01
3 726	CLOROX CO	USD	409 028	431 623	0.01
8 670	COGNEX CORP	USD	340 698	331 265	0.01
983 714	COMMERZBANK AG	EUR	10 619 445	8 077 276	0.14
361 684	COMSYS HOLDINGS CORP	JPY	8 391 006	8 219 601	0.14
7 692	CONCHO RESOURCES INC	USD	912 934	911 471	0.02
825 581	CONCORDIA FINANCIAL GROUP LTD	JPY	4 105 000	3 600 482	0.06
74 797	CONOCOPHILLIPS	USD	4 367 289	4 460 081	0.07
60 563	CONSTELLIUM NV	USD	630 378	534 280	0.01
342 018	CONTINENTAL AG	EUR	69 156 040	66 881 620	1.12
8 547	CONTINENTAL RESOURCES INC/OK	USD	471 442	474 073	0.01
1 942	COOPER COS INC	USD	391 984	391 627	0.01
31 455	COTY INC - A	USD	385 020	379 869	0.01
32 897	COVESTRO AG	EUR	2 654 550	2 513 989	0.04
549 487	DAI-ICHI LIFE HOLDINGS INC	JPY	8 087 132	8 395 880	0.14
620 309	DAIICHI SANKYO CO LTD	JPY	18 220 615	20 323 028	0.34

## MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
43 199	DAIMLER	EUR	2 729 313	2 381 561	0.04
8 103	DAITO TRUST CONSTRUCTION CO LTD	JPY	1 108 084	1 128 448	0.02
14 680	DANSKE BANK A/S	DKK	391 278	393 564	0.01
2 938	DELTA AIR LINES INC	USD	138 452	124 661	0.00
13 200	DENKA CO LTD	JPY	401 408	377 147	0.01
217 985	DEUTSCHE BOERSE AG	EUR	25 518 730	24 882 988	0.42
3 286 405	DEUTSCHE LUFTHANSA AG - REG	EUR	78 347 895	67 699 943	1.14
79 262	DEUTSCHE POST AG - REG	EUR	2 861 358	2 216 958	0.04
21 680 521	DEUTSCHE TELEKOM AG-NOM - REG	EUR	292 197 583	287 700 513	4.82
4 162	DIAMONDBACK ENERGY INC	USD	414 235	469 011	0.01
172 893	DNB NOR ASA	NOK	2 877 498	2 894 268	0.05
1 848 574	DNO ASA	NOK	2 194 708	2 927 492	0.05
33 200	DOWA HOLDINGS CO LTD	JPY	1 027 030	876 699	0.01
56 879	EAST JAPAN RAILWAY CO	JPY	4 838 964	4 668 677	0.08
21 884	EBAY INC	USD	732 597	679 640	0.01
8 823	EDWARDS LIFESCIENCES CORP	USD	997 507	1 100 051	0.02
940 348	ELECTROLUX AB	SEK	19 945 706	18 365 996	0.31
2 756	ELECTRONIC ARTS INC	USD	341 578	332 878	0.01
18 184	ELEKTA AB - B	SEK	199 555	205 432	0.00
11 603	ELIA SYSTEM OPERATOR SA/NV	EUR	614 959	618 440	0.01
36 613	ELISA OYJ	EUR	1 351 213	1 452 438	0.02
612	EMS-CHEMIE HOLDING AG	CHF	340 338	335 997	0.01
63 176	ENCE ENERGIA Y CELULOSA SA	EUR	407 169	480 138	0.01
1 961 861	E.ON SE	EUR	17 397 783	17 958 876	0.30
2 001	ERSTE GROUP BANK	EUR	71 536	71 536	0.00
29 957	E*TRADE FINANCIAL CORP	USD	1 605 012	1 569 243	0.03
139 155	EXPRESS SCRIPTS HOLDING CO	USD	8 178 994	9 202 310	0.15
226 854	FACEBOOK INC	USD	32 280 959	37 756 215	0.63
44 434	FANUC CORP	JPY	7 804 072	7 560 642	0.13
1 371	FERRARI NV	EUR	159 379	159 722	0.00
770 318	FIAT CHRYSLER AUTOMOBILES NV	EUR	13 973 225	12 582 374	0.21
7 027	FLIR SYSTEMS INC	USD	327 525	312 786	0.01
99 603	FLOW TRADERS	EUR	3 428 335	3 318 772	0.06
113 632	FORD MOTOR CO	USD	1 156 019	1 077 390	0.02
51 557	FOREST CITY REALTY TRUST INC - A	USD	894 392	1 007 250	0.02
6 273	FORTIVE CORP	USD	431 464	414 296	0.01
720 998	FORTUM OYJ	EUR	13 349 213	14 737 199	0.25
1 392 298	FRESENIUS MEDICAL CARE AG & CO	EUR	119 626 244	120 266 701	2.01
1 072 000	FUKUOKA FINANCIAL GROUP INC	JPY	4 988 793	4 617 127	0.08
16 600	FURUKAWA ELECTRIC CO LTD	JPY	677 217	497 395	0.01
699 345	GALP ENERGIA SGPS SA	EUR	11 364 356	11 423 801	0.19
123 040	GEMALTO NV	EUR	6 170 298	6 129 853	0.10
911	GEORG FISCHER AG NAMEN - REG	CHF	1 009 627	998 733	0.02
13 329	GN STORE NORD A/S	DKK	380 156	520 229	0.01

## MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
6 141	GODADDY INC	USD	387 700	371 337	0.01
124 777	GROUPE BRUXELLES LAMBERT SA	EUR	11 622 408	11 269 859	0.19
19 710	HARTFORD FINANCIAL SERVICES GROUP INC	USD	898 032	863 151	0.01
160 005	HEIDELBERGCEMENT AG	EUR	12 435 589	11 533 160	0.19
26 026	HEINEKEN HOLDING NV	EUR	2 180 532	2 136 735	0.04
20 976	HEINEKEN NV	EUR	1 822 463	1 804 356	0.03
671	HELLA GMBH & CO KGAA	EUR	34 825	32 208	0.00
252	HELVETIA HOLDING - REG	CHF	124 152	123 136	0.00
58 302	IMCD NV	EUR	3 149 056	3 352 365	0.06
9 881	IMPLENIA AG - REG	CHF	656 615	644 330	0.01
1 331 653	INDITEX	EUR	36 477 436	38 964 167	0.65
41 280	INDUSTRIVARDEN AB - C	SEK	754 230	686 492	0.01
6 025 817	ING GROUP NV	EUR	77 426 544	74 286 272	1.24
233 100	INPEX CORP	JPY	2 423 181	2 071 921	0.03
61 017	INSURANCE AUSTRALIA GROUP LTD	AUD	302 991	329 373	0.01
8 640	INTERXION HOLDING NV	USD	479 265	461 915	0.01
34 430	INVESTOR AB - B	SEK	1 233 102	1 202 837	0.02
2 775	IONIS PHARMACEUTICALS INC	USD	114 870	99 040	0.00
39 510	ITOCHU CORP	JPY	646 373	613 316	0.01
10 785	JACOBS ENGINEERING GROUP INC	USD	604 978	586 476	0.01
970	JOHNSON & JOHNSON	USD	101 167	100 809	0.00
63 873	JUNIPER NETWORKS INC	USD	1 525 276	1 500 062	0.03
119 790	JXTG HOLDINGS INC	JPY	656 149	713 421	0.01
6 284	KANSAI ELECTRIC POWER CO INC	JPY	77 810	78 523	0.00
87 600	KAWASAKI HEAVY INDUSTRIES LTD	JPY	2 368 471	2 211 613	0.04
86 600	KAWASAKI KISEN KAISHA LTD	JPY	1 426 475	1 370 748	0.02
101 014	KBC GROUP NV	EUR	6 778 878	6 679 046	0.11
28 797	KDDI CORP	JPY	620 014	674 924	0.01
8 338	KELLOGG CO	USD	476 662	498 973	0.01
500 000	KERING SA	EUR	215 032 942	241 800 000	4.05
41 779	KESKO OYJ - B	EUR	2 055 378	2 189 220	0.04
68 163	KINNEVIK AB	SEK	2 042 495	2 002 817	0.03
50 303	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	USD	1 805 295	1 646 249	0.03
12 395	KOBE STEEL LTD	JPY	100 095	97 187	0.00
197 200	KOMATSU LTD	JPY	5 012 680	4 830 743	0.08
66 084	KONE B - B	EUR	2 690 854	2 885 227	0.05
3 194 749	KONINKLIJKE AHOLD DELHAIZE NV	EUR	63 235 875	65 508 328	1.10
47 163	KONINKLIJKE DSM NV	EUR	4 095 230	4 061 678	0.07
7 565 192	KONINKLIJKE KPN NV	EUR	18 079 036	17 626 897	0.30
8 443 160	KONINKLIJKE PHILIPS N.V.	EUR	299 841 118	307 542 103	5.15
14 463	KRAFT HEINZ CO	USD	705 354	778 181	0.01
15 463	KROGER CO	USD	347 221	376 791	0.01
5 937	KUEHNE UND NAGEL INTERNATIONAL AG-NOM - REG	CHF	784 016	764 049	0.01
12 249	LEG IMMOBILIEN AG	EUR	1 150 426	1 140 137	0.02

**MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
4 000 443	LEROY SEAFOOD GROUP ASA	NOK	22 717 273	23 071 071	0.39
629 008	LIBERBANK SA	EUR	298 319	275 506	0.00
1 104 811	LINDE AG	EUR	222 208 527	225 823 368	3.78
791	LINE CORP	JPY	23 955	28 227	0.00
7 461	LOGITECH INTERNATIONAL SA - REG	CHF	259 087	281 038	0.00
131 147	MARINE HARVEST ASA	NOK	2 266 498	2 235 398	0.04
7 747	MARTIN MARIETTA MATERIALS INC	USD	1 530 781	1 481 853	0.02
346 300	MARUBENI CORP	JPY	2 293 349	2 262 989	0.04
16 600	MARUHA NICHIRO CORP	JPY	450 648	571 844	0.01
2 265	MCDONALD'S CORP	USD	324 780	303 972	0.01
12 103	MCKESSON CORP	USD	1 558 326	1 382 845	0.02
643 416	MEDIASET ESPANA COMUNICACION SA	EUR	5 310 303	4 646 750	0.08
11 182	MELEXIS NV	EUR	926 988	888 969	0.01
16 130	METRO AG	EUR	147 073	115 136	0.00
6 084	MICROSOFT CORP	USD	519 031	513 848	0.01
300 300	MITSUBISHI CHEMICAL HOLDINGS CORP	JPY	2 288 524	2 153 497	0.04
1 492 719	MITSUBISHI CORP	JPY	36 222 806	35 527 820	0.60
1 339 801	MITSUBISHI ELECTRIC CORP	JPY	16 133 249	15 275 905	0.26
814 126	MITSUBISHI ESTATE CO LTD	JPY	11 138 569	12 193 914	0.20
76 028	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	2 437 721	2 369 781	0.04
740 600	MITSUBISHI MOTORS CORP	JPY	5 058 735	5 056 690	0.08
3 586 485	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	19 168 911	17 502 056	0.29
1 125 489	mitsui & co ltd	JPY	16 598 722	16 078 576	0.27
322 914	mitsui chemicals inc	JPY	7 814 274	7 365 984	0.12
162 351	mitsui fudosan co ltd	JPY	3 414 897	3 356 899	0.06
16 600	mitsui mining & smelting co ltd	JPY	613 106	605 218	0.01
3 840 000	MIZUHO FINANCIAL GROUP INC	JPY	5 621 440	5 537 732	0.09
2 286	MOODY'S CORP	USD	345 215	333 947	0.01
14 837	MYLAN NV	USD	498 100	459 260	0.01
11 887	MYRIAD GENETICS INC	USD	277 309	380 470	0.01
196 033	NESTE CORPORATION	EUR	11 724 632	13 173 418	0.22
59 288	NETFLIX INC	USD	15 839 293	19 876 752	0.33
25 900	NEWCREST MINING LTD	AUD	363 560	357 309	0.01
18 904	NH HOTEL GROUP SA	EUR	113 802	119 662	0.00
25 630	NIKE INC - B	USD	1 643 400	1 749 131	0.03
344 600	NIKON CORP	JPY	4 805 719	4 697 745	0.08
20 100	NINTENDO CO LTD	JPY	5 781 038	5 626 347	0.09
88 052	NIPPON KAYAKU CO LTD	JPY	896 066	843 592	0.01
401 973	NIPPON STEEL & SUMITOMO METAL CORP	JPY	7 141 991	6 762 042	0.11
658 903	NITTO DENKO CORP	JPY	44 329 424	42 711 304	0.72
192 474	NN GROUP NV	EUR	6 948 311	6 705 794	0.11
2 904 323	NOKIA OYJ	EUR	14 617 392	14 318 312	0.24
121 520	NOKIAN RENKAAT OYJ	EUR	4 050 354	4 112 237	0.07
4 501 705	NOMURA HOLDINGS INC	JPY	19 770 769	18 734 521	0.31



**MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
452 345	NORSK HYDRO ASA	NOK	2 575 547	2 319 243	0.04
35 402	NOVOZYMES AS-B - B	DKK	1 549 301	1 538 061	0.03
166 000	NTN CORP	JPY	593 810	582 755	0.01
436 711	NTT DATA CORP	JPY	4 236 134	4 308 903	0.07
1 401 444	NTT DOCOMO INC	JPY	31 112 005	30 586 626	0.51
2 101	NVIDIA CORP	USD	467 106	426 300	0.01
19 753	OCI NV	EUR	468 936	456 887	0.01
120 992	OLYMPUS CORP	JPY	3 990 728	3 882 636	0.07
29 622	ONTEX GROUP NV	EUR	592 440	557 190	0.01
320 914	ORION OYJ - B	EUR	7 666 900	7 409 904	0.12
224 488	ORKLA ASA	NOK	1 744 797	1 684 368	0.03
1 955	OUTOKUMPU OYJ	EUR	10 528	10 416	0.00
16 600	PACIFIC METALS CO LTD	JPY	463 719	523 067	0.01
79 500	PARK24 CO LTD	JPY	1 564 854	1 853 431	0.03
15 385	PAYPAL HOLDINGS INC	USD	1 026 202	1 097 263	0.02
38 000	PEPTIDREAM INC	JPY	1 343 893	1 354 585	0.02
18 104	PG&E CORP	USD	653 095	659 934	0.01
30 257	PHOSAGRO PJSC - ADR	USD	335 566	333 007	0.01
46 141	PIGEON CORP	JPY	1 537 561	1 923 081	0.03
7 406	PROGRESSIVE CORP - AL4288	USD	371 621	375 200	0.01
149 101	PROXIMUS	EUR	3 151 216	2 879 140	0.05
4 957	PVA TEPLA AG	EUR	64 441	84 269	0.00
13 123	RANDSTAD NV	EUR	700 764	661 662	0.01
197 375	RATOS AB - B	SEK	592 446	566 148	0.01
1 816 545	RELX NV	EUR	33 679 710	33 179 194	0.56
2 039	ROCKWELL COLLINS INC	USD	241 320	235 204	0.00
491 016	SAMPO OYJ - A	EUR	20 601 221	20 524 469	0.34
1 127 344	SAP SE	EUR	113 798 596	111 550 689	1.86
91 675	SAPPORO HOLDINGS LTD	JPY	2 030 352	1 967 851	0.03
106 290	SBM OFFSHORE NV	EUR	1 433 804	1 416 314	0.02
23 240	SCENTRE GROUP	AUD	60 341	64 564	0.00
1 796	SCHINDLER HOLDING AG	CHF	328 149	330 897	0.01
6 532	SCHINDLER HOLDING AG - REG	CHF	1 216 044	1 176 419	0.02
7 614	SCREEN HOLDINGS CO LTD	JPY	494 483	459 229	0.01
5 478	SECURITAS AB - B	SEK	76 411	77 333	0.00
3 082	SERVICENOW INC	USD	474 199	455 272	0.01
383 001	SEVEN & I HOLDINGS CO LTD	JPY	12 908 968	14 307 338	0.24
9 308	SFS GROUP AG	CHF	917 491	841 401	0.01
387 211	SHIONOGI & CO LTD	JPY	17 039 047	17 039 551	0.29
1 853 647	SIEMENS AG - REG	EUR	215 607 180	209 869 913	3.51
57 837	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	783 177	665 415	0.01
180 102	SIGNIFY NV	EUR	4 415 320	4 007 270	0.07
88 563	SILTRONIC AG	EUR	13 107 324	10 853 396	0.18
52 726	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	423 580	429 889	0.01

## MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
338 800	SOFTBANK GROUP CORP	JPY	21 887 967	20 887 528	0.35
179 765	SOLVAY	EUR	20 469 263	19 441 585	0.33
1 370 000	SONAE SGPS SA	EUR	1 511 110	1 411 100	0.02
131 180	SONY CORP	JPY	5 637 800	5 745 301	0.10
7 201	S&P GLOBAL INC	USD	1 258 444	1 257 515	0.02
192 138	SSAB AB - A	SEK	878 911	778 309	0.01
15 857	SS&C TECHNOLOGIES HOLDINGS INC	USD	721 664	704 876	0.01
593 110	STORA ENSO OYJ - R	EUR	10 462 764	9 940 524	0.17
64 297	STOREBRAND ASA	NOK	470 696	444 187	0.01
213	STRAUMANN HOLDING AG - REG	CHF	137 277	138 711	0.00
310 912	SUBARU CORP	JPY	8 477 880	7 753 345	0.13
1 477 399	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	49 758 343	49 191 912	0.83
166 000	SUMITOMO OSAKA CEMENT CO LTD	JPY	605 014	666 189	0.01
128 331	SUNRISE COMMUNICATIONS GROUP AG	CHF	8 730 548	8 943 930	0.15
187 292	SVENSKA CELLULOSA AB SCA - B	SEK	1 837 232	1 745 087	0.03
24 621	SWISS PRIME SITE AG - REG	CHF	1 963 548	1 935 743	0.03
10 786	SYNCHRONY FINANCIAL	USD	326 450	308 369	0.01
9 852	TAG IMMOBILIEN AG	EUR	176 548	185 513	0.00
105 460	TAIHEIYO CEMENT CORP	JPY	3 151 297	2 972 399	0.05
5 921	TAKEAWAY.COM NV	EUR	293 386	338 681	0.01
252 354	TAKEDA PHARMACEUTICAL CO LTD	JPY	8 470 255	9 128 350	0.15
232 754	TELENET GROUP HOLDING NV	EUR	9 366 021	9 310 160	0.16
68 422	TELENOR	NOK	1 207 405	1 201 843	0.02
185 107	TELE2 AB	SEK	2 020 725	1 866 152	0.03
896 939	TELIA CO AB	SEK	3 656 545	3 517 374	0.06
14 961	TERUMO CORP	JPY	665 329	734 609	0.01
1 495	TESLA INC	USD	459 048	439 133	0.01
165 388	TGS NOPEC GEOPHYSICAL CO ASA	NOK	4 763 465	5 213 997	0.09
16 600	TOHO ZINC CO LTD	JPY	642 360	526 276	0.01
239 171	TOKIO MARINE HOLDINGS INC	JPY	8 862 327	9 603 924	0.16
192 600	TOKUYAMA CORP	JPY	5 669 102	5 294 412	0.09
83 000	TOKYO DOME CORP	JPY	649 830	635 382	0.01
157 666	TOKYO ELECTRIC POWER CO HOLDINGS INC	JPY	468 283	629 085	0.01
40 573	TOKYO GAS CO LTD	JPY	872 644	922 529	0.02
52 628	TOMTOM NV	EUR	419 024	408 288	0.01
325 100	TORAY INDUSTRIES INC	JPY	2 300 731	2 197 102	0.04
294 238	TOSOH CORP	JPY	4 110 171	3 906 528	0.07
328 397	TOYOTA MOTOR CORP	JPY	19 217 366	18 207 076	0.31
159 900	TOYOTA TSUSHO CORP	JPY	4 944 471	4 587 164	0.08
13 641	TRANSUNION	USD	824 343	837 002	0.01
2 383	TREND MICRO INC/JAPAN	JPY	110 830	116 456	0.00
10 696	TRIMBLE INC	USD	325 012	300 849	0.01
496 939	TWENTY-FIRST CENTURY FOX INC - B	USD	15 004 516	20 970 566	0.35
31 496	TWITTER INC	USD	795 970	1 178 048	0.02

## MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
26 730	TYSON FOODS INC - A	USD	1 628 809	1 576 258	0.03
16 600	UBE INDUSTRIES LTD	JPY	432 597	369 549	0.01
143 625	UBS GROUP AG	CHF	1 919 639	1 898 523	0.03
424 797	UCB SA	EUR	28 075 317	28 605 830	0.48
1 055 950	UNILEVER CVA	EUR	50 171 606	50 458 571	0.85
5 643	UNITED CONTINENTAL HOLDINGS INC	USD	353 693	337 019	0.01
3 274	UNITED THERAPEUTICS CORP	USD	304 940	317 291	0.01
14 212	UNIVERSAL HEALTH SERVICES INC - B	USD	1 397 900	1 356 503	0.02
4 013	VALERO ENERGY CORP	USD	412 295	380 935	0.01
5 558	VERTEX PHARMACEUTICALS INC	USD	723 664	809 077	0.01
102 159	VISCOFAN	EUR	5 935 438	5 960 978	0.10
2 509 605	VIVENDI SA	EUR	45 036 890	52 701 705	0.88
60 490	VONOVIA SE	EUR	2 422 625	2 465 572	0.04
31 527	WALLENSTAM AB	SEK	241 179	243 133	0.00
53 977	WARTSILA OYJ	EUR	964 223	908 433	0.02
2 057	WATERS CORP	USD	353 610	341 069	0.01
294 553	WELLS FARGO & CO	USD	13 736 138	13 986 569	0.23
6 034	WESSANEN	EUR	103 845	108 733	0.00
106 239	WEST JAPAN RAILWAY CO	JPY	6 504 076	6 706 700	0.11
4 483	WINTRUST FINANCIAL CORP	USD	363 027	334 243	0.01
337 578	WOLTERS KLUWER CVA	EUR	15 463 303	16 291 514	0.27
3 829	XPO LOGISTICS INC	USD	366 992	328 542	0.01
2 234	X5 RETAIL GROUP NV - ADR REGS	USD	49 961	50 667	0.00
5 400	YAKUODO CO LTD	JPY	158 927	166 814	0.00
10 434	YAMAZAKI BAKING CO LTD	JPY	166 455	233 976	0.00
179 160	YASKAWA ELECTRIC CORP	JPY	6 489 126	5 423 688	0.09
1 781	3M CO	USD	311 300	300 080	0.01
<b>Total Shares</b>			<b>5 884 996 310</b>	<b>5 842 983 254</b>	<b>98.05</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>5 884 996 310</b>	<b>5 842 983 254</b>	<b>98.05</b>
<b>Total Investments</b>			<b>5 884 996 310</b>	<b>5 842 983 254</b>	<b>98.05</b>

## MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	16.10	Germany	33.92
Chemicals	10.01	Netherlands	23.97
Aerospace & Defense	9.46	Spain	14.62
Nonlife Insurance	8.49	Japan	8.81
General Retailers	5.41	France	6.09
Mobile Telecommunications	5.37	Belgium	3.68
Electronic & Electrical Equipment	5.25	United States of America	3.29
Pharmaceuticals & Biotechnology	4.91	Finland	1.54
General Industrials	3.72	Norway	0.71
Technology Hardware & Equipment	3.43	Sweden	0.66
Software & Computer Services	3.23	Switzerland	0.38
Media	2.23	Portugal	0.25
Health Care Equipment & Services	2.22	Australia	0.06
Beverages	2.17	Denmark	0.05
Automobiles & Parts	2.00	Russia	0.01
Travel, Leisure & Catering	1.39	United Kingdom	0.01
Life Insurance	1.31		
Financial Services	1.29		<b>98.05</b>
Food & Drug Retailers	1.16		
Industrial Engineering	1.01		
Personal Goods	1.00		
Support Services	0.99		
Fixed Line Telecommunications	0.94		
Industrial Transportation	0.94		
Oil & Gas Producers	0.88		
Food Producers	0.65		
Construction & Materials	0.44		
Electricity	0.33		
Real Estate Investment & Services	0.33		
Household Goods & Home Construction	0.31		
Leisure Goods	0.28		
Industrial Metals & Mining	0.20		
Forestry & Paper	0.18		
Mining	0.16		
Oil Equipment, Services & Distribution	0.11		
Real Estate Investment Trusts	0.11		
Alternative Energy	0.02		
Gas, Water & Multiutilities	0.02		
	<b>98.05</b>		

## MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
10 937	AIRBUS SE	EUR	1 082 544	1 096 544	2.71
1 009	AKZO NOBEL NV-CVA - CVA	EUR	77 310	73 980	0.18
22 602	ANHEUSER-BUSCH INBEV SA/NV	EUR	1 842 967	1 955 073	4.83
11 255	ASM INTERNATIONAL NV	EUR	609 121	533 037	1.32
3 106 502	BANCO COMERCIAL PORTUGUES SA	EUR	833 474	799 614	1.97
803 614	BANCO SANTANDER SA	EUR	4 137 175	3 690 194	9.11
455	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - PC	CHF	2 493 555	2 523 526	6.23
113 197	CREDIT SAISON CO LTD	JPY	1 643 453	1 526 523	3.77
887	EMS-CHEMIE HOLDING AG	CHF	515 374	486 976	1.20
1 074	FANUC CORP	JPY	212 572	182 746	0.45
68 920	FIAT CHRYSLER AUTOMOBILES NV	EUR	1 131 835	1 125 739	2.78
10 861	FRESENIUS SE & CO KGAA	EUR	742 675	747 237	1.84
17 560	FUJIFILM HOLDINGS CORP	JPY	574 468	587 399	1.45
243 724	FUKUOKA FINANCIAL GROUP INC	JPY	1 094 867	1 049 725	2.59
5 441	GAM HOLDING AG	CHF	69 473	64 296	0.16
840	GEORG FISCHER AG NAMEN - REG	CHF	943 910	920 895	2.27
12 700	GMO PAYMENT GATEWAY INC	JPY	879 072	1 255 037	3.10
14 969	GUNGHO ONLINE ENTERTAINMENT INC	JPY	41 332	32 641	0.08
2 925	ING GROUP NV	EUR	37 773	36 059	0.09
561 042	JXTG HOLDINGS INC	JPY	2 720 515	3 341 341	8.25
35 430	KONINKLIJKE AHOLD DELHAIZE NV	EUR	697 546	726 492	1.79
11 039	KONINKLIJKE PHILIPS N.V.	EUR	397 790	402 096	0.99
4 651	LINDE AG	EUR	972 989	950 664	2.35
38 213	MINEBEA MITSUMI INC	JPY	653 880	553 736	1.37
7 237	MITSUBISHI ESTATE CO LTD	JPY	115 184	108 395	0.27
339	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	62 918	61 376	0.15
47 334	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	1 851 620	1 843 235	4.55
20 251	NOVARTIS AG-NOM - REG	CHF	1 289 140	1 314 957	3.25
24 232	PANASONIC CORP	JPY	280 847	279 844	0.69
3 046	PARTNERS GROUP HOLDING N	CHF	1 911 594	1 911 386	4.72
4 805	SAP SE	EUR	493 767	475 455	1.17
86 558	SEVEN & I HOLDINGS CO LTD	JPY	3 191 747	3 233 450	7.98
10 323	SOFTBANK GROUP CORP	JPY	673 179	636 428	1.57
1 569	SWISSCOM AG - REG	CHF	604 709	599 802	1.48
15 201	TELENET GROUP HOLDING NV	EUR	627 497	608 040	1.50
15 414	TERUMO CORP	JPY	762 622	756 852	1.87
1 045	TOYOTA MOTOR CORP	JPY	60 247	57 937	0.14
7 474	UCB SA	EUR	502 253	503 299	1.24
7 587	ZURICH INSURANCE GROUP AG	CHF	1 942 735	1 924 645	4.75
<b>Total Shares</b>			<b>38 775 729</b>	<b>38 976 671</b>	<b>96.21</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>38 775 729</b>	<b>38 976 671</b>	<b>96.21</b>
<b>Total Investments</b>			<b>38 775 729</b>	<b>38 976 671</b>	<b>96.21</b>

## MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	13.77	Japan	38.12
Financial Services	8.64	Switzerland	24.06
Oil & Gas Producers	8.25	Netherlands	9.86
General Retailers	7.98	Spain	9.11
Fixed Line Telecommunications	7.60	Belgium	7.57
Pharmaceuticals & Biotechnology	6.33	Germany	5.52
Food Producers	6.23	Portugal	1.97
Nonlife Insurance	4.90		<b>96.21</b>
Beverages	4.83		
Chemicals	3.73		
Support Services	3.10		
Automobiles & Parts	2.92		
Technology Hardware & Equipment	2.77		
Industrial Engineering	2.72		
Aerospace & Defense	2.71		
Electronic & Electrical Equipment	2.36		
Health Care Equipment & Services	1.87		
Food & Drug Retailers	1.79		
Media	1.50		
Software & Computer Services	1.17		
Leisure Goods	0.77		
Real Estate Investment & Services	0.27		
	<b>96.21</b>		

## MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
3 059	ADOBE SYSTEMS INC	USD	627 401	638 786	0.99
71 262	ADVANCED MICRO DEVICES INC	USD	728 190	914 922	1.41
5 162	AENA SME SA	EUR	915 481	802 691	1.24
9 311	AERCAP HOLDINGS NV	USD	388 794	431 836	0.67
3 033	ALPHABET CLASS - A	USD	2 620 543	2 933 350	4.54
2 844	ALPHABET INC	USD	2 441 900	2 717 578	4.20
4 180	AMAZON.COM INC	USD	4 996 820	6 085 534	9.41
9 088	APPLE INC	USD	1 467 384	1 440 863	2.23
3 984	ASML HOLDING NV	EUR	683 466	676 085	1.05
64 748	ASTELLAS PHARMA INC	JPY	789 346	845 625	1.31
10 120	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	60 376	61 469	0.10
587 737	BANCO SANTANDER SA	EUR	3 160 059	2 698 888	4.17
17 997	BANK OF NEW YORK MELLON CORP	USD	884 036	831 295	1.29
9 702	BASF SE - REG	EUR	810 602	794 691	1.23
2 629	BAYER AG	EUR	253 409	248 046	0.38
24 725	BERKSHIRE HATHAWAY INC - B	USD	4 248 467	3 952 654	6.11
699 140	CAIXABANK SA	EUR	2 933 591	2 591 013	4.01
5 298	CIGNA CORP	USD	702 971	771 183	1.19
11 486	COMERICA INC	USD	906 142	894 443	1.38
3 499	DAIICHI SANKYO CO LTD	JPY	98 165	114 637	0.18
201 027	DAIWA SECURITIES GROUP INC	JPY	1 029 790	999 977	1.55
5 145	DEUTSCHE BANK AG - REG	EUR	49 788	47 447	0.07
15 718	EBAY INC	USD	504 985	488 146	0.75
4 111	FAMILYMART UNY HOLDINGS CO LTD	JPY	319 395	370 653	0.57
4 730	FAST RETAILING CO LTD	JPY	1 513 444	1 862 028	2.88
6 796	FERRARI NV	EUR	838 966	791 734	1.22
298	FORBO HOLDING AG	CHF	346 063	380 934	0.59
850 862	HITACHI LTD	JPY	4 961 139	5 142 396	7.95
73 864	ING GROUP NV	EUR	953 880	910 595	1.41
943	INTUITIVE SURGICAL INC	USD	326 463	386 456	0.60
102 752	KDDI CORP	JPY	2 191 062	2 408 231	3.72
43 778	KONAMI HOLDINGS CORP	JPY	1 757 069	1 909 224	2.95
3 885	LINDE AG	EUR	804 473	794 094	1.23
11 132	METLIFE INC	USD	445 526	415 704	0.64
28 903	MICROSOFT CORP	USD	2 475 892	2 441 116	3.77
17 346	MITSUBISHI ESTATE CO LTD	JPY	263 641	259 807	0.40
103 677	NIPPON LIGHT METAL HOLDINGS CO LTD	JPY	222 367	199 620	0.31
67 769	NTT DOCOMO INC	JPY	1 444 586	1 479 064	2.29
13 084	OMRON CORP	JPY	610 257	523 062	0.81
66 009	RESONA HOLDINGS INC	JPY	313 394	302 473	0.47
11 716	SAP SE	EUR	1 215 886	1 159 298	1.79
23 739	SEVEN & I HOLDINGS CO LTD	JPY	817 606	886 791	1.37
6 190	SIEMENS AG - REG	EUR	720 021	700 832	1.08
44 698	SOFTBANK GROUP CORP	JPY	2 604 997	2 755 699	4.26

**MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
31 818	SWISS RE AG	CHF	2 418 838	2 352 010	3.64
2 447	SWISSCOM AG - REG	CHF	943 099	935 447	1.45
182 855	TAKARA HOLDINGS INC	JPY	1 867 172	2 069 997	3.20
14 673	TOTO LTD	JPY	677 329	583 182	0.90
2 134	WELLS FARGO & CO	USD	102 433	101 331	0.16
<b>Total Shares</b>			<b>62 456 704</b>	<b>64 102 937</b>	<b>99.12</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>62 456 704</b>	<b>64 102 937</b>	<b>99.12</b>
<b>Total Investments</b>			<b>62 456 704</b>	<b>64 102 937</b>	<b>99.12</b>



## MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software & Computer Services	15.30	United States of America	38.67
General Retailers	14.41	Japan	35.12
Banks	13.05	Spain	9.52
Nonlife Insurance	9.75	Germany	5.79
Fixed Line Telecommunications	9.43	Switzerland	5.67
Electronic & Electrical Equipment	8.76	Netherlands	3.68
Technology Hardware & Equipment	4.69	United Kingdom	0.67
Beverages	3.20		
Leisure Goods	2.95		<b>99.12</b>
Chemicals	2.46		
Mobile Telecommunications	2.29		
Financial Services	2.19		
Industrial Transportation	1.91		
Pharmaceuticals & Biotechnology	1.87		
Health Care Equipment & Services	1.79		
Construction & Materials	1.49		
Automobiles & Parts	1.22		
General Industrials	1.08		
Food & Drug Retailers	0.57		
Real Estate Investment & Services	0.40		
Industrial Metals & Mining	0.31		
	<b>99.12</b>		

## MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
30 937	ABB LTD-NOM	CHF	596 156	579 327	2.30
5 694	ACTIVISION BLIZZARD INC	USD	310 737	372 203	1.48
4 858	ADVANCED MICRO DEVICES INC	USD	44 497	62 371	0.25
3 482	AENA SME SA	EUR	617 533	541 451	2.15
14 006	AIRBUS SE	EUR	1 358 918	1 404 242	5.58
1 071	ALPHABET CLASS - A	USD	1 048 672	1 035 812	4.11
61	ALPHABET INC	USD	52 376	58 288	0.23
1 534	AMAZON.COM INC	USD	1 933 675	2 233 304	8.86
676	ANA HOLDINGS INC	JPY	23 709	21 269	0.08
692	ARCHER-DANIELS-MIDLAND CO	USD	27 667	27 163	0.11
555 429	BANCO COMERCIAL PORTUGUES SA	EUR	117 584	142 967	0.57
5 387	BERKSHIRE HATHAWAY INC - B	USD	875 662	861 191	3.42
1 895	COMMERZBANK AG	EUR	20 309	15 560	0.06
28 478	DAI-ICHI LIFE HOLDINGS INC	JPY	435 376	435 129	1.73
2 178	DAITO TRUST CONSTRUCTION CO LTD	JPY	307 700	303 315	1.20
333 946	DAIWA SECURITIES GROUP INC	JPY	1 676 365	1 661 161	6.60
8 931	EISAI CO LTD	JPY	465 599	538 939	2.14
2 748	FAST RETAILING CO LTD	JPY	1 034 070	1 081 787	4.30
13 938	GAZPROM PJSC - ADR REG	USD	53 774	52 538	0.21
12 312	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	374 341	342 731	1.36
1 900	HOME DEPOT INC	USD	327 990	317 494	1.26
47 549	ING GROUP NV	EUR	602 065	586 184	2.33
57 444	JXTG HOLDINGS INC	JPY	297 950	342 113	1.36
8 942	KOBE STEEL LTD	JPY	72 211	70 112	0.28
12 977	KOMATSU LTD	JPY	348 017	317 893	1.26
756	KYOCERA CORP	JPY	35 670	36 519	0.15
5 964	MICROSOFT CORP	USD	519 686	503 713	2.00
73 492	mitsubishi UFJ FINANCIAL GROUP INC	JPY	385 497	358 641	1.42
1 185	NATIONAL RETAIL PROPERTIES INC	USD	39 487	44 617	0.18
6 298	NETFLIX INC	USD	1 581 989	2 111 453	8.38
120 576	PANASONIC CORP	JPY	1 471 011	1 392 477	5.53
67 734	RAKUTEN INC	JPY	425 606	392 502	1.56
27 272	RECRUIT HOLDINGS CO LTD	JPY	606 430	646 563	2.57
7 478	SEVEN & I HOLDINGS CO LTD	JPY	257 553	279 347	1.11
9 538	SUMITOMO HEAVY INDUSTRIES LTD	JPY	302 569	275 836	1.10
11 344	SWATCH GROUP AG - REG	CHF	879 998	840 025	3.34
8 789	SWISS RE AG	CHF	698 347	649 689	2.58
12 910	TAKEDA PHARMACEUTICAL CO LTD	JPY	517 255	466 991	1.85
678	TD AMERITRADE HOLDING CORP	USD	34 955	31 805	0.13
408	TDK CORP	JPY	37 038	35 713	0.14
2 714	THERMO FISHER SCIENTIFIC INC	USD	476 024	481 502	1.91
9 981	TOYOTA MOTOR CORP	JPY	549 297	553 369	2.20
18 849	WELLS FARGO & CO	USD	872 202	895 027	3.55

**MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
2 085	ZURICH INSURANCE GROUP AG	CHF	544 731	528 916	2.10
<b>Total Shares</b>			<b>23 258 298</b>	<b>23 929 249</b>	<b>95.03</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>23 258 298</b>	<b>23 929 249</b>	<b>95.03</b>
<b>Total Investments</b>			<b>23 258 298</b>	<b>23 929 249</b>	<b>95.03</b>

## MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
General Retailers	17.08	Japan	37.94
Software & Computer Services	14.73	United States of America	35.88
Nonlife Insurance	8.10	Switzerland	10.32
Banks	7.94	Netherlands	7.90
Leisure Goods	7.01	Spain	2.15
Financial Services	6.72	Portugal	0.57
Industrial Engineering	6.02	Russia	0.21
Aerospace & Defense	5.58	Germany	0.06
Pharmaceuticals & Biotechnology	3.99		
Personal Goods	3.34		<b>95.03</b>
Support Services	2.57		
Automobiles & Parts	2.20		
Industrial Transportation	2.15		
Health Care Equipment & Services	1.91		
Life Insurance	1.73		
Oil & Gas Producers	1.57		
Real Estate Investment Trusts	1.20		
Electronic & Electrical Equipment	0.29		
Industrial Metals & Mining	0.28		
Technology Hardware & Equipment	0.25		
Real Estate Investment & Services	0.18		
Food Producers	0.11		
Travel, Leisure & Catering	0.08		
	<b>95.03</b>		

## MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
3 227	ADECCO GROUP AG - REG	CHF	171 705	163 556	0.33
3 324	ALPHABET INC	USD	2 883 302	3 176 241	6.37
3 161	AMAZON.COM INC	USD	3 984 481	4 602 003	9.23
498 847	BANCO SANTANDER SA	EUR	2 698 471	2 290 705	4.60
31 570	BANK OF AMERICA CORP	USD	800 177	762 244	1.53
5 174	BERKSHIRE HATHAWAY INC - B	USD	843 322	827 140	1.66
30 988	CELGENE CORP	USD	2 188 055	2 107 890	4.23
12 491	CENTRAL JAPAN RAILWAY CO	JPY	1 954 036	2 217 640	4.45
5 032	DELL TECHNOLOGIES INC CLASS V	USD	318 204	364 530	0.73
13 459	EBAY INC	USD	431 709	417 989	0.84
3 298	EISAI CO LTD	JPY	170 093	199 017	0.40
1 901	FACEBOOK INC	USD	273 325	316 391	0.64
5 811	FANUC CORP	JPY	1 074 421	988 767	1.98
6 203	FAST RETAILING CO LTD	JPY	1 984 755	2 441 894	4.90
9 252	FRESENIUS MEDICAL CARE AG & CO	EUR	801 963	799 188	1.60
5 846	HOCHTIEF AG	EUR	914 314	904 961	1.82
65 903	INDITEX	EUR	1 770 814	1 928 322	3.87
245 232	JAPAN POST HOLDINGS CO LTD	JPY	2 401 794	2 300 169	4.62
2 971	KEYCORP	USD	51 330	49 722	0.10
50 972	KOMATSU LTD	JPY	1 362 279	1 248 644	2.51
145 110	MATSUI SECURITIES CO LTD	JPY	1 135 124	1 188 270	2.38
32 712	MICROSOFT CORP	USD	2 821 845	2 762 820	5.55
44 970	MITSUBISHI ESTATE CO LTD	JPY	683 497	673 557	1.35
207 985	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	1 149 577	1 014 967	2.04
560 604	MIZUHO FINANCIAL GROUP INC	JPY	835 304	808 457	1.62
4 622	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	857 843	836 813	1.68
26 883	NATIONAL AUSTRALIA BANK LTD	AUD	468 492	466 310	0.94
9 553	NETFLIX INC	USD	2 399 610	3 202 716	6.42
5 846	NIPPON STEEL & SUMITOMO METAL CORP	JPY	102 436	98 342	0.20
5 400	NOVARTIS AG-NOM - REG	CHF	341 909	350 638	0.70
19 027	OMRON CORP	JPY	887 447	760 646	1.53
2 789	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	179 835	152 168	0.31
27 574	SWATCH GROUP AG - REG	CHF	2 139 022	2 041 858	4.10
1 471	SWISS RE AG	CHF	116 104	108 737	0.22
11 701	TELENET GROUP HOLDING NV	EUR	470 848	468 040	0.94
8 315	TOKYO ELECTRON LTD	JPY	1 380 692	1 222 910	2.45
29 743	TOYOTA MOTOR CORP	JPY	1 639 171	1 649 020	3.31
26 339	TREND MICRO INC/JAPAN	JPY	1 239 987	1 287 177	2.58
39 613	UBS GROUP AG	CHF	536 787	523 629	1.05
<b>Total Shares</b>			<b>46 464 080</b>	<b>47 724 088</b>	<b>95.78</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>46 464 080</b>	<b>47 724 088</b>	<b>95.78</b>
<b>Total Investments</b>			<b>46 464 080</b>	<b>47 724 088</b>	<b>95.78</b>

## MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software & Computer Services	21.56	United States of America	37.30
General Retailers	18.84	Japan	36.32
Banks	10.81	Spain	8.47
Industrial Engineering	9.25	Switzerland	6.40
Pharmaceuticals & Biotechnology	5.33	Germany	5.41
General Industrials	4.62	Australia	0.94
Personal Goods	4.10	Belgium	0.94
Nonlife Insurance	3.56		
Financial Services	3.44		<b>95.78</b>
Automobiles & Parts	3.31		
Technology Hardware & Equipment	3.19		
Construction & Materials	1.82		
Health Care Equipment & Services	1.60		
Electronic & Electrical Equipment	1.53		
Real Estate Investment & Services	1.35		
Media	0.94		
Support Services	0.33		
Industrial Metals & Mining	0.20		
	<b>95.78</b>		

## MULTI UNITS LUXEMBOURG - Lyxor MSCI World Telecommunication Services TR UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
3 713	ALPHABET INC	USD	3 328 476	3 547 950	7.92
1 633	AMAZON.COM INC	USD	2 038 094	2 377 434	5.30
244 342	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	1 644 422	1 484 133	3.31
383 701	BANCO SANTANDER SA	EUR	2 085 415	1 761 955	3.93
6 022	BASF SE - REG	EUR	517 169	493 262	1.10
4 184	BERKSHIRE HATHAWAY INC - B	USD	695 299	668 874	1.49
166 145	CAIXABANK SA	EUR	636 252	615 733	1.37
6 530	CELANESE CORP - A	USD	632 861	621 148	1.39
30 312	DEUTSCHE LUFTHANSA AG - REG	EUR	637 764	624 427	1.39
8 898	EISAI CO LTD	JPY	475 471	536 947	1.20
13 285	FACEBOOK INC	USD	1 910 109	2 211 076	4.93
6 653	FAST RETAILING CO LTD	JPY	2 128 741	2 619 042	5.84
8 689	FERRARI NV	EUR	1 072 657	1 012 269	2.26
967	FRESENIUS MEDICAL CARE AG & CO	EUR	84 623	83 529	0.19
31 318	FUJIFILM HOLDINGS CORP	JPY	1 024 555	1 047 617	2.34
24	GIVAUDAN SA - REG	CHF	46 272	46 619	0.10
76 396	HITACHI LTD	JPY	486 782	461 718	1.03
9 525	IDORSIA LTD	CHF	234 491	216 076	0.48
21 413	ING GROUP NV	EUR	276 527	263 979	0.59
4 395	JOHNSON & JOHNSON	USD	458 381	456 759	1.02
3 310	LINDE AG	EUR	692 452	676 564	1.51
22 786	MICROSOFT CORP	USD	1 985 505	1 924 481	4.29
326 671	MITSUBISHI ELECTRIC CORP	JPY	4 214 912	3 724 580	8.32
41 037	MITSUBISHI ESTATE CO LTD	JPY	633 310	614 649	1.37
8 805	MORGAN STANLEY	USD	407 336	357 464	0.80
272	NATIONAL RETAIL PROPERTIES INC	USD	9 064	10 241	0.02
7 364	NETFLIX INC	USD	1 849 757	2 468 837	5.51
16 914	NIPPON STEEL & SUMITOMO METAL CORP	JPY	296 375	284 529	0.63
34 388	PROSIEBENSAT.1 MEDIA SE	EUR	882 740	747 251	1.67
39 714	RECRUIT HOLDINGS CO LTD	JPY	883 095	941 538	2.10
757	SCHINDLER HOLDING AG	CHF	136 195	139 471	0.31
19 100	SEVEN & I HOLDINGS CO LTD	JPY	657 832	713 497	1.59
5 821	SIEMENS AG - REG	EUR	677 099	659 054	1.47
14 778	SOFTBANK GROUP CORP	JPY	861 261	911 086	2.03
2 371	SUMITOMO HEAVY INDUSTRIES LTD	JPY	71 362	68 569	0.15
11 175	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	401 527	372 086	0.83
9 663	TAKEDA PHARMACEUTICAL CO LTD	JPY	387 160	349 538	0.78
40 059	TERUMO CORP	JPY	2 097 166	1 966 961	4.39
15 106	TOYOTA MOTOR CORP	JPY	834 633	837 511	1.87
24 005	TREND MICRO INC/JAPAN	JPY	1 162 206	1 173 115	2.62
39 271	WELLS FARGO & CO	USD	1 843 998	1 864 746	4.16

**MULTI UNITS LUXEMBOURG - Lyxor MSCI World Telecommunication Services TR  
UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
2 693	ZURICH INSURANCE GROUP AG	CHF	695 194	683 151	1.52
<b>Total Shares</b>			<b>42 094 540</b>	<b>42 639 466</b>	<b>95.12</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>42 094 540</b>	<b>42 639 466</b>	<b>95.12</b>
<b>Total Investments</b>			<b>42 094 540</b>	<b>42 639 466</b>	<b>95.12</b>



## MULTI UNITS LUXEMBOURG - Lyxor MSCI World Telecommunication Services TR UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software & Computer Services	25.27	Japan	37.07
Banks	14.99	United States of America	36.83
General Retailers	12.74	Spain	8.62
Industrial Engineering	8.77	Germany	7.33
Health Care Equipment & Services	4.57	Netherlands	2.85
Automobiles & Parts	4.13	Switzerland	2.42
Pharmaceuticals & Biotechnology	3.48		
Nonlife Insurance	3.02		
General Industrials	2.86		
Chemicals	2.71		
Technology Hardware & Equipment	2.34		
Support Services	2.10		
Fixed Line Telecommunications	2.03		
Media	1.67		
Real Estate Investment & Services	1.39		
Travel, Leisure & Catering	1.39		
Electronic & Electrical Equipment	1.03		
Industrial Metals & Mining	0.63		
	<b>95.12</b>		<b>95.12</b>

## MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF

## Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
2 242	ADOBE SYSTEMS INC	USD	412 487	468 179	0.24
15 458	AENA SME SA	EUR	2 741 476	2 403 719	1.26
111 924	AIRBUS SE	EUR	10 790 955	11 221 500	5.88
49 092	AKZO NOBEL NV-CVA - CVA	EUR	3 761 429	3 599 425	1.88
751	ALPHABET CLASS - A	USD	765 476	726 326	0.38
2 859	ALPHABET INC	USD	2 585 543	2 731 912	1.43
5 114	AMAZON.COM INC	USD	6 288 070	7 445 315	3.89
1 746	ARISTA NETWORKS INC	USD	380 269	385 061	0.20
71 443	ASTELLAS PHARMA INC	JPY	856 056	933 064	0.49
116 154	AXA SA	EUR	2 647 150	2 440 976	1.28
840 819	BANCO SANTANDER SA	EUR	4 595 455	3 861 041	2.02
18 009	BASF SE - REG	EUR	1 617 208	1 475 117	0.77
1 275 092	CAIXABANK SA	EUR	5 150 097	4 725 491	2.47
142 352	CELGENE CORP	USD	9 994 558	9 683 179	5.07
18 165	COLFAX CORP	USD	487 506	476 859	0.25
32 683	COVESTRO AG	EUR	2 482 601	2 497 635	1.31
34 340	DENSO CORP	JPY	1 507 433	1 437 077	0.75
34 882	DEUTSCHE BANK AG - REG	EUR	337 553	321 682	0.17
56 229	DEUTSCHE POST AG - REG	EUR	1 935 964	1 572 725	0.82
87 313	EBAY INC	USD	2 800 640	2 711 635	1.42
1 054	EMMI AG - REG	CHF	750 914	768 215	0.40
31 285	EXPRESS SCRIPTS HOLDING CO	USD	1 957 021	2 068 875	1.08
6 231	FACEBOOK INC	USD	1 056 062	1 037 050	0.54
18 250	FANUC CORP	JPY	3 221 041	3 105 318	1.62
757	FAST RETAILING CO LTD	JPY	284 858	298 003	0.16
75 751	FIAT CHRYSLER AUTOMOBILES NV	EUR	1 137 780	1 237 317	0.65
2 741	FLEETCOR TECHNOLOGIES INC	USD	445 429	494 533	0.26
292	FORBO HOLDING AG	CHF	334 039	373 264	0.20
14 350	FORTINET INC	USD	633 237	767 308	0.40
114 050	FUJIFILM HOLDINGS CORP	JPY	3 807 112	3 815 080	2.00
15 811	GAZPROM PJSC - ADR REG	USD	59 717	59 598	0.03
1 054 000	GS YUASA CORP	JPY	4 183 460	4 115 796	2.15
290 907	GUNGHO ONLINE ENTERTAINMENT INC	JPY	803 242	634 344	0.33
10 489	HITACHI HIGH-TECHNOLOGIES CORP	JPY	404 582	366 602	0.19
79 539	INDITEX	EUR	2 137 213	2 327 311	1.22
131 880	ING GROUP NV	EUR	1 667 754	1 625 817	0.85
116	JAPAN RETAIL FUND INVESTMENT CORP	JPY	184 080	179 036	0.09
2 997	JM AB	SEK	50 730	45 909	0.02
5 034	KANSAI ELECTRIC POWER CO INC	JPY	64 879	62 904	0.03
14 746	KEYCORP	USD	254 766	246 788	0.13
8 190	KEYENCE CORP	JPY	4 247 349	3 961 891	2.07
233 511	KONINKLIJKE AHOLD DELHAIZE NV	EUR	4 767 127	4 788 143	2.50
486 100	MATSUI SECURITIES CO LTD	JPY	3 929 829	3 980 553	2.08
64 740	MERCK & CO INC	USD	3 343 220	3 365 781	1.76

## MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
50 213	MITSUBISHI ESTATE CO LTD	JPY	799 186	752 086	0.39
51 983	NETFLIX INC	USD	13 057 566	17 427 696	9.13
4 163	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	169 866	162 112	0.08
112 000	NISSAN CHEMICAL CORP	JPY	4 428 192	4 477 447	2.34
330	NOMURA REAL ESTATE MASTER FUND INC	JPY	396 261	398 836	0.21
126 741	NTT DATA CORP	JPY	1 107 253	1 250 517	0.65
133 128	OTP BANK	HUF	4 370 068	4 129 850	2.16
95 573	RAKUTEN INC	JPY	600 532	553 823	0.29
159 939	RECRUIT HOLDINGS CO LTD	JPY	3 920 864	3 791 826	1.98
6 767	SAP SE	EUR	695 364	669 595	0.35
2 243	SCHINDLER HOLDING AG - REG	CHF	395 896	403 966	0.21
17 614	SOFINA SA	EUR	2 568 121	2 606 872	1.36
205 636	SOFTBANK GROUP CORP	JPY	12 422 126	12 677 768	6.64
81 110	SONY CORP	JPY	3 440 612	3 552 381	1.86
118 666	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	4 136 540	3 951 138	2.07
2 995	TEMPUR SEALY INTERNATIONAL INC	USD	112 329	123 258	0.06
91 419	TOKYO ELECTRON LTD	JPY	15 179 973	13 445 249	7.04
93 100	TOTO LTD	JPY	4 196 552	3 700 281	1.94
37 848	TOYOTA MOTOR CORP	JPY	2 182 290	2 098 379	1.10
83 928	UBS GROUP AG	CHF	1 106 036	1 109 412	0.58
5 241	VERISK ANALYTICS INC - A	USD	436 357	483 184	0.25
37 618	VIVENDI SA	EUR	677 124	789 978	0.41
32 587	VONOVIA SE	EUR	1 321 077	1 328 246	0.69
52 311	WILLIAMS PARTNERS LP	USD	1 838 430	1 818 597	0.95
11 022	WW GRAINGER INC	USD	2 923 124	2 911 383	1.52
<b>Total Shares</b>			<b>184 345 106</b>	<b>185 457 234</b>	<b>97.00</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>184 345 106</b>	<b>185 457 234</b>	<b>97.00</b>
<b>Total Investments</b>			<b>184 345 106</b>	<b>185 457 234</b>	<b>97.00</b>

**MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF**

Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software & Computer Services	13.33	Japan	38.56
Banks	9.87	United States of America	28.96
General Retailers	9.58	Netherlands	11.75
Technology Hardware & Equipment	9.22	Spain	6.97
Pharmaceuticals & Biotechnology	7.31	Germany	4.11
Fixed Line Telecommunications	6.72	Hungary	2.16
Chemicals	6.30	France	1.69
Aerospace & Defense	5.87	Switzerland	1.39
Automobiles & Parts	4.65	Belgium	1.36
Financial Services	4.03	Russia	0.03
Food & Drug Retailers	2.50	Sweden	0.02
Support Services	2.49		
Leisure Goods	2.19		
Construction & Materials	2.15		
Industrial Transportation	2.08		
Electronic & Electrical Equipment	2.07		
Industrial Engineering	1.84		
Nonlife Insurance	1.28		
Real Estate Investment & Services	1.09		
Oil Equipment, Services & Distribution	0.95		
Media	0.41		
Food Producers	0.40		
Real Estate Investment Trusts	0.30		
General Industrials	0.25		
Household Goods & Home Construction	0.06		
Electricity	0.03		
Oil & Gas Producers	0.03		
	<b>97.00</b>		<b>97.00</b>

## MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
10 266	ACTIVISION BLIZZARD INC	USD	651 722	671 064	0.29
55 719	ADLER REAL ESTATE AG	EUR	794 553	802 354	0.35
6 574	ADVANCED MICRO DEVICES INC	USD	71 471	84 403	0.04
29 493	AIRBUS SE	EUR	2 836 047	2 956 968	1.28
11 087	ALPHABET INC	USD	9 310 538	10 594 160	4.58
14 993	AMAZON.COM INC	USD	18 355 792	21 827 847	9.45
22 228	APPLE INC	USD	3 465 065	3 524 153	1.52
21 252	ASML HOLDING NV	EUR	3 633 029	3 606 464	1.56
288 040	ASTELLAS PHARMA INC	JPY	3 832 747	3 761 875	1.63
303 002	AXA SA	EUR	6 905 416	6 367 587	2.75
258 002	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	1 706 683	1 567 104	0.68
2 194 897	BANCO SANTANDER SA	EUR	11 912 470	10 078 967	4.36
14 357	BANK OF NEW YORK MELLON CORP	USD	694 796	663 160	0.29
11 455	BERKSHIRE HATHAWAY INC - B	USD	1 856 406	1 831 250	0.79
475	CATERPILLAR INC	USD	61 909	55 195	0.02
10 078	CELGENE CORP	USD	674 005	685 534	0.30
1 870	COLGATE-PALMOLIVE CO	USD	99 317	103 803	0.04
727 615	CONCORDIA FINANCIAL GROUP LTD	JPY	3 544 818	3 173 238	1.37
10 568	CONSOLIDATED EDISON INC	USD	649 366	705 831	0.31
17 930	DAIKIN INDUSTRIES LTD	JPY	1 857 496	1 839 810	0.80
12 215	DENSO CORP	JPY	523 196	511 179	0.22
305 762	DEUTSCHE BANK AG - REG	EUR	2 958 859	2 819 737	1.22
14 913	EBAY INC	USD	516 788	463 145	0.20
79 819	E*TRADE FINANCIAL CORP	USD	3 564 732	4 181 174	1.81
6 179	FACEBOOK INC	USD	888 413	1 028 396	0.44
3 626	FIAT CHRYSLER AUTOMOBILES NV	EUR	53 012	59 227	0.03
18 918	FORD MOTOR CO	USD	183 854	179 369	0.08
22 576	GEMALTO NV	EUR	1 116 157	1 124 736	0.49
978 646	HITACHI LTD	JPY	6 235 757	5 914 691	2.56
61 368	IHI CORP	JPY	1 904 718	1 831 687	0.79
3 292	ILLUMINA INC	USD	626 865	787 480	0.34
5 765	INFINEON TECHNOLOGIES AG - REG	EUR	144 817	125 850	0.05
871 528	ING GROUP NV	EUR	11 035 288	10 744 197	4.65
1 113 685	JXTG HOLDINGS INC	JPY	5 746 714	6 632 660	2.87
134 452	KAJIMA CORP	JPY	1 022 907	892 024	0.39
175 736	KONINKLIJKE AHOLD DELHAIZE NV	EUR	3 459 890	3 603 467	1.56
12 637	KRAFT HEINZ CO	USD	621 284	679 933	0.29
6 517	LEG IMMOBILIEN AG	EUR	616 899	606 602	0.26
18 013	LINDE AG	EUR	3 768 320	3 681 857	1.59
171 884	MICROSOFT CORP	USD	14 977 470	14 517 135	6.28
483 514	mitsubishi electric corp	JPY	5 534 067	5 512 844	2.38
536 182	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	2 730 050	2 616 570	1.13
14 085	NATIONAL RETAIL PROPERTIES INC	USD	469 340	530 321	0.23
34 555	NETFLIX INC	USD	8 679 841	11 584 826	5.01

## MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
280	NINTENDO CO LTD	JPY	95 300	78 377	0.03
501 778	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	19 582 826	19 539 760	8.46
58 333	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	985 263	1 072 625	0.46
894	PAYPAL HOLDINGS INC	USD	60 037	63 760	0.03
10 412	PPL CORP	USD	245 586	254 604	0.11
6 417	PROCTER & GAMBLE CO	USD	404 977	429 027	0.19
2 572	REGENERON PHARMACEUTICALS INC	USD	687 984	759 980	0.33
59 156	RESONA HOLDINGS INC	JPY	280 857	271 071	0.12
430 244	RICOH CO LTD	JPY	3 539 348	3 380 107	1.46
28 899	SAP SE	EUR	2 980 535	2 859 556	1.24
97 093	SEVEN & I HOLDINGS CO LTD	JPY	3 736 441	3 626 994	1.57
30 258	SIEMENS AG - REG	EUR	3 519 611	3 425 811	1.48
8 440	SOFINA SA	EUR	1 230 552	1 249 120	0.54
175 466	SOFTBANK GROUP CORP	JPY	10 828 481	10 817 742	4.68
25 714	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	904 024	856 181	0.37
38 061	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	1 389 605	1 292 895	0.56
6 925	SYNCHRONY FINANCIAL	USD	208 515	197 984	0.09
2 864	TD AMERITRADE HOLDING CORP	USD	147 677	134 351	0.06
21 370	TOKYO ELECTRON LTD	JPY	3 120 762	3 142 946	1.36
202 564	TOYOTA MOTOR CORP	JPY	10 651 635	11 230 609	4.86
16 158	TWENTY-FIRST CENTURY FOX INC - B	USD	532 840	681 859	0.29
1 633	UNITED CONTINENTAL HOLDINGS INC	USD	93 101	97 528	0.04
98 131	VIVENDI SA	EUR	1 766 358	2 060 751	0.89
<b>Total Shares</b>			<b>217 285 199</b>	<b>223 053 512</b>	<b>96.50</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>217 285 199</b>	<b>223 053 512</b>	<b>96.50</b>
<b>Total Investments</b>			<b>217 285 199</b>	<b>223 053 512</b>	<b>96.50</b>

## MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software & Computer Services	18.05	Japan	38.07
Banks	14.77	United States of America	33.42
Fixed Line Telecommunications	13.13	Netherlands	9.56
General Retailers	11.21	Germany	6.20
Technology Hardware & Equipment	6.00	Spain	5.04
Automobiles & Parts	5.18	France	3.65
Nonlife Insurance	3.55	Belgium	0.54
Industrial Engineering	3.18	Australia	0.02
Oil & Gas Producers	2.87		
Pharmaceuticals & Biotechnology	2.59		<b>96.50</b>
Electronic & Electrical Equipment	2.56		
Financial Services	2.49		
General Industrials	2.27		
Chemicals	1.59		
Food & Drug Retailers	1.56		
Aerospace & Defense	1.28		
Media	1.19		
Real Estate Investment & Services	0.58		
Travel, Leisure & Catering	0.51		
Construction & Materials	0.39		
Leisure Goods	0.32		
Electricity	0.31		
Food Producers	0.29		
Real Estate Investment Trusts	0.26		
Personal Goods	0.23		
Gas, Water & Multiutilities	0.11		
Support Services	0.03		
	<b>96.50</b>		

## MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
21 760	AIRBUS SE	EUR	2 142 379	2 181 658	4.80
1 946	ASML HOLDING NV	EUR	354 561	330 236	0.73
144 548	ASTELLAS PHARMA INC	JPY	1 990 938	1 887 833	4.15
121 340	AXA SA	EUR	2 765 339	2 549 960	5.61
831 967	BANCO SANTANDER SA	EUR	4 509 315	3 820 392	8.42
8 291	BASF SE - REG	EUR	744 532	679 116	1.49
20	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - REG	CHF	1 321 856	1 300 729	2.86
16 263	CIE FINANCIERE RICHEMONT SA - REG	CHF	1 239 650	1 180 009	2.60
1 238	DAETWYLER HOLDING AG - BR	CHF	190 470	203 744	0.45
760	EMS-CHEMIE HOLDING AG	CHF	441 583	417 251	0.92
10 252	FAST RETAILING CO LTD	JPY	3 293 066	4 035 837	8.89
106 826	FIAT CHRYSLER AUTOMOBILES NV	EUR	1 599 954	1 744 896	3.84
1 687	FRESENIUS SE & CO KGAA	EUR	114 952	116 066	0.26
35 595	INDITEX	EUR	956 438	1 041 510	2.29
101 656	JXTG HOLDINGS INC	JPY	492 934	605 422	1.33
2 670	KYOCERA CORP	JPY	122 314	128 975	0.28
3 303	MITSUBISHI ESTATE CO LTD	JPY	52 570	49 472	0.11
67	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	12 616	12 130	0.03
33 396	NITTO DENKO CORP	JPY	2 230 281	2 164 790	4.76
13 064	NOK CORP	JPY	227 498	216 582	0.48
15 940	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	1 062 146	869 686	1.91
76 603	SEIKO EPSON CORP	JPY	1 200 402	1 140 838	2.51
42 348	SEVEN & I HOLDINGS CO LTD	JPY	1 458 528	1 581 947	3.48
24 581	SUMITOMO HEAVY INDUSTRIES LTD	JPY	779 771	710 875	1.56
36 224	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	1 280 346	1 230 494	2.71
28 734	SWATCH GROUP AG - REG	CHF	2 229 007	2 127 756	4.68
26 500	SWISS RE AG	CHF	2 023 175	1 958 899	4.31
6 626	TELENET GROUP HOLDING NV	EUR	273 521	265 040	0.58
67 291	TOYOTA MOTOR CORP	JPY	3 558 565	3 730 766	8.21
39 298	VIVENDI SA	EUR	707 364	825 258	1.82
14 753	VONOVIA SE	EUR	577 580	601 332	1.32
76 546	WOODSIDE PETROLEUM LTD	AUD	1 463 766	1 717 707	3.78
8 768	ZURICH INSURANCE GROUP AG	CHF	2 289 694	2 224 237	4.89
<b>Total Shares</b>			<b>43 707 111</b>	<b>43 651 443</b>	<b>96.06</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>43 707 111</b>	<b>43 651 443</b>	<b>96.06</b>
<b>Total Investments</b>			<b>43 707 111</b>	<b>43 651 443</b>	<b>96.06</b>



## MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Nonlife Insurance	14.83	Japan	38.48
General Retailers	14.66	Switzerland	20.71
Automobiles & Parts	12.53	Spain	10.70
Banks	11.12	Netherlands	9.37
Chemicals	7.18	France	7.43
Oil & Gas Producers	5.11	Germany	5.01
Aerospace & Defense	4.80	Australia	3.78
Personal Goods	4.68	Belgium	0.58
Pharmaceuticals & Biotechnology	4.41		
Industrial Engineering	3.48		
Technology Hardware & Equipment	3.24		
Food Producers	2.86		
Financial Services	2.60		
Media	2.40		
Real Estate Investment & Services	1.43		
General Industrials	0.45		
Electronic & Electrical Equipment	0.28		
	<b>96.06</b>		<b>96.06</b>

## MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
18 457	AENA SME SA	EUR	3 273 349	2 870 064	1.97
501	ALPHABET CLASS - A	USD	478 699	484 540	0.33
4 973	ALPHABET INC	USD	4 793 435	4 751 940	3.26
4 730	AMAZON.COM INC	USD	5 839 118	6 886 261	4.73
1 994	APPLE INC	USD	320 003	316 140	0.22
649 251	ASTELLAS PHARMA INC	JPY	7 779 564	8 479 381	5.82
102 414	AXA SA	EUR	2 334 015	2 152 230	1.48
365 047	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	2 180 061	2 217 295	1.52
621 065	BANCO SANTANDER SA	EUR	3 427 037	2 851 930	1.96
40 043	BAYERISCHE MOTOREN WERKE AG	EUR	3 105 735	3 108 538	2.13
17 121	BERKSHIRE HATHAWAY INC - B	USD	2 790 590	2 737 043	1.88
42 001	CELGENE CORP	USD	2 965 680	2 857 025	1.96
14 546	CENTENE CORP	USD	1 395 300	1 535 020	1.05
1 501	COOPER COS INC	USD	273 659	302 694	0.21
27 971	DAIKIN INDUSTRIES LTD	JPY	2 897 075	2 870 125	1.97
1 113	DAITO TRUST CONSTRUCTION CO LTD	JPY	157 240	155 000	0.11
68	DAIWA HOUSE REIT INVESTMENT CORP	JPY	138 522	138 236	0.09
9 400	DAVITA INC	USD	532 984	559 065	0.38
31 541	FACEBOOK INC	USD	4 438 082	5 249 494	3.60
64 637	FANUC CORP	JPY	12 280 145	10 998 273	7.56
8 422	FORD MOTOR CO	USD	81 849	79 852	0.05
13 268	F5 NETWORKS INC	USD	1 925 388	1 959 716	1.34
3 569	GARTNER INC	USD	342 930	406 252	0.28
24 670	GAZPROM PJSC - ADR REG	USD	93 478	92 992	0.06
3 114	GIVAUDAN SA - REG	CHF	5 980 091	6 048 845	4.15
155 143	INDITEX	EUR	4 210 050	4 539 484	3.11
23 543	INSURANCE AUSTRALIA GROUP LTD	AUD	121 989	127 086	0.09
1 699	IPG PHOTONICS CORP	USD	328 411	321 057	0.22
90 603	KOMATSU LTD	JPY	2 421 459	2 219 472	1.52
1 332	MACQUARIE GROUP LTD	AUD	100 226	104 228	0.07
20 890	MATSUI SECURITIES CO LTD	JPY	163 412	171 063	0.12
45 672	MEDIBANK PVT LTD	AUD	85 629	84 396	0.06
68 894	MICROSOFT CORP	USD	6 003 221	5 818 712	3.99
106 798	NETFLIX INC	USD	5 526 664	7 376 338	5.06
240	NOMURA REAL ESTATE MASTER FUND INC	JPY	288 190	290 063	0.20
163 487	NTT DOCOMO INC	JPY	3 424 319	3 568 117	2.45
5 930	PARTNERS GROUP HOLDING N	CHF	3 810 751	3 721 115	2.55
34 278	PROGRESSIVE CORP - AL4288	USD	1 791 768	1 736 580	1.19
187 358	SEVEN & I HOLDINGS CO LTD	JPY	6 452 887	6 998 922	4.80
49 534	SUZUKI MOTOR CORP	JPY	2 463 681	2 343 337	1.61
189 231	TELENET GROUP HOLDING NV	EUR	7 614 655	7 569 240	5.19
5 464	TEMPUR SEALY INTERNATIONAL INC	USD	202 372	224 868	0.15
124 912	TOYOTA MOTOR CORP	JPY	6 568 379	6 925 405	4.75

**MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
166 008	TWENTY-FIRST CENTURY FOX INC - B	USD	5 008 457	7 005 451	4.81
8 081	TWITTER INC	USD	207 253	302 255	0.21
82 434	UBS GROUP AG	CHF	1 101 782	1 089 663	0.75
33 168	VIVENDI SA	EUR	597 024	696 528	0.48
106 767	WELLS FARGO & CO	USD	5 001 999	5 069 729	3.48
2 691	ZURICH INSURANCE GROUP AG	CHF	699 167	682 644	0.47
<b>Total Shares</b>			<b>135 513 951</b>	<b>140 619 405</b>	<b>96.49</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>135 513 951</b>	<b>140 619 405</b>	<b>96.49</b>
<b>Total Investments</b>			<b>135 513 951</b>	<b>140 619 405</b>	<b>96.49</b>

## MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software & Computer Services	16.47	United States of America	38.42
Industrial Engineering	13.17	Japan	32.04
General Retailers	12.64	Spain	8.56
Media	10.48	Switzerland	7.92
Pharmaceuticals & Biotechnology	7.78	Belgium	5.19
Banks	6.96	Germany	2.13
Automobiles & Parts	6.41	France	1.95
Nonlife Insurance	5.10	Australia	0.22
Chemicals	4.15	Russia	0.06
Financial Services	3.49		
Mobile Telecommunications	2.45		<b>96.49</b>
Industrial Transportation	1.97		
Health Care Equipment & Services	1.64		
Technology Hardware & Equipment	1.56		
Support Services	1.33		
Real Estate Investment Trusts	0.40		
Electronic & Electrical Equipment	0.22		
Household Goods & Home Construction	0.15		
Life Insurance	0.06		
Oil & Gas Producers	0.06		
	<b>96.49</b>		

## MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
69 586	ADECCO GROUP AG - REG	CHF	3 702 580	3 526 867	5.85
4 185	AENA SME SA	EUR	742 210	650 768	1.08
29 925	AGEAS NV	EUR	1 316 999	1 293 059	2.14
3 349	ALPHABET CLASS - A	USD	3 254 927	3 238 968	5.37
2 498	ALPHABET INC	USD	2 144 820	2 386 959	3.96
3 627	AMAZON.COM INC	USD	4 416 185	5 280 437	8.77
12 615	AMGEN INC	USD	1 929 886	1 994 435	3.31
13 882	APPLE INC	USD	2 249 866	2 200 931	3.65
5 527	ASM INTERNATIONAL NV	EUR	299 121	261 759	0.43
94 144	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	626 309	571 831	0.95
128 525	BANCO SANTANDER SA	EUR	691 979	590 187	0.98
5 148	BERKSHIRE HATHAWAY INC - B	USD	839 084	822 983	1.37
2 945	CONTINENTAL AG	EUR	659 386	575 895	0.96
133 068	CREDIT SAISON CO LTD	JPY	1 931 951	1 794 494	2.98
6 579	DAI-ICHI LIFE HOLDINGS INC	JPY	106 372	100 524	0.17
15 720	EISAI CO LTD	JPY	840 009	948 619	1.57
16 811	FACEBOOK INC	USD	2 514 450	2 797 922	4.64
31 643	ING GROUP NV	EUR	400 664	390 095	0.65
2 627	INTERCEPT PHARMACEUTICALS INC - HQ6 AJ	USD	164 296	188 798	0.31
178 896	JXTG HOLDINGS INC	JPY	867 474	1 065 433	1.77
11 494	KONINKLIJKE DSM NV	EUR	999 978	989 863	1.64
110 749	MITSUBISHI ELECTRIC CORP	JPY	1 312 298	1 262 718	2.09
3 855	MITSUBISHI ESTATE CO LTD	JPY	61 356	57 740	0.10
594	MOHAWK INDUSTRIES INC	USD	110 808	109 012	0.18
8 378	NETFLIX INC	USD	2 104 463	2 808 788	4.66
109 111	NTT DOCOMO INC	JPY	2 325 845	2 381 356	3.95
230 197	PANASONIC CORP	JPY	2 667 961	2 658 439	4.41
216	PARTNERS GROUP HOLDING N	CHF	135 556	135 541	0.22
3 881	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	244 581	211 747	0.35
110 902	RECRUIT HOLDINGS CO LTD	JPY	2 466 057	2 629 259	4.36
9 053	SAP SE	EUR	939 520	895 794	1.49
71 290	SEVEN & I HOLDINGS CO LTD	JPY	2 455 333	2 663 100	4.42
45 418	SHIONOGI & CO LTD	JPY	2 017 928	1 998 658	3.32
60 178	SOMPO HOLDINGS INC	JPY	2 006 901	2 084 672	3.46
5 245	SWISS PRIME SITE AG - REG	CHF	419 682	412 371	0.68
72	TAG IMMOBILIEN AG	EUR	1 318	1 356	0.00
67 629	TOKIO MARINE HOLDINGS INC	JPY	2 502 916	2 715 646	4.50
18 671	TREND MICRO INC/JAPAN	JPY	878 587	912 445	1.51
24 935	WELLS FARGO & CO	USD	1 196 897	1 184 015	1.96
346	X5 RETAIL GROUP NV - ADR REGS	USD	8 300	7 847	0.01

## MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
3 151	ZURICH INSURANCE GROUP AG	CHF	818 682	799 335	1.33
<b>Total Shares</b>			<b>55 373 535</b>	<b>57 600 666</b>	<b>95.55</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>55 373 535</b>	<b>57 600 666</b>	<b>95.55</b>
<b>Total Investments</b>			<b>55 373 535</b>	<b>57 600 666</b>	<b>95.55</b>

## MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software & Computer Services	21.63	Japan	38.60
General Retailers	13.18	United States of America	38.18
Nonlife Insurance	10.65	Switzerland	8.09
Support Services	10.21	Spain	3.01
Pharmaceuticals & Biotechnology	8.51	Germany	2.79
Banks	4.54	Netherlands	2.74
Leisure Goods	4.41	Belgium	2.14
Technology Hardware & Equipment	4.09		
Mobile Telecommunications	3.95		<b>95.55</b>
Financial Services	3.20		
Industrial Engineering	2.45		
Life Insurance	2.31		
Oil & Gas Producers	1.77		
Chemicals	1.64		
Industrial Transportation	1.08		
Automobiles & Parts	0.96		
Real Estate Investment Trusts	0.68		
Household Goods & Home Construction	0.18		
Real Estate Investment & Services	0.10		
Food & Drug Retailers	0.01		
	<b>95.55</b>		

## MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF

## Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
10 246	AENA SME SA	EUR	1 817 128	1 593 253	3.85
2 420	AIRBUS SE	EUR	231 110	242 629	0.59
152	ALPHABET CLASS - A	USD	143 226	147 006	0.35
1 757	ALPHABET INC	USD	1 575 542	1 678 898	4.05
2 595	AMAZON.COM INC	USD	2 943 895	3 777 981	9.12
8 912	APPLE INC	USD	1 408 251	1 412 959	3.41
109 090	AXA SA	EUR	2 486 161	2 292 526	5.53
267 501	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	1 800 282	1 624 801	3.92
43 007	BANCO SANTANDER SA	EUR	234 781	197 488	0.48
361	BASF SE - REG	EUR	32 418	29 570	0.07
914	BERKSHIRE HATHAWAY INC - B	USD	152 108	146 116	0.35
329 563	CAIXABANK SA	EUR	1 341 552	1 221 360	2.95
23 656	DEUTSCHE TELEKOM AG-NOM - REG	EUR	315 453	313 915	0.76
18 091	EISAI CO LTD	JPY	941 445	1 091 696	2.64
18 289	FACEBOOK INC	USD	2 677 457	3 043 911	7.35
49 515	FIAT CHRYSLER AUTOMOBILES NV	EUR	849 529	808 778	1.95
60 984	FORD MOTOR CO	USD	597 358	578 213	1.40
46 123	FUJIFILM HOLDINGS CORP	JPY	1 534 279	1 542 858	3.72
101 055	ING GROUP NV	EUR	1 288 820	1 245 806	3.01
158 218	JTEKT CORP	JPY	2 029 443	1 844 927	4.45
787	LINDE AG	EUR	159 131	160 863	0.39
21 568	MITSUBISHI ESTATE CO LTD	JPY	343 275	323 044	0.78
6 556	NETFLIX INC	USD	1 655 233	2 197 949	5.31
2 507	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	100 933	97 625	0.24
1 040	NORFOLK SOUTHERN CORP	USD	134 741	134 388	0.32
668 368	OJI HOLDINGS CORP	JPY	3 881 575	3 550 539	8.57
49 134	PANASONIC CORP	JPY	599 428	567 426	1.37
9 077	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	619 414	495 241	1.20
1 716	REGENERON PHARMACEUTICALS INC	USD	443 807	507 047	1.22
12 301	SHIN-ETSU CHEMICAL CO LTD	JPY	1 003 669	939 099	2.27
5 339	SOFINA SA	EUR	778 426	790 172	1.91
13 297	TAG IMMOBILIEN AG	EUR	243 335	250 383	0.60
15 141	TERUMO CORP	JPY	631 251	743 447	1.79
11 165	TOYOTA MOTOR CORP	JPY	643 766	619 013	1.49
52 095	UBS GROUP AG	CHF	686 528	688 624	1.66
10 715	VALERO ENERGY CORP	USD	1 112 733	1 017 124	2.46
379	VERTEX PHARMACEUTICALS INC	USD	50 575	55 171	0.13
2 752	WESFARMERS LTD	AUD	71 490	85 963	0.21
8 498	WORLDPAY INC - A	USD	542 937	595 235	1.44



**MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
3 464	ZURICH INSURANCE GROUP AG	CHF	928 570	878 736	2.12
<b>Total Shares</b>			<b>39 031 055</b>	<b>39 531 780</b>	<b>95.43</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>39 031 055</b>	<b>39 531 780</b>	<b>95.43</b>
<b>Total Investments</b>			<b>39 031 055</b>	<b>39 531 780</b>	<b>95.43</b>

**MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF**

Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software & Computer Services	17.05	United States of America	36.91
Banks	10.34	Japan	27.33
General Retailers	9.33	Spain	11.19
Automobiles & Parts	9.30	Netherlands	5.55
Forestry & Paper	8.57	France	5.53
Nonlife Insurance	8.01	Switzerland	3.78
Technology Hardware & Equipment	7.14	Germany	3.02
Industrial Transportation	4.17	Belgium	1.91
Pharmaceuticals & Biotechnology	3.99	Australia	0.21
Financial Services	3.57		
Chemicals	2.73		<b>95.43</b>
Oil & Gas Producers	2.46		
Health Care Equipment & Services	1.79		
Support Services	1.44		
Real Estate Investment & Services	1.38		
Leisure Goods	1.37		
Industrial Engineering	1.20		
Mobile Telecommunications	0.76		
Aerospace & Defense	0.59		
Fixed Line Telecommunications	0.24		
	<b>95.43</b>		

## MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
3 230	AENA SME SA	EUR	572 841	502 265	1.66
577	ALPHABET CLASS - A	USD	529 301	558 043	1.84
2 378	ALPHABET INC	USD	2 227 264	2 272 293	7.50
1 905	AMAZON.COM INC	USD	2 377 589	2 773 430	9.15
2 790	APPLE INC	USD	447 007	442 342	1.46
117 660	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	800 794	714 667	2.36
309 561	BANCO SANTANDER SA	EUR	1 679 617	1 421 504	4.69
378 705	CAIXABANK SA	EUR	1 589 046	1 403 481	4.63
8 944	CELGENE CORP	USD	631 534	608 396	2.01
3 792	FACEBOOK INC	USD	549 779	631 118	2.08
2 205	FERRARI NV	EUR	272 207	256 883	0.85
456 016	HITACHI LTD	JPY	2 658 900	2 756 045	9.09
12 436	JOHNSON & JOHNSON	USD	1 304 249	1 292 437	4.26
2 956	KANSAI ELECTRIC POWER CO INC	JPY	36 311	36 938	0.12
4 755	KYOCERA CORP	JPY	226 973	229 691	0.76
12 232	MITSUBISHI CORP	JPY	264 174	291 131	0.96
29 949	MITSUBISHI ESTATE CO LTD	JPY	476 666	448 574	1.48
8 499	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	46 976	41 475	0.14
4 179	NETFLIX INC	USD	1 049 719	1 401 041	4.62
38 506	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	1 550 270	1 499 464	4.95
2 378	SEKISUI HOUSE LTD	JPY	36 497	36 040	0.12
40 460	SEVEN & I HOLDINGS CO LTD	JPY	1 450 004	1 511 419	4.99
4 404	STARBUCKS CORP	USD	216 669	184 262	0.61
57 162	SUBARU CORP	JPY	1 531 644	1 425 473	4.70
20 014	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	677 410	666 392	2.20
13 717	SUZUKI MOTOR CORP	JPY	687 421	648 919	2.14
6 475	SWATCH GROUP AG - REG	CHF	502 291	479 474	1.58
5 343	TOKYO ELECTRON LTD	JPY	794 195	785 810	2.59
23 971	TOYOTA MOTOR CORP	JPY	1 382 152	1 329 007	4.38
34 047	TWENTY-FIRST CENTURY FOX INC - B	USD	1 028 828	1 436 766	4.74
15 229	UBS GROUP AG	CHF	200 694	201 306	0.66
2 082	ZURICH INSURANCE GROUP AG	CHF	525 636	528 155	1.74
<b>Total Shares</b>			<b>28 324 658</b>	<b>28 814 241</b>	<b>95.06</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>28 324 658</b>	<b>28 814 241</b>	<b>95.06</b>
<b>Total Investments</b>			<b>28 324 658</b>	<b>28 814 241</b>	<b>95.06</b>

## MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software & Computer Services	16.04	Japan	38.62
General Retailers	14.14	United States of America	38.27
Banks	14.01	Spain	13.33
Automobiles & Parts	12.08	Switzerland	3.99
Electronic & Electrical Equipment	9.85	Netherlands	0.85
Pharmaceuticals & Biotechnology	6.27		
Fixed Line Telecommunications	4.95		
Media	4.74		
Technology Hardware & Equipment	4.05		
Nonlife Insurance	1.74		
Industrial Transportation	1.66		
Personal Goods	1.58		
Real Estate Investment & Services	1.48		
Support Services	0.96		
Financial Services	0.66		
Travel, Leisure & Catering	0.61		
Electricity	0.12		
Household Goods & Home Construction	0.12		
	<b>95.06</b>		<b>95.06</b>

## MULTI UNITS LUXEMBOURG - Lyxor S&amp;P 500 VIX Futures Enhanced Roll UCITS ETF

## Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
1 264	ALPHABET CLASS - A	USD	1 450 436	1 427 296	3.40
1 292	AMAZON.COM INC	USD	2 047 513	2 196 142	5.23
22 421	AO SMITH CORP	USD	1 440 549	1 326 202	3.15
8 194	APPLE INC	USD	1 536 375	1 516 791	3.61
98 654	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	796 025	699 624	1.66
305 920	BANCO DE SABADELL SA	EUR	506 630	512 727	1.22
126 321	BANCO SANTANDER SA	EUR	832 544	677 256	1.61
3 359	BERKSHIRE HATHAWAY INC - B	USD	662 251	626 957	1.49
4 451	BIOGEN INC	USD	1 210 182	1 291 858	3.07
102 305	CAIXABANK SA	EUR	465 393	442 668	1.05
3 116	CELGENE CORP	USD	278 570	247 473	0.59
34 695	EBAY INC	USD	1 331 941	1 258 041	2.99
9 338	E*TRADE FINANCIAL CORP	USD	513 310	571 112	1.36
4 547	FACEBOOK INC	USD	766 897	883 573	2.10
11 208	FANUC CORP	JPY	2 722 177	2 226 624	5.31
19 985	IHI CORP	JPY	753 266	696 448	1.66
9 357	IMPLENIA AG - REG	CHF	731 271	712 393	1.69
2 248	JOHNSON & JOHNSON	USD	277 246	272 772	0.65
41 083	KDDI CORP	JPY	1 138 633	1 124 205	2.67
7 503	KOMATSU LTD	JPY	234 416	214 594	0.51
26 770	KONAMI HOLDINGS CORP	JPY	1 339 772	1 363 091	3.24
56 171	KYOCERA CORP	JPY	3 263 235	3 167 971	7.55
5 226	MCDONALD'S CORP	USD	862 133	818 862	1.95
2 509	MITSUBISHI ESTATE CO LTD	JPY	45 217	43 876	0.10
312 126	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	2 064 789	1 778 384	4.23
242 015	MIZUHO FINANCIAL GROUP INC	JPY	418 457	407 491	0.97
715	NIDEC CORP	JPY	111 107	107 316	0.26
3 333	NORTHWESTERN CORP	USD	189 848	190 814	0.45
13 939	PFIZER INC	USD	504 871	505 707	1.20
20 748	SOFTBANK GROUP CORP	JPY	1 544 427	1 493 466	3.55
4 795	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	197 487	186 406	0.44
15 478	SWISS RE AG	CHF	1 402 109	1 335 847	3.18
78 613	SYRAH RESOURCES LTD	AUD	198 259	167 863	0.40
12 590	TARGET CORP	USD	896 534	958 351	2.28
9 943	TOKYU FUDOSAN HOLDINGS CORP	JPY	69 982	70 197	0.17
27 810	TOTO LTD	JPY	1 571 847	1 290 510	3.07
27 265	TOYOTA MOTOR CORP	JPY	1 750 509	1 764 908	4.20
46 514	UBS GROUP AG	CHF	726 814	717 869	1.71
23 297	WELLS FARGO & CO	USD	1 279 005	1 291 586	3.07
8 782	WESFARMERS LTD	AUD	280 024	320 282	0.76

**MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
5 746	ZURICH INSURANCE GROUP AG	CHF	1 713 489	1 701 851	4.05
<b>Total Shares</b>			<b>40 125 540</b>	<b>38 607 404</b>	<b>91.85</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>40 125 540</b>	<b>38 607 404</b>	<b>91.85</b>
<b>Total Investments</b>			<b>40 125 540</b>	<b>38 607 404</b>	<b>91.85</b>

## MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	14.26	Japan	37.91
General Retailers	11.26	United States of America	36.60
Nonlife Insurance	8.72	Switzerland	10.63
Construction & Materials	7.92	Spain	5.55
Electronic & Electrical Equipment	7.79	Australia	1.16
Fixed Line Telecommunications	6.23		
Industrial Engineering	5.81		<b>91.85</b>
Pharmaceuticals & Biotechnology	5.51		
Software & Computer Services	5.50		
Automobiles & Parts	4.20		
Technology Hardware & Equipment	3.61		
Leisure Goods	3.24		
Financial Services	3.07		
Travel, Leisure & Catering	1.95		
General Industrials	1.66		
Alternative Energy	0.45		
Industrial Metals & Mining	0.40		
Real Estate Investment & Services	0.27		
	<b>91.85</b>		

## MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF

## Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
374 626	ADECCO GROUP AG - REG	CHF	20 638 202	18 987 384	1.68
24 109	ADOBE SYSTEMS INC	USD	5 042 458	5 034 487	0.44
182 816	ADVANTEST CORP	JPY	3 685 978	3 262 661	0.29
11 795	AENA SME SA	EUR	2 100 690	1 834 123	0.16
10 521	AERCAP HOLDINGS NV	USD	491 414	487 955	0.04
235 965	AIRBUS SE	EUR	22 891 888	23 657 851	2.09
25 578	ALPHABET CLASS - A	USD	23 482 945	24 737 632	2.18
31 899	ALPHABET INC	USD	30 869 270	30 481 024	2.69
336 926	AMADA HOLDINGS CO LTD	JPY	3 279 311	2 774 636	0.24
21 068	AMAZON.COM INC	USD	29 802 500	30 672 250	2.71
68 977	AMGEN INC	USD	10 604 001	10 905 284	0.96
63 347	APPLE INC	USD	10 121 767	10 043 393	0.89
549 969	AQUA AMERICA INC	USD	16 348 774	16 571 375	1.46
715 708	ASAHI KASEI CORP	JPY	7 671 911	7 792 206	0.69
103 340	ASM INTERNATIONAL NV	EUR	5 592 761	4 894 182	0.43
930 723	ASTELLAS PHARMA INC	JPY	11 152 265	12 155 476	1.07
1 068 495	AXA SA	EUR	24 351 001	22 454 422	1.98
4 395 018	BANCO SANTANDER SA	EUR	20 217 083	20 181 923	1.78
307 894	BANK OF AMERICA CORP	USD	7 780 829	7 433 970	0.66
27 476	BANK OF NEW YORK MELLON CORP	USD	1 346 482	1 269 137	0.11
77 707	BERKSHIRE HATHAWAY INC - B	USD	12 700 843	12 422 604	1.10
4 898	BOEING CO	USD	1 508 906	1 407 501	0.12
1 382	BOOKING HOLDINGS INC	USD	2 505 755	2 399 416	0.21
411 752	CAIXABANK SA	EUR	1 757 358	1 525 953	0.13
5 400	CALTEX AUSTRALIA LTD	AUD	106 099	111 199	0.01
25 502	CELGENE CORP	USD	1 741 672	1 734 717	0.15
68 634	CEMBRA MONEY BANK AG	CHF	4 848 641	4 620 592	0.41
5 745	CERNER CORP	USD	269 409	294 200	0.03
4 158	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	354 280	399 792	0.04
55	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - REG	CHF	3 591 122	3 577 004	0.32
985 022	CHUBU ELECTRIC POWER CO INC	JPY	11 447 461	12 651 367	1.12
7 838	CIA DE DISTRIBUCION INTEGRAL LOGISTA HOLDINGS SA	EUR	146 492	173 690	0.02
46 969	CITIGROUP INC	USD	2 682 210	2 692 104	0.24
150 000	CITIZEN WATCH CO LTD	JPY	892 092	844 393	0.07
6 873	CONTINENTAL RESOURCES INC/OK	USD	323 327	381 222	0.03
6 570	COSTCO WHOLESALE CORP	USD	1 172 499	1 175 966	0.10
271 544	DAI NIPPON PRINTING CO LTD	JPY	4 488 648	5 205 214	0.46
781 900	DAI-ICHI LIFE HOLDINGS INC	JPY	11 508 046	11 947 032	1.05
96 568	DAIKIN INDUSTRIES LTD	JPY	8 757 128	9 908 914	0.87
2 528 038	DAIWA SECURITIES GROUP INC	JPY	12 950 247	12 575 319	1.11
39 315	DANSKE BANK A/S	DKK	1 154 288	1 054 018	0.09
30 000	DENKA CO LTD	JPY	870 528	857 151	0.08
298 376	DENSO CORP	JPY	12 866 039	12 486 581	1.10
1 760 422	DEUTSCHE BANK AG - REG	EUR	17 035 604	16 234 612	1.43



## MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
1 879 560	DEUTSCHE TELEKOM AG-NOM - REG	EUR	25 374 060	24 941 761	2.20
45 324	DIAMONDBACK ENERGY INC	USD	4 688 877	5 107 515	0.45
80 779	DOLLAR TREE INC	USD	6 422 018	5 880 874	0.52
30 000	DOWA HOLDINGS CO LTD	JPY	897 767	792 198	0.07
30 194	DUKE ENERGY CORP	USD	1 995 861	2 045 087	0.18
65 362	EAST JAPAN RAILWAY CO	JPY	5 493 013	5 364 969	0.47
28 718	EISAI CO LTD	JPY	1 827 465	1 732 979	0.15
16 036	ELI LILLY & CO	USD	1 199 284	1 171 986	0.10
1 348	EMS-CHEMIE HOLDING AG	CHF	672 479	740 072	0.07
7 855	FAMILYMART UNY HOLDINGS CO LTD	JPY	539 315	708 217	0.06
76 731	FANUC CORP	JPY	15 079 444	13 056 119	1.15
243 432	FOREST CITY REALTY TRUST INC - A	USD	4 135 429	4 755 843	0.42
198 522	FUJIFILM HOLDINGS CORP	JPY	6 494 566	6 640 749	0.59
1 956 000	FUKUOKA FINANCIAL GROUP INC	JPY	8 150 514	8 424 535	0.74
244 100	FURUKAWA ELECTRIC CO LTD	JPY	10 264 791	7 314 108	0.65
9 027	GEMALTO NV	EUR	327 797	449 725	0.04
7 790	GOLDMAN SACHS GROUP INC	USD	1 555 184	1 471 663	0.13
219 809	HACHIJUNI BANK LTD	JPY	923 070	805 649	0.07
1 068 707	HITACHI LTD	JPY	6 244 162	6 458 997	0.57
22 067	HOME DEPOT INC	USD	3 809 345	3 687 441	0.33
445	HYPOPORT AG	EUR	56 070	71 200	0.01
1 303	IDEXX LABORATORIES INC	USD	212 676	243 224	0.02
5 830 249	ING GROUP NV	EUR	72 940 333	71 875 309	6.35
18 939	INTERNATIONAL BUSINESS MACHINES CORP	USD	2 370 269	2 266 094	0.20
7 365	INTERXION HOLDING NV	USD	413 430	393 750	0.03
75 000	ISUZU MOTORS LTD	JPY	928 695	853 382	0.08
75 000	J FRONT RETAILING CO LTD	JPY	931 817	978 359	0.09
35 597	JOHNSON & JOHNSON	USD	3 757 036	3 699 490	0.33
678 195	JXTG HOLDINGS INC	JPY	3 288 595	4 039 057	0.36
401 249	KDDI CORP	JPY	8 220 294	9 404 198	0.83
30 000	KEIO CORP	JPY	1 045 314	1 243 392	0.11
82 561	KERING SA	EUR	35 506 668	39 926 499	3.53
150 000	KONICA MINOLTA INC	JPY	1 049 854	1 193 517	0.11
88 785	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 747 999	1 820 536	0.16
327 558	KYOCERA CORP	JPY	14 923 449	15 822 736	1.40
3 819	LABORATORY CORP OF AMERICA HOLDINGS	USD	502 063	587 234	0.05
4 441	LENDLEASE GROUP	AUD	52 225	55 674	0.00
4 219	LONZA GROUP AG - REG	CHF	990 464	958 905	0.08
4 342	LOWE'S COS INC	USD	370 698	355 415	0.03
100 701	MARATHON PETROLEUM CORP	USD	6 672 384	6 051 289	0.53
150 000	MARUBENI CORP	JPY	895 838	980 215	0.09
150 000	MATSUI SECURITIES CO LTD	JPY	1 121 358	1 228 313	0.11
14 835	MCDONALD'S CORP	USD	2 125 707	1 990 918	0.18
141 600	MEIJI HOLDINGS CO LTD	JPY	8 780 187	10 226 617	0.90

## MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
1 745	MERCADOLIBRE INC	USD	487 460	446 776	0.04
368 576	MICROSOFT CORP	USD	31 823 632	31 129 526	2.75
326 727	MINEBEA MITSUMI INC	JPY	5 327 744	4 734 526	0.42
261 869	MITSUBISHI CORP	JPY	5 655 571	6 232 676	0.55
1 394 803	MITSUBISHI ELECTRIC CORP	JPY	16 600 427	15 903 017	1.40
361 888	MITSUBISHI ESTATE CO LTD	JPY	5 759 780	5 420 329	0.48
435 751	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	13 864 387	13 582 292	1.20
1 774 858	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	9 423 082	8 661 312	0.76
208 217	mitsui & co ltd	JPY	3 097 831	2 974 558	0.26
4 484	MOHAWK INDUSTRIES INC	USD	842 805	822 908	0.07
11 237	MONSTER BEVERAGE CORP	USD	507 847	551 480	0.05
231 564	MORGAN STANLEY	USD	9 497 572	9 400 997	0.83
26 572	NETFLIX INC	USD	8 471 602	8 908 465	0.79
18 247	NEXTERA ENERGY INC	USD	2 505 919	2 610 420	0.23
319 100	NH FOODS LTD	JPY	10 698 332	11 041 847	0.97
28 595	NIKE INC - B	USD	1 866 786	1 951 479	0.17
1 778	NINTENDO CO LTD	JPY	570 564	497 694	0.04
15 000	NIPPON EXPRESS CO LTD	JPY	861 448	932 544	0.08
3 566	NITTO DENKO CORP	JPY	223 706	231 155	0.02
1 054 400	NOMURA HOLDINGS INC	JPY	4 689 962	4 388 044	0.39
8 261	NVIDIA CORP	USD	1 886 298	1 676 186	0.15
506 157	OBAYASHI CORP	JPY	4 434 958	4 512 700	0.40
102 500	OKUMA CORP	JPY	5 148 386	4 644 547	0.41
3 960	PALO ALTO NETWORKS INC	USD	594 839	696 896	0.06
167 996	PANASONIC CORP	JPY	1 947 058	1 940 109	0.17
40 704	PARGESA HOLDING SA - BR	CHF	3 137 407	2 952 695	0.26
21 824	PARSLEY ENERGY INC	USD	474 841	565 998	0.05
101 035	PEPSICO INC	USD	9 092 715	9 421 164	0.83
84 478	PFIZER INC	USD	2 644 073	2 625 037	0.23
71 817	PHILLIPS 66	USD	7 166 934	6 908 284	0.61
575	PNC FINANCIAL SERVICES GROUP INC	USD	71 556	66 535	0.01
210 467	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	13 011 070	11 483 080	1.01
36 849	PROCTER & GAMBLE CO	USD	2 454 485	2 463 649	0.22
779 503	RECRUIT HOLDINGS CO LTD	JPY	17 333 311	18 480 419	1.63
1 147	REGENERON PHARMACEUTICALS INC	USD	313 100	338 918	0.03
16 603	SALESFORCE.COM INC	USD	1 824 750	1 939 659	0.17
157 144	SAP SE	EUR	15 896 260	15 549 399	1.37
38 443	SAPPORO HOLDINGS LTD	JPY	959 748	825 199	0.07
993 840	SHIMIZU CORP	JPY	7 156 750	8 829 953	0.78
114 070	SHIONOGI & CO LTD	JPY	5 139 484	5 019 748	0.44
141 174	SHIZUOKA BANK LTD	JPY	1 106 651	1 092 724	0.10
58 291	SIEMENS HEALTHINEERS AG	EUR	1 846 950	2 060 878	0.18
14 363	SILTRONIC AG	EUR	1 890 171	1 760 186	0.16
28 637	SIMON PROPERTY GROUP INC	USD	3 970 152	4 174 323	0.37

## MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
99 852	SOFTBANK GROUP CORP	JPY	6 162 137	6 156 026	0.54
761 679	SONY CORP	JPY	30 743 054	33 359 313	2.94
27 099	STARBUCKS CORP	USD	1 332 206	1 133 815	0.10
22 261	SUBARU CORP	JPY	598 089	555 132	0.05
978 658	SUMITOMO CHEMICAL CO LTD	JPY	5 085 389	4 752 394	0.42
405 330	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	4 946 082	5 171 477	0.46
760 884	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	25 753 481	25 334 618	2.24
13 188	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	397 393	416 983	0.04
4 264	SUZUKI MOTOR CORP	JPY	188 336	201 720	0.02
4 946	SWISSCOM AG - REG	CHF	1 906 239	1 890 773	0.17
7 034	SYDBANK A/S	DKK	210 960	207 129	0.02
150 000	TAKASHIMAYA CO LTD	JPY	1 038 504	1 099 566	0.10
17 979	TAKEDA PHARMACEUTICAL CO LTD	JPY	687 674	650 351	0.06
23 303	TEXAS INSTRUMENTS INC	USD	2 324 683	2 200 467	0.19
204 511	TOKYO ELECTRON LTD	JPY	30 458 249	30 078 008	2.65
75 000	TOKYU CORP	JPY	976 081	1 106 526	0.10
31 245	TOKYU FUDOSAN HOLDINGS CORP	JPY	179 168	188 934	0.02
150 000	TORAY INDUSTRIES INC	JPY	1 125 898	1 013 735	0.09
41 000	TOYOTA TSUSHO CORP	JPY	1 130 778	1 176 196	0.10
238 208	TWENTY-FIRST CENTURY FOX INC - B	USD	7 063 204	10 052 253	0.89
93 941	UBS GROUP AG	CHF	1 268 763	1 241 770	0.11
9 131	UNION PACIFIC CORP	USD	1 155 582	1 108 030	0.10
10 963	UNITED TECHNOLOGIES CORP	USD	1 197 654	1 174 000	0.10
72 249	VALERO ENERGY CORP	USD	7 502 925	6 858 256	0.61
1 038 141	VIVENDI SA	EUR	18 567 152	21 800 961	1.92
100 091	WALGREENS BOOTS ALLIANCE INC	USD	5 349 677	5 144 929	0.45
347 166	WELLS FARGO & CO	USD	16 147 444	16 484 847	1.45
7 048	WEST JAPAN RAILWAY CO	JPY	397 566	444 929	0.04
16 261	ZURICH INSURANCE GROUP AG	CHF	4 192 371	4 125 036	0.36
26 422	3D SYSTEMS CORP	USD	258 459	312 524	0.03
<b>Total Shares</b>			<b>1 068 771 690</b>	<b>1 076 018 771</b>	<b>94.96</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>1 068 771 690</b>	<b>1 076 018 771</b>	<b>94.96</b>
<b>Total Investments</b>			<b>1 068 771 690</b>	<b>1 076 018 771</b>	<b>94.96</b>

## MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	17.01	Japan	37.20
Software & Computer Services	10.73	United States of America	29.17
General Retailers	7.31	Netherlands	9.10
Industrial Engineering	6.46	France	7.43
Technology Hardware & Equipment	5.54	Germany	6.36
Support Services	4.21	Switzerland	3.45
Pharmaceuticals & Biotechnology	3.83	Spain	2.09
Nonlife Insurance	3.44	Denmark	0.11
Media	3.27	United Kingdom	0.04
Leisure Goods	3.16	Australia	0.01
Electronic & Electrical Equipment	3.03		
Financial Services	2.91		<b>94.96</b>
Oil & Gas Producers	2.65		
Aerospace & Defense	2.32		
Mobile Telecommunications	2.20		
Food Producers	2.19		
Automobiles & Parts	1.63		
Fixed Line Telecommunications	1.54		
Gas, Water & Multiutilities	1.46		
Chemicals	1.36		
Electricity	1.35		
Construction & Materials	1.18		
Life Insurance	1.05		
Travel, Leisure & Catering	1.00		
Real Estate Investment & Services	0.96		
Beverages	0.95		
Food & Drug Retailers	0.68		
Personal Goods	0.46		
Industrial Transportation	0.40		
Real Estate Investment Trusts	0.37		
General Industrials	0.10		
Health Care Equipment & Services	0.07		
Household Goods & Home Construction	0.07		
Industrial Metals & Mining	0.07		
	<b>94.96</b>		

## MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
22 625	AEON CO LTD	JPY	404 044	484 099	4.95
97 282	AIFUL CORP	JPY	341 484	303 883	3.11
3 115	AIRBUS SE	EUR	361 984	364 637	3.73
194	ALPHABET CLASS - A	USD	221 981	219 063	2.24
2 295	ALPS ELECTRIC CO LTD	JPY	58 012	58 968	0.60
526	AMAZON.COM INC	USD	811 840	894 094	9.13
1 445	AO SMITH CORP	USD	92 596	85 472	0.87
348	APPLE INC	USD	66 913	64 418	0.66
26 063	ASTELLAS PHARMA INC	JPY	417 027	397 422	4.06
84 770	BANCO SANTANDER SA	EUR	529 718	454 485	4.65
1 607	BASF SE - REG	EUR	169 902	153 684	1.57
1 526	BIOGEN INC	USD	414 904	442 906	4.53
11 545	CAIXABANK SA	EUR	52 519	49 955	0.51
2 151	E*TRADE FINANCIAL CORP	USD	118 240	131 555	1.34
2 266	FACEBOOK INC	USD	381 028	440 329	4.50
184	FAMILYMART UNY HOLDINGS CO LTD	JPY	18 764	19 369	0.20
1 046	FAST RETAILING CO LTD	JPY	464 369	480 764	4.92
3 790	GAZPROM PJSC - ADR REG	USD	17 032	16 680	0.17
2 031	JOHNSON & JOHNSON	USD	250 483	246 442	2.52
28 259	JXTG HOLDINGS INC	JPY	187 702	196 498	2.01
1 957	KYOCERA CORP	JPY	108 319	110 372	1.13
3 439	MICROSOFT CORP	USD	338 226	339 120	3.47
3 713	MINEBEA MITSUMI INC	JPY	67 014	62 819	0.64
97 375	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	644 159	554 807	5.67
4 523	NORTHWESTERN CORP	USD	257 630	258 942	2.65
4 986	PROCTER & GAMBLE CO	USD	380 581	389 207	3.98
67 115	REALIA BUSINESS SA	EUR	82 834	83 689	0.86
927	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	38 179	36 037	0.37
921	SWISS RE AG	CHF	87 543	79 488	0.81
9 452	TERUMO CORP	JPY	517 744	541 870	5.54
349	TOKIO MARINE HOLDINGS INC	JPY	16 757	16 362	0.17
10 412	TOTO LTD	JPY	588 496	483 164	4.94
465	TOYOTA MOTOR CORP	JPY	32 089	30 100	0.31
1 033	VOLKSWAGEN AG - PFD	EUR	179 585	171 529	1.75
4 411	WELLS FARGO & CO	USD	242 164	244 546	2.50
1 309	ZURICH INSURANCE GROUP AG	CHF	383 687	387 700	3.96
<b>Total Shares</b>			<b>9 345 549</b>	<b>9 294 475</b>	<b>95.02</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>9 345 549</b>	<b>9 294 475</b>	<b>95.02</b>
<b>Total Investments</b>			<b>9 345 549</b>	<b>9 294 475</b>	<b>95.02</b>

## MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
General Retailers	19.00	Japan	38.61
Banks	13.70	United States of America	38.40
Pharmaceuticals & Biotechnology	11.11	Spain	6.01
Software & Computer Services	10.21	Switzerland	4.78
Construction & Materials	5.81	Netherlands	3.73
Health Care Equipment & Services	5.54	Germany	3.32
Nonlife Insurance	4.94	Russia	0.17
Financial Services	4.45		<b>95.02</b>
Personal Goods	3.98		
Aerospace & Defense	3.73		
Alternative Energy	2.65		
Electronic & Electrical Equipment	2.37		
Oil & Gas Producers	2.18		
Automobiles & Parts	2.06		
Chemicals	1.57		
Real Estate Investment Trusts	0.86		
Technology Hardware & Equipment	0.66		
Food & Drug Retailers	0.20		
	<b>95.02</b>		

## MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
37 631	AIRBUS SE	EUR	3 598 242	3 772 884	9.66
167	ALPHABET CLASS - A	USD	108 883	161 513	0.41
43 084	ANHEUSER-BUSCH INBEV SA/NV	EUR	3 528 338	3 726 766	9.54
32 981	AQUA AMERICA INC	USD	1 013 642	993 766	2.54
23 609	ARCELORMITTAL	EUR	665 066	592 822	1.52
10 471	ASML HOLDING NV	EUR	1 733 998	1 776 929	4.55
55 261	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	356 481	335 655	0.86
2 719 703	BANCO COMERCIAL PORTUGUES SA	EUR	726 705	700 052	1.79
1 274 942	BANCO DE SABADELL SA	EUR	1 804 421	1 830 179	4.68
435 899	BANCO SANTANDER SA	EUR	2 107 246	2 001 648	5.12
18 235	BASF SE - REG	EUR	1 555 263	1 493 629	3.82
16 534	BAYER AG	EUR	1 572 294	1 559 983	3.99
19 950	BOLIDEN AB	SEK	617 684	555 053	1.42
222 536	CAIXABANK SA	EUR	843 661	824 718	2.11
8 689	DEUTSCHE TELEKOM AG-NOM - REG	EUR	116 172	115 303	0.30
1 233	ELECTRONIC ARTS INC	USD	121 145	148 925	0.38
1 980	E.ON SE	EUR	18 196	18 125	0.05
8 386	ERSTE GROUP BANK	EUR	297 451	299 800	0.77
2 852	FACEBOOK INC	USD	422 448	474 670	1.21
82 766	FIAT CHRYSLER AUTOMOBILES NV	EUR	959 488	1 351 900	3.46
32 049	FORTUM OYJ	EUR	647 390	655 082	1.68
6 894	FRESENIUS MEDICAL CARE AG & CO	EUR	605 155	595 504	1.52
11 027	FRESENIUS SE & CO KGAA	EUR	751 380	758 658	1.94
17 541	FUJIFILM HOLDINGS CORP	JPY	566 788	586 763	1.50
17 889	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	543 907	497 978	1.27
115 602	ING GROUP NV	EUR	1 614 030	1 425 141	3.65
815	KESKO OYJ - B	EUR	39 381	42 706	0.11
95 163	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 897 433	1 951 317	4.99
28 131	KONINKLIJKE PHILIPS N.V.	EUR	1 012 815	1 024 672	2.62
12 066	MOLSON COORS BREWING CO - B	USD	706 994	703 157	1.80
2 986	ON SEMICONDUCTOR CORP	USD	26 121	56 866	0.15
20 259	SAMPO OYJ - A	EUR	849 662	846 826	2.17
1 034	SAP SE	EUR	99 450	102 314	0.26
44 556	SCHAEFFLER AG	EUR	586 134	496 799	1.27
24 222	SEVEN & I HOLDINGS CO LTD	JPY	834 242	904 834	2.32
16 168	SIEMENS AG - REG	EUR	1 880 662	1 830 541	4.68
387 033	SSAB AB - A	SEK	1 816 512	1 567 786	4.01
2 265	TELENOR	NOK	40 671	39 785	0.10
11 752	TERUMO CORP	JPY	552 434	577 042	1.48

**MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
45 065	UPM-KYMMENE OYJ	EUR	1 441 179	1 379 890	3.53
<b>Total Shares</b>			<b>38 679 164</b>	<b>38 777 981</b>	<b>99.23</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>38 679 164</b>	<b>38 777 981</b>	<b>99.23</b>
<b>Total Investments</b>			<b>38 679 164</b>	<b>38 777 981</b>	<b>99.23</b>



## MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	18.97	Netherlands	28.92
Aerospace & Defense	9.65	Germany	17.84
Beverages	9.54	Spain	12.77
General Industrials	8.70	Belgium	9.54
Technology Hardware & Equipment	6.30	Finland	7.48
Pharmaceuticals & Biotechnology	5.93	Japan	6.57
Food & Drug Retailers	4.99	United States of America	6.50
Automobiles & Parts	4.73	Sweden	5.43
Chemicals	3.82	Portugal	1.79
Forestry & Paper	3.53	Luxembourg	1.52
Health Care Equipment & Services	3.00	Austria	0.77
Electronic & Electrical Equipment	2.62	Norway	0.10
Gas, Water & Multiutilities	2.54		
General Retailers	2.32		<b>99.23</b>
Nonlife Insurance	2.17		
Software & Computer Services	1.89		
Tobacco	1.80		
Oil & Gas Producers	1.68		
Industrial Metals & Mining	1.52		
Mining	1.42		
Industrial Engineering	1.27		
Leisure Goods	0.38		
Mobile Telecommunications	0.30		
Real Estate Investment Trusts	0.11		
Electricity	0.05		
	<b>99.23</b>		

## MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
1 030 000	ADIANT GLOBAL HOLDINGS LTD - REGS - 3.5% 15/08/2024	EUR	996 421	959 769	0.78
16 000	BMW FINANCE NV 0.375% 10/07/2023	EUR	15 849	15 850	0.01
1 400 000	CASINO GUICHARD PERRACHON SA FRN 07/03/2024	EUR	1 469 160	1 400 119	1.15
1 000 000	CASINO GUICHARD PERRACHON SA FRN 26/05/2021	EUR	1 114 897	1 074 790	0.88
600 000	DAIMLER AG FRN 03/07/2024	EUR	595 008	595 008	0.49
27 000	DAIMLER AG 1.5% 03/07/2029	EUR	26 093	26 141	0.02
5 053 000	EQUINIX INC 2.875% 01/02/2026	EUR	4 867 190	4 784 560	3.91
899 000	EQUINIX INC 2.875% 01/10/2025	EUR	867 216	850 378	0.70
484 000	EVONIK INDUSTRIES AG 1% 23/01/2023	EUR	496 383	497 673	0.41
2 276 000	FIAT CHRYSLER FINANCE EUROPE SA 4.75% 15/07/2022	EUR	2 574 053	2 518 098	2.06
1 520 000	FIAT CHRYSLER FINANCE EUROPE SA 6.75% 14/10/2019	EUR	1 680 030	1 637 526	1.34
100 000	FMC FINANCE VII SA - REGS - 5.25% 15/02/2021	EUR	114 286	112 770	0.09
1 592 000	GOLDMAN SACHS GROUP INC FRN 31/12/2018	EUR	1 594 627	1 594 515	1.30
477 000	HEIDELBERGCEMENT AG 2.25% 30/03/2023	EUR	511 284	508 880	0.42
2 619 000	INEOS FINANCE PLC - REGS - 4% 01/05/2023	EUR	2 674 548	2 668 394	2.18
1 188 000	INTERNATIONAL GAME TECHNOLOGY PLC - REGS - 4.75% 15/02/2023	EUR	1 307 389	1 270 958	1.04
4 761 000	IQVIA INC - REGS - 3.25% 15/03/2025	EUR	4 802 621	4 641 832	3.80
615 000	LINCOLN FINANCE LTD - REGS - 6.875% 15/04/2021	EUR	637 003	636 685	0.52
1 277 000	MORGAN STANLEY 1.875% 27/04/2027	EUR	1 303 038	1 302 151	1.06
2 942 000	NESTLE FINANCE INTERNATIONAL LTD 1.75% 12/09/2022	EUR	3 193 467	3 145 336	2.57
2 300 000	ORANO SA 4.875% 23/09/2024	EUR	2 553 524	2 423 119	1.98
100 000	SANOFI 1.75% 10/09/2026	EUR	106 848	106 877	0.09
4 896 000	SOFTBANK GROUP CORP 3.125% 19/09/2025	EUR	4 527 298	4 496 437	3.68
850 000	SOFTBANK GROUP CORP 4% 19/09/2029	EUR	767 703	759 377	0.62
944 000	TELECOM ITALIA FINANCE SA 7.75% 24/01/2033	EUR	1 489 836	1 303 046	1.07
3 872 000	TELECOM ITALIA SPA/MILANO 2.375% 12/10/2027	EUR	3 860 773	3 655 381	2.99
2 604 000	THYSSENKRUPP AG 1.375% 03/03/2022	EUR	2 623 505	2 613 973	2.14
1 192 000	THYSSENKRUPP AG 3.125% 25/10/2019	EUR	1 247 599	1 227 349	1.00
3 344 000	UNITYMEDIA HESSEN GMBH & CO KG / UNITYMEDIA NRW GMBH - REGS - 4% 15/01/2025	EUR	3 545 439	3 507 923	2.87
4 293 000	VODAFONE GROUP PLC 4.65% 20/01/2022	EUR	5 029 571	4 937 402	4.04
1 020 000	WIND TRE SPA - REGS - 2.625% 20/01/2023	EUR	966 407	859 146	0.70
1 645 000	WIND TRE SPA - REGS - 3.125% 20/01/2025	EUR	1 563 105	1 335 436	1.09
4 698 000	ZIGGO BV - REGS - 3.75% 15/01/2025	EUR	4 750 777	4 653 205	3.81
681 000	ZIGGO BV - REGS - 4.25% 15/01/2027	EUR	693 547	674 980	0.55
<b>Total Bonds</b>			<b>64 566 495</b>	<b>62 795 084</b>	<b>51.36</b>
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
317 986	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.75% 04/01/2019	EUR	327 809	325 257	0.27
1 239 974	BUNDESSCHATZANWEISUNGEN 0% 13/03/2020	EUR	1 254 159	1 254 482	1.03
1 693 686	BUNDESSCHATZANWEISUNGEN 0% 15/03/2019	EUR	1 702 942	1 701 850	1.39
19 088	CAISSE DE REFINANCEMENT DE L'HABITAT SA 3.9% 18/01/2021	EUR	21 432	21 118	0.02
1 266 000	COUNCIL OF EUROPE DEVELOPMENT BANK 1.125% 22/10/2018	EUR	1 273 374	1 272 501	1.04
389 735	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2024	EUR	397 078	391 578	0.32

## MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
1 559 941	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2034	EUR	1 286 990	1 383 761	1.13
785 682	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2023	EUR	774 085	791 661	0.65
757 938.8	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2024	EUR	774 484	758 333	0.62
1 816 305	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2025	EUR	1 766 711	1 800 903	1.47
1 696 882	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2027	EUR	1 591 837	1 643 642	1.34
1 117 849	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2028	EUR	1 054 283	1 070 536	0.88
403 287.35	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2035	EUR	378 548	349 616	0.29
3 800	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2037	EUR	2 945	3 204	0.00
607 304	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2044	EUR	434 471	463 552	0.38
1 662 496	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2028	EUR	1 536 088	1 616 312	1.32
181 727	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2031	EUR	162 949	170 205	0.14
1 012	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2034	EUR	869	902	0.00
1 038	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2040	EUR	801	848	0.00
2 744 369	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2042	EUR	2 078 556	2 174 295	1.78
1 222 467.04	DUTCH FUNGIBLE STRIP 0% 15/01/2027	EUR	1 180 070	1 165 262	0.95
1 029	DUTCH FUNGIBLE STRIP 0% 15/01/2032	EUR	915	909	0.00
9 537 080	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2021	EUR	10 332 030	10 335 524	8.46
16 697	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2027	EUR	23 333	23 445	0.02
1 785 903	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2029	EUR	3 365 948	3 451 145	2.82
2 034 003	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2047	EUR	1 217 066	1 261 458	1.03
642 253	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2038	EUR	479 445	489 564	0.40
2 935 314	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/05/2048	EUR	3 208 005	3 257 142	2.66
333 912	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/05/2045	EUR	459 463	468 756	0.38
1 022	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2031	EUR	756	683	0.00
136 829.24	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/02/2033	EUR	93 430	86 109	0.07
9 499 000	KREDITANSTALT FUER WIEDERAUFBAU 0% 25/05/2021	EUR	9 602 824	9 598 216	7.85
100 000	SNCF RESEAU EPIC 0.1% 27/05/2021	EUR	100 701	100 954	0.08
700 000	SNCF RESEAU EPIC 3.3% 18/12/2042	EUR	916 139	935 494	0.77
7 274 000	SPAIN GOVERNMENT BOND 1.6% 30/04/2025	EUR	7 702 075	7 679 562	6.28
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>55 502 611</b>	<b>56 048 779</b>	<b>45.84</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>120 069 106</b>	<b>118 843 863</b>	<b>97.20</b>
<b>Total Investments</b>			<b>120 069 106</b>	<b>118 843 863</b>	<b>97.20</b>

## MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Governments	45.84	Germany	28.20
Financial Services	14.87	France	21.77
Fixed Line Telecommunications	7.29	Luxembourg	9.50
Real Estate Investment Trusts	4.61	United States of America	8.40
Mobile Telecommunications	4.04	United Kingdom	7.26
Software & Computer Services	3.80	Spain	6.28
Leisure Goods	3.42	Netherlands	5.32
Industrial Metals & Mining	3.14	Italy	4.86
Food & Drug Retailers	2.02	Japan	4.30
Alternative Energy	1.98	Jersey	1.31
Technology Hardware & Equipment	1.79		
Automobiles & Parts	1.29		<b>97.20</b>
Banks	1.06		
Travel, Leisure & Catering	1.04		
Construction & Materials	0.42		
Chemicals	0.41		
Health Care Equipment & Services	0.09		
Pharmaceuticals & Biotechnology	0.09		
	<b>97.20</b>		

## MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
30 906	AENA SME SA	EUR	6 497 938	5 611 109	4.52
105 668	AEON CO LTD	JPY	1 969 882	2 260 941	1.82
4 063	AGEAS NV	EUR	210 947	204 978	0.17
83 779	AIRBUS SE	EUR	9 823 708	9 807 049	7.89
26 429	AKZO NOBEL NV-CVA - CVA	EUR	2 353 241	2 262 448	1.82
34 295	ASML HOLDING NV	EUR	7 097 689	6 794 979	5.47
374 099	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	2 999 733	2 652 997	2.14
1 007 257	BANCO SANTANDER SA	EUR	6 638 528	5 400 297	4.35
3 498	BASF SE - REG	EUR	350 382	334 528	0.27
15 181	BAYER AG	EUR	1 698 448	1 672 314	1.35
20 131	BLUESCOPE STEEL LTD	AUD	274 197	256 726	0.21
361 493	CAIXABANK SA	EUR	1 778 521	1 564 159	1.26
29	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - REG	CHF	2 199 619	2 202 066	1.77
8 047	CLARIANT AG - REG	CHF	194 621	193 035	0.16
30 455	GAM HOLDING AG	CHF	449 400	420 185	0.34
104 337	GUNMA BANK LTD	JPY	612 966	548 225	0.44
127 414	INDITEX	EUR	4 035 243	4 352 782	3.51
54 104	ISUZU MOTORS LTD	JPY	794 634	718 765	0.58
170 667	KONAMI HOLDINGS CORP	JPY	8 541 459	8 690 125	6.99
29 824	LENLEASE GROUP	AUD	411 179	436 530	0.35
1 987	LOGITECH INTERNATIONAL SA - REG	CHF	80 475	87 386	0.07
271 199	MARUBENI CORP	JPY	1 946 329	2 069 158	1.67
1 878 254	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	12 425 107	10 701 628	8.61
5 762	MURATA MANUFACTURING CO LTD	JPY	853 872	968 613	0.78
85 906	NHK SPRING CO LTD	JPY	920 119	809 695	0.65
5 070	PARTNERS GROUP HOLDING N	CHF	3 745 834	3 714 513	2.99
398 301	POSTNL NV	EUR	1 449 936	1 495 092	1.20
639	PSP SWISS PROPERTY AG - REG	CHF	58 092	59 204	0.05
149 596	RWE AG	EUR	3 383 772	3 410 252	2.75
22 838	SAP SE	EUR	2 686 939	2 638 453	2.12
9 959	SCHINDLER HOLDING AG	CHF	2 158 024	2 142 288	1.73
65 681	SHIKOKU ELECTRIC POWER CO INC	JPY	881 640	878 790	0.71
52 656	SHINSEI BANK LTD	JPY	865 788	811 006	0.65
59 626	SHIONOGI & CO LTD	JPY	3 028 988	3 063 526	2.47
106 926	SONY CORP	JPY	5 162 314	5 467 691	4.40
17 143	SWISS RE AG	CHF	1 533 104	1 479 546	1.19
2 551	SWISSCOM AG - REG	CHF	1 167 234	1 138 600	0.92
125 466	TOKYO DOME CORP	JPY	1 124 122	1 121 395	0.90
1 862	TOKYO ELECTRON LTD	JPY	364 587	319 733	0.26
36 506	TOTO LTD	JPY	2 063 353	1 694 044	1.36
104 284	TOYOTA MOTOR CORP	JPY	7 182 195	6 750 473	5.44
18 056	TS TECH CO LTD	JPY	832 520	753 929	0.61
97 172	UBS GROUP AG	CHF	1 546 873	1 499 694	1.21
34 772	UNILEVER CVA	EUR	1 880 006	1 939 978	1.56

## MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
43 854	VAT GROUP AG	CHF	6 039 439	5 856 170	4.72
9 594	VOLKSWAGEN AG - PFD	EUR	1 954 669	1 593 074	1.28
27 202	VONOVIA SE	EUR	1 255 799	1 294 525	1.04
6 997	ZURICH INSURANCE GROUP AG	CHF	2 207 488	2 072 373	1.67
<b>Total Shares</b>			<b>127 730 953</b>	<b>122 215 067</b>	<b>98.42</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>127 730 953</b>	<b>122 215 067</b>	<b>98.42</b>
<b>Total Investments</b>			<b>127 730 953</b>	<b>122 215 067</b>	<b>98.42</b>

## MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	17.45	Japan	38.35
Leisure Goods	11.40	Netherlands	17.96
Automobiles & Parts	7.98	Switzerland	16.80
Aerospace & Defense	7.90	Spain	15.77
Industrial Engineering	7.02	Germany	8.81
Technology Hardware & Equipment	5.80	Australia	0.56
Industrial Transportation	5.72	Belgium	0.17
General Retailers	5.33		
Financial Services	4.54		<b>98.42</b>
Pharmaceuticals & Biotechnology	3.81		
Nonlife Insurance	2.86		
Gas, Water & Multiutilities	2.75		
Chemicals	2.25		
Software & Computer Services	2.12		
Food Producers	1.77		
Support Services	1.67		
Personal Goods	1.56		
Real Estate Investment & Services	1.44		
Construction & Materials	1.36		
Fixed Line Telecommunications	0.92		
Travel, Leisure & Catering	0.90		
Electronic & Electrical Equipment	0.78		
Electricity	0.71		
Industrial Metals & Mining	0.21		
Life Insurance	0.17		
	<b>98.42</b>		

## MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
150 000	AGENCE FRANCAISE DE DEVELOPPEMENT 1.625% 21/01/2020	USD	147 442	147 314	0.40
38 000	AMERICAN EXPRESS CO FRN 30/10/2020	USD	37 948	37 998	0.10
266 000	BANK OF AMERICA CORP FRN 05/02/2026	USD	261 478	260 982	0.71
4 000	BANK OF AMERICA CORP FRN 24/04/2023	USD	4 047	4 042	0.01
870 000	BANK OF NOVA SCOTIA 1.875% 26/04/2021	USD	838 793	841 721	2.30
661 000	BANK OF NOVA SCOTIA 2.125% 11/09/2019	USD	656 046	656 006	1.79
556 000	BARCLAYS PLC FRN 10/01/2023	USD	569 926	565 677	1.54
1 000	BECTON DICKINSON & CO 3.70% 06/06/2027	USD	949	949	0.00
384 000	BECTON DICKINSON AND CO FRN 06/06/2022	USD	387 122	386 231	1.05
18 000	BROADCOM CORP / BROADCOM CAYMAN FINANCE LTD 3.875% 15/01/2027	USD	17 364	17 025	0.05
38 000	CAPITAL ONE FINANCIAL CORP FRN 09/03/2022	USD	38 218	38 169	0.10
222 000	CAPITAL ONE FINANCIAL CORP FRN 12/05/2020	USD	223 313	223 647	0.61
189 000	CHARTER COMMUNICATIONS OPERATING LLC/ CAPITAL CORP 4.908% 23/07/2025	USD	199 395	191 125	0.52
226 000	CITIGROUP INC FRN 01/09/2023	USD	231 325	230 739	0.63
465 000	CITIGROUP INC FRN 17/05/2024	USD	469 712	467 741	1.28
78 000	CITIGROUP INC FRN 24/07/2023	USD	78 660	78 144	0.21
208 000	CITIGROUP INC FRN 25/04/2022	USD	210 289	210 005	0.57
85 000	CROWN CASTLE INTERNATIONAL CORP 3.8% 15/02/2028	USD	81 721	79 944	0.22
490 000	DELL INTERNATIONAL LLC / EMC CORP - REGS - 6.02% 15/06/2026	USD	516 093	516 842	1.41
859 000	DEUTSCHE BANK AG FRN 18/01/2019	USD	866 116	860 069	2.35
778 000	DEUTSCHE BANK AG/NEW YORK NY FRN 13/07/2020	USD	780 485	771 410	2.11
786 000	DEUTSCHE BANK AG/NEW YORK NY FRN 22/01/2021	USD	781 975	770 374	2.10
710 000	DEXIA CREDIT LOCAL SA 1.875% 15/09/2021	USD	683 684	684 451	1.87
80 000	EXPORT DEVELOPMENT CANADA 1.625% 17/01/2020	USD	78 801	78 801	0.22
500 000	FORD MOTOR CREDIT CO LLC FRN 03/08/2022	USD	504 204	502 378	1.37
629 000	FORD MOTOR CREDIT CO LLC FRN 12/03/2019	USD	631 326	630 783	1.72
721 000	GENERAL MOTORS FINANCIAL CO INC FRN 13/04/2020	USD	727 371	726 923	1.98
100 000	GLP CAPITAL LP / GLP FINANCING II INC 4.375% 15/04/2021	USD	100 193	100 414	0.27
279 000	GOLDMAN SACHS GROUP FRN 26/04/2022	USD	282 877	282 024	0.77
2 000	GOLDMAN SACHS GROUP INC FRN 15/11/2018	USD	2 008	2 007	0.01
458 000	GOLDMAN SACHS GROUP INC FRN 23/02/2023	USD	457 052	456 688	1.25
173 000	GOLDMAN SACHS GROUP INC FRN 25/02/2021	USD	178 963	178 450	0.49
17 000	GOLDMAN SACHS GROUP INC FRN 31/10/2022	USD	17 047	17 003	0.05
246 000	HCA INC 5% 15/03/2024	USD	248 817	246 808	0.67
135 000	HCA INC 5.25% 15/04/2025	USD	137 160	136 043	0.37
201 000	LANDESKREDITBANK BADEN-WUERTEMBERG FOERDERBANK 1.375% 21/07/2021	USD	196 502	192 206	0.52
65 000	LANDWIRTSCHAFTLICHE RENTENBANK - 144A - FRN 19/02/2021	USD	65 586	65 590	0.18
488 000	LANDWIRTSCHAFTLICHE RENTENBANK 2.375% 21/02/2020	USD	486 153	485 806	1.33
25 000	MACQUARIE GROUP LTD - REGS - FRN 28/11/2023	USD	25 129	25 035	0.07
73 000	MORGAN STANLEY FRN 14/02/2020	USD	73 239	73 207	0.20
253 000	MORGAN STANLEY FRN 24/10/2023	USD	260 342	258 727	0.71
743 000	NATIONAL AUSTRALIA BANK LTD - REGS - 2.125% 09/09/2019	USD	738 531	737 245	2.01
200 000	NORDDEUTSCHE LANDESBANK GIROZENTRALE 2% 05/02/2019	USD	199 347	199 302	0.54



## MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
789 000	NRW BANK 1.5% 23/08/2021	USD	770 875	755 022	2.06
454 000	OESTERREICHISCHE KONTROLLBANK AG 1.75% 24/01/2020	USD	447 496	447 789	1.22
16 000	OESTERREICHISCHE KONTROLLBANK AG 2.375% 01/10/2021	USD	15 833	15 748	0.04
143 000	PETROFAC LTD 3.4% 10/10/2018	USD	142 414	142 580	0.39
68 000	PNC FINANCIAL SERVICES GROUP INC 3.15% 19/05/2027	USD	63 861	64 855	0.18
19 000	QVC INC 4.45% 15/02/2025	USD	18 325	18 325	0.05
158 000	ROYAL BANK OF CANADA 2.1% 14/10/2020	USD	154 642	154 744	0.42
907 000	ROYAL BANK OF CANADA 2.2% 23/09/2019	USD	900 927	900 502	2.47
24 000	ROYAL BANK OF CANADA 2.3% 22/03/2021	USD	23 467	23 520	0.06
845 000	ROYAL BANK OF SCOTLAND GROUP PLC FRN 15/05/2023	USD	856 754	850 746	2.32
189 000	SANTANDER UK GROUP HOLDINGS PLC 2.875% 16/10/2020	USD	186 948	186 625	0.51
4 000	SHIRE ACQUISITIONS INVESTMENTS IRELAND DAC 3.2% 23/09/2026	USD	3 659	3 669	0.01
112 000	UNITED RENTALS NORTH AMERICA INC 4.625% 15/07/2023	USD	113 421	112 335	0.31
462 000	WESTPAC BANKING CORP - REGS - 2% 21/05/2019	USD	458 697	459 223	1.25
784 000	WESTPAC BANKING CORP - 144A - 2% 21/05/2019	USD	778 594	779 249	2.13
<b>Total Bonds</b>			<b>18 428 662</b>	<b>18 350 977</b>	<b>50.08</b>
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
1 000	ASIAN DEVELOPMENT BANK 2% 22/01/2025	USD	940	944	0.00
1 000	ASIAN DEVELOPMENT BANK 2% 24/04/2026	USD	923	931	0.00
435 000	CANADA GOVERNMENT INTERNATIONAL BOND 2% 15/11/2022	USD	419 022	420 591	1.15
2 933 000	COUNCIL OF EUROPE DEVELOPMENT BANK 1.75% 14/11/2019	USD	2 895 516	2 898 772	7.91
1 788 000	DEVELOPMENT BANK OF JAPAN INC - REGS - 1.625% 01/09/2021	USD	1 710 213	1 707 209	4.66
65 000	EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT 0.875% 22/07/2019	USD	63 729	63 890	0.17
35 000	EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT 2% 01/02/2021	USD	34 562	34 331	0.09
1 428 000	FINLAND GOVERNMENT INTERNATIONAL BOND 1.5% 21/09/2020	USD	1 392 207	1 392 571	3.80
470 000	INTER-AMERICAN DEVELOPMENT BANK 1.5% 25/09/2018	USD	468 552	469 274	1.28
32 000	INTERNATIONAL DEVELOPMENT ASSOCIATION 2.75% 24/04/2023	USD	31 725	31 809	0.09
1 006 000	JAPAN BANK FOR INTERNATIONAL COOPERATION 2.375% 21/07/2022	USD	979 286	976 690	2.67
282 000	JAPAN BANK FOR INTERNATIONAL COOPERATION/JAPAN 2.125% 10/02/2025	USD	264 123	263 741	0.72
2 668 000	KREDITANSTALT FUER WIEDERAUFBAU 2.5% 20/11/2024	USD	2 558 292	2 592 722	7.08
190 000	LANDWIRTSCHAFTLICHE RENTENBANK 1.875% 22/01/2020	USD	188 756	187 777	0.51
179 000	PROVINCE OF MANITOBA CANADA 2.05% 30/11/2020	USD	175 284	175 431	0.48
12 000	PROVINCE OF ONTARIO CANADA 1.25% 17/06/2019	USD	11 847	11 848	0.03
11 000	PROVINCE OF ONTARIO CANADA 3% 16/07/2018	USD	11 060	11 003	0.03
397 000	PROVINCE OF ONTARIO CANADA 4% 07/10/2019	USD	405 706	403 487	1.10
3 643 000	PROVINCE OF ONTARIO CANADA 4.4% 14/04/2020	USD	3 755 038	3 743 929	10.21
3 000	PROVINCE OF QUEBEC CANADA 3.5% 29/07/2020	USD	3 075	3 043	0.01
100 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 1.375% 30/01/2019	USD	99 189	99 373	0.27
549 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2020	USD	578 867	581 380	1.59

**MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
524 000	UNITED STATES TREASURY NOTE/BOND 1.75% 15/05/2023	USD	497 309	500 543	1.37
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>16 545 221</b>	<b>16 571 289</b>	<b>45.22</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>34 973 883</b>	<b>34 922 266</b>	<b>95.30</b>
<b>Total Investments</b>			<b>34 973 883</b>	<b>34 922 266</b>	<b>95.30</b>

## MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Governments	45.22	United States of America	25.64
Banks	36.34	Canada	20.26
Financial Services	5.38	Germany	14.84
General Industrials	3.09	France	10.18
Technology Hardware & Equipment	1.41	Japan	8.04
Construction & Materials	1.06	Australia	5.46
Health Care Equipment & Services	1.04	United Kingdom	4.64
Travel, Leisure & Catering	0.58	Finland	3.80
Leisure Goods	0.52	Austria	1.26
Oil Equipment, Services & Distribution	0.39	Luxembourg	0.77
Real Estate Investment Trusts	0.22	Jersey	0.39
General Retailers	0.05	Ireland	0.01
		Philippines	0.01
	<b>95.30</b>		<b>95.30</b>

## MULTI UNITS LUXEMBOURG - Lyxor FTSE Emerging Minimum Variance UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
5 047	AGEAS NV	EUR	262 035	254 620	1.09
149 677	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	1 173 562	1 061 464	4.56
1 778	BASF SE - REG	EUR	187 981	170 037	0.73
222 536	CAIXABANK SA	EUR	1 113 352	962 900	4.14
508	CEMBRA MONEY BANK AG	CHF	41 605	39 930	0.17
25 497	DAI-ICHI LIFE HOLDINGS INC	JPY	482 750	454 855	1.95
15 161	DAIICHI SANKYO CO LTD	JPY	551 172	579 941	2.49
6 886	DUFY AG - REG	CHF	895 796	876 547	3.77
277	FANUC CORP	JPY	60 735	55 030	0.24
1 626	FAST RETAILING CO LTD	JPY	641 488	747 345	3.21
1 659	GEORG FISCHER AG NAMEN - REG	CHF	2 199 517	2 123 503	9.12
642	GROUPE BRUXELLES LAMBERT SA	EUR	70 216	67 701	0.29
4 168	HEINEKEN NV	EUR	427 305	418 603	1.80
10 030	INDITEX	EUR	317 653	342 650	1.47
1 307	KUEHNE UND NAGEL INTERNATIONAL AG-NOM - REG	CHF	200 506	196 384	0.84
34 745	KYOCERA CORP	JPY	2 056 494	1 959 572	8.42
19 608	MITSUBISHI CORP	JPY	515 754	544 878	2.34
184 490	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	1 220 446	1 051 159	4.52
321 428	MIZUHO FINANCIAL GROUP INC	JPY	579 784	541 203	2.32
28 358	NOVARTIS AG-NOM - REG	CHF	2 087 552	2 149 889	9.23
4 378	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	349 663	278 885	1.20
3 083	SAP SE	EUR	362 029	356 176	1.53
5 076	SCHINDLER HOLDING AG	CHF	1 137 279	1 091 902	4.69
32 096	SEVEN & I HOLDINGS CO LTD	JPY	1 363 000	1 399 862	6.01
15 637	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	643 092	607 890	2.61
9 277	SWISS RE AG	CHF	864 384	800 662	3.44
15 644	TOYOTA MOTOR CORP	JPY	1 062 552	1 012 662	4.35
8 541	UBS GROUP AG	CHF	132 615	131 817	0.57
14 606	UNILEVER CVA	EUR	804 820	814 889	3.50
2 761	VOLKSWAGEN AG - PFD	EUR	486 267	458 461	1.97
2 427	ZURICH INSURANCE GROUP AG	CHF	739 636	718 829	3.09
<b>Total Shares</b>			<b>23 031 040</b>	<b>22 270 246</b>	<b>95.66</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>23 031 040</b>	<b>22 270 246</b>	<b>95.66</b>
<b>Total Investments</b>			<b>23 031 040</b>	<b>22 270 246</b>	<b>95.66</b>

**MULTI UNITS LUXEMBOURG - Lyxor FTSE Emerging Minimum Variance UCITS ETF**

Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	18.14	Japan	38.46
Industrial Engineering	15.24	Switzerland	34.92
General Retailers	14.46	Spain	10.17
Pharmaceuticals & Biotechnology	11.73	Germany	5.43
Electronic & Electrical Equipment	8.42	Netherlands	5.30
Nonlife Insurance	6.53	Belgium	1.38
Automobiles & Parts	6.32		
Personal Goods	3.50		<b>95.66</b>
Life Insurance	3.05		
Support Services	2.34		
Beverages	1.80		
Software & Computer Services	1.53		
Financial Services	1.03		
Industrial Transportation	0.84		
Chemicals	0.73		
	<b>95.66</b>		

## MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
1 027 090	AEGON NV	EUR	5 603 803	5 275 134	4.49
2 749	AENA SME SA	EUR	456 197	427 470	0.36
48 418	AGEAS NV	EUR	2 135 234	2 092 142	1.78
107 164	AIRBUS SE	EUR	10 447 423	10 744 262	9.16
142 096	AKZO NOBEL NV-CVA - CVA	EUR	10 770 876	10 418 479	8.88
33 172	ASM INTERNATIONAL NV	EUR	1 758 779	1 571 026	1.34
30 033	ASML HOLDING NV	EUR	5 161 887	5 096 600	4.34
1 063 644	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	7 102 174	6 460 574	5.50
1 128 234	BANCO SANTANDER SA	EUR	5 374 056	5 180 851	4.41
848	BARRY CALLEBAUT AG - REG	CHF	1 319 936	1 301 971	1.11
18 951	BASF SE - REG	EUR	1 610 077	1 552 276	1.32
20 304	BAYER AG	EUR	1 957 103	1 915 682	1.63
248 584	BOLIDEN AB	SEK	7 696 556	6 916 151	5.89
507 564	CAIXABANK SA	EUR	2 025 270	1 881 032	1.60
46 263	COMMERZBANK AG	EUR	501 331	379 865	0.32
16 246	DAIKIN INDUSTRIES LTD	JPY	1 595 381	1 667 014	1.42
182 346	DNB NOR ASA	NOK	2 796 806	3 052 513	2.60
217 376	E.ON SE	EUR	1 927 690	1 989 860	1.69
128 969	FIAT CHRYSLER AUTOMOBILES NV	EUR	2 365 993	2 106 580	1.79
19 116	FRESENIUS MEDICAL CARE AG & CO	EUR	1 678 002	1 651 240	1.41
56 069	FRESENIUS SE & CO KGAA	EUR	3 913 635	3 857 547	3.29
4 757	HEINEKEN NV	EUR	406 438	409 197	0.35
17 930	HENKEL AG & CO KGAA	EUR	1 758 933	1 707 833	1.45
74 953	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	2 191 338	2 086 476	1.78
6 760	IMCD NV	EUR	368 082	388 700	0.33
40 621	INDITEX	EUR	1 102 968	1 188 570	1.01
203 238	ING GROUP NV	EUR	2 581 163	2 505 518	2.13
44 982	KONINKLIJKE AHOLD DELHAIZE NV	EUR	875 440	922 356	0.79
11 294	KONINKLIJKE DSM NV	EUR	983 707	972 639	0.83
60 113	KONINKLIJKE PHILIPS N.V.	EUR	2 154 149	2 189 616	1.86
238 632	LIBERBANK SA	EUR	113 589	104 521	0.09
15 275	ORION OYJ - B	EUR	407 079	352 700	0.30
4 413	QIAGEN NV	EUR	132 390	137 686	0.12
82 624	RELX NV	EUR	1 487 232	1 509 127	1.29
47 924	SAP SE	EUR	4 875 024	4 742 080	4.04
44 713	SIEMENS AG - REG	EUR	5 348 569	5 062 406	4.31
45 944	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	617 947	528 586	0.45
7 721	SILTRONIC AG	EUR	1 158 150	946 209	0.81
43 024	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	331 530	350 786	0.30
12 747	SOFINA SA	EUR	1 858 513	1 886 556	1.61
43 110	SOFTBANK GROUP CORP	JPY	2 705 486	2 657 796	2.26
66 174	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	2 312 445	2 203 349	1.88
77 550	TOYOTA MOTOR CORP	JPY	4 413 410	4 299 548	3.66
36 189	TREND MICRO INC/JAPAN	JPY	1 702 918	1 768 543	1.51

**MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
52 956	UPM-KYMMENE OYJ	EUR	1 677 117	1 621 513	1.38
<b>Total Shares</b>			<b>119 761 826</b>	<b>116 080 580</b>	<b>98.87</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>119 761 826</b>	<b>116 080 580</b>	<b>98.87</b>
<b>Total Investments</b>			<b>119 761 826</b>	<b>116 080 580</b>	<b>98.87</b>

## MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	18.85	Netherlands	37.68
Chemicals	11.36	Germany	20.28
Aerospace & Defense	9.15	Spain	13.43
Technology Hardware & Equipment	6.48	Japan	12.51
Life Insurance	6.27	Sweden	6.19
Mining	5.89	Belgium	3.39
Software & Computer Services	5.55	Norway	2.60
Automobiles & Parts	5.46	Finland	1.68
Pharmaceuticals & Biotechnology	5.33	Switzerland	1.11
General Industrials	4.31		
Industrial Engineering	3.20		
Fixed Line Telecommunications	2.26		
Electronic & Electrical Equipment	1.86		
Electricity	1.69		
Financial Services	1.61		
Personal Goods	1.45		
Health Care Equipment & Services	1.41		
Forestry & Paper	1.38		
Media	1.29		
Food Producers	1.11		
General Retailers	1.01		
Food & Drug Retailers	0.79		
Alternative Energy	0.45		
Industrial Transportation	0.36		
Beverages	0.35		
	<b>98.87</b>		<b>98.87</b>



## MULTI UNITS LUXEMBOURG - Lyxor Euro STOXX 50 Protective Put UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
141	AIRBUS SE	EUR	13 982	14 137	1.47
72	ALPHABET CLASS - A	USD	58 632	69 634	7.22
5	ALPHABET INC	USD	4 819	4 778	0.50
1 552	ALPS ELECTRIC CO LTD	JPY	33 884	34 155	3.55
62	AMAZON.COM INC	USD	61 645	90 265	9.36
745	AO SMITH CORP	USD	41 392	37 743	3.92
81	ASML HOLDING NV	EUR	13 936	13 746	1.43
6 190	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	40 978	37 598	3.90
104	BAYER AG	EUR	10 025	9 812	1.02
230	BERKSHIRE HATHAWAY INC - B	USD	37 860	36 769	3.82
10 255	CAIXABANK SA	EUR	43 276	38 005	3.95
187	CEMBRA MONEY BANK AG	CHF	13 188	12 589	1.31
509	COMMERZBANK AG	EUR	6 210	4 179	0.43
790	CREDIT SUISSE GROUP AG - REG	CHF	10 435	10 187	1.06
32	DAIICHI SANKYO CO LTD	JPY	1 001	1 048	0.11
218	DUKE ENERGY CORP	USD	14 451	14 765	1.53
3	EMS-CHEMIE HOLDING AG	CHF	1 652	1 647	0.17
47	EXPRESS SCRIPTS HOLDING CO	USD	2 940	3 108	0.32
91	FACEBOOK INC	USD	13 194	15 145	1.57
593	FOREST CITY REALTY TRUST INC - A	USD	10 074	11 585	1.20
81	FUJIFILM HOLDINGS CORP	JPY	2 721	2 710	0.28
804	GAZPROM PJSC - ADR REG	USD	2 878	3 031	0.31
281	GEMALTO NV	EUR	14 078	13 999	1.45
167	HEINEKEN NV	EUR	14 733	14 365	1.49
99	HOKUHOKU FINANCIAL GROUP INC	JPY	1 245	1 129	0.12
413	ING GROUP NV	EUR	5 223	5 091	0.53
873	IWATANI CORP	JPY	26 591	26 057	2.71
551	JAPAN STEEL WORKS LTD	JPY	13 633	11 908	1.24
162	JM AB	SEK	2 742	2 482	0.26
2 773	JXTG HOLDINGS INC	JPY	15 710	16 515	1.71
2 668	KDDI CORP	JPY	63 281	62 531	6.49
226	KOHL'S CORP	USD	14 388	14 111	1.47
359	KONAMI HOLDINGS CORP	JPY	14 409	15 657	1.63
3 948	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	21 821	19 266	2.00
160	mitsui E&S HOLDINGS CO LTD	JPY	1 843	1 798	0.19
481	OMRON CORP	JPY	22 435	19 229	2.00
224	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	15 286	12 221	1.27
116	SIEMENS AG - REG	EUR	13 493	13 134	1.36
296	STARBUCKS CORP	USD	14 563	12 385	1.29
270	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	9 297	8 990	0.93
29	SVB FINANCIAL GROUP	USD	6 090	7 172	0.74
607	SWISS RE AG	CHF	49 152	44 870	4.66
512	TDK CORP	JPY	41 925	44 817	4.65
33	TIS INC	JPY	1 039	1 301	0.14

## MULTI UNITS LUXEMBOURG - Lyxor Euro STOXX 50 Protective Put UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
963	TOKYO DOME CORP	JPY	7 169	7 372	0.77
1 230	TOYOTA MOTOR CORP	JPY	62 919	68 194	7.08
321	TRANSOCEAN LTD	USD	2 724	3 695	0.38
302	TREND MICRO INC/JAPAN	JPY	14 621	14 759	1.53
467	TWENTY-FIRST CENTURY FOX INC - B	USD	13 423	19 707	2.05
<b>Total Shares</b>			<b>923 006</b>	<b>949 391</b>	<b>98.57</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>923 006</b>	<b>949 391</b>	<b>98.57</b>
<b>Total Investments</b>			<b>923 006</b>	<b>949 391</b>	<b>98.57</b>

## MULTI UNITS LUXEMBOURG - Lyxor Euro STOXX 50 Protective Put UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	13.66	Japan	37.10
Software & Computer Services	12.41	United States of America	35.01
General Retailers	11.16	Spain	7.85
Electronic & Electrical Equipment	10.20	Switzerland	7.58
Nonlife Insurance	8.48	Netherlands	6.37
Automobiles & Parts	7.08	Germany	4.09
Fixed Line Telecommunications	6.49	Russia	0.31
Construction & Materials	4.18	Sweden	0.26
Financial Services	2.84		
Gas, Water & Multiutilities	2.71		<b>98.57</b>
Industrial Engineering	2.69		
Media	2.05		
Travel, Leisure & Catering	2.05		
Oil & Gas Producers	2.03		
Technology Hardware & Equipment	1.71		
Leisure Goods	1.63		
Beverages	1.49		
Aerospace & Defense	1.47		
General Industrials	1.36		
Real Estate Investment & Services	1.20		
Pharmaceuticals & Biotechnology	1.13		
Oil Equipment, Services & Distribution	0.38		
Chemicals	0.17		
	<b>98.57</b>		

## MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
2 064	ADOBE SYSTEMS INC	USD	423 327	431 008	0.78
3 168	ALPHABET CLASS - A	USD	2 858 659	3 063 915	5.52
1 010	ALPHABET INC	USD	898 784	965 103	1.74
2 521	AMAZON.COM INC	USD	2 907 974	3 670 246	6.61
13 425	APPLE INC	USD	2 167 653	2 128 476	3.83
1 141	ASML HOLDING NV	EUR	196 309	193 628	0.35
556 656	BANCO SANTANDER SA	EUR	3 014 840	2 556 164	4.60
1 735	BANK OF NEW YORK MELLON CORP	USD	83 964	80 141	0.14
1	BERKSHIRE HATHAWAY INC - A	USD	227 973	241 566	0.43
8 456	BERKSHIRE HATHAWAY INC - B	USD	1 379 012	1 351 816	2.43
5 160	BIOGEN INC	USD	1 139 824	1 282 719	2.31
23 052	CELGENE CORP	USD	1 563 517	1 568 061	2.82
36 613	DEUTSCHE TELEKOM AG-NOM - REG	EUR	485 305	485 855	0.87
7 106	DUFREY AG - REG	CHF	797 219	774 743	1.39
15 694	FACEBOOK INC	USD	2 136 788	2 612 015	4.70
14 713	FANUC CORP	JPY	2 596 777	2 503 482	4.51
9 725	FAST RETAILING CO LTD	JPY	3 111 679	3 828 375	6.89
1 821	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	53 548	50 691	0.09
506 145	HITACHI LTD	JPY	2 951 190	3 059 013	5.51
68 091	ING GROUP NV	EUR	871 993	839 426	1.51
19 050	MICROSOFT CORP	USD	1 631 863	1 608 942	2.90
107 922	NIPPON STEEL & SUMITOMO METAL CORP	JPY	1 917 487	1 815 478	3.27
16 915	NOVARTIS AG-NOM - REG	CHF	1 086 989	1 098 341	1.98
49 698	OC OERLIKON CORP AG - REG	CHF	705 788	651 152	1.17
3 401	PARTNERS GROUP HOLDING N	CHF	2 160 463	2 134 151	3.84
14 908	PHOSAGRO PJSC - ADR	USD	165 337	164 077	0.30
29 943	SEIKO EPSON CORP	JPY	443 906	445 937	0.80
51 856	SEKISUI HOUSE LTD	JPY	764 719	785 918	1.41
99 764	SEVEN & I HOLDINGS CO LTD	JPY	3 380 059	3 726 771	6.71
347	SIEMENS AG - REG	EUR	40 363	39 287	0.07
2 327	STRAUMANN HOLDING AG - REG	CHF	1 323 764	1 515 405	2.73
36 017	SUBARU CORP	JPY	980 122	898 171	1.62
5 317	SWISS RE AG	CHF	403 891	393 037	0.71
165 925	TAKASHIMAYA CO LTD	JPY	1 282 103	1 216 304	2.19
20 524	TAKEDA PHARMACEUTICAL CO LTD	JPY	746 645	742 410	1.34
5 178	TE CONNECTIVITY LTD	USD	415 800	399 410	0.72
41 895	TERUMO CORP	JPY	2 193 284	2 057 111	3.70
45 314	TWENTY-FIRST CENTURY FOX INC - B	USD	1 302 443	1 912 227	3.44
8 654	WELLS FARGO & CO	USD	415 398	410 927	0.74

**MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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	ZURICH INSURANCE GROUP AG	CHF	987 626	986 295	1.78
<b>Total Shares</b>			<b>52 214 385</b>	<b>54 687 794</b>	<b>98.45</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>52 214 385</b>	<b>54 687 794</b>	<b>98.45</b>
<b>Total Investments</b>			<b>52 214 385</b>	<b>54 687 794</b>	<b>98.45</b>

## MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
General Retailers	23.78	United States of America	38.39
Software & Computer Services	15.63	Japan	38.04
Pharmaceuticals & Biotechnology	8.44	Switzerland	14.32
Banks	6.99	Spain	4.59
Health Care Equipment & Services	6.44	Netherlands	1.86
Electronic & Electrical Equipment	6.23	Germany	0.95
Industrial Engineering	5.77	Russia	0.30
Nonlife Insurance	5.34		
Technology Hardware & Equipment	4.99		<b>98.45</b>
Financial Services	3.84		
Media	3.44		
Industrial Metals & Mining	3.27		
Automobiles & Parts	1.62		
Household Goods & Home Construction	1.42		
Mobile Telecommunications	0.88		
Chemicals	0.30		
General Industrials	0.07		
	<b>98.45</b>		

## MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 5-7Y Investment Grade (DR) UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
15 262 270	BELGIUM GOVERNMENT BOND 0.8% 22/06/2025	EUR	15 730 822	15 868 945	2.98
30 832 640	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2024	EUR	33 905 123	33 863 489	6.35
30 831 590	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2% 15/08/2023	EUR	35 202 629	34 455 843	6.47
3 331 000	FINLAND GOVERNMENT BOND 0% 15/09/2023	EUR	3 316 427	3 350 486	0.63
3 331 000	FINLAND GOVERNMENT BOND 2% 15/04/2024	EUR	3 748 893	3 722 892	0.70
41 888 800	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	47 697 173	47 478 860	8.91
54 052 960	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.25% 25/10/2023	EUR	69 457 560	66 679 731	12.51
5 348 000	IRELAND GOVERNMENT BOND 3.4% 18/03/2024	EUR	6 440 288	6 353 424	1.19
7 651 230	IRELAND GOVERNMENT BOND 5.4% 13/03/2025	EUR	10 167 440	10 232 755	1.92
59 122 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/09/2024	EUR	67 775 965	64 540 531	12.11
69 373 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2024	EUR	83 383 619	78 346 399	14.69
14 596 630	KINGDOM OF BELGIUM GOVERNMENT BOND 2.6% 22/06/2024	EUR	16 981 877	16 823 346	3.16
13 692 630	NETHERLANDS GOVERNMENT BOND 1.75% 15/07/2023	EUR	15 374 065	15 069 082	2.83
13 248 950	NETHERLANDS GOVERNMENT BOND 2% 15/07/2024	EUR	14 930 094	14 900 962	2.80
6 182 350	PORTUGAL OBRIGACOES DO TESOURO OT 4.95% 25/10/2023	EUR	7 629 385	7 576 161	1.42
8 467 270	PORTUGAL OBRIGACOES DO TESOURO OT 5.65% 15/02/2024	EUR	10 828 034	10 739 885	2.02
8 599 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.65% 21/10/2024	EUR	9 511 212	9 470 079	1.78
9 786 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.75% 20/10/2023	EUR	10 853 594	10 758 728	2.02
33 761 000	SPAIN GOVERNMENT BOND 2.75% 31/10/2024	EUR	38 234 981	38 154 994	7.16
31 109 000	SPAIN GOVERNMENT BOND 4.4% 31/10/2023	EUR	38 224 246	37 570 339	7.05
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>539 393 427</b>	<b>525 956 931</b>	<b>98.70</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>539 393 427</b>	<b>525 956 931</b>	<b>98.70</b>
<b>Total Investments</b>			<b>539 393 427</b>	<b>525 956 931</b>	<b>98.70</b>

**MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 5-7Y Investment Grade (DR) UCITS ETF**

Classification of Investments

<b>Economic classification</b>	<b>%</b>
Governments	98.70
	<b>98.70</b>

<b>Geographical classification</b>	<b>%</b>
Italy	26.82
France	21.42
Spain	14.21
Germany	12.82
Belgium	6.13
Netherlands	5.62
Austria	3.80
Portugal	3.44
Ireland	3.11
Finland	1.33
	<b>98.70</b>



**MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 7-10Y Investment Grade (DR) UCITS ETF**

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
19 687 660	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	19 370 597	19 807 755	7.66
18 930 180	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/08/2027	EUR	18 797 550	19 375 039	7.50
2 000 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2026	EUR	2 011 365	2 032 000	0.79
2 399 000	FINLAND GOVERNMENT BOND 4% 04/07/2025	EUR	3 145 797	3 039 533	1.18
27 648 960	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	26 571 112	27 342 056	10.57
32 774 440	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	41 715 712	41 081 121	15.88
1 370 960	IRELAND GOVERNMENT BOND 0.9% 15/05/2028	EUR	1 361 528	1 383 093	0.54
2 642 300	IRELAND GOVERNMENT BOND 1% 15/05/2026	EUR	2 690 947	2 744 293	1.06
14 354 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2026	EUR	17 836 194	16 485 569	6.38
18 527 580	ITALY BUONI POLIENNALI DEL TESORO 6.5% 01/11/2027	EUR	25 964 509	24 394 338	9.44
6 215 200	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2026	EUR	6 458 114	6 516 016	2.52
8 357 510	KINGDOM OF BELGIUM GOVERNMENT BOND 5.5% 28/03/2028	EUR	12 220 814	12 273 421	4.75
7 524 410	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	7 571 514	7 606 990	2.94
7 603 030	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	7 731 224	7 876 169	3.05
4 270 010	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 15/10/2025	EUR	4 740 831	4 756 364	1.84
2 702 980	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 21/07/2026	EUR	2 971 784	2 991 118	1.16
7 630 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	7 847 825	7 869 582	3.04
6 873 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	7 389 983	7 356 172	2.85
17 756 000	SPAIN GOVERNMENT BOND 1.5% 30/04/2027	EUR	17 912 614	18 224 315	7.05
21 704 000	SPAIN GOVERNMENT BOND 2.15% 31/10/2025	EUR	23 524 578	23 619 921	9.14
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>257 834 592</b>	<b>256 774 865</b>	<b>99.34</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>257 834 592</b>	<b>256 774 865</b>	<b>99.34</b>
<b>Total Investments</b>			<b>257 834 592</b>	<b>256 774 865</b>	<b>99.34</b>

**MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 7-10Y Investment Grade (DR) UCITS ETF**

Classification of Investments

<b>Economic classification</b>	<b>%</b>
Governments	99.34
	<b>99.34</b>

<b>Geographical classification</b>	<b>%</b>
France	26.46
Spain	16.19
Italy	15.82
Germany	15.16
Belgium	7.27
Netherlands	5.99
Austria	5.89
Portugal	3.00
Finland	1.96
Ireland	1.60
	<b>99.34</b>

## MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 15+Y Investment Grade (DR) UCITS ETF

## Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
501 600	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.25% 15/08/2048	EUR	505 214	532 223	0.78
1 386 180	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 04/07/2044	EUR	1 981 889	1 884 304	2.75
1 445 270	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 15/08/2046	EUR	2 083 762	1 987 897	2.90
885 160	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2042	EUR	1 421 617	1 339 380	1.96
1 356 890	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4% 04/01/2037	EUR	2 254 542	2 124 008	3.10
825 930	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.25% 04/07/2039	EUR	1 464 132	1 376 784	2.01
1 179 770	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2034	EUR	2 041 905	1 917 126	2.80
943 890	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2040	EUR	1 800 149	1 693 291	2.47
178 000	FINLAND GOVERNMENT BOND 1.125% 15/04/2034	EUR	176 083	182 904	0.27
118 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2047	EUR	119 330	122 962	0.18
266 000	FINLAND GOVERNMENT BOND 2.625% 04/07/2042	EUR	378 437	353 567	0.52
332 850	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2034	EUR	334 353	342 852	0.50
1 432 840	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	1 436 880	1 454 476	2.13
537 520	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	528 323	544 266	0.80
636 440	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	659 979	691 810	1.01
1 299 250	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/05/2048	EUR	1 376 017	1 444 506	2.11
1 469 680	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/05/2045	EUR	2 155 157	2 067 766	3.02
880 710	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2055	EUR	1 565 911	1 460 481	2.13
770 040	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2060	EUR	1 389 856	1 312 803	1.92
1 565 440	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/10/2038	EUR	2 475 072	2 359 901	3.45
1 986 330	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.5% 25/04/2041	EUR	3 401 858	3 247 847	4.75
1 573 920	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.75% 25/04/2035	EUR	2 606 993	2 481 678	3.63
312 490	IRELAND GOVERNMENT BOND 1.7% 15/05/2037	EUR	302 776	327 240	0.48
483 730	IRELAND GOVERNMENT BOND 2% 18/02/2045	EUR	536 838	526 250	0.77
879 000	ITALY BUONI POLIENNALI DEL TESORO 2.25% 01/09/2036	EUR	861 297	786 793	1.15
783 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2033	EUR	766 894	733 945	1.07
984 000	ITALY BUONI POLIENNALI DEL TESORO 2.7% 01/03/2047	EUR	988 745	879 991	1.29
392 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/03/2067	EUR	351 674	340 530	0.50
618 000	ITALY BUONI POLIENNALI DEL TESORO 2.95% 01/09/2038	EUR	635 705	596 957	0.87
918 000	ITALY BUONI POLIENNALI DEL TESORO 3.25% 01/09/2046	EUR	1 047 217	908 132	1.33
711 000	ITALY BUONI POLIENNALI DEL TESORO 3.45% 01/03/2048	EUR	751 845	715 017	1.04
1 606 000	ITALY BUONI POLIENNALI DEL TESORO 4% 01/02/2037	EUR	2 060 559	1 808 918	2.64
1 010 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2044	EUR	1 447 983	1 239 119	1.81
1 482 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2034	EUR	2 105 981	1 848 054	2.70
1 329 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2039	EUR	1 919 752	1 668 028	2.44
1 308 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/09/2040	EUR	1 912 392	1 633 757	2.39
219 810	KINGDOM OF BELGIUM GOVERNMENT BOND 1.45% 22/06/2037	EUR	221 357	224 382	0.33
579 440	KINGDOM OF BELGIUM GOVERNMENT BOND 1.6% 22/06/2047	EUR	595 446	579 150	0.85
390 850	KINGDOM OF BELGIUM GOVERNMENT BOND 1.9% 22/06/2038	EUR	450 286	427 746	0.63
206 330	KINGDOM OF BELGIUM GOVERNMENT BOND 2.15% 22/06/2066	EUR	239 738	226 055	0.33
205 010	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2057	EUR	226 482	232 912	0.34
427 560	KINGDOM OF BELGIUM GOVERNMENT BOND 3% 22/06/2034	EUR	572 789	543 472	0.79
574 600	KINGDOM OF BELGIUM GOVERNMENT BOND 3.75% 22/06/2045	EUR	927 028	855 838	1.25
1 020 410	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/03/2041	EUR	1 710 056	1 581 584	2.31

## MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 15+Y Investment Grade (DR) UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
1 156 600	KINGDOM OF BELGIUM GOVERNMENT BOND 5% 28/03/2035	EUR	1 973 098	1 829 047	2.67
781 430	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	1 168 187	1 120 883	1.64
904 650	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2042	EUR	1 539 871	1 452 551	2.12
876 190	NETHERLANDS GOVERNMENT BOND 4% 15/01/2037	EUR	1 439 032	1 363 352	1.99
176 670	PORTUGAL OBRIGACOES DO TESOURO OT 2.25% 18/04/2034	EUR	168 395	175 522	0.26
215 140	PORTUGAL OBRIGACOES DO TESOURO OT 4.1% 15/02/2045	EUR	257 346	265 569	0.39
507 410	PORTUGAL OBRIGACOES DO TESOURO OT 4.1% 15/04/2037	EUR	609 201	628 985	0.92
148 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 02/11/2086	EUR	134 059	137 329	0.20
320 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 20/02/2047	EUR	329 959	327 840	0.48
207 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.1% 20/09/2117	EUR	218 970	234 893	0.34
432 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.4% 23/05/2034	EUR	545 556	521 878	0.76
402 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.15% 20/06/2044	EUR	611 134	567 564	0.83
223 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.8% 26/01/2062	EUR	417 018	386 303	0.56
779 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.15% 15/03/2037	EUR	1 257 449	1 184 197	1.73
769 000	SPAIN GOVERNMENT BOND 2.35% 30/07/2033	EUR	797 862	816 294	1.19
453 000	SPAIN GOVERNMENT BOND 2.7% 31/10/2048	EUR	494 895	471 301	0.69
959 000	SPAIN GOVERNMENT BOND 2.9% 31/10/2046	EUR	1 036 684	1 045 310	1.53
524 000	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	590 859	618 582	0.90
949 000	SPAIN GOVERNMENT BOND 4.2% 31/01/2037	EUR	1 287 216	1 271 328	1.86
743 000	SPAIN GOVERNMENT BOND 4.7% 30/07/2041	EUR	1 078 605	1 070 292	1.56
915 000	SPAIN GOVERNMENT BOND 4.9% 30/07/2040	EUR	1 371 389	1 345 462	1.97
718 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2044	EUR	1 130 025	1 108 269	1.62
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>71 247 109</b>	<b>67 549 453</b>	<b>98.71</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>71 247 109</b>	<b>67 549 453</b>	<b>98.71</b>
<b>Total Investments</b>			<b>71 247 109</b>	<b>67 549 453</b>	<b>98.71</b>

**MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 15+Y Investment Grade (DR) UCITS ETF**

Classification of Investments

<b>Economic classification</b>	<b>%</b>
Governments	98.71
	<b>98.71</b>

<b>Geographical classification</b>	<b>%</b>
France	25.44
Italy	19.23
Germany	18.79
Spain	11.32
Belgium	9.50
Netherlands	5.75
Austria	4.91
Portugal	1.56
Ireland	1.25
Finland	0.96
	<b>98.71</b>

## MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
1 882 180	BUNDESobligation 0% 07/10/2022	EUR	1 905 067	1 914 083	0.89
1 993 180	BUNDESobligation 0% 08/04/2022	EUR	2 026 722	2 029 057	0.95
2 105 250	BUNDESobligation 0% 08/10/2021	EUR	2 147 723	2 142 723	1.00
2 325 650	BUNDESobligation 0% 09/04/2021	EUR	2 373 764	2 364 721	1.10
1 550 250	BUNDESobligation 0% 14/04/2023	EUR	1 559 614	1 572 729	0.73
2 216 060	BUNDESobligation 0% 17/04/2020	EUR	2 258 089	2 243 982	1.05
1 773 330	BUNDESobligation 0.25% 11/10/2019	EUR	1 813 559	1 794 876	0.84
2 104 080	BUNDESobligation 0.25% 16/10/2020	EUR	2 165 927	2 148 160	1.00
2 770 360	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2026	EUR	2 730 380	2 742 933	1.28
2 880 090	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	2 844 858	2 897 658	1.35
2 880 660	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2026	EUR	2 986 758	2 978 457	1.39
1 883 480	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2028	EUR	1 873 035	1 918 701	0.89
2 769 740	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/08/2027	EUR	2 781 132	2 834 828	1.32
1 994 750	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2024	EUR	2 159 997	2 133 186	0.99
2 548 170	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2025	EUR	2 758 708	2 732 403	1.27
941 150	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.25% 15/08/2048	EUR	950 393	998 607	0.47
1 994 120	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 04/09/2022	EUR	2 197 733	2 156 043	1.00
1 994 070	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/02/2023	EUR	2 207 372	2 167 355	1.01
1 994 430	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2023	EUR	2 213 172	2 172 732	1.01
1 993 920	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2024	EUR	2 230 221	2 189 922	1.02
2 658 940	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 04/07/2022	EUR	2 960 302	2 896 116	1.35
1 994 660	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 15/02/2024	EUR	2 261 937	2 214 870	1.03
2 216 060	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2% 04/01/2022	EUR	2 475 091	2 412 846	1.12
1 994 650	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2% 15/08/2023	EUR	2 282 451	2 229 121	1.04
1 772 190	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.25% 04/09/2020	EUR	1 946 056	1 885 965	0.88
1 773 150	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.25% 04/09/2021	EUR	1 988 722	1 932 202	0.90
2 105 340	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 04/01/2021	EUR	2 348 487	2 273 241	1.06
2 603 080	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 04/07/2044	EUR	3 635 110	3 538 496	1.66
2 714 660	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 15/08/2046	EUR	3 838 109	3 733 878	1.75
2 436 100	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3% 04/07/2020	EUR	2 722 689	2 617 468	1.22
2 436 170	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/01/2020	EUR	2 698 471	2 583 802	1.20
2 103 920	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2021	EUR	2 441 952	2 347 764	1.09
1 661 410	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2042	EUR	2 611 174	2 513 963	1.17
2 658 610	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.5% 04/07/2019	EUR	2 907 323	2 769 633	1.29
2 547 850	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4% 04/01/2037	EUR	4 150 860	3 988 277	1.87
1 550 740	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.25% 04/07/2039	EUR	2 692 009	2 585 006	1.20
1 246 493.56	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2028	EUR	1 873 742	1 796 322	0.84
2 215 970	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2034	EUR	3 761 154	3 600 950	1.69
1 772 210	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2040	EUR	3 308 503	3 179 255	1.49
1 882 970	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.5% 04/01/2031	EUR	3 173 863	3 043 821	1.43
1 606 853.51	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.625% 04/01/2028	EUR	2 536 852	2 421 689	1.13
1 025 220	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.25% 04/01/2030	EUR	1 790 097	1 704 787	0.79
2 547 280	BUNDESREPUBLIK DEUTSCHLAND 0.5% 15/02/2025	EUR	2 658 656	2 643 058	1.23
1 439 610	BUNDESSCHATZANWEISUNGEN 0% 13/03/2020	EUR	1 456 554	1 456 453	0.68

## MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
1 440 170	BUNDESSCHATZANWEISUNGEN 0% 13/09/2019	EUR	1 457 911	1 452 483	0.68
1 440 540	BUNDESSCHATZANWEISUNGEN 0% 13/12/2019	EUR	1 457 516	1 455 342	0.68
358 000	FINLAND GOVERNMENT BOND 0% 15/04/2022	EUR	362 063	362 618	0.17
359 000	FINLAND GOVERNMENT BOND 0% 15/09/2023	EUR	360 424	361 100	0.17
431 000	FINLAND GOVERNMENT BOND 0.375% 15/09/2020	EUR	443 337	440 191	0.21
359 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2026	EUR	366 021	364 744	0.17
360 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2027	EUR	355 793	360 936	0.17
323 000	FINLAND GOVERNMENT BOND 0.75% 15/04/2031	EUR	326 034	321 579	0.15
287 000	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	303 154	300 790	0.14
216 000	FINLAND GOVERNMENT BOND 1.125% 15/04/2034	EUR	214 345	221 951	0.10
144 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2047	EUR	145 908	150 055	0.07
360 000	FINLAND GOVERNMENT BOND 1.5% 15/04/2023	EUR	395 661	389 574	0.18
359 000	FINLAND GOVERNMENT BOND 1.625% 15/09/2022	EUR	395 222	388 456	0.18
358 000	FINLAND GOVERNMENT BOND 2% 15/04/2024	EUR	408 419	400 119	0.19
324 000	FINLAND GOVERNMENT BOND 2.625% 04/07/2042	EUR	451 512	430 661	0.20
360 000	FINLAND GOVERNMENT BOND 2.75% 04/07/2028	EUR	452 205	437 454	0.20
467 000	FINLAND GOVERNMENT BOND 3.375% 15/04/2020	EUR	521 748	500 577	0.23
430 000	FINLAND GOVERNMENT BOND 3.5% 15/04/2021	EUR	497 565	478 440	0.22
430 000	FINLAND GOVERNMENT BOND 4% 04/07/2025	EUR	566 460	544 810	0.25
360 000	FINLAND GOVERNMENT BOND 4.375% 04/07/2019	EUR	399 909	378 076	0.18
947 000	FRANCE GOVERNMENT BOND OAT 0% 25/05/2020	EUR	960 410	957 464	0.45
1 491 250	FRANCE GOVERNMENT BOND OAT 0.5% 25/05/2025	EUR	1 523 764	1 525 698	0.71
1 370 700	FRANCE GOVERNMENT BOND OAT 2.5% 25/05/2030	EUR	1 678 391	1 641 550	0.77
997 630	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2020	EUR	1 008 840	1 007 507	0.47
479 890	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2021	EUR	484 482	486 009	0.23
938 630	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2023	EUR	938 318	946 233	0.44
1 216 720	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/05/2021	EUR	1 232 130	1 233 176	0.57
1 036 210	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/05/2022	EUR	1 040 667	1 049 214	0.49
1 022 420	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2020	EUR	1 046 519	1 041 795	0.49
1 247 220	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	1 201 789	1 233 376	0.57
1 314 400	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2026	EUR	1 329 785	1 333 919	0.62
922 080	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/11/2019	EUR	946 479	936 262	0.44
1 372 850	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	1 367 250	1 392 482	0.65
1 296 440	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/05/2027	EUR	1 327 572	1 357 049	0.63
1 167 430	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/11/2025	EUR	1 236 743	1 233 390	0.57
233 050	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2034	EUR	234 440	240 053	0.11
1 001 590	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	1 003 441	1 016 714	0.47
1 478 950	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2031	EUR	1 596 788	1 594 456	0.74
1 453 590	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2023	EUR	1 617 930	1 590 809	0.74
374 960	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	368 522	379 666	0.18
444 670	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	464 400	483 356	0.23
1 528 100	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	1 710 802	1 691 683	0.79
907 420	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/05/2048	EUR	966 594	1 008 870	0.47
1 436 790	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	1 660 292	1 628 530	0.76



## MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
1 338 120	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/10/2022	EUR	1 517 120	1 484 711	0.69
1 509 130	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.5% 25/10/2020	EUR	1 667 026	1 615 901	0.75
1 545 330	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.75% 25/10/2027	EUR	1 901 160	1 864 982	0.87
1 828 950	FRENCH REPUBLIC GOVERNMENT BOND OAT 3% 25/04/2022	EUR	2 128 831	2 064 976	0.96
1 026 990	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/05/2045	EUR	1 487 447	1 444 924	0.67
1 646 300	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/10/2021	EUR	1 914 503	1 848 713	0.86
1 606 960	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2020	EUR	1 802 589	1 726 679	0.80
1 477 680	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	1 899 684	1 852 198	0.86
1 623 870	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.75% 25/04/2021	EUR	1 896 333	1 818 775	0.85
1 364 640	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.75% 25/10/2019	EUR	1 514 534	1 442 561	0.67
615 690	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2055	EUR	1 075 108	1 020 999	0.48
537 970	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2060	EUR	955 208	917 158	0.43
1 094 760	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/10/2038	EUR	1 710 215	1 650 351	0.77
1 852 270	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.25% 25/10/2023	EUR	2 375 194	2 284 960	1.06
1 388 840	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.5% 25/04/2041	EUR	2 348 672	2 270 892	1.06
1 100 830	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.75% 25/04/2035	EUR	1 801 347	1 735 734	0.81
1 239 270	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.5% 25/04/2029	EUR	1 949 904	1 870 554	0.87
1 327 210	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.75% 25/10/2032	EUR	2 288 472	2 198 722	1.02
1 220 150	FRENCH REPUBLIC GOVERNMENT BOND OAT 6% 25/10/2025	EUR	1 811 079	1 740 239	0.81
438 220	FRENCH REPUBLIC GOVERNMENT BOND OAT 8.5% 25/04/2023	EUR	667 961	622 886	0.29
364 310	FRENCH REPUBLIC GOVERNMENT BOND OAT 8.5% 25/10/2019	EUR	448 958	408 038	0.19
1 161 920	NETHERLANDS GOVERNMENT BOND 0% 15/01/2022	EUR	1 179 513	1 179 907	0.55
791 430	NETHERLANDS GOVERNMENT BOND 0% 15/01/2024	EUR	787 771	795 866	0.37
1 151 130	NETHERLANDS GOVERNMENT BOND 0.25% 15/01/2020	EUR	1 178 021	1 167 418	0.54
1 150 570	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	1 159 805	1 163 198	0.54
1 142 400	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2026	EUR	1 163 345	1 167 904	0.54
1 162 550	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	1 185 052	1 204 315	0.56
578 520	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	585 545	595 008	0.28
1 194 470	NETHERLANDS GOVERNMENT BOND 1.75% 15/07/2023	EUR	1 336 802	1 314 544	0.61
1 157 220	NETHERLANDS GOVERNMENT BOND 2% 15/07/2024	EUR	1 324 657	1 301 514	0.61
1 151 990	NETHERLANDS GOVERNMENT BOND 2.25% 15/07/2022	EUR	1 307 120	1 276 607	0.59
1 023 710	NETHERLANDS GOVERNMENT BOND 2.5% 15/01/2033	EUR	1 309 423	1 279 791	0.60
1 001 250	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	1 458 029	1 436 193	0.67
1 246 570	NETHERLANDS GOVERNMENT BOND 3.25% 15/07/2021	EUR	1 442 564	1 391 933	0.65
1 138 340	NETHERLANDS GOVERNMENT BOND 3.5% 15/07/2020	EUR	1 288 537	1 236 169	0.58
322 080	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2023	EUR	396 178	382 251	0.18
1 157 650	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2042	EUR	1 918 172	1 858 781	0.87
1 121 530	NETHERLANDS GOVERNMENT BOND 4% 15/01/2037	EUR	1 800 321	1 745 101	0.81
1 076 180	NETHERLANDS GOVERNMENT BOND 4% 15/07/2019	EUR	1 187 029	1 127 901	0.53
984 130	NETHERLANDS GOVERNMENT BOND 5.5% 15/01/2028	EUR	1 519 651	1 461 433	0.68
622 018	NETHERLANDS GOVERNMENT BOND 7.5% 15/01/2023	EUR	899 989	845 211	0.39
314 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2023	EUR	313 395	316 261	0.15
280 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/09/2022	EUR	282 374	283 696	0.13
362 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.25% 18/10/2019	EUR	369 073	365 957	0.17



**MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
450 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/04/2027	EUR	444 714	452 048	0.21
330 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/02/2028	EUR	328 500	335 693	0.16
584 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	602 684	602 338	0.28
527 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	570 219	564 048	0.26
127 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 02/11/2086	EUR	115 000	117 843	0.05
275 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 20/02/2047	EUR	282 214	281 738	0.13
520 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.65% 21/10/2024	EUR	581 300	572 676	0.27
591 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.75% 20/10/2023	EUR	661 427	649 745	0.30
177 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.1% 20/09/2117	EUR	189 151	200 851	0.09
369 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.4% 23/05/2034	EUR	458 319	445 770	0.21
343 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.15% 20/06/2044	EUR	510 725	484 265	0.23
532 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.4% 22/11/2022	EUR	639 932	618 876	0.29
804 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.5% 15/09/2021	EUR	940 095	907 917	0.42
432 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.65% 20/04/2022	EUR	517 265	498 550	0.23
191 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.8% 26/01/2062	EUR	348 664	330 869	0.15
745 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.9% 15/07/2020	EUR	849 776	813 689	0.38
666 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.15% 15/03/2037	EUR	1 055 166	1 012 420	0.47
451 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.85% 15/03/2026	EUR	633 590	611 736	0.29
464 735.63	REPUBLIC OF AUSTRIA GOVERNMENT BOND 6.25% 15/07/2027	EUR	736 904	705 701	0.33
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>216 551 299</b>	<b>212 240 041</b>	<b>98.92</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>216 551 299</b>	<b>212 240 041</b>	<b>98.92</b>
<b>Total Investments</b>			<b>216 551 299</b>	<b>212 240 041</b>	<b>98.92</b>

**MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF**

Classification of Investments

<b>Economic classification</b>	<b>%</b>
Governments	98.92
	<b>98.92</b>

<b>Geographical classification</b>	<b>%</b>
Germany	51.00
France	28.38
Netherlands	11.15
Austria	5.21
Finland	3.18
	<b>98.92</b>

**MULTI UNITS LUXEMBOURG - Lyxor BOT MTS Ex-Bank of Italy (DR) UCITS ETF**

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
1 190 000	ITALY BUONI ORDINARI DEL TESORO BOT 0% 12/04/2019	EUR	1 193 659	1 190 093	5.64
1 190 000	ITALY BUONI ORDINARI DEL TESORO BOT 0% 12/10/2018	EUR	1 193 238	1 190 684	5.64
1 339 000	ITALY BUONI ORDINARI DEL TESORO BOT 0% 13/07/2018	EUR	1 342 247	1 339 117	6.35
1 488 000	ITALY BUONI ORDINARI DEL TESORO BOT 0% 14/01/2019	EUR	1 492 690	1 489 493	7.07
1 289 000	ITALY BUONI ORDINARI DEL TESORO BOT 0% 14/02/2019	EUR	1 293 051	1 290 433	6.11
1 289 000	ITALY BUONI ORDINARI DEL TESORO BOT 0% 14/03/2019	EUR	1 293 361	1 289 136	6.11
1 289 000	ITALY BUONI ORDINARI DEL TESORO BOT 0% 14/05/2019	EUR	1 291 169	1 289 344	6.11
1 309 000	ITALY BUONI ORDINARI DEL TESORO BOT 0% 14/06/2019	EUR	1 308 692	1 308 370	6.20
1 327 000	ITALY BUONI ORDINARI DEL TESORO BOT 0% 14/08/2018	EUR	1 330 469	1 327 554	6.29
1 289 000	ITALY BUONI ORDINARI DEL TESORO BOT 0% 14/09/2018	EUR	1 292 481	1 289 580	6.11
1 093 000	ITALY BUONI ORDINARI DEL TESORO BOT 0% 14/11/2018	EUR	1 096 494	1 093 716	5.18
942 000	ITALY BUONI ORDINARI DEL TESORO BOT 0% 14/12/2018	EUR	945 477	944 043	4.47
1 190 000	ITALY BUONI ORDINARI DEL TESORO BOT 0% 28/09/2018	EUR	1 192 129	1 190 560	5.64
1 200 000	ITALY BUONI ORDINARI DEL TESORO BOT 0% 30/11/2018	EUR	1 199 883	1 200 670	5.69
1 289 000	ITALY BUONI ORDINARI DEL TESORO BOT 0% 31/07/2018	EUR	1 291 194	1 289 360	6.11
1 190 000	ITALY BUONI ORDINARI DEL TESORO BOT 0% 31/08/2018	EUR	1 192 259	1 190 638	5.64
1 190 000	ITALY BUONI ORDINARI DEL TESORO BOT 0% 31/10/2018	EUR	1 192 091	1 190 560	5.64
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>21 140 584</b>	<b>21 103 351</b>	<b>100.00</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>21 140 584</b>	<b>21 103 351</b>	<b>100.00</b>
<b>Total Investments</b>			<b>21 140 584</b>	<b>21 103 351</b>	<b>100.00</b>

**MULTI UNITS LUXEMBOURG - Lyxor BOT MTS Ex-Bank of Italy (DR) UCITS ETF**

Classification of Investments

<b>Economic classification</b>	<b>%</b>
Governments	100.00
	<b>100.00</b>

<b>Geographical classification</b>	<b>%</b>
Italy	100.00
	<b>100.00</b>

## MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
7 631	AALBERTS INDUSTRIES	EUR	376 293	365 471	2.23
58 410	AEGON NV	EUR	369 499	350 258	2.14
169	AENA SME SA	EUR	31 630	30 683	0.19
2 084	AIRBUS SE	EUR	246 718	243 950	1.49
15 164	ANHEUSER-BUSCH INBEV SA/NV	EUR	1 441 355	1 531 460	9.35
16 609	ARCELORMITTAL	EUR	543 718	486 929	2.97
3 777	ASML HOLDING NV	EUR	742 766	748 349	4.57
125 590	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	1 014 232	890 646	5.44
197 118	BANCO SANTANDER SA	EUR	1 139 178	1 056 826	6.45
287	BASF SE - REG	EUR	26 889	27 447	0.17
4 675	BAYER AG	EUR	519 647	514 990	3.14
12 111	DNA OYJ	EUR	290 756	289 874	1.77
19 849	ELISA OYJ	EUR	865 608	919 340	5.61
430	ERSTE GROUP BANK	EUR	18 774	17 948	0.11
3 097	GAZPROM PJSC - ADR REG	USD	14 494	13 630	0.08
4 211	GEMALTO NV	EUR	244 273	244 943	1.50
7 126	GROUPE BRUXELLES LAMBERT SA	EUR	792 061	751 459	4.59
7 883	INDITEX	EUR	253 373	269 303	1.64
1 504	INDUSTRIVARDEN AB - C	SEK	32 050	29 202	0.18
52 128	ING GROUP NV	EUR	828 266	750 307	4.58
8 139	KESKO OYJ - B	EUR	470 220	497 941	3.04
31 723	KONINKLIJKE AHOLD DELHAIZE NV	EUR	751 581	759 468	4.64
11 195	KONINKLIJKE PHILIPS N.V.	EUR	482 404	476 101	2.91
40 690	NOKIA OYJ	EUR	236 100	234 213	1.43
15 201	SAMPO OYJ - A	EUR	749 045	741 863	4.53
7 062	SBM OFFSHORE NV	EUR	106 870	109 868	0.67
10 597	SURGUTNEFTEGAS OJSC - ADR	USD	50 442	47 241	0.29
2 239	TOKYO ELECTRON LTD	JPY	438 406	384 470	2.35
5 347	TWENTY-FIRST CENTURY FOX INC - B	USD	189 819	263 447	1.61
8 306	UCB SA	EUR	625 003	653 041	3.99
41 987	UPM-KYMMENE OYJ	EUR	1 559 866	1 501 051	9.17
<b>Total Shares</b>			<b>15 451 336</b>	<b>15 201 719</b>	<b>92.83</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>15 451 336</b>	<b>15 201 719</b>	<b>92.83</b>
<b>Total Investments</b>			<b>15 451 336</b>	<b>15 201 719</b>	<b>92.83</b>

## MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	16.58	Finland	25.56
Technology Hardware & Equipment	10.12	Netherlands	24.72
Beverages	9.35	Belgium	17.93
Forestry & Paper	9.17	Spain	13.72
Pharmaceuticals & Biotechnology	7.13	Germany	3.31
Fixed Line Telecommunications	5.61	Luxembourg	2.97
Financial Services	4.77	Japan	2.35
Food & Drug Retailers	4.64	United States of America	1.61
Nonlife Insurance	4.53	Russia	0.37
Real Estate Investment Trusts	3.04	Sweden	0.18
Industrial Metals & Mining	2.97	Austria	0.11
Electronic & Electrical Equipment	2.91		
Industrial Engineering	2.23		
Life Insurance	2.14		
General Retailers	1.64		
Media	1.61		
Software & Computer Services	1.50		
Aerospace & Defense	1.49		
Oil Equipment, Services & Distribution	0.67		
Oil & Gas Producers	0.37		
Industrial Transportation	0.19		
Chemicals	0.17		
	<b>92.83</b>		<b>92.83</b>

## MULTI UNITS LUXEMBOURG - Lyxor FTSE All World Minimum Variance UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
5 519	AENA SME SA	EUR	1 167 646	1 001 997	4.03
269	ANHEUSER-BUSCH INBEV SA/NV	EUR	25 595	27 167	0.11
5 426	ASML HOLDING NV	EUR	1 150 627	1 075 071	4.32
638 902	BANCO COMERCIAL PORTUGUES SA	EUR	200 027	192 008	0.77
210 545	BANCO SANTANDER SA	EUR	1 330 769	1 128 814	4.54
882	BASF SE - REG	EUR	93 250	84 349	0.34
80 645	CAIXABANK SA	EUR	403 469	348 946	1.40
41 147	COMMERZBANK AG	EUR	541 101	394 466	1.59
10 070	DANSKE BANK A/S	DKK	345 000	315 206	1.27
18 197	EAST JAPAN RAILWAY CO	JPY	1 782 996	1 743 882	7.00
1 040	FAST RETAILING CO LTD	JPY	410 300	478 007	1.92
6 524	GEMALTO NV	EUR	380 442	379 484	1.52
16 143	HEIDELBERGER DRUCKMASCHINEN AG	EUR	48 697	44 368	0.18
34 193	ING GROUP NV	EUR	498 182	492 159	1.98
122 553	JXTG HOLDINGS INC	JPY	814 022	852 167	3.42
427	KABEL DEUTSCHLAND HOLDING AG	EUR	56 324	53 843	0.22
1 487	KDDI CORP	JPY	40 786	40 691	0.16
9 852	KONAMI HOLDINGS CORP	JPY	483 222	501 650	2.02
1 761	LINDE AG	EUR	429 187	420 258	1.69
5 051	LOGITECH INTERNATIONAL SA - REG	CHF	184 124	222 137	0.89
2 576	MEDIASET ESPANA COMUNICACION SA	EUR	25 297	21 721	0.09
14 330	NOVARTIS AG-NOM - REG	CHF	1 054 892	1 086 392	4.37
1 596	PARTNERS GROUP HOLDING N	CHF	1 168 779	1 169 302	4.70
437	SCHINDLER HOLDING AG - REG	CHF	94 510	91 891	0.37
6 985	SECOM CO LTD	JPY	527 790	536 464	2.16
19 621	SEIKO EPSON CORP	JPY	358 570	341 173	1.37
2 107	SILTRONIC AG	EUR	377 490	301 476	1.21
201 386	SUMITOMO CHEMICAL CO LTD	JPY	1 138 252	1 141 790	4.59
50 564	SUMITOMO METAL MINING CO LTD	JPY	2 040 241	1 934 638	7.76
24 015	SUNRISE COMMUNICATIONS GROUP AG	CHF	1 956 098	1 954 136	7.84
12 278	SUZUKI MOTOR CORP	JPY	719 693	678 164	2.72
941	SWISS PRIME SITE AG - REG	CHF	87 807	86 379	0.35
2 561	SWISS RE AG	CHF	243 429	221 030	0.89
70	SWISSCOM AG - REG	CHF	31 353	31 243	0.13
1 799	TDK CORP	JPY	187 072	183 855	0.74
18 406	TOYOTA MOTOR CORP	JPY	1 159 145	1 191 450	4.79
17 102	UBS GROUP AG	CHF	265 540	263 942	1.06
20 006	UNILEVER CVA	EUR	1 102 370	1 116 162	4.48
4 057	VOLKSWAGEN AG - PFD	EUR	705 303	673 661	2.71

**MULTI UNITS LUXEMBOURG - Lyxor FTSE All World Minimum Variance UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
3 975	ZURICH INSURANCE GROUP AG	CHF	1 187 721	1 177 316	4.73
<b>Total Shares</b>			<b>24 817 118</b>	<b>23 998 855</b>	<b>96.43</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>24 817 118</b>	<b>23 998 855</b>	<b>96.43</b>
<b>Total Investments</b>			<b>24 817 118</b>	<b>23 998 855</b>	<b>96.43</b>



## MULTI UNITS LUXEMBOURG - Lyxor FTSE All World Minimum Variance UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	11.53	Japan	38.66
Automobiles & Parts	10.21	Switzerland	25.33
Fixed Line Telecommunications	8.14	Netherlands	12.31
Technology Hardware & Equipment	7.88	Spain	10.05
Industrial Metals & Mining	7.77	Germany	7.93
Travel, Leisure & Catering	7.01	Denmark	1.27
Chemicals	6.62	Portugal	0.77
Financial Services	5.76	Belgium	0.11
Nonlife Insurance	5.62		
Personal Goods	4.48		<b>96.43</b>
Pharmaceuticals & Biotechnology	4.37		
Industrial Transportation	4.03		
Oil & Gas Producers	3.42		
Support Services	2.16		
Leisure Goods	2.02		
General Retailers	1.92		
Software & Computer Services	1.52		
Electronic & Electrical Equipment	0.74		
Industrial Engineering	0.55		
Real Estate Investment Trusts	0.35		
Media	0.22		
Beverages	0.11		
	<b>96.43</b>		

## MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
8 300 000	ABBEY NATIONAL TREASURY SERVICES PLC/LONDON 1.25% 18/09/2024	EUR	8 654 783	8 722 802	0.76
590 000	ABBVIE INC 1.375% 17/05/2024	EUR	595 056	599 750	0.05
12 900 000	ABN AMRO BANK NV FRN 06/03/2019	EUR	12 971 724	12 966 177	1.13
50 000	ABN AMRO BANK NV 3.5% 21/09/2022	EUR	57 200	57 365	0.01
5 858 000	ABN AMRO BANK NV 4.125% 28/03/2022	EUR	6 736 348	6 697 714	0.59
1 000 000	ACS SERVICIOS COMUNICACIONES Y ENERGIA SL 1.875% 20/04/2026	EUR	981 455	980 830	0.09
800 000	AGENCE FRANCAISE DE DEVELOPPEMENT 0.125% 15/11/2023	EUR	798 776	800 300	0.07
13 500 000	AGENCE FRANCAISE DE DEVELOPPEMENT 1.375% 05/07/2032	EUR	13 507 087	13 859 302	1.21
500 000	AGENCE FRANCAISE DE DEVELOPPEMENT 2.125% 15/02/2021	EUR	530 185	530 985	0.05
500 000	AIR LIQUIDE FINANCE SA 0.375% 18/04/2022	EUR	502 753	504 770	0.04
100 000	AMADEUS CAPITAL MARKETS SAU 0% 19/05/2019	EUR	100 139	100 082	0.01
800 000	ANHEUSER-BUSCH INBEV NV 1.5% 18/04/2030	EUR	778 488	785 084	0.07
1 000 000	AP MOLLER - MAERSK A/S 1.75% 16/03/2026	EUR	990 655	984 880	0.09
466 000	ASSICURAZIONI GENERALI SPA 5.125% 16/09/2024	EUR	601 839	568 550	0.05
100 000	ATLANTIA SPA 1.875% 13/07/2027	EUR	96 160	95 446	0.01
4 425 000	AT&T INC FRN 04/06/2019	EUR	4 445 753	4 442 789	0.39
800 000	AT&T INC 2.4% 15/03/2024	EUR	861 090	857 792	0.07
2 550 000	AXA BANK EUROPE SCF 0.375% 23/03/2023	EUR	2 573 294	2 573 983	0.22
300 000	AYT CEDULAS CAJAS V FONDO DE TITULIZACION DE ACTIVOS 4.75% 04/12/2018	EUR	309 435	306 248	0.03
800 000	AYT CEDULAS CAJAS X FONDO DE TITULIZACION DE ACTIVOS 3.75% 30/06/2025	EUR	966 640	966 400	0.08
900 000	BANCA POPOLARE DI MILANO SCARL 1.5% 02/12/2025	EUR	921 317	912 690	0.08
200 000	BANCA POPOLARE DI SONDRIO SCPA 1.375% 05/08/2019	EUR	202 934	202 893	0.02
1 300 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 09/03/2023	EUR	1 277 153	1 277 413	0.11
1 000 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 12/04/2022	EUR	1 013 167	1 002 565	0.09
700 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 11/09/2022	EUR	691 586	690 718	0.06
5 000 000	BANCO SANTANDER SA FRN 04/03/2020	EUR	5 030 150	5 028 225	0.44
1 408 000	BANK NEDERLANDSE GEMEENTEN NV 0.375% 14/01/2022	EUR	1 436 146	1 435 315	0.13
199 000	BANK NEDERLANDSE GEMEENTEN NV 2.25% 30/08/2022	EUR	218 518	218 323	0.02
4 283 000	BANK OF AMERICA CORP FRN 04/05/2023	EUR	4 317 392	4 298 205	0.38
1 695 000	BANK OF AMERICA CORP FRN 21/09/2021	EUR	1 693 695	1 692 135	0.15
3 850 000	BANK OF AMERICA CORP FRN 25/04/2024	EUR	3 849 846	3 834 408	0.34
3 546 000	BANK OF AMERICA CORP FRN 26/07/2019	EUR	3 562 894	3 561 602	0.31
709 000	BANK OF AMERICA CORP 1.625% 14/09/2022	EUR	745 849	740 313	0.06
826 000	BANK OF NOVA SCOTIA FRN 05/10/2022	EUR	838 237	833 868	0.07
350 000	BANK OF NOVA SCOTIA 0.1% 21/01/2019	EUR	350 886	350 868	0.03
747 000	BANK OF NOVA SCOTIA 0.5% 22/01/2025	EUR	745 932	746 780	0.07
13 141 000	BARCLAYS BANK PLC FRN 13/03/2019	EUR	13 172 077	13 170 435	1.15
100 000	BASF SE 0.875% 15/11/2027	EUR	97 091	97 233	0.01
550 000	BASF SE 0.875% 22/05/2025	EUR	553 366	553 069	0.05
100 000	BASF SE 1.875% 04/02/2021	EUR	105 209	105 152	0.01
200 000	BAT INTERNATIONAL FINANCE PLC 2.25% 16/01/2030	EUR	200 028	199 709	0.02
500 000	BELFIUS BANK SA/NV 0.625% 14/10/2021	EUR	511 645	511 565	0.04
100 000	BELFIUS BANK SA/NV 1.25% 28/01/2019	EUR	100 989	100 923	0.01

## MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
283 000	BERKSHIRE HATHAWAY INC 0.75% 16/03/2023	EUR	284 743	286 696	0.03
500 000	BHP BILLITON FINANCE LTD 3.25% 24/09/2027	EUR	592 813	587 473	0.05
898 000	BMW FINANCE NV 0.375% 10/07/2023	EUR	886 838	889 590	0.08
500 000	BMW FINANCE NV 0.5% 22/11/2022	EUR	501 245	501 090	0.04
675 000	BMW FINANCE NV 0.875% 17/11/2020	EUR	688 800	689 027	0.06
17 000	BMW US CAPITAL LLC 1.125% 18/09/2021	EUR	17 514	17 538	0.00
700 000	BNP PARIBAS FORTIS SA 0% 24/10/2023	EUR	690 743	691 089	0.06
1 587 000	BNP PARIBAS SA FRN 07/06/2024	EUR	1 574 217	1 577 145	0.14
257 000	BNP PARIBAS SA FRN 22/09/2022	EUR	258 999	258 653	0.02
134 000	BNP PARIBAS SA 1.125% 15/01/2023	EUR	137 673	138 023	0.01
4 303 000	BNP PARIBAS SA 2.875% 26/09/2023	EUR	4 899 457	4 816 863	0.42
6 288 000	BP CAPITAL MARKETS PLC 1.573% 16/02/2027	EUR	6 455 544	6 428 787	0.56
300 000	BPCE SFH SA 2.375% 29/11/2023	EUR	332 241	334 259	0.03
100 000	BPCE SFH SA 3.75% 13/09/2021	EUR	114 174	112 393	0.01
1 334 000	BPER BANCA 0.875% 22/01/2022	EUR	1 356 111	1 356 311	0.12
6 900 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 0.625% 26/01/2023	EUR	7 045 866	7 066 152	0.62
500 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 1.25% 11/05/2032	EUR	494 745	501 393	0.04
2 100 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 1.5% 13/01/2031	EUR	2 179 212	2 194 458	0.19
100 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 4.5% 01/07/2023	EUR	120 316	121 586	0.01
6 500 000	CAJA RURAL DE CASTILLA-LA MANCHA SCC 0.875% 27/05/2024	EUR	6 570 167	6 564 252	0.57
300 000	CIE DE FINANCEMENT FONCIER SA 0.25% 11/04/2023	EUR	301 018	300 909	0.03
3 600 000	CIE DE FINANCEMENT FONCIER SA 0.75% 21/01/2025	EUR	3 673 620	3 671 820	0.32
8 700 000	CIE DE FINANCEMENT FONCIER SA 1% 02/02/2026	EUR	8 898 882	8 954 866	0.78
188 000	CIE DE FINANCEMENT FONCIER SA 2.375% 21/11/2022	EUR	206 437	206 683	0.02
46 000	CIE DE FINANCEMENT FONCIER SA 4.375% 15/04/2021	EUR	51 983	51 853	0.00
300 000	CIE DE SAINT-GOBAIN 3.625% 15/06/2021	EUR	329 972	330 473	0.03
1 878 000	CIF EUROMORTGAGE SA 3.5% 17/06/2020	EUR	2 019 827	2 017 573	0.18
1 800 000	CIF EUROMORTGAGE SA 3.75% 23/10/2019	EUR	1 897 050	1 896 255	0.17
4 047 000	CITIGROUP INC FRN 11/11/2019	EUR	4 074 762	4 070 149	0.36
2 500 000	CITIGROUP INC 0.75% 26/10/2023	EUR	2 475 913	2 485 713	0.22
750 000	CNH INDUSTRIAL FINANCE EUROPE SA - EMTN - 1.375% 23/05/2022	EUR	757 163	757 283	0.07
8 486 000	COCA-COLA CO FRN 08/03/2019	EUR	8 504 127	8 502 335	0.74
209 000	COMMERZBANK AG 0.05% 11/07/2024	EUR	203 530	206 146	0.02
95 000	COMMERZBANK AG 1% 05/02/2019	EUR	96 040	95 781	0.01
500 000	COMMERZBANK AG 1.875% 28/02/2028	EUR	499 475	501 755	0.04
264 000	COMMERZBANK AG 4% 16/09/2020	EUR	286 851	286 497	0.03
77 000	COMMERZBANK AG 4.375% 02/07/2019	EUR	80 675	80 658	0.01
17 565 000	COMMONWEALTH BANK OF AUSTRALIA - EMTN - 0.375% 11/04/2024	EUR	17 373 242	17 493 070	1.52
549 000	COMMONWEALTH BANK OF AUSTRALIA 1.625% 10/02/2031	EUR	577 493	576 406	0.05
6 628 000	COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLEENBANK BA/NETHERLANDS FRN 29/05/2020	EUR	6 663 321	6 657 726	0.58
40 000	COOPERATIEVE RABOBANK UA 1.25% 23/03/2026	EUR	41 227	41 293	0.00
74 000	CREDIT AGRICOLE HOME LOAN SFH SA 0.125% 28/08/2020	EUR	74 662	74 674	0.01
500 000	CREDIT AGRICOLE HOME LOAN SFH SA 4% 16/07/2025	EUR	630 605	622 115	0.05

## MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
2 800 000	CREDIT AGRICOLE SA/LONDON - EMTN - FRN 20/04/2022	EUR	2 840 460	2 810 822	0.25
1 250 000	CREDIT MUTUEL - CIC HOME LOAN SFH SA 3.125% 09/09/2020	EUR	1 379 706	1 343 438	0.12
800 000	CREDIT SUISSE GROUP AG FRN 17/07/2025	EUR	786 496	790 424	0.07
5 965 000	CREDIT SUISSE GROUP FUNDING GUERNSEY LTD 1.25% 14/04/2022	EUR	6 096 003	6 072 220	0.53
600 000	DAIMLER AG 1.5% 09/03/2026	EUR	607 338	606 903	0.05
350 000	DANSKE BANK OYJ 1.625% 27/09/2019	EUR	359 758	358 545	0.03
211 000	DB PRIVAT- UND FIRMENKUNDENBANK AG 3.375% 31/03/2020	EUR	225 538	224 815	0.02
1 000 000	DELPHI AUTOMOTIVE PLC 1.5% 10/03/2025	EUR	1 000 575	999 870	0.09
5 800 000	DEUTSCHE BANK AG FRN 16/05/2022	EUR	5 797 071	5 582 645	0.49
962 000	DEUTSCHE BANK AG 1.375% 07/09/2020	EUR	995 733	996 324	0.09
700 000	DEUTSCHE PFANDBRIEFBANK AG 0.125% 27/11/2020	EUR	706 563	706 689	0.06
311 000	DEUTSCHE POSTBANK AG 3.625% 15/02/2021	EUR	343 787	342 528	0.03
559 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV FRN 03/04/2020	EUR	560 931	560 875	0.05
1 110 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.375% 30/01/2027	EUR	1 124 819	1 108 907	0.10
50 000	DEXIA CREDIT LOCAL SA 0.75% 25/01/2023	EUR	51 244	51 432	0.00
100 000	DNB BANK ASA 4.375% 24/02/2021	EUR	111 658	111 570	0.01
13 898 000	DNB BOLIGKREDITT AS 3.875% 16/06/2021	EUR	15 537 685	15 533 933	1.35
2 000 000	EIKA BOLIGKREDITT AS 0.375% 26/02/2025	EUR	1 985 570	1 985 190	0.17
500 000	ENEL FINANCE INTERNATIONAL NV 1.375% 01/06/2026	EUR	489 130	486 265	0.04
400 000	ENEL FINANCE INTERNATIONAL NV 5% 14/09/2022	EUR	474 116	472 984	0.04
100 000	ENEL SPA 5.625% 21/06/2027	EUR	130 580	130 066	0.01
1 158 000	ENGIE ALLIANCE GIE 5.75% 24/06/2023	EUR	1 466 549	1 463 301	0.13
100 000	ENGIE SA 6.375% 18/01/2021	EUR	116 211	116 076	0.01
983 000	ENI SPA 1.5% 02/02/2026	EUR	986 010	984 121	0.09
100 000	ENI SPA 4.25% 03/02/2020	EUR	106 782	106 634	0.01
300 000	ERSTE GROUP BANK AG 0.75% 17/01/2028	EUR	295 209	298 707	0.03
1 860 000	EVONIK FINANCE BV 0.375% 07/09/2024	EUR	1 808 143	1 813 156	0.16
1 993 000	FCA BANK SPA/IRELAND FRN 17/06/2021	EUR	1 972 681	1 969 772	0.17
10 424 000	FCE BANK PLC FRN 26/08/2020	EUR	10 470 490	10 454 698	0.91
670 000	FCE BANK PLC 0.869% 13/09/2021	EUR	677 740	676 030	0.06
100 000	FERROVIE DELLO STATO ITALIANE SPA 0.875% 07/12/2023	EUR	98 246	98 322	0.01
100 000	GAS NATURAL CAPITAL MARKETS SA 6% 27/01/2020	EUR	109 646	109 462	0.01
813 000	GE CAPITAL EUROPEAN FUNDING UNLIMITED CO FRN 21/01/2020	EUR	815 858	815 423	0.07
4 136 000	GE CAPITAL EUROPEAN FUNDING UNLIMITED CO 2.625% 15/03/2023	EUR	4 535 289	4 508 095	0.39
69 000	GE CAPITAL EUROPEAN FUNDING UNLIMITED CO 5.375% 23/01/2020	EUR	74 808	74 770	0.01
1 330 000	GENERAL ELECTRIC CO 1.5% 17/05/2029	EUR	1 280 600	1 287 114	0.11
300 000	GENERAL MOTORS FINANCIAL CO INC FRN 10/05/2021	EUR	302 523	301 668	0.03
1 267 000	GLENCORE FINANCE EUROPE LTD 1.25% 17/03/2021	EUR	1 296 753	1 292 441	0.11
536 000	GOLDMAN SACHS GROUP INC - EMTN - 1.375% 15/05/2024	EUR	542 800	542 051	0.05
2 000	GOLDMAN SACHS GROUP INC FRN 09/09/2022	EUR	1 999	1 999	0.00
5 620 000	GOLDMAN SACHS GROUP INC FRN 16/12/2020	EUR	5 620 984	5 619 016	0.49
6 383 000	GOLDMAN SACHS GROUP INC FRN 26/09/2023	EUR	6 325 904	6 308 190	0.55
3 719 000	GOLDMAN SACHS GROUP INC FRN 27/07/2021	EUR	3 784 032	3 777 388	0.33
301 000	GOLDMAN SACHS GROUP INC FRN 29/04/2019	EUR	302 620	302 294	0.03

## MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
3 859 000	GOLDMAN SACHS GROUP INC FRN 29/05/2020	EUR	3 887 286	3 886 727	0.34
1 000	GOLDMAN SACHS GROUP INC 1.625% 27/07/2026	EUR	996	1 006	0.00
100 000	HEIDELBERGCEMENT AG 2.25% 30/03/2023	EUR	106 870	106 684	0.01
100 000	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.75% 24/04/2028	EUR	99 115	98 890	0.01
100 000	HEINEKEN NV 1% 04/05/2026	EUR	99 205	99 319	0.01
1 824 000	HSBC HOLDINGS PLC 0.875% 06/09/2024	EUR	1 824 358	1 804 456	0.16
20 789 000	HSBC HOLDINGS PLC 1.5% 15/03/2022	EUR	21 594 080	21 480 961	1.87
200 000	IBERDROLA INTERNATIONAL BV 1.125% 21/04/2026	EUR	198 258	197 961	0.02
108 000	ING BANK NV 0.7% 16/04/2020	EUR	109 589	109 552	0.01
2 500 000	ING BANK NV 2% 28/08/2020	EUR	2 626 325	2 624 438	0.23
760 000	ING BANK NV 4% 17/01/2020	EUR	812 763	811 289	0.07
200 000	ING BANK NV 4.75% 27/05/2019	EUR	210 255	209 240	0.02
100 000	INNOGY FINANCE BV 1.5% 31/07/2029	EUR	97 095	97 072	0.01
1 500 000	INNOGY FINANCE BV 1.625% 30/05/2026	EUR	1 539 930	1 539 270	0.13
663 000	INNOGY FINANCE BV 6.5% 10/08/2021	EUR	796 465	789 109	0.07
276 000	INTERNATIONAL BUSINESS MACHINES CORP 1.5% 23/05/2029	EUR	278 181	279 533	0.02
2 798 000	INTESA SANPAOLO SPA FRN 17/04/2019	EUR	2 822 385	2 803 176	0.24
602 000	INTESA SANPAOLO SPA FRN 19/04/2022	EUR	613 095	589 328	0.05
119 000	INTESA SANPAOLO SPA 1.125% 14/01/2020	EUR	121 309	119 745	0.01
100 000	INTESA SANPAOLO SPA 4% 20/05/2019	EUR	104 150	103 088	0.01
6 200 000	JPMORGAN CHASE & CO 1.5% 26/10/2022	EUR	6 517 579	6 464 988	0.56
1 200 000	KBC BANK NV 0.125% 28/04/2021	EUR	1 207 512	1 210 374	0.11
100 000	KBC BANK NV 0.375% 01/09/2022	EUR	101 434	101 447	0.01
8 900 000	LA BANQUE POSTALE HOME LOAN SFH SA 0.875% 07/02/2028	EUR	8 832 894	8 946 947	0.78
100 000	LA BANQUE POSTALE HOME LOAN SFH SA 1.875% 11/09/2020	EUR	106 545	104 791	0.01
100 000	LANDESBANK BADEN-WUERTEMBERG 0.2% 13/12/2021	EUR	100 168	100 083	0.01
500 000	LINDE AG 2% 18/04/2023	EUR	538 460	542 205	0.05
370 000	LLOYDS BANK PLC 0.5% 11/04/2023	EUR	372 866	374 457	0.03
110 000	LLOYDS BANK PLC 4.875% 13/01/2023	EUR	134 900	133 300	0.01
2 800 000	LLOYDS BANKING GROUP PLC FRN 15/01/2024	EUR	2 734 816	2 730 182	0.24
7 718 000	LLOYDS BANKING GROUP PLC FRN 21/06/2024	EUR	7 690 060	7 670 263	0.67
500 000	LONDON STOCK EXCHANGE GROUP PLC 1.75% 19/09/2029	EUR	503 583	509 360	0.04
200 000	MCDONALD'S CORP 1% 15/11/2023	EUR	203 446	203 342	0.02
2 779 000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 18/05/2022	EUR	2 812 584	2 694 602	0.24
1 534 000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.375% 10/11/2025	EUR	1 546 863	1 551 227	0.14
5 390 000	MORGAN STANLEY FRN 08/11/2022	EUR	5 436 516	5 401 075	0.47
1 137 000	MORGAN STANLEY FRN 09/11/2021	EUR	1 136 494	1 132 566	0.10
7 191 000	MORGAN STANLEY FRN 27/01/2022	EUR	7 245 543	7 215 017	0.63
4 502 000	MORGAN STANLEY 1.875% 27/04/2027	EUR	4 615 090	4 590 667	0.40
2 460 000	NATIONAL AUSTRALIA BANK LTD FRN 19/04/2021	EUR	2 493 407	2 487 097	0.22
61 000	NATIONAL AUSTRALIA BANK LTD 0.875% 20/01/2022	EUR	62 353	62 167	0.01
597 000	NATIONWIDE BUILDING SOCIETY FRN 08/03/2026	EUR	590 821	590 182	0.05
765 000	NATIONWIDE BUILDING SOCIETY 4.625% 08/02/2021	EUR	862 060	860 124	0.08
15 317 000	NATWEST MARKETS PLC FRN 02/03/2020	EUR	15 325 959	15 318 224	1.34

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
2 543 000	NORDDEUTSCHE LANDESBANK GIROZENTRALE 0.625% 24/09/2018	EUR	2 556 313	2 547 285	0.22
6 481 000	NORDEA BANK AB FRN 05/06/2020	EUR	6 508 761	6 507 377	0.57
400 000	NOVARTIS FINANCE SA 0.125% 20/09/2023	EUR	395 336	395 186	0.03
3 000 000	OP MORTGAGE BANK 0.25% 13/03/2024	EUR	2 975 640	2 994 210	0.26
300 000	ORACLE CORP 3.125% 10/07/2025	EUR	350 441	350 144	0.03
200 000	ORANGE SA 1% 12/05/2025	EUR	201 491	201 224	0.02
200 000	PHILIP MORRIS INTERNATIONAL INC 1.875% 03/03/2021	EUR	209 192	209 056	0.02
300 000	PHILIP MORRIS INTERNATIONAL INC 2.75% 19/03/2025	EUR	332 372	331 908	0.03
300 000	PROCTER & GAMBLE CO 1.125% 02/11/2023	EUR	311 855	311 723	0.03
156 000	PROCTER & GAMBLE CO 2% 05/11/2021	EUR	166 486	166 394	0.01
100 000	PROCTER & GAMBLE CO 2% 16/08/2022	EUR	107 284	107 627	0.01
300 000	PROCTER & GAMBLE CO 4.875% 11/05/2027	EUR	401 147	401 588	0.04
1 000 000	PROGRAMA CEDULAS TDA FONDO DE TITULIZACION DE ACTIVOS 4.25% 10/04/2031	EUR	1 307 500	1 308 025	0.11
74 000	RCI BANQUE SA FRN 12/01/2023	EUR	73 890	73 065	0.01
91 000	RCI BANQUE SA FRN 12/04/2021	EUR	91 781	91 340	0.01
14 000	RCI BANQUE SA 0.75% 26/09/2022	EUR	14 038	14 044	0.00
943 000	RCI BANQUE SA 1.125% 30/09/2019	EUR	959 385	955 966	0.08
200 000	RENAULT SA 1% 08/03/2023	EUR	202 816	202 562	0.02
1 000 000	RICHEMONT INTERNATIONAL HOLDING SA 1.5% 26/03/2030	EUR	1 014 065	1 010 510	0.09
100 000	SAMPO OYJ 1.125% 24/05/2019	EUR	101 187	101 059	0.01
100 000	SANOFI 1.875% 04/09/2020	EUR	103 984	103 928	0.01
7 136 000	SANTANDER UK GROUP HOLDINGS PLC FRN 27/03/2024	EUR	7 107 562	7 099 142	0.62
500 000	SANTANDER UK GROUP HOLDINGS PLC 1.125% 08/09/2023	EUR	507 208	500 903	0.04
2 892 000	SANTANDER UK PLC FRN 22/05/2019	EUR	2 908 195	2 905 043	0.25
400 000	SCHNEIDER ELECTRIC SE 1.5% 08/09/2023	EUR	418 572	418 546	0.04
3 211 000	SHELL INTERNATIONAL FINANCE BV FRN 15/09/2019	EUR	3 225 241	3 224 936	0.28
1 200 000	SNCF MOBILITES 4.375% 15/04/2026	EUR	1 543 656	1 558 944	0.14
3 004 000	SPAREBANK 1 BOLIGKREDITT AS 1.5% 12/06/2020	EUR	3 105 595	3 105 851	0.27
3 400 000	SPAREBANKEN VEST BOLIGKREDITT AS 0.125% 02/03/2021	EUR	3 424 174	3 423 698	0.30
2 900 000	STADSHYPOTEK AB 0.75% 01/11/2027	EUR	2 861 271	2 890 039	0.25
9 633 000	SUMITOMO MITSUI FINANCIAL GROUP INC 1.546% 15/06/2026	EUR	9 793 918	9 863 180	0.86
400 000	SVENSKA HANDELSBANKEN AB 1.125% 14/12/2022	EUR	413 526	413 502	0.04
862 000	SVERIGES SAKERSTALLDA OBLIGATIONER AB 0.375% 05/10/2020	EUR	872 422	873 508	0.08
300 000	TELEFONICA EMISIONES SAU 2.242% 27/05/2022	EUR	320 372	320 222	0.03
368 000	THERMO FISHER SCIENTIFIC INC 0.75% 12/09/2024	EUR	362 717	362 741	0.03
500 000	THERMO FISHER SCIENTIFIC INC 1.4% 23/01/2026	EUR	503 790	501 013	0.04
1 323 000	TORONTO-DOMINION BANK FRN 08/09/2020	EUR	1 333 147	1 332 883	0.12
500 000	TORONTO-DOMINION BANK 0.625% 08/03/2021	EUR	507 998	507 863	0.04
100 000	TOTAL CAPITAL SA 5.125% 26/03/2024	EUR	125 960	125 681	0.01
100 000	TOYOTA MOTOR CREDIT CORP 0.75% 21/07/2022	EUR	101 870	101 852	0.01
9 030 000	UBS AG/LONDON FRN 05/09/2019	EUR	9 068 286	9 066 390	0.79
1 420 000	UBS AG/LONDON FRN 10/01/2020	EUR	1 429 415	1 426 575	0.12
4 468 000	UBS AG/LONDON FRN 23/04/2021	EUR	4 497 690	4 489 067	0.39



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### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
600 000	UNICREDIT BANK AUSTRIA AG 1.375% 26/05/2021	EUR	625 410	625 737	0.05
3 287 000	UNICREDIT SPA FRN 19/02/2020	EUR	3 329 895	3 291 405	0.29
200 000	VEOLIA ENVIRONNEMENT SA 4.625% 30/03/2027	EUR	257 756	257 520	0.02
2 057 000	VODAFONE GROUP PLC 2.2% 25/08/2026	EUR	2 168 637	2 178 579	0.19
2 300 000	VOLKSWAGEN BANK GMBH FRN 15/06/2021	EUR	2 288 017	2 287 028	0.20
1 000 000	VOLKSWAGEN LEASING GMBH FRN 06/07/2019	EUR	1 002 285	1 000 995	0.09
609 000	VOLKSWAGEN LEASING GMBH 0.25% 05/10/2020	EUR	609 991	609 499	0.05
3 000 000	VONOVIA FINANCE BV 1.625% 15/12/2020	EUR	3 135 705	3 114 045	0.27
2 993 000	WELLS FARGO & CO FRN 26/04/2021	EUR	3 016 006	3 012 125	0.26
1 005 000	WELLS FARGO & CO 1% 02/02/2027	EUR	978 393	963 413	0.08
694 000	WESTPAC BANKING CORP 0.25% 17/01/2022	EUR	691 758	691 831	0.06
400 000	WL BANK AG WESTFAELISCHE LANDSCHAFT BODENKREDITBANK 0.875% 18/01/2030	EUR	395 040	395 522	0.03
<b>Total Bonds</b>			<b>478 641 003</b>	<b>478 246 670</b>	<b>41.79</b>
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
1 800 000	ADIF - ALTA VELOCIDAD 3.5% 27/05/2024	EUR	2 070 666	2 071 800	0.18
19 000	AFRICAN DEVELOPMENT BANK 0.25% 24/01/2024	EUR	18 887	19 075	0.00
2 111 406	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2% 04/01/2022	EUR	2 290 453	2 298 814	0.20
143 758.71	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.25% 04/09/2020	EUR	153 060	152 987	0.01
1 781 925	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.75% 04/01/2019	EUR	1 831 258	1 822 669	0.16
1 003 830	BUNDESSCHATZANWEISUNGEN 0% 13/09/2019	EUR	1 012 312	1 012 358	0.09
157 000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE 4% 25/10/2019	EUR	167 134	166 196	0.01
950 000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE 4.25% 25/04/2020	EUR	1 038 231	1 031 558	0.09
29 509	CAISSE DE REFINANCEMENT DE L'HABITAT SA 3.3% 23/09/2022	EUR	34 110	33 618	0.00
70 402	CAISSE DE REFINANCEMENT DE L'HABITAT SA 3.9% 18/01/2021	EUR	78 342	77 891	0.01
789 076	CAISSE DE REFINANCEMENT DE L'HABITAT SA 3.9% 20/10/2023	EUR	946 043	944 725	0.08
500 000	CAISSE DE REFINANCEMENT DE L'HABITAT SA 5% 08/04/2019	EUR	520 900	520 450	0.05
3 324 000	CANADA GOVERNMENT INTERNATIONAL BOND 3.5% 13/01/2020	EUR	3 580 588	3 530 786	0.31
355 000	COUNCIL OF EUROPE DEVELOPMENT BANK - EMTN - 0.375% 08/06/2026	EUR	348 598	352 117	0.03
1 016	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2044	EUR	714	776	0.00
5 563 273	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2026	EUR	6 284 131	6 439 258	0.56
389 515	DUTCH FUNGIBLE STRIP 0% 15/01/2019	EUR	393 058	390 937	0.03
2 000	DUTCH FUNGIBLE STRIP 0% 15/01/2021	EUR	2 027	2 022	0.00
1 039 012	DUTCH FUNGIBLE STRIP 0% 15/01/2022	EUR	1 053 589	1 048 368	0.09
2 330	DUTCH FUNGIBLE STRIP 0% 15/01/2023	EUR	2 355	2 343	0.00
1 861 899	DUTCH FUNGIBLE STRIP 0% 15/01/2024	EUR	1 866 336	1 853 818	0.16
1 007 900	DUTCH FUNGIBLE STRIP 0% 15/01/2025	EUR	997 604	990 851	0.09
1 498 450	DUTCH FUNGIBLE STRIP 0% 15/01/2026	EUR	1 465 184	1 451 264	0.13
4 064 337	DUTCH FUNGIBLE STRIP 0% 15/01/2027	EUR	3 929 635	3 874 146	0.34
58 500	DUTCH FUNGIBLE STRIP 0% 15/01/2028	EUR	58 935	55 240	0.00
31 500	DUTCH FUNGIBLE STRIP 0% 15/01/2030	EUR	29 365	29 086	0.00
1 598 500	DUTCH FUNGIBLE STRIP 0% 15/01/2033	EUR	1 472 019	1 391 942	0.12
91 000	DUTCH FUNGIBLE STRIP 0% 15/01/2036	EUR	78 198	74 734	0.01

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### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
1 270 000	EUROFIMA 3.125% 15/11/2022	EUR	1 437 900	1 436 948	0.13
66 000	EUROPEAN FINANCIAL STABILITY FACILITY 0.125% 17/10/2023	EUR	65 555	66 062	0.01
2 000 000	EUROPEAN FINANCIAL STABILITY FACILITY 0.2% 28/04/2025	EUR	1 955 100	1 978 450	0.17
7 000	EUROPEAN FINANCIAL STABILITY FACILITY 0.375% 11/10/2024	EUR	7 053	7 047	0.00
41 000	EUROPEAN FINANCIAL STABILITY FACILITY 1.25% 31/07/2018	EUR	41 124	41 056	0.00
2 000 000	EUROPEAN FINANCIAL STABILITY FACILITY 1.75% 27/06/2024	EUR	2 181 000	2 182 150	0.19
109 000	EUROPEAN FINANCIAL STABILITY FACILITY 2.75% 03/12/2029	EUR	130 329	131 323	0.01
8 667 000	EUROPEAN FINANCIAL STABILITY FACILITY 3% 04/09/2034	EUR	10 919 987	10 937 537	0.96
5 350 000	EUROPEAN INVESTMENT BANK - GMTN - 0% 15/03/2024	EUR	5 281 413	5 302 653	0.46
11 901 000	EUROPEAN INVESTMENT BANK 1% 14/03/2031	EUR	11 802 638	11 982 581	1.05
52 000	EUROPEAN INVESTMENT BANK 2.25% 14/10/2022	EUR	57 184	57 336	0.01
1 205 000	EUROPEAN INVESTMENT BANK 2.75% 15/09/2025	EUR	1 434 775	1 410 163	0.12
99 520	EUROPEAN INVESTMENT BANK 5.625% 15/02/2028	EUR	142 728	144 459	0.01
22 767 192	EUROPEAN STABILITY MECHANISM 0% 18/10/2022	EUR	22 843 222	22 843 348	2.00
9 856 110	EUROPEAN STABILITY MECHANISM 0.75% 15/03/2027	EUR	9 906 862	9 960 979	0.87
100 000	EUTELSAT SA 1.125% 23/06/2021	EUR	102 657	101 864	0.01
730 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2026	EUR	731 016	741 341	0.06
1 000 000	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	1 033 650	1 047 735	0.09
37 000	FINLAND GOVERNMENT BOND 1.625% 15/09/2022	EUR	39 769	40 031	0.00
1 200 000	FMS WERTMANAGEMENT 0% 20/10/2020	EUR	1 209 390	1 210 794	0.11
350 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2020	EUR	479 138	479 513	0.04
83 039 558	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2022	EUR	103 207 543	103 847 250	9.07
3 270 959	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2025	EUR	3 139 166	3 233 261	0.28
1 047	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2038	EUR	765	804	0.00
145 695 044.36	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2041	EUR	102 498 125	104 252 818	9.10
1 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2045	EUR	622	650	0.00
1 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2032	EUR	847	864	0.00
4 732 433	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2038	EUR	3 532 776	3 607 344	0.32
426 107	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/11/2024	EUR	411 387	423 595	0.04
200 000	GEMEINSAME DEUTSCHE BUNDESLAENDER 3.5% 07/10/2019	EUR	210 800	210 165	0.02
3 340 000	INSTITUTO DE CREDITO OFICIAL 4.75% 30/04/2020	EUR	3 645 426	3 640 366	0.32
6 109 360	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2024	EUR	5 654 152	5 422 760	0.47
5 508 375	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2025	EUR	4 919 254	4 710 735	0.41
5 162 375	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2027	EUR	4 288 798	4 084 213	0.36
4 802 375	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2028	EUR	3 844 253	3 623 032	0.32
5 768 375	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2029	EUR	4 452 003	4 212 212	0.37
5 459 611	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2032	EUR	3 761 181	3 519 511	0.31
53 636	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2024	EUR	48 764	46 735	0.00
5 916 549	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2029	EUR	4 484 833	4 215 186	0.37



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### Schedule of Investments (continued)

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<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>					
6 589 914	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2033	EUR	4 303 148	4 046 273	0.35
7 103 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2018	EUR	7 452 403	7 449 002	0.65
21 095 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2026	EUR	26 558 271	26 381 848	2.31
89 000	ITALY BUONI POLIENNALI DEL TESORO 0.35% 01/11/2021	EUR	89 334	86 616	0.01
376 000	ITALY BUONI POLIENNALI DEL TESORO 0.65% 01/11/2020	EUR	382 160	374 235	0.03
306 000	ITALY BUONI POLIENNALI DEL TESORO 0.7% 01/05/2020	EUR	310 896	305 937	0.03
4 979 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 15/03/2023	EUR	5 005 542	4 808 320	0.42
982 000	ITALY BUONI POLIENNALI DEL TESORO 1.2% 01/04/2022	EUR	957 696	973 658	0.09
6 009 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/09/2022	EUR	6 195 860	5 976 942	0.52
1 000	ITALY BUONI POLIENNALI DEL TESORO 1.6% 01/06/2026	EUR	928	945	0.00
169 000	ITALY BUONI POLIENNALI DEL TESORO 2.25% 01/09/2036	EUR	162 232	151 280	0.01
125 000	ITALY BUONI POLIENNALI DEL TESORO 3.5% 01/03/2030	EUR	136 000	132 099	0.01
25 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/08/2021	EUR	27 505	26 948	0.00
351 000	ITALY BUONI POLIENNALI DEL TESORO 4% 01/02/2037	EUR	427 209	395 138	0.03
8 953 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2019	EUR	9 324 626	9 212 816	0.81
4 588 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/03/2022	EUR	5 389 646	5 168 520	0.45
63 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/03/2025	EUR	78 331	73 808	0.01
1 208 484	ITALY BUONI POLIENNALI DEL TESORO 5.25% 01/11/2029	EUR	1 609 361	1 485 166	0.13
617 000	ITALY BUONI POLIENNALI DEL TESORO 5.5% 01/09/2022	EUR	732 101	712 749	0.06
761 267	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2031	EUR	661 417	668 746	0.06
248 806	KINGDOM OF BELGIUM GOVERNMENT BOND 4% 28/03/2019	EUR	258 737	257 249	0.02
269 000	KINGDOM OF BELGIUM GOVERNMENT BOND 4% 28/03/2022	EUR	313 022	313 658	0.03
1 217 000	KOMMUNEKREDIT 0.25% 15/05/2023	EUR	1 225 963	1 226 164	0.11
8 237 000	KREDITANSTALT FUER WIEDERAUFBAU - GMTN - 0.625% 22/02/2027	EUR	8 304 049	8 315 128	0.73
1 682 000	KREDITANSTALT FUER WIEDERAUFBAU 0% 25/05/2021	EUR	1 700 384	1 699 568	0.15
450 000	KREDITANSTALT FUER WIEDERAUFBAU 0% 28/04/2022	EUR	451 220	453 803	0.04
667 000	KREDITANSTALT FUER WIEDERAUFBAU 0.125% 15/01/2024	EUR	668 771	668 981	0.06
38 832 000	KREDITANSTALT FUER WIEDERAUFBAU 0.25% 30/06/2025	EUR	38 859 764	38 848 505	3.39
14 048 000	KREDITANSTALT FUER WIEDERAUFBAU 0.375% 09/03/2026	EUR	13 905 881	14 043 434	1.23
28 575 000	KREDITANSTALT FUER WIEDERAUFBAU 0.375% 23/04/2025	EUR	28 517 662	28 811 601	2.52
9 402 000	KREDITANSTALT FUER WIEDERAUFBAU 0.375% 23/04/2030	EUR	8 808 029	8 938 011	0.78
393 000	KREDITANSTALT FUER WIEDERAUFBAU 1.375% 31/07/2035	EUR	400 791	408 950	0.04
15 748 000	KREDITANSTALT FUER WIEDERAUFBAU 2.125% 15/08/2023	EUR	17 465 083	17 457 524	1.53
282 000	KREDITANSTALT FUER WIEDERAUFBAU 3.875% 21/01/2019	EUR	290 065	288 930	0.03
4 032 000	LANDWIRTSCHAFTLICHE RENTENBANK 1.25% 20/05/2022	EUR	4 237 229	4 258 719	0.37
2 313 000	LANDWIRTSCHAFTLICHE RENTENBANK 1.625% 01/10/2019	EUR	2 413 592	2 375 671	0.21
2 000 000	MUENCHENER HYPOTHEKENBANK EG 0.625% 23/10/2026	EUR	1 993 280	2 008 960	0.18
3 991	NETHERLAND GOVERNMENT STRIP 0% 15/01/2025	EUR	3 943	3 964	0.00
25 736	NETHERLANDS GOVERNMENT BOND PRINCIPAL STRIP 0% 15/01/2037	EUR	21 113	22 030	0.00
426 781	NETHERLANDS GOVERNMENT BOND 3.5% 15/07/2020	EUR	464 634	463 403	0.04
213 080	NETHERLANDS GOVERNMENT BOND 7.5% 15/01/2023	EUR	288 160	289 521	0.03
2 100 000	PROVINCE OF ONTARIO CANADA 0.625% 17/04/2025	EUR	2 087 852	2 115 341	0.18
2 000 000	PROVINCE OF ONTARIO CANADA 0.875% 21/01/2025	EUR	2 027 210	2 053 980	0.18

## MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
6 952 000	PROVINCE OF ONTARIO CANADA 4.75% 23/04/2019	EUR	7 292 578	7 243 914	0.63
200 000	PROVINCE OF QUEBEC CANADA 2.375% 22/01/2024	EUR	221 122	222 598	0.02
78 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/09/2022	EUR	78 062	79 046	0.01
906 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	919 869	933 891	0.08
1 291 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	1 374 985	1 381 254	0.12
95 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.75% 20/10/2023	EUR	103 418	104 393	0.01
6 349 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.4% 22/11/2022	EUR	7 371 944	7 385 950	0.65
108 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.65% 20/04/2022	EUR	124 048	124 623	0.01
2 352 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.35% 15/03/2019	EUR	2 455 535	2 433 520	0.21
200 000	SLOVAKIA GOVERNMENT BOND 1.5% 28/11/2018	EUR	203 350	201 554	0.02
5 251	SLOVAKIA GOVERNMENT BOND 3.375% 15/11/2024	EUR	6 259	6 266	0.00
2 000 000	SNCF RESEAU EPIC 3.3% 18/12/2042	EUR	2 628 111	2 672 840	0.23
8 100 000	SNCF 2.625% 29/12/2025	EUR	9 267 380	9 388 670	0.82
300 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 21/01/2037	EUR	193 247	201 644	0.02
100 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 30/04/2020	EUR	100 412	100 398	0.01
100 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 30/07/2030	EUR	80 626	82 107	0.01
3 600 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 31/10/2020	EUR	3 606 696	3 609 576	0.32
100 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 31/10/2024	EUR	93 972	95 793	0.01
476 000	SPAIN GOVERNMENT BOND 0.4% 30/04/2022	EUR	482 259	481 531	0.04
2 404 000	SPAIN GOVERNMENT BOND 0.45% 31/10/2022	EUR	2 425 741	2 429 530	0.21
242 000	SPAIN GOVERNMENT BOND 0.75% 30/07/2021	EUR	248 558	248 101	0.02
212 000	SPAIN GOVERNMENT BOND 1.6% 30/04/2025	EUR	224 222	223 820	0.02
365 000	SPAIN GOVERNMENT BOND 2.35% 30/07/2033	EUR	380 604	387 479	0.03
4 820 000	SPAIN GOVERNMENT BOND 2.75% 31/10/2024	EUR	5 455 756	5 445 034	0.48
80 000	STATE OF BERLIN GERMANY 0.75% 08/09/2023	EUR	82 922	82 882	0.01
168 000	STATE OF BERLIN GERMANY 4.25% 25/04/2022	EUR	196 619	196 396	0.02
8 904 000	STATE OF HESSE 0.25% 10/06/2025	EUR	8 767 591	8 857 744	0.77
6 854 000	STATE OF HESSE 0.375% 10/03/2022	EUR	7 005 028	6 999 305	0.61
14 762 000	STATE OF HESSE 0.375% 10/03/2023	EUR	14 888 083	15 034 137	1.31
3 753 000	STATE OF LOWER SAXONY 0% 10/01/2022	EUR	3 781 250	3 780 603	0.33
467 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 0.5% 16/04/2026	EUR	465 141	468 259	0.04
400 000	UNEDIC ASSEO 1.25% 28/03/2027	EUR	416 826	425 312	0.04
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>637 080 231</b>	<b>637 877 011</b>	<b>55.75</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>1 115 721 234</b>	<b>1 116 123 681</b>	<b>97.54</b>
<b>Total Investments</b>			<b>1 115 721 234</b>	<b>1 116 123 681</b>	<b>97.54</b>

## MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Governments	55.75	France	26.63
Banks	30.49	Germany	17.06
Financial Services	7.19	United Kingdom	10.38
Beverages	0.82	Italy	9.89
Automobiles & Parts	0.51	Luxembourg	6.89
Fixed Line Telecommunications	0.48	United States of America	6.87
Oil & Gas Producers	0.38	Netherlands	5.22
Chemicals	0.27	Spain	3.29
Real Estate Investment & Services	0.27	Norway	2.11
Industrial Transportation	0.24	Australia	1.91
Mobile Telecommunications	0.19	Canada	1.66
Gas, Water & Multiutilities	0.16	Austria	1.17
Construction & Materials	0.12	Sweden	0.93
General Industrials	0.11	Japan	0.86
Pharmaceuticals & Biotechnology	0.10	Ireland	0.64
Personal Goods	0.09	Guernsey	0.53
Health Care Equipment & Services	0.08	Finland	0.46
Nonlife Insurance	0.06	Belgium	0.35
Software & Computer Services	0.06	Switzerland	0.28
Tobacco	0.05	Jersey	0.20
Electronic & Electrical Equipment	0.04	Denmark	0.19
Electricity	0.03	Slovakia	0.02
Technology Hardware & Equipment	0.03		
Travel, Leisure & Catering	0.02		
	<b>97.54</b>		<b>97.54</b>

## MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
40 000	ABBOTT LABORATORIES 3.875% 15/09/2025	USD	39 971	39 930	0.00
100 000	ALEXANDRIA REAL ESTATE EQUITIES INC 2.75% 15/01/2020	USD	99 251	99 263	0.01
50 000	ALEXANDRIA REAL ESTATE EQUITIES INC 4.5% 30/07/2029	USD	50 075	50 084	0.00
10 000	AMGEN INC 2.125% 01/05/2020	USD	9 840	9 836	0.00
449 000	ANHEUSER-BUSCH INBEV WORLDWIDE INC FRN 12/01/2024	USD	455 154	453 295	0.04
3 145 000	APPLE INC FRN 11/05/2022	USD	3 171 036	3 169 971	0.25
292 000	ARCONIC INC 5.125% 01/10/2024	USD	293 683	289 936	0.02
25 000	AT&T INC 3.875% 15/08/2021	USD	25 410	25 261	0.00
100 000	AVALONBAY COMMUNITIES INC 3.625% 01/10/2020	USD	100 817	100 841	0.01
600 000	BANCO SANTANDER SA FRN 12/04/2023	USD	601 707	599 940	0.05
366 000	BANK NEDERLANDSE GEMEENTEN NV - REGS - 1.625% 19/04/2021	USD	354 464	353 810	0.03
19 282 000	BANK OF AMERICA CORP FRN 05/02/2026	USD	18 971 812	18 918 244	1.51
25 173 000	BANK OF AMERICA CORP FRN 05/03/2024	USD	25 168 472	25 094 082	2.00
500 000	BANK OF AMERICA CORP FRN 20/12/2028	USD	471 403	470 018	0.04
3 511 000	BANK OF AMERICA CORP FRN 21/07/2021	USD	3 530 073	3 526 238	0.28
14 055 000	BANK OF AMERICA CORP FRN 24/04/2023	USD	14 206 397	14 201 663	1.14
174 000	BANK OF MONTREAL FRN 13/04/2021	USD	174 643	174 329	0.01
8 220 000	BANK OF MONTREAL FRN 15/06/2020	USD	8 247 745	8 245 030	0.66
229 000	BANK OF NOVA SCOTIA FRN 20/04/2021	USD	229 461	229 214	0.02
500 000	BECTON DICKINSON & CO 3.70% 06/06/2027	USD	474 640	474 658	0.04
16 003 000	BECTON DICKINSON AND CO FRN 06/06/2022	USD	16 116 621	16 095 976	1.29
71 000	BERKSHIRE HATHAWAY INC 3.125% 15/03/2026	USD	68 249	68 460	0.01
200 000	BNP PARIBAS SA 5% 15/01/2021	USD	209 647	207 938	0.02
400 000	BP CAPITAL MARKETS PLC FRN 14/08/2018	USD	400 462	400 314	0.03
3 845 000	BPCE SA - 144A - FRN 22/05/2022	USD	3 912 374	3 901 618	0.31
15 814 000	CANADIAN IMPERIAL BANK OF COMMERCE FRN 05/10/2020	USD	15 817 400	15 816 450	1.27
1 527 000	CAPITAL ONE FINANCIAL CORP FRN 09/03/2022	USD	1 533 752	1 533 803	0.12
1 083 000	CHARLES SCHWAB CORP FRN 21/05/2021	USD	1 084 338	1 083 509	0.09
349 000	CREDIT AGRICOLE FRN 24/04/2023	USD	349 640	348 885	0.03
500 000	CREDIT SUISSE NEW YORK BRANCH 3.625% 09/09/2024	USD	494 555	492 725	0.04
9 526 000	CVS HEALTH CORP FRN 09/03/2020	USD	9 573 725	9 566 580	0.77
2 380 000	CVS HEALTH CORP FRN 09/03/2021	USD	2 396 660	2 394 232	0.19
918 000	DEUTSCHE BANK AG FRN 18/01/2019	USD	924 050	919 143	0.07
2 852 000	DEUTSCHE BANK AG/NEW YORK NY FRN 13/07/2020	USD	2 857 408	2 827 844	0.23
3 858 000	DEUTSCHE BANK AG/NEW YORK NY FRN 22/01/2021	USD	3 843 962	3 781 303	0.30
10 044 000	DOLLAR TREE INC FRN 17/04/2020	USD	10 071 973	10 069 260	0.81
2 083 000	DXC TECHNOLOGY CO FRN 01/03/2021	USD	2 096 046	2 088 426	0.17
2 486 000	ENBRIDGE INC FRN 15/06/2020	USD	2 498 444	2 496 677	0.20
50 000	ENERGY TRANSFER PARTNERS LP 4.75% 15/01/2026	USD	50 462	49 875	0.00
440 000	EXPORT DEVELOPMENT CANADA - 144A - 0.875% 27/08/2018	USD	438 409	439 162	0.04
325 000	EXPORT DEVELOPMENT CANADA 1.625% 17/01/2020	USD	319 563	320 130	0.03
20 000	FEDEX CORP 3.3% 15/03/2027	USD	18 894	19 060	0.00
3 005 000	FORD MOTOR CREDIT CO LLC FRN 03/08/2022	USD	3 027 583	3 019 289	0.24
1 771 000	FORD MOTOR CREDIT CO LLC FRN 28/03/2022	USD	1 797 129	1 795 236	0.14

**MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
65 000	GENERAL MILLS INC FRN 16/04/2021	USD	65 128	65 063	0.01
449 000	GENERAL MOTORS FINANCIAL CO INC FRN 09/04/2021	USD	451 164	451 117	0.04
1 535 000	GLAXOSMITHKLINE CAPITAL PLC FRN 14/05/2021	USD	1 538 991	1 539 574	0.12
6 000 000	GOLDMAN SACHS GROUP INC FRN 05/06/2023	USD	6 043 260	6 034 320	0.48
9 323 000	GOLDMAN SACHS GROUP INC FRN 23/02/2023	USD	9 320 233	9 296 290	0.75
8 244 000	GOLDMAN SACHS GROUP INC FRN 31/10/2022	USD	8 266 856	8 245 237	0.66
404 000	HCA INC 5.25% 15/06/2026	USD	405 935	402 784	0.03
12 432 000	HSBC HOLDINGS PLC FRN 18/05/2021	USD	12 457 610	12 450 523	1.00
1 366 000	HSBC HOLDINGS PLC FRN 18/05/2024	USD	1 362 776	1 362 517	0.11
200 000	HSBC HOLDINGS PLC 4.3% 08/03/2026	USD	203 037	200 976	0.02
400 000	IBM CREDIT LLC FRN 20/01/2021	USD	401 273	401 972	0.03
100 000	INTERNATIONAL BUSINESS MACHINES CORP 2.875% 09/11/2022	USD	98 291	98 227	0.01
100 000	INTERNATIONAL BUSINESS MACHINES CORP 3.45% 19/02/2026	USD	99 308	98 737	0.01
25 000	KINDER MORGAN ENERGY PARTNERS LP 3.95% 01/09/2022	USD	25 150	25 063	0.00
372 000	KRAFT HEINZ FOODS CO FRN 10/02/2021	USD	372 716	372 584	0.03
4 000	LANDESKREDITBANK BADEN-WUERTTEMBERG FOERDERBANK 1.375% 21/07/2021	USD	3 807	3 825	0.00
75 000	LINN ENERGY LLC 3% 15/03/2022	USD	74 808	74 383	0.01
300 000	LLYODS BANKING GRP PLC VAR 07/11/2023	USD	287 349	285 878	0.02
500 000	MAPLE ESCROW SUBSIDIARY INC 4.597% 25/05/2028	USD	501 233	503 343	0.04
100 000	MERCK & CO INC 2.4% 15/09/2022	USD	97 462	97 042	0.01
100 000	MERCK & CO INC 2.75% 10/02/2025	USD	96 106	95 731	0.01
16 941 000	MITSUBISHI UFJ FINANCIAL GROUP INC FRN 25/07/2022	USD	17 022 486	17 012 321	1.36
800 000	MITSUBISHI UFJ FINANCIAL GROUP INC 3.85% 01/03/2026	USD	825 524	796 896	0.06
17 567 000	MIZUHO FINANCIAL GROUP INC FRN 11/09/2022	USD	17 690 606	17 668 361	1.41
50 000	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 3.4% 07/02/2028	USD	48 696	48 666	0.00
2 800 000	NORDEUTSCHE LANDESBANK GIROZENTRALE 2% 05/02/2019	USD	2 790 858	2 790 228	0.22
100 000	PFIZER INC 3% 15/06/2023	USD	98 781	98 941	0.01
100 000	PFIZER INC 3% 15/12/2026	USD	95 890	96 212	0.01
100 000	PFIZER INC 3.4% 15/05/2024	USD	100 084	100 287	0.01
768 000	PHILLIPS 66 4.3% 01/04/2022	USD	792 591	792 614	0.06
200 000	QVC INC 4.375% 15/03/2023	USD	198 526	197 846	0.02
96 000	ROYAL BANK OF CANADA FRN 30/04/2021	USD	96 196	96 062	0.01
322 000	ROYAL BANK OF CANADA 2.3% 22/03/2021	USD	314 457	315 560	0.03
75 000	ROYAL BANK OF CANADA 2.35% 30/10/2020	USD	73 689	73 595	0.01
25 000	ROYAL BANK OF CANADA 2.5% 19/01/2021	USD	24 607	24 563	0.00
4 699 000	SEMPRA ENERGY FRN 15/01/2021	USD	4 711 655	4 714 037	0.38
50 000	SHELL INTERNATIONAL FINANCE BV 1.875% 10/05/2021	USD	48 412	48 477	0.00
75 000	SHELL INTERNATIONAL FINANCE BV 2.5% 12/09/2026	USD	69 616	69 416	0.01
75 000	SHELL INTERNATIONAL FINANCE BV 2.875% 10/05/2026	USD	71 457	71 409	0.01
27 000	SHELL INTERNATIONAL FINANCE BV 3.4% 12/08/2023	USD	27 253	27 075	0.00
316 000	STANDARD INDUSTRIES INC/NJ - 144A - 5.375% 15/11/2024	USD	314 025	312 464	0.03
310 000	STANDARD INDUSTRIES INC/NJ - 144A - 6% 15/10/2025	USD	316 200	312 527	0.03
5 772 000	SUMITOMO MITSUI FINANCIAL GROUP INC FRN 18/10/2022	USD	5 781 411	5 781 351	0.46

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### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
300 000	SUMITOMO MITSUI FINANCIAL GROUP INC 2.632% 14/07/2026	USD	271 625	273 690	0.02
82 000	TIME WARNER ENTERTAINMENT CO LP 8.375% 15/03/2023	USD	95 707	95 658	0.01
1 124 000	UBS AG/LONDON - REGS - FRN 08/06/2020	USD	1 127 181	1 127 518	0.09
75 000	US BANCORP 3.15% 27/04/2027	USD	70 839	72 087	0.01
2 650 000	US BANK NA/CINCINNATI OH FRN 26/04/2021	USD	2 651 933	2 651 524	0.21
5 912 000	VULCAN MATERIALS CO FRN 01/03/2021	USD	5 921 341	5 920 661	0.48
7 344 000	WELLS FARGO & CO FRN 11/02/2022	USD	7 426 657	7 413 291	0.59
766 000	WELLS FARGO & CO FRN 24/01/2023	USD	777 015	777 647	0.06
75 000	WESTPAC BANKING CORP 2.6% 23/11/2020	USD	74 021	73 864	0.01
75 000	WESTPAC BANKING CORP 2.7% 19/08/2026	USD	69 305	68 759	0.01
75 000	WESTPAC BANKING CORP 3.35% 08/03/2027	USD	72 448	71 929	0.01
125 000	WESTPAC BANKING CORP 3.4% 25/01/2028	USD	120 600	119 574	0.01
200 000	ZIMMER BIOMET HOLDINGS INC 3.55% 01/04/2025	USD	192 048	191 001	0.02
<b>Total Bonds</b>			<b>269 133 633</b>	<b>268 672 835</b>	<b>21.56</b>
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
18 880 000	AFRICAN DEVELOPMENT BANK 1% 15/05/2019	USD	18 636 518	18 643 811	1.50
1 000	ASIAN DEVELOPMENT BANK 1.75% 13/09/2022	USD	957	956	0.00
716 000	ASIAN DEVELOPMENT BANK 1.875% 12/04/2019	USD	712 452	713 054	0.06
40 000	ASIAN DEVELOPMENT BANK 1.875% 23/10/2018	USD	39 938	39 959	0.00
518 000	ASIAN DEVELOPMENT BANK 2% 24/04/2026	USD	478 109	482 476	0.04
3 086 000	ASIAN DEVELOPMENT BANK 2.125% 19/03/2025	USD	2 929 061	2 928 892	0.24
2 062 000	ASIAN DEVELOPMENT BANK 2.125% 24/11/2021	USD	2 006 130	2 014 698	0.16
117 000	ASIAN DEVELOPMENT BANK 2.625% 12/01/2027	USD	112 423	113 726	0.01
2 703 000	ASIAN DEVELOPMENT BANK 2.75% 17/03/2023	USD	2 681 863	2 685 795	0.22
424 000	BANK NEDERLANDSE GEMEENTEN NV - REGS - 1.875% 11/06/2019	USD	421 244	421 337	0.03
624 000	COUNCIL OF EUROPE DEVELOPMENT BANK 1.625% 16/03/2021	USD	603 761	605 049	0.05
783 000	COUNCIL OF EUROPE DEVELOPMENT BANK 1.75% 14/11/2019	USD	774 176	773 862	0.06
2 900 000	EUROPEAN INVESTMENT BANK 1.125% 15/08/2019	USD	2 855 210	2 855 877	0.23
6 517 000	EUROPEAN INVESTMENT BANK 1.25% 16/12/2019	USD	6 387 116	6 392 753	0.51
22 592 000	EUROPEAN INVESTMENT BANK 1.625% 14/08/2020	USD	22 060 821	22 096 219	1.77
861 000	EUROPEAN INVESTMENT BANK 1.75% 17/06/2019	USD	854 986	855 111	0.07
9 881 000	EUROPEAN INVESTMENT BANK 1.875% 15/03/2019	USD	9 846 861	9 847 602	0.79
44 770 000	EUROPEAN INVESTMENT BANK 2.375% 13/05/2021	USD	44 204 076	44 241 042	3.55
1 516 000	EUROPEAN INVESTMENT BANK 2.5% 15/03/2023	USD	1 485 809	1 487 348	0.12
1 560 000	EUROPEAN INVESTMENT BANK 3.25% 29/01/2024	USD	1 588 743	1 580 787	0.13
494 000	FMS WERTMANAGEMENT AOER 2.75% 06/03/2023	USD	486 508	490 041	0.04
72 000 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2024	EUR	90 449 153	97 209 067	7.80
5 543 000	INTER-AMERICAN DEVELOPMENT BANK 1.125% 12/09/2019	USD	5 449 573	5 451 263	0.44
6 291 000	INTER-AMERICAN DEVELOPMENT BANK 1.875% 16/06/2020	USD	6 191 256	6 195 817	0.50
1 221 000	INTER-AMERICAN DEVELOPMENT BANK 2.125% 15/01/2025	USD	1 183 247	1 161 183	0.09
3 936 000	INTER-AMERICAN DEVELOPMENT BANK 2.125% 18/01/2022	USD	3 836 007	3 838 860	0.31
27 607 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 1.25% 26/07/2019	USD	27 243 522	27 253 492	2.19



## MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
4 712 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 1.625% 09/03/2021	USD	4 574 763	4 576 554	0.37
26 122 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 2.125% 01/11/2020	USD	25 778 288	25 786 463	2.07
140 000	INTERNATIONAL FINANCE CORP FRN 15/12/2020	USD	140 055	140 096	0.01
5 000 000	IRELAND GOVERNMENT BOND 5.9% 18/10/2019	EUR	6 261 694	6 317 088	0.51
70 500 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2023	EUR	102 968 086	106 102 754	8.52
2 875 000	JAPAN BANK FOR INTERNATIONAL COOPERATION/JAPAN 2.125% 10/02/2025	USD	2 692 739	2 688 844	0.22
1 376 000	KREDITANSTALT FUER WIEDERAUFBAU 1.625% 15/03/2021	USD	1 333 660	1 334 892	0.11
8 474 000	KREDITANSTALT FUER WIEDERAUFBAU 2% 02/05/2025	USD	7 920 139	7 957 044	0.64
3 082 000	KREDITANSTALT FUER WIEDERAUFBAU 2.125% 07/03/2022	USD	3 000 774	3 002 346	0.24
4 679 000	KREDITANSTALT FUER WIEDERAUFBAU 2.125% 17/01/2023	USD	4 516 288	4 521 903	0.36
4 290 000	KREDITANSTALT FUER WIEDERAUFBAU 2.5% 20/11/2024	USD	4 161 214	4 168 958	0.33
909 000	KREDITANSTALT FUER WIEDERAUFBAU 2.75% 01/10/2020	USD	909 886	909 364	0.07
15 080 000	KREDITANSTALT FUER WIEDERAUFBAU 2.75% 15/07/2020	USD	15 075 928	15 090 782	1.21
6 649 000	KREDITANSTALT FUER WIEDERAUFBAU 4.875% 17/06/2019	USD	6 799 766	6 797 106	0.55
5 362 000	LANDWIRTSCHAFTLICHE RENTENBANK 1.875% 22/01/2020	USD	5 326 906	5 299 265	0.43
2 972 000	PROVINCE OF ALBERTA CANADA 3.3% 15/03/2028	USD	2 941 284	2 966 650	0.24
1 424 000	PROVINCE OF BRITISH COLUMBIA CANADA 2% 23/10/2022	USD	1 360 354	1 368 457	0.11
10 022 000	PROVINCE OF ONTARIO CANADA 1.25% 17/06/2019	USD	9 894 520	9 895 121	0.79
25 765 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2026	USD	26 858 888	27 050 992	2.17
52 872 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028	USD	51 589 933	52 599 889	4.22
363 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2045	USD	361 907	376 347	0.03
1 796 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2020	USD	1 896 322	1 901 792	0.15
106 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2028	USD	205 403	208 839	0.02
1 718 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2025	USD	1 755 461	1 785 714	0.14
22 404 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2026	USD	22 323 783	22 459 164	1.80
80 854 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2027	USD	79 595 973	80 660 476	6.47
2 318 800	UNITED STATES TREASURY NOTE/BOND 1.125% 31/05/2019	USD	2 292 843	2 293 529	0.18
576 100	UNITED STATES TREASURY NOTE/BOND 1.375% 30/11/2018	USD	574 052	574 468	0.05
29 300	UNITED STATES TREASURY NOTE/BOND 1.5% 28/02/2019	USD	29 129	29 158	0.00
738 600	UNITED STATES TREASURY NOTE/BOND 1.5% 31/05/2019	USD	733 095	733 061	0.06
186 200	UNITED STATES TREASURY NOTE/BOND 1.625% 31/07/2019	USD	184 702	184 687	0.01
4 000 000	UNITED STATES TREASURY NOTE/BOND 1.875% 31/01/2022	USD	3 991 875	3 890 938	0.31
20 038 800	UNITED STATES TREASURY NOTE/BOND 2.25% 15/11/2024	USD	19 136 404	19 389 888	1.56
11 125 500	UNITED STATES TREASURY NOTE/BOND 2.5% 15/05/2024	USD	10 821 287	10 952 099	0.88
150 923 300	UNITED STATES TREASURY NOTE/BOND 2.875% 15/11/2046	USD	142 453 617	148 046 324	11.88
19 410 200	UNITED STATES TREASURY NOTE/BOND 5.25% 15/11/2028	USD	23 143 631	23 562 164	1.89
61 340 000	USA T-BONDS 2.50% 15/02/2046	USD	54 228 420	55 867 324	4.48
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>901 352 589</b>	<b>921 870 617</b>	<b>73.99</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>1 170 486 222</b>	<b>1 190 543 452</b>	<b>95.55</b>
<b>Total Investments</b>			<b>1 170 486 222</b>	<b>1 190 543 452</b>	<b>95.55</b>

## MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Governments	73.99	United States of America	56.20
Banks	11.81	Italy	8.51
General Industrials	2.40	France	8.24
Financial Services	2.35	Luxembourg	7.17
Construction & Materials	1.86	Germany	4.28
Food & Drug Retailers	0.96	Japan	3.55
General Retailers	0.82	Canada	3.41
Oil & Gas Producers	0.46	Ivory Coast	1.50
Technology Hardware & Equipment	0.25	United Kingdom	1.31
Software & Computer Services	0.22	Philippines	0.72
Oil Equipment, Services & Distribution	0.20	Ireland	0.51
Health Care Equipment & Services	0.06	Netherlands	0.08
Beverages	0.04	Spain	0.05
Food Producers	0.04	Australia	0.02
Pharmaceuticals & Biotechnology	0.04		
Industrial Metals & Mining	0.02		
Real Estate Investment Trusts	0.02		
Media	0.01		
	<b>95.55</b>		<b>95.55</b>



## MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 1-3Y (DR) UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
886 600	UNITED STATES TREASURY NOTE/BOND 0.75% 15/07/2019	USD	874 965	872 054	0.77
886 600	UNITED STATES TREASURY NOTE/BOND 0.75% 15/08/2019	USD	874 129	870 530	0.77
886 600	UNITED STATES TREASURY NOTE/BOND 0.875% 15/06/2019	USD	877 774	874 340	0.77
886 600	UNITED STATES TREASURY NOTE/BOND 0.875% 15/09/2019	USD	875 550	870 461	0.77
1 071 300	UNITED STATES TREASURY NOTE/BOND 0.875% 31/07/2019	USD	1 059 346	1 054 142	0.93
886 600	UNITED STATES TREASURY NOTE/BOND 1% 15/10/2019	USD	877 208	870 530	0.77
886 600	UNITED STATES TREASURY NOTE/BOND 1% 15/11/2019	USD	873 442	869 284	0.77
1 071 300	UNITED STATES TREASURY NOTE/BOND 1% 30/06/2019	USD	1 062 813	1 057 156	0.93
1 071 300	UNITED STATES TREASURY NOTE/BOND 1% 30/09/2019	USD	1 060 397	1 052 636	0.93
1 071 300	UNITED STATES TREASURY NOTE/BOND 1% 30/11/2019	USD	1 054 834	1 049 707	0.92
1 071 300	UNITED STATES TREASURY NOTE/BOND 1% 31/08/2019	USD	1 061 021	1 054 059	0.93
1 256 000	UNITED STATES TREASURY NOTE/BOND 1.125% 28/02/2021	USD	1 211 272	1 208 802	1.07
1 071 300	UNITED STATES TREASURY NOTE/BOND 1.125% 30/04/2020	USD	1 054 354	1 044 769	0.92
1 071 300	UNITED STATES TREASURY NOTE/BOND 1.125% 31/03/2020	USD	1 054 796	1 045 940	0.92
1 071 300	UNITED STATES TREASURY NOTE/BOND 1.125% 31/05/2019	USD	1 065 981	1 059 750	0.93
1 071 300	UNITED STATES TREASURY NOTE/BOND 1.125% 31/12/2019	USD	1 056 845	1 050 209	0.93
1 071 300	UNITED STATES TREASURY NOTE/BOND 1.25% 29/02/2020	USD	1 058 025	1 049 456	0.92
960 500	UNITED STATES TREASURY NOTE/BOND 1.25% 30/06/2019	USD	954 181	950 145	0.84
1 256 000	UNITED STATES TREASURY NOTE/BOND 1.25% 31/03/2021	USD	1 207 774	1 211 255	1.07
960 500	UNITED STATES TREASURY NOTE/BOND 1.25% 31/05/2019	USD	955 478	951 195	0.84
960 500	UNITED STATES TREASURY NOTE/BOND 1.25% 31/08/2019	USD	953 797	947 743	0.84
1 071 300	UNITED STATES TREASURY NOTE/BOND 1.25% 31/10/2019	USD	1 061 769	1 054 645	0.93
886 600	UNITED STATES TREASURY NOTE/BOND 1.375% 15/01/2020	USD	879 291	871 777	0.77
886 600	UNITED STATES TREASURY NOTE/BOND 1.375% 15/02/2020	USD	878 693	870 877	0.77
886 600	UNITED STATES TREASURY NOTE/BOND 1.375% 15/09/2020	USD	873 837	864 297	0.76
886 600	UNITED STATES TREASURY NOTE/BOND 1.375% 15/12/2019	USD	879 745	872 816	0.77
1 293 000	UNITED STATES TREASURY NOTE/BOND 1.375% 29/02/2020	USD	1 280 672	1 269 261	1.12
1 293 000	UNITED STATES TREASURY NOTE/BOND 1.375% 30/04/2020	USD	1 280 247	1 266 837	1.12
1 256 000	UNITED STATES TREASURY NOTE/BOND 1.375% 30/04/2021	USD	1 215 277	1 214 003	1.07
960 500	UNITED STATES TREASURY NOTE/BOND 1.375% 30/09/2019	USD	952 944	948 119	0.84
1 293 000	UNITED STATES TREASURY NOTE/BOND 1.375% 30/09/2020	USD	1 271 750	1 259 564	1.11
1 071 300	UNITED STATES TREASURY NOTE/BOND 1.375% 31/01/2020	USD	1 062 309	1 052 971	0.93
1 293 000	UNITED STATES TREASURY NOTE/BOND 1.375% 31/01/2021	USD	1 255 188	1 253 907	1.10
1 293 000	UNITED STATES TREASURY NOTE/BOND 1.375% 31/03/2020	USD	1 280 649	1 268 049	1.12
1 071 300	UNITED STATES TREASURY NOTE/BOND 1.375% 31/05/2020	USD	1 058 647	1 048 368	0.92
960 500	UNITED STATES TREASURY NOTE/BOND 1.375% 31/07/2019	USD	956 013	950 295	0.84
1 293 000	UNITED STATES TREASURY NOTE/BOND 1.375% 31/08/2020	USD	1 274 516	1 260 978	1.11
1 293 000	UNITED STATES TREASURY NOTE/BOND 1.375% 31/10/2020	USD	1 267 456	1 258 251	1.11
886 600	UNITED STATES TREASURY NOTE/BOND 1.5% 15/04/2020	USD	880 630	870 946	0.77
886 600	UNITED STATES TREASURY NOTE/BOND 1.5% 15/05/2020	USD	880 433	870 323	0.77
886 600	UNITED STATES TREASURY NOTE/BOND 1.5% 15/06/2020	USD	878 715	869 284	0.77
886 600	UNITED STATES TREASURY NOTE/BOND 1.5% 15/07/2020	USD	878 969	868 383	0.77
886 600	UNITED STATES TREASURY NOTE/BOND 1.5% 15/08/2020	USD	879 536	867 483	0.76
1 293 000	UNITED STATES TREASURY NOTE/BOND 1.5% 30/11/2019	USD	1 287 187	1 275 726	1.12

**MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 1-3Y (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
1 293 000	UNITED STATES TREASURY NOTE/BOND 1.5% 31/05/2019	USD	1 295 180	1 283 404	1.13
1 293 000	UNITED STATES TREASURY NOTE/BOND 1.5% 31/05/2020	USD	1 281 686	1 268 352	1.12
1 293 000	UNITED STATES TREASURY NOTE/BOND 1.5% 31/10/2019	USD	1 286 902	1 277 141	1.13
886 600	UNITED STATES TREASURY NOTE/BOND 1.625% 15/03/2020	USD	883 296	873 509	0.77
886 600	UNITED STATES TREASURY NOTE/BOND 1.625% 15/10/2020	USD	877 828	868 245	0.76
1 293 000	UNITED STATES TREASURY NOTE/BOND 1.625% 30/06/2019	USD	1 297 763	1 283 808	1.13
1 293 000	UNITED STATES TREASURY NOTE/BOND 1.625% 30/06/2020	USD	1 286 212	1 270 272	1.12
1 293 000	UNITED STATES TREASURY NOTE/BOND 1.625% 30/11/2020	USD	1 274 328	1 264 413	1.11
1 293 000	UNITED STATES TREASURY NOTE/BOND 1.625% 31/07/2019	USD	1 297 421	1 282 595	1.13
1 293 000	UNITED STATES TREASURY NOTE/BOND 1.625% 31/07/2020	USD	1 287 103	1 268 857	1.12
1 293 000	UNITED STATES TREASURY NOTE/BOND 1.625% 31/08/2019	USD	1 297 093	1 281 383	1.13
1 293 000	UNITED STATES TREASURY NOTE/BOND 1.625% 31/12/2019	USD	1 290 065	1 277 039	1.13
886 600	UNITED STATES TREASURY NOTE/BOND 1.75% 15/11/2020	USD	877 976	869 907	0.77
1 293 000	UNITED STATES TREASURY NOTE/BOND 1.75% 30/09/2019	USD	1 300 172	1 282 191	1.13
960 500	UNITED STATES TREASURY NOTE/BOND 1.75% 30/11/2019	USD	956 493	950 970	0.84
1 071 300	UNITED STATES TREASURY NOTE/BOND 1.75% 31/10/2020	USD	1 061 021	1 051 632	0.93
1 293 000	UNITED STATES TREASURY NOTE/BOND 1.75% 31/12/2020	USD	1 271 739	1 267 140	1.12
886 600	UNITED STATES TREASURY NOTE/BOND 1.875% 15/12/2020	USD	879 788	871 916	0.77
1 071 300	UNITED STATES TREASURY NOTE/BOND 1.875% 30/06/2020	USD	1 072 650	1 057 825	0.93
960 500	UNITED STATES TREASURY NOTE/BOND 1.875% 31/12/2019	USD	954 986	952 021	0.84
886 600	UNITED STATES TREASURY NOTE/BOND 2% 15/01/2021	USD	878 123	873 855	0.77
1 071 300	UNITED STATES TREASURY NOTE/BOND 2% 28/02/2021	USD	1 059 374	1 054 896	0.93
1 071 300	UNITED STATES TREASURY NOTE/BOND 2% 30/09/2020	USD	1 071 498	1 058 244	0.93
1 071 300	UNITED STATES TREASURY NOTE/BOND 2% 30/11/2020	USD	1 066 962	1 056 988	0.93
960 500	UNITED STATES TREASURY NOTE/BOND 2% 31/01/2020	USD	956 899	953 371	0.84
1 071 300	UNITED STATES TREASURY NOTE/BOND 2% 31/07/2020	USD	1 076 802	1 059 583	0.93
1 071 300	UNITED STATES TREASURY NOTE/BOND 2.125% 31/01/2021	USD	1 062 501	1 058 829	0.93
1 071 300	UNITED STATES TREASURY NOTE/BOND 2.125% 31/08/2020	USD	1 076 945	1 061 759	0.94
960 500	UNITED STATES TREASURY NOTE/BOND 2.25% 15/02/2021	USD	955 991	952 246	0.84
1 034 400	UNITED STATES TREASURY NOTE/BOND 2.25% 29/02/2020	USD	1 034 245	1 030 279	0.91
1 071 300	UNITED STATES TREASURY NOTE/BOND 2.25% 30/04/2021	USD	1 062 806	1 060 838	0.93
1 108 300	UNITED STATES TREASURY NOTE/BOND 2.25% 31/03/2020	USD	1 103 473	1 103 365	0.97
1 071 300	UNITED STATES TREASURY NOTE/BOND 2.25% 31/03/2021	USD	1 060 113	1 061 257	0.94
1 034 400	UNITED STATES TREASURY NOTE/BOND 2.375% 15/03/2021	USD	1 033 795	1 028 339	0.91
1 108 300	UNITED STATES TREASURY NOTE/BOND 2.375% 15/04/2021	USD	1 100 996	1 101 373	0.97
1 182 100	UNITED STATES TREASURY NOTE/BOND 2.375% 30/04/2020	USD	1 179 687	1 179 237	1.04
1 071 300	UNITED STATES TREASURY NOTE/BOND 2.375% 31/12/2020	USD	1 072 078	1 066 027	0.94
1 219 100	UNITED STATES TREASURY NOTE/BOND 2.5% 31/05/2020	USD	1 221 304	1 218 814	1.07
1 145 200	UNITED STATES TREASURY NOTE/BOND 2.625% 15/05/2021	USD	1 148 300	1 145 379	1.01
2 506 500	UNITED STATES TREASURY NOTE/BOND 2.625% 15/08/2020	USD	2 560 040	2 510 024	2.20
2 490 200	UNITED STATES TREASURY NOTE/BOND 2.625% 15/11/2020	USD	2 524 984	2 493 118	2.19
2 438 200	UNITED STATES TREASURY NOTE/BOND 3.125% 15/05/2021	USD	2 478 449	2 472 487	2.17
2 624 200	UNITED STATES TREASURY NOTE/BOND 3.375% 15/11/2019	USD	2 721 646	2 656 181	2.33
2 520 100	UNITED STATES TREASURY NOTE/BOND 3.5% 15/05/2020	USD	2 628 674	2 564 791	2.25

**MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 1-3Y (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
2 644 800	UNITED STATES TREASURY NOTE/BOND 3.625% 15/02/2020	USD	2 761 167	2 691 910	2.36
2 496 700	UNITED STATES TREASURY NOTE/BOND 3.625% 15/02/2021	USD	2 581 173	2 561 067	2.25
2 465 900	UNITED STATES TREASURY NOTE/BOND 3.625% 15/08/2019	USD	2 572 487	2 498 649	2.19
372 200	UNITED STATES TREASURY NOTE/BOND 7.875% 15/02/2021	USD	429 778	421 778	0.37
371 700	UNITED STATES TREASURY NOTE/BOND 8.125% 15/05/2021	USD	430 336	428 007	0.38
699 700	UNITED STATES TREASURY NOTE/BOND 8.125% 15/08/2019	USD	793 202	743 650	0.66
350 000	UNITED STATES TREASURY NOTE/BOND 8.5% 15/02/2020	USD	405 962	383 359	0.34
280 000	UNITED STATES TREASURY NOTE/BOND 8.75% 15/05/2020	USD	329 203	312 069	0.27
629 900	UNITED STATES TREASURY NOTE/BOND 8.75% 15/08/2020	USD	744 845	709 868	0.63
1 293 000	USA T-BONDS 1.25% 31/01/2020	USD	1 278 246	1 268 453	1.12
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>114 030 241</b>	<b>112 864 033</b>	<b>99.44</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>114 030 241</b>	<b>112 864 033</b>	<b>99.44</b>
<b>Total Investments</b>			<b>114 030 241</b>	<b>112 864 033</b>	<b>99.44</b>

**MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 1-3Y (DR) UCITS ETF**

Classification of Investments

<b>Economic classification</b>	<b>%</b>
Governments	99.44
	<b>99.44</b>

<b>Geographical classification</b>	<b>%</b>
United States of America	99.44
	<b>99.44</b>

## MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 5-7Y (DR) UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
1 111 200	UNITED STATES TREASURY NOTE/BOND 1.25% 31/07/2023	USD	1 036 127	1 032 722	2.07
1 111 200	UNITED STATES TREASURY NOTE/BOND 1.375% 30/06/2023	USD	1 044 752	1 041 229	2.08
1 111 200	UNITED STATES TREASURY NOTE/BOND 1.375% 30/09/2023	USD	1 040 479	1 036 454	2.07
1 111 200	UNITED STATES TREASURY NOTE/BOND 1.375% 31/08/2023	USD	1 041 985	1 038 017	2.08
1 111 200	UNITED STATES TREASURY NOTE/BOND 1.625% 31/05/2023	USD	1 060 159	1 055 293	2.11
1 111 200	UNITED STATES TREASURY NOTE/BOND 1.625% 31/10/2023	USD	1 053 108	1 048 955	2.10
1 111 200	UNITED STATES TREASURY NOTE/BOND 1.875% 31/08/2024	USD	1 061 018	1 054 077	2.11
2 619 300	UNITED STATES TREASURY NOTE/BOND 2% 15/02/2025	USD	2 475 190	2 491 405	4.98
1 111 200	UNITED STATES TREASURY NOTE/BOND 2% 30/04/2024	USD	1 074 644	1 064 755	2.13
1 111 200	UNITED STATES TREASURY NOTE/BOND 2% 31/05/2024	USD	1 071 517	1 063 714	2.13
2 619 300	UNITED STATES TREASURY NOTE/BOND 2.125% 15/05/2025	USD	2 512 686	2 506 957	5.01
1 111 200	UNITED STATES TREASURY NOTE/BOND 2.125% 29/02/2024	USD	1 080 220	1 073 437	2.15
1 111 200	UNITED STATES TREASURY NOTE/BOND 2.125% 30/09/2024	USD	1 075 065	1 068 315	2.14
1 111 200	UNITED STATES TREASURY NOTE/BOND 2.125% 30/11/2023	USD	1 081 940	1 075 694	2.15
1 111 200	UNITED STATES TREASURY NOTE/BOND 2.125% 30/11/2024	USD	1 071 240	1 067 273	2.13
1 111 200	UNITED STATES TREASURY NOTE/BOND 2.125% 31/03/2024	USD	1 081 552	1 072 742	2.15
1 111 200	UNITED STATES TREASURY NOTE/BOND 2.125% 31/07/2024	USD	1 082 252	1 069 704	2.14
2 619 300	UNITED STATES TREASURY NOTE/BOND 2.25% 15/11/2024	USD	2 546 987	2 534 787	5.07
1 111 200	UNITED STATES TREASURY NOTE/BOND 2.25% 31/01/2024	USD	1 089 166	1 081 250	2.16
1 111 200	UNITED STATES TREASURY NOTE/BOND 2.25% 31/10/2024	USD	1 080 816	1 075 867	2.15
1 111 200	UNITED STATES TREASURY NOTE/BOND 2.25% 31/12/2023	USD	1 088 801	1 082 031	2.16
1 111 200	UNITED STATES TREASURY NOTE/BOND 2.25% 31/12/2024	USD	1 071 712	1 074 826	2.15
2 619 300	UNITED STATES TREASURY NOTE/BOND 2.375% 15/08/2024	USD	2 590 201	2 557 501	5.12
2 619 300	UNITED STATES TREASURY NOTE/BOND 2.5% 15/05/2024	USD	2 608 787	2 578 577	5.16
2 619 300	UNITED STATES TREASURY NOTE/BOND 2.5% 15/08/2023	USD	2 614 754	2 588 604	5.18
1 111 200	UNITED STATES TREASURY NOTE/BOND 2.5% 31/01/2025	USD	1 085 152	1 091 060	2.18
1 150 900	UNITED STATES TREASURY NOTE/BOND 2.625% 31/03/2025	USD	1 131 404	1 138 042	2.28
2 619 300	UNITED STATES TREASURY NOTE/BOND 2.75% 15/02/2024	USD	2 641 075	2 616 230	5.23
2 619 300	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2023	USD	2 642 489	2 618 685	5.24
1 150 900	UNITED STATES TREASURY NOTE/BOND 2.75% 28/02/2025	USD	1 144 443	1 146 944	2.29
1 150 900	UNITED STATES TREASURY NOTE/BOND 2.875% 30/04/2025	USD	1 159 172	1 155 486	2.31
1 428 700	UNITED STATES TREASURY NOTE/BOND 2.875% 31/05/2023	USD	1 434 726	1 430 821	2.86
899 000	UNITED STATES TREASURY NOTE/BOND 6.25% 15/08/2023	USD	1 078 011	1 049 231	2.10
380 600	UNITED STATES TREASURY NOTE/BOND 7.5% 15/11/2024	USD	493 081	485 116	0.97
377 100	UNITED STATES TREASURY NOTE/BOND 7.625% 15/02/2025	USD	488 880	486 577	0.97
1 111 200	US TREASURY NOTES 2% 30/06/2024	USD	1 071 239	1 062 759	2.13
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>50 004 830</b>	<b>49 715 137</b>	<b>99.44</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>50 004 830</b>	<b>49 715 137</b>	<b>99.44</b>
<b>Total Investments</b>			<b>50 004 830</b>	<b>49 715 137</b>	<b>99.44</b>

**MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 5-7Y (DR) UCITS ETF**

Classification of Investments

<b>Economic classification</b>	<b>%</b>
Governments	99.44
	<b>99.44</b>

<b>Geographical classification</b>	<b>%</b>
United States of America	99.44
	<b>99.44</b>

## MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of 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>					
250 000	BAT INTERNATIONAL FINANCE PLC 6% 24/11/2034	GBP	342 379	334 779	0.81
300 000	MOTABILITY OPERATIONS GROUP PLC 3.625% 10/03/2036	GBP	334 280	334 846	0.81
134 000	SANTANDER UK PLC 1.875% 17/02/2020	GBP	135 598	134 997	0.33
283 000	THAMES WATER UTILITIES CAYMAN FINANCE LTD 4% 19/06/2025	GBP	312 588	311 340	0.76
<b>Total Bonds</b>			<b>1 124 845</b>	<b>1 115 962</b>	<b>2.71</b>
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
42 000	EUROPEAN INVESTMENT BANK 0.875% 15/03/2021	GBP	41 576	41 894	0.10
3 000	EUROPEAN INVESTMENT BANK 3.875% 08/06/2037	GBP	3 917	3 915	0.01
75 000	EUROPEAN INVESTMENT BANK 4.25% 07/12/2021	GBP	84 554	82 853	0.20
30 000	EUROPEAN INVESTMENT BANK 5.375% 07/03/2019	GBP	31 385	30 952	0.08
92 000	FINLAND GOVERNMENT INTERNATIONAL BOND 1% 17/12/2018	GBP	92 446	92 150	0.22
10 000	KREDITANSTALT FUER WIEDERAUFBAU 2% 06/12/2018	GBP	10 148	10 058	0.02
20 000	KREDITANSTALT FUER WIEDERAUFBAU 5.5% 18/06/2025	GBP	25 410	25 431	0.06
11 833 000	UNITED KINGDOM GILT 0.5% 22/07/2022	GBP	11 651 271	11 648 109	28.33
2 000 000	UNITED KINGDOM GILT 1.5% 22/01/2021	GBP	2 040 400	2 038 730	4.96
3 000	UNITED KINGDOM GILT 1.5% 22/07/2047	GBP	2 725	2 838	0.01
11 799 000	UNITED KINGDOM GILT 1.75% 22/07/2019	GBP	11 942 530	11 931 562	29.01
423 000	UNITED KINGDOM GILT 2% 22/07/2020	GBP	434 376	434 019	1.06
3 289 000	UNITED KINGDOM GILT 3.25% 22/01/2044	GBP	4 202 265	4 291 553	10.44
2 002 010	UNITED KINGDOM GILT 3.5% 22/01/2045	GBP	2 646 861	2 737 729	6.66
3 253 000	UNITED KINGDOM GILT 4.25% 07/03/2036	GBP	4 487 728	4 537 268	11.04
767 000	UNITED KINGDOM GILT 4.25% 07/12/2027	GBP	969 066	968 802	2.36
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>38 666 658</b>	<b>38 877 863</b>	<b>94.56</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>39 791 503</b>	<b>39 993 825</b>	<b>97.27</b>
<b>Total Investments</b>			<b>39 791 503</b>	<b>39 993 825</b>	<b>97.27</b>

**MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF**

Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Governments	94.56	United Kingdom	95.81
Financial Services	0.81	Cayman Islands	0.76
General Industrials	0.81	Luxembourg	0.39
Gas, Water & Multiutilities	0.76	Finland	0.22
Banks	0.33	Germany	0.09
	<b>97.27</b>		<b>97.27</b>



## MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts (DR) UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of 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>					
4 830 680	UNITED KINGDOM GILT 0.5% 22/07/2022	GBP	4 776 593	4 755 756	1.98
4 466 070	UNITED KINGDOM GILT 0.75% 22/07/2023	GBP	4 404 741	4 406 046	1.83
5 877 530	UNITED KINGDOM GILT 1.25% 22/07/2018	GBP	5 931 805	5 880 116	2.44
3 956 010	UNITED KINGDOM GILT 1.25% 22/07/2027	GBP	3 928 201	3 930 533	1.63
5 474 740	UNITED KINGDOM GILT 1.5% 22/01/2021	GBP	5 652 200	5 581 169	2.32
4 531 790	UNITED KINGDOM GILT 1.5% 22/07/2026	GBP	4 651 043	4 629 405	1.92
4 075 900	UNITED KINGDOM GILT 1.5% 22/07/2047	GBP	3 784 787	3 859 062	1.60
1 012 090	UNITED KINGDOM GILT 1.625% 22/10/2071	GBP	999 607	1 036 987	0.43
4 900 390	UNITED KINGDOM GILT 1.75% 07/09/2022	GBP	5 151 222	5 070 777	2.11
2 038 480	UNITED KINGDOM GILT 1.75% 07/09/2037	GBP	2 015 784	2 048 061	0.85
6 157 780	UNITED KINGDOM GILT 1.75% 22/07/2019	GBP	6 320 135	6 227 117	2.59
2 403 350	UNITED KINGDOM GILT 1.75% 22/07/2057	GBP	2 460 540	2 493 956	1.04
4 671 350	UNITED KINGDOM GILT 2% 07/09/2025	GBP	5 010 665	4 952 565	2.06
5 423 760	UNITED KINGDOM GILT 2% 22/07/2020	GBP	5 662 781	5 565 320	2.31
4 634 970	UNITED KINGDOM GILT 2.25% 07/09/2023	GBP	5 020 018	4 925 073	2.05
3 260 110	UNITED KINGDOM GILT 2.5% 22/07/2065	GBP	4 235 041	4 265 202	1.77
4 540 240	UNITED KINGDOM GILT 2.75% 07/09/2024	GBP	5 095 541	4 991 177	2.07
4 612 510	UNITED KINGDOM GILT 3.25% 22/01/2044	GBP	6 005 267	6 022 554	2.50
4 659 450	UNITED KINGDOM GILT 3.5% 22/01/2045	GBP	6 361 423	6 375 991	2.65
3 287 030	UNITED KINGDOM GILT 3.5% 22/07/2068	GBP	5 446 594	5 473 891	2.27
4 847 980	UNITED KINGDOM GILT 3.75% 07/09/2019	GBP	5 184 911	5 024 398	2.09
4 146 650	UNITED KINGDOM GILT 3.75% 07/09/2020	GBP	4 560 825	4 422 195	1.84
4 788 110	UNITED KINGDOM GILT 3.75% 07/09/2021	GBP	5 397 797	5 234 649	2.17
3 979 550	UNITED KINGDOM GILT 3.75% 22/07/2052	GBP	6 117 901	6 123 334	2.54
6 401 170	UNITED KINGDOM GILT 4% 07/03/2022	GBP	7 371 690	7 141 977	2.97
3 982 440	UNITED KINGDOM GILT 4% 22/01/2060	GBP	6 880 934	6 882 453	2.86
5 020 380	UNITED KINGDOM GILT 4.25% 07/03/2036	GBP	7 060 324	7 005 438	2.91
5 978 250	UNITED KINGDOM GILT 4.25% 07/06/2032	GBP	8 102 856	7 983 355	3.33
3 840 290	UNITED KINGDOM GILT 4.25% 07/09/2039	GBP	5 578 197	5 560 740	2.31
5 229 970	UNITED KINGDOM GILT 4.25% 07/12/2027	GBP	6 740 897	6 607 858	2.74
4 191 180	UNITED KINGDOM GILT 4.25% 07/12/2040	GBP	6 165 195	6 150 138	2.55
3 897 880	UNITED KINGDOM GILT 4.25% 07/12/2046	GBP	6 077 193	6 081 472	2.53
3 335 260	UNITED KINGDOM GILT 4.25% 07/12/2049	GBP	5 395 353	5 388 780	2.24
4 384 950	UNITED KINGDOM GILT 4.25% 07/12/2055	GBP	7 602 471	7 599 118	3.16
6 131 730	UNITED KINGDOM GILT 4.5% 07/03/2019	GBP	6 528 773	6 297 961	2.62
5 361 480	UNITED KINGDOM GILT 4.5% 07/09/2034	GBP	7 629 583	7 541 994	3.13
4 493 050	UNITED KINGDOM GILT 4.5% 07/12/2042	GBP	6 971 373	6 953 444	2.89
5 618 650	UNITED KINGDOM GILT 4.75% 07/03/2020	GBP	6 237 996	6 003 134	2.49
5 674 640	UNITED KINGDOM GILT 4.75% 07/12/2030	GBP	7 925 524	7 768 015	3.23
4 251 090	UNITED KINGDOM GILT 4.75% 07/12/2038	GBP	6 525 724	6 485 888	2.69
5 916 810	UNITED KINGDOM GILT 5% 07/03/2025	GBP	7 638 330	7 400 332	3.07
3 209 710	UNITED KINGDOM GILT 6% 07/12/2028	GBP	4 786 131	4 656 326	1.93
4 060 580	UNITED KINGDOM GILT 8% 07/06/2021	GBP	5 198 198	4 917 200	2.04

**MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of 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>					
1 378 940	UNITED STATES TREASURY NOTE/BOND 1.625% 22/10/2028	GBP	1 381 979	1 405 554	0.58
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>241 974 143</b>	<b>239 126 511</b>	<b>99.33</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>241 974 143</b>	<b>239 126 511</b>	<b>99.33</b>
<b>Total Investments</b>			<b>241 974 143</b>	<b>239 126 511</b>	<b>99.33</b>

**MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts (DR) UCITS ETF**

Classification of Investments

<b>Economic classification</b>	<b>%</b>
Governments	99.33
	<b>99.33</b>

<b>Geographical classification</b>	<b>%</b>
United Kingdom	99.33
	<b>99.33</b>

## MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts Inflation-Linked (DR) UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of 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>					
81 190	UNITED KINGDOM GILT INFLATION LINKED FRN 10/08/2028	GBP	97 877	97 923	0.25
382 040	UNITED KINGDOM GILT INFLATION LINKED FRN 10/08/2048	GBP	633 341	639 399	1.64
386 680	UNITED KINGDOM GILT INFLATION LINKED FRN 16/04/2020	GBP	1 430 701	1 396 100	3.59
400 920	UNITED KINGDOM GILT INFLATION LINKED FRN 17/07/2024	GBP	1 477 300	1 447 502	3.72
895 900	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2024	GBP	1 164 725	1 159 920	2.98
790 810	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2026	GBP	988 587	991 633	2.55
836 240	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2029	GBP	1 197 464	1 193 660	3.07
856 230	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2034	GBP	1 480 274	1 475 274	3.79
828 060	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2040	GBP	1 709 431	1 695 305	4.36
924 250	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2044	GBP	1 649 589	1 644 637	4.23
792 620	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2046	GBP	1 369 904	1 363 497	3.51
718 160	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2050	GBP	1 762 025	1 738 753	4.47
726 770	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2052	GBP	1 539 890	1 515 624	3.90
643 740	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2058	GBP	1 394 133	1 348 417	3.47
733 460	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2062	GBP	1 999 629	1 923 502	4.95
740 560	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2068	GBP	2 001 927	1 912 789	4.92
284 550	UNITED KINGDOM GILT INFLATION LINKED FRN 22/07/2030	GBP	1 056 283	1 030 697	2.65
480 910	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2019	GBP	559 917	557 937	1.43
925 310	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2022	GBP	1 519 668	1 488 494	3.83
832 780	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2027	GBP	1 584 253	1 571 029	4.04
791 080	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2032	GBP	1 518 956	1 507 830	3.88
595 000	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2036	GBP	876 741	881 107	2.27
767 890	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2037	GBP	1 745 033	1 731 235	4.45
738 150	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2042	GBP	1 634 915	1 622 221	4.17
686 830	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2047	GBP	1 744 357	1 720 653	4.42
597 700	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2055	GBP	2 161 316	2 104 822	5.42
318 870	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2056	GBP	618 240	631 702	1.62
426 120	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2065	GBP	1 040 822	1 007 479	2.59
533 920	UNITED KINGDOM GILT INFLATION LINKED FRN 26/01/2035	GBP	1 447 710	1 432 294	3.68
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>39 405 008</b>	<b>38 831 435</b>	<b>99.85</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>39 405 008</b>	<b>38 831 435</b>	<b>99.85</b>
<b>Total Investments</b>			<b>39 405 008</b>	<b>38 831 435</b>	<b>99.85</b>

**MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts Inflation-Linked (DR)  
UCITS ETF**

Classification of Investments

<b>Economic classification</b>	<b>%</b>
Governments	99.85
	<b>99.85</b>

<b>Geographical classification</b>	<b>%</b>
United Kingdom	99.85
	<b>99.85</b>

## MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 3-5Y (DR) UCITS ETF

## Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
243 300	UNITED STATES TREASURY NOTE/BOND 1.125% 30/06/2021	USD	237 951	232 846	1.57
243 300	UNITED STATES TREASURY NOTE/BOND 1.125% 30/09/2021	USD	236 529	231 876	1.56
243 300	UNITED STATES TREASURY NOTE/BOND 1.125% 31/07/2021	USD	237 297	232 542	1.57
243 300	UNITED STATES TREASURY NOTE/BOND 1.125% 31/08/2021	USD	237 249	232 161	1.56
243 300	UNITED STATES TREASURY NOTE/BOND 1.25% 31/10/2021	USD	236 210	232 523	1.57
243 400	UNITED STATES TREASURY NOTE/BOND 1.375% 31/05/2021	USD	240 800	234 938	1.58
200 400	UNITED STATES TREASURY NOTE/BOND 1.5% 28/02/2023	USD	190 622	189 754	1.28
207 600	UNITED STATES TREASURY NOTE/BOND 1.5% 31/01/2022	USD	203 312	199 345	1.34
200 400	UNITED STATES TREASURY NOTE/BOND 1.5% 31/03/2023	USD	188 610	189 597	1.28
472 400	UNITED STATES TREASURY NOTE/BOND 1.625% 15/08/2022	USD	467 390	452 618	3.05
472 400	UNITED STATES TREASURY NOTE/BOND 1.625% 15/11/2022	USD	459 651	451 327	3.04
200 400	UNITED STATES TREASURY NOTE/BOND 1.625% 30/04/2023	USD	190 818	190 427	1.28
243 300	UNITED STATES TREASURY NOTE/BOND 1.625% 31/08/2022	USD	238 875	233 074	1.57
472 400	UNITED STATES TREASURY NOTE/BOND 1.75% 15/05/2022	USD	469 323	456 161	3.07
472 400	UNITED STATES TREASURY NOTE/BOND 1.75% 15/05/2023	USD	452 249	451 474	3.04
207 600	UNITED STATES TREASURY NOTE/BOND 1.75% 28/02/2022	USD	205 318	200 918	1.35
207 600	UNITED STATES TREASURY NOTE/BOND 1.75% 30/04/2022	USD	206 218	200 529	1.35
243 300	UNITED STATES TREASURY NOTE/BOND 1.75% 30/06/2022	USD	241 097	234 632	1.58
207 600	UNITED STATES TREASURY NOTE/BOND 1.75% 30/09/2022	USD	204 186	199 750	1.34
243 300	UNITED STATES TREASURY NOTE/BOND 1.75% 30/11/2021	USD	241 185	236 191	1.59
207 600	UNITED STATES TREASURY NOTE/BOND 1.75% 31/01/2023	USD	199 054	198 988	1.34
207 600	UNITED STATES TREASURY NOTE/BOND 1.75% 31/03/2022	USD	205 901	200 772	1.35
243 300	UNITED STATES TREASURY NOTE/BOND 1.75% 31/05/2022	USD	240 745	234 804	1.58
243 300	UNITED STATES TREASURY NOTE/BOND 1.875% 28/02/2022	USD	242 095	236 571	1.59
243 400	UNITED STATES TREASURY NOTE/BOND 1.875% 30/04/2022	USD	243 177	236 231	1.59
243 300	UNITED STATES TREASURY NOTE/BOND 1.875% 30/09/2022	USD	240 738	235 279	1.58
207 600	UNITED STATES TREASURY NOTE/BOND 1.875% 30/11/2021	USD	206 856	202 378	1.36
243 300	UNITED STATES TREASURY NOTE/BOND 1.875% 31/01/2022	USD	242 341	236 742	1.59
243 300	UNITED STATES TREASURY NOTE/BOND 1.875% 31/03/2022	USD	242 703	236 362	1.59
207 600	UNITED STATES TREASURY NOTE/BOND 1.875% 31/05/2022	USD	206 609	201 388	1.36
243 300	UNITED STATES TREASURY NOTE/BOND 1.875% 31/07/2022	USD	243 461	235 602	1.59
207 600	UNITED STATES TREASURY NOTE/BOND 1.875% 31/08/2022	USD	206 112	200 885	1.35
207 600	UNITED STATES TREASURY NOTE/BOND 1.875% 31/10/2022	USD	204 382	200 577	1.35
472 400	UNITED STATES TREASURY NOTE/BOND 2% 15/02/2022	USD	473 141	461 586	3.11
472 400	UNITED STATES TREASURY NOTE/BOND 2% 15/02/2023	USD	458 191	457 748	3.08
472 400	UNITED STATES TREASURY NOTE/BOND 2% 15/11/2021	USD	473 571	462 583	3.11
450 900	UNITED STATES TREASURY NOTE/BOND 2% 30/11/2022	USD	445 546	437 690	2.95
207 600	UNITED STATES TREASURY NOTE/BOND 2% 31/05/2021	USD	210 566	204 032	1.37
207 600	UNITED STATES TREASURY NOTE/BOND 2% 31/08/2021	USD	209 877	203 610	1.37
207 600	UNITED STATES TREASURY NOTE/BOND 2% 31/10/2021	USD	208 079	203 318	1.37
243 300	UNITED STATES TREASURY NOTE/BOND 2% 31/10/2022	USD	240 985	236 286	1.59
243 400	UNITED STATES TREASURY NOTE/BOND 2% 31/12/2021	USD	243 800	238 057	1.60
477 600	UNITED STATES TREASURY NOTE/BOND 2.125% 15/08/2021	USD	485 255	470 325	3.17
207 600	UNITED STATES TREASURY NOTE/BOND 2.125% 30/06/2021	USD	211 464	204 648	1.38

**MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 3-5Y (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
207 600	UNITED STATES TREASURY NOTE/BOND 2.125% 30/06/2022	USD	209 241	203 156	1.37
207 600	UNITED STATES TREASURY NOTE/BOND 2.125% 30/09/2021	USD	210 495	204 291	1.38
207 600	UNITED STATES TREASURY NOTE/BOND 2.125% 31/12/2021	USD	209 036	203 902	1.37
450 900	UNITED STATES TREASURY NOTE/BOND 2.125% 31/12/2022	USD	442 354	439 698	2.96
207 600	UNITED STATES TREASURY NOTE/BOND 2.25% 31/07/2021	USD	212 058	205 297	1.38
243 300	UNITED STATES TREASURY NOTE/BOND 2.375% 31/01/2023	USD	240 255	239 727	1.61
250 500	UNITED STATES TREASURY NOTE/BOND 2.5% 31/03/2023	USD	247 249	248 034	1.67
250 500	UNITED STATES TREASURY NOTE/BOND 2.625% 28/02/2023	USD	251 364	249 561	1.68
250 500	UNITED STATES TREASURY NOTE/BOND 2.75% 30/04/2023	USD	251 479	250 813	1.69
112 900	UNITED STATES TREASURY NOTE/BOND 7.125% 15/02/2023	USD	136 388	134 377	0.90
72 500	UNITED STATES TREASURY NOTE/BOND 7.25% 15/08/2022	USD	90 635	85 357	0.57
53 100	UNITED STATES TREASURY NOTE/BOND 7.625% 15/11/2022	USD	66 488	63 815	0.43
219 300	UNITED STATES TREASURY NOTE/BOND 8% 15/11/2021	USD	276 537	256 958	1.73
68 000	UNITED STATES TREASURY NOTE/BOND 8.125% 15/08/2021	USD	86 058	79 151	0.53
207 600	USA T-BONDS 2.00% 31/07/2022	USD	208 890	202 021	1.36
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>15 108 066</b>	<b>14 785 303</b>	<b>99.52</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>15 108 066</b>	<b>14 785 303</b>	<b>99.52</b>
<b>Total Investments</b>			<b>15 108 066</b>	<b>14 785 303</b>	<b>99.52</b>

**MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 3-5Y (DR) UCITS ETF**

Classification of Investments

<b>Economic classification</b>	<b>%</b>
Governments	99.52
	<b>99.52</b>

<b>Geographical classification</b>	<b>%</b>
United States of America	99.52
	<b>99.52</b>



## MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 7-10Y (DR) UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
2 289 000	UNITED STATES TREASURY NOTE/BOND 1.5% 15/08/2026	USD	2 087 280	2 068 147	6.85
2 289 000	UNITED STATES TREASURY NOTE/BOND 1.625% 15/05/2026	USD	2 116 121	2 094 793	6.94
2 398 000	UNITED STATES TREASURY NOTE/BOND 2% 15/08/2025	USD	2 297 645	2 271 918	7.52
2 289 000	UNITED STATES TREASURY NOTE/BOND 2% 15/11/2026	USD	2 162 323	2 145 759	7.10
2 289 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/02/2027	USD	2 206 455	2 185 280	7.23
2 398 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/11/2025	USD	2 335 279	2 306 763	7.64
2 289 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/11/2027	USD	2 191 722	2 177 054	7.21
2 289 000	UNITED STATES TREASURY NOTE/BOND 2.375% 15/05/2027	USD	2 231 875	2 204 772	7.30
2 398 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/02/2028	USD	2 380 506	2 379 265	7.88
908 300	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2028	USD	912 389	910 429	3.01
1 090 000	UNITED STATES TREASURY NOTE/BOND 2.875% 31/05/2025	USD	1 097 492	1 094 343	3.62
466 300	UNITED STATES TREASURY NOTE/BOND 6% 15/02/2026	USD	583 573	567 975	1.88
800 000	UNITED STATES TREASURY NOTE/BOND 6.125% 15/11/2027	USD	1 032 793	1 014 500	3.36
334 100	UNITED STATES TREASURY NOTE/BOND 6.375% 15/08/2027	USD	439 754	428 901	1.42
393 800	UNITED STATES TREASURY NOTE/BOND 6.5% 15/11/2026	USD	513 348	501 572	1.66
345 900	UNITED STATES TREASURY NOTE/BOND 6.625% 15/02/2027	USD	457 037	446 238	1.48
320 400	UNITED STATES TREASURY NOTE/BOND 6.75% 15/08/2026	USD	423 952	411 839	1.36
406 400	UNITED STATES TREASURY NOTE/BOND 6.875% 15/08/2025	USD	528 658	512 921	1.70
2 289 000	USA T-BONDS 1.625% 15/02/2026	USD	2 120 266	2 100 337	6.95
2 289 000	USA T-BONDS 2.25% 15/08/2027	USD	2 205 354	2 179 378	7.22
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>30 323 822</b>	<b>30 002 184</b>	<b>99.33</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>30 323 822</b>	<b>30 002 184</b>	<b>99.33</b>
<b>Total Investments</b>			<b>30 323 822</b>	<b>30 002 184</b>	<b>99.33</b>

**MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 7-10Y (DR) UCITS ETF**

Classification of Investments

<b>Economic classification</b>	<b>%</b>
Governments	99.33
	<b>99.33</b>

<b>Geographical classification</b>	<b>%</b>
United States of America	99.33
	<b>99.33</b>

## MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB EX-Agriculture TR UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
116 869	ADVANTEST CORP	JPY	2 660 537	2 435 188	1.78
53 759	AIRBUS SE	EUR	6 327 822	6 292 951	4.61
41 425	AKAMAI TECHNOLOGIES INC	USD	3 242 749	3 033 553	2.22
3 694	ALPHABET INC	USD	4 256 402	4 121 211	3.02
3 647	AMAZON.COM INC	USD	5 210 685	6 199 171	4.54
66 955	APPLE INC	USD	12 939 874	12 394 040	9.09
247 767	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	1 883 454	1 757 089	1.29
371 642	BANCO SANTANDER SA	EUR	2 372 091	1 992 518	1.46
5 688	BASF SE - REG	EUR	598 632	543 966	0.40
4 919	BERKSHIRE HATHAWAY INC - B	USD	1 041 943	918 131	0.67
28 450	COMMERZBANK AG	EUR	372 475	272 743	0.20
74 453	DENKA CO LTD	JPY	2 680 105	2 483 671	1.82
6 081	DEUTSCHE LUFTHANSA AG - REG	EUR	180 057	146 257	0.11
30 695	E*TRADE FINANCIAL CORP	USD	2 025 563	1 877 306	1.38
13 192	FACEBOOK INC	USD	2 420 857	2 563 469	1.88
88 516	FRESENIUS MEDICAL CARE AG & CO	EUR	9 032 102	8 927 101	6.54
85 691	FUJIFILM HOLDINGS CORP	JPY	3 344 039	3 346 718	2.45
33 682	GAM HOLDING AG	CHF	512 883	464 707	0.34
258 700	HASEKO CORP	JPY	3 781 224	3 575 765	2.62
20 085	IHI CORP	JPY	757 035	699 933	0.51
563 636	ING GROUP NV	EUR	8 255 554	8 112 727	5.95
103 117	JOHNSON & JOHNSON	USD	12 717 420	12 512 218	9.18
291 631	MITSUBISHI ELECTRIC CORP	JPY	3 864 750	3 882 181	2.85
46 069	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	1 534 990	1 432 416	1.05
128 900	NEC CORP	JPY	3 577 798	3 537 723	2.59
267 074	PANASONIC CORP	JPY	3 844 365	3 601 092	2.64
26 427	PROCTER & GAMBLE CO	USD	1 927 850	2 062 892	1.51
245	PSP SWISS PROPERTY AG - REG	CHF	23 084	22 699	0.02
112 209	RWE AG	EUR	2 538 101	2 557 963	1.87
180 775	SEVEN & I HOLDINGS CO LTD	JPY	7 899 610	7 884 475	5.78
37 300	SHIN-ETSU CHEMICAL CO LTD	JPY	3 719 021	3 324 722	2.44
476 907	SHIZUOKA BANK LTD	JPY	4 613 459	4 309 880	3.16
9 438	SILTRONIC AG	EUR	1 651 744	1 350 420	0.99
9 549	SOFTBANK GROUP CORP	JPY	742 919	687 349	0.50
18 210	SUBARU CORP	JPY	571 984	530 197	0.39
305 608	SUMITOMO CHEMICAL CO LTD	JPY	1 782 178	1 732 693	1.27
130 461	SYNCHRONY FINANCIAL	USD	4 464 375	4 354 788	3.19
11 560	TDK CORP	JPY	1 011 426	1 181 413	0.87
9 581	TEXAS INSTRUMENTS INC	USD	1 061 096	1 056 305	0.77
47 388	TOYOTA MOTOR CORP	JPY	3 045 137	3 067 502	2.25

**MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity  
CRB EX-Agriculture TR UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
223	ZURICH INSURANCE GROUP AG	CHF	66 474	66 048	0.05
<b>Total Shares</b>			<b>134 553 864</b>	<b>131 313 191</b>	<b>96.25</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>134 553 864</b>	<b>131 313 191</b>	<b>96.25</b>
<b>Total Investments</b>			<b>134 553 864</b>	<b>131 313 191</b>	<b>96.25</b>

**MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity  
CRB EX-Agriculture TR UCITS ETF**

Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Technology Hardware & Equipment	17.69	United States of America	37.45
Banks	12.05	Japan	34.97
General Retailers	10.32	Netherlands	10.56
Pharmaceuticals & Biotechnology	9.17	Germany	10.11
Software & Computer Services	7.12	Spain	2.75
Health Care Equipment & Services	6.54	Switzerland	0.41
Chemicals	5.93		
Financial Services	4.91		<b>96.25</b>
Aerospace & Defense	4.61		
Industrial Engineering	2.85		
Automobiles & Parts	2.64		
Leisure Goods	2.64		
Construction & Materials	2.62		
Gas, Water & Multiutilities	1.87		
Nonlife Insurance	1.77		
Personal Goods	1.51		
Electronic & Electrical Equipment	0.87		
General Industrials	0.51		
Fixed Line Telecommunications	0.50		
Travel, Leisure & Catering	0.11		
Real Estate Investment & Services	0.02		
	<b>96.25</b>		

**MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF**

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of 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>					
8 975 370	UNITED KINGDOM GILT 0.5% 22/07/2022	GBP	8 893 767	8 836 162	6.54
10 920 240	UNITED KINGDOM GILT 1.25% 22/07/2018	GBP	11 039 211	10 925 045	8.08
10 172 040	UNITED KINGDOM GILT 1.5% 22/01/2021	GBP	10 549 150	10 369 784	7.67
9 104 770	UNITED KINGDOM GILT 1.75% 07/09/2022	GBP	9 586 840	9 421 343	6.97
11 440 950	UNITED KINGDOM GILT 1.75% 22/07/2019	GBP	11 779 858	11 569 775	8.56
10 077 310	UNITED KINGDOM GILT 2% 22/07/2020	GBP	10 568 726	10 340 328	7.65
9 007 320	UNITED KINGDOM GILT 3.75% 07/09/2019	GBP	9 681 709	9 335 096	6.90
7 704 280	UNITED KINGDOM GILT 3.75% 07/09/2020	GBP	8 525 465	8 216 229	6.08
8 896 060	UNITED KINGDOM GILT 3.75% 07/09/2021	GBP	10 091 153	9 725 707	7.19
11 893 140	UNITED KINGDOM GILT 4% 07/03/2022	GBP	13 742 174	13 269 533	9.80
11 392 570	UNITED KINGDOM GILT 4.5% 07/03/2019	GBP	12 194 903	11 701 423	8.66
10 439 200	UNITED KINGDOM GILT 4.75% 07/03/2020	GBP	11 666 203	11 153 554	8.25
7 544 400	UNITED KINGDOM GILT 8% 07/06/2021	GBP	9 751 083	9 135 967	6.76
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>138 070 242</b>	<b>133 999 946</b>	<b>99.11</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>138 070 242</b>	<b>133 999 946</b>	<b>99.11</b>
<b>Total Investments</b>			<b>138 070 242</b>	<b>133 999 946</b>	<b>99.11</b>

**MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF**

Classification of Investments

<b>Economic classification</b>	<b>%</b>
Governments	99.11
	<b>99.11</b>

<b>Geographical classification</b>	<b>%</b>
United Kingdom	99.11
	<b>99.11</b>

## MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
12 270 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2020	USD	14 395 595	14 381 157	1.71
23 720 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2021	USD	27 545 460	27 529 137	3.27
26 698 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2022	USD	28 874 791	29 059 948	3.45
26 515 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2023	USD	27 947 132	28 144 043	3.34
26 515 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2024	USD	28 305 678	28 450 303	3.38
18 108 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2025	USD	26 804 725	26 701 938	3.17
26 515 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2025	USD	27 059 246	27 295 939	3.24
12 934 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2026	USD	17 909 877	17 901 603	2.12
27 437 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2026	USD	28 591 318	28 794 783	3.42
10 659 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027	USD	15 107 131	15 072 322	1.79
24 884 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027	USD	24 919 998	25 090 501	2.98
10 111 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028	USD	13 215 552	13 224 806	1.57
25 106 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028	USD	24 799 403	24 961 529	2.96
9 151 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2029	USD	12 590 518	12 563 468	1.49
9 811 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2040	USD	14 065 163	14 312 928	1.70
15 512 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2041	USD	22 078 434	22 494 076	2.67
14 957 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2042	USD	15 776 638	16 215 466	1.92
14 874 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2043	USD	14 924 187	15 360 558	1.82
14 874 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2045	USD	14 919 105	15 371 401	1.82
13 178 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2046	USD	13 976 720	14 366 677	1.70
12 096 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2047	USD	12 220 557	12 565 142	1.49
8 864 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2048	USD	9 071 195	9 312 376	1.10
32 377 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2020	USD	33 997 831	34 283 203	4.07
29 074 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2021	USD	30 061 079	30 272 974	3.59
28 739 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2022	USD	28 908 846	29 010 503	3.44
11 668 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2023	USD	11 670 315	11 754 551	1.39
10 853 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2028	USD	21 505 008	21 369 263	2.54
12 608 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2029	USD	25 535 152	25 363 223	3.01
3 241 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2032	USD	6 157 683	6 118 639	0.73
9 823 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2019	USD	11 750 629	11 717 276	1.39
20 940 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2020	USD	24 485 446	24 455 951	2.90
23 178 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2021	USD	25 811 808	25 873 442	3.07
26 515 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2022	USD	28 260 505	28 418 347	3.37
26 515 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2023	USD	28 141 654	28 300 606	3.36
26 518 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2024	USD	26 969 766	27 212 081	3.23
26 515 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2025	USD	27 305 119	27 531 063	3.27
23 825 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2026	USD	23 626 854	23 870 980	2.83
23 875 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2027	USD	23 655 504	23 805 957	2.82
14 890 500	USA T-BONDSI 1.375% 15/02/2044	USD	17 428 158	17 883 614	2.12
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>830 369 780</b>	<b>836 411 774</b>	<b>99.22</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>830 369 780</b>	<b>836 411 774</b>	<b>99.22</b>
<b>Total Investments</b>			<b>830 369 780</b>	<b>836 411 774</b>	<b>99.22</b>



**MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF**

Classification of Investments

<b>Economic classification</b>	<b>%</b>
Governments	99.22
	<b>99.22</b>

<b>Geographical classification</b>	<b>%</b>
United States of America	99.22
	<b>99.22</b>

## MULTI UNITS LUXEMBOURG - Lyxor UK£ 10Y Inflation Expectations UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of 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>					
374 000	APPLE INC 3.05% 31/07/2029	GBP	405 813	403 821	0.78
100 000	BARCLAYS PLC 3.125% 17/01/2024	GBP	100 226	100 236	0.19
200 000	FCE BANK PLC 2.759% 13/11/2019	GBP	205 916	203 253	0.39
143 000	JPMORGAN CHASE & CO 1.875% 10/02/2020	GBP	145 247	144 451	0.28
200 000	METROPOLITAN LIFE GLOBAL FUNDING I 3.5% 30/09/2026	GBP	220 700	221 696	0.43
462 000	NATIONWIDE BUILDING SOCIETY 3.25% 20/01/2028	GBP	502 791	488 738	0.94
266 000	SANTANDER UK PLC 1.875% 17/02/2020	GBP	269 077	267 979	0.52
110 000	SVENSKA HANDELSBANKEN AB 3% 20/11/2020	GBP	114 515	114 404	0.22
170 000	THAMES WATER UTILITIES CAYMAN FINANCE LTD 4% 19/06/2025	GBP	187 277	187 024	0.36
200 000	WELLS FARGO & CO 2.125% 22/04/2022	GBP	201 084	201 091	0.39
200 000	WM MORRISON SUPERMARKETS PLC 3.5% 27/07/2026	GBP	214 080	213 444	0.41
<b>Total Bonds</b>			<b>2 566 726</b>	<b>2 546 137</b>	<b>4.91</b>
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
158 000	EUROPEAN INVESTMENT BANK 0.875% 15/03/2021	GBP	156 534	157 599	0.30
6 000	EUROPEAN INVESTMENT BANK 1.5% 01/02/2019	GBP	6 052	6 031	0.01
27 000	EUROPEAN INVESTMENT BANK 3.875% 08/06/2037	GBP	35 252	35 235	0.07
29 000	EUROPEAN INVESTMENT BANK 4.25% 07/12/2021	GBP	32 723	32 037	0.06
20 000	EUROPEAN INVESTMENT BANK 5.375% 07/06/2021	GBP	22 582	22 499	0.04
30 000	KFW 5% 09/06/2036	GBP	44 914	44 885	0.09
6 730 000	UNITED KINGDOM GILT 0.5% 22/07/2022	GBP	6 595 172	6 624 844	12.78
5 000	UNITED KINGDOM GILT 1.5% 22/07/2047	GBP	4 585	4 730	0.01
933 000	UNITED KINGDOM GILT 1.75% 07/09/2022	GBP	993 860	965 300	1.86
9 866 784	UNITED KINGDOM GILT 1.75% 22/07/2019	GBP	10 173 386	9 977 637	19.25
9 096 000	UNITED KINGDOM GILT 3.25% 22/01/2044	GBP	11 607 083	11 868 643	22.90
9 960 000	UNITED KINGDOM GILT 4.25% 07/03/2036	GBP	13 751 208	13 892 159	26.81
3 288 000	UNITED KINGDOM GILT 4.25% 07/12/2027	GBP	4 153 086	4 153 089	8.01
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>47 576 437</b>	<b>47 784 688</b>	<b>92.19</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>50 143 163</b>	<b>50 330 825</b>	<b>97.10</b>
<b>Total Investments</b>			<b>50 143 163</b>	<b>50 330 825</b>	<b>97.10</b>

**MULTI UNITS LUXEMBOURG - Lyxor UK£ 10Y Inflation Expectations UCITS ETF**

Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Governments	92.19	United Kingdom	94.07
Banks	2.93	United States of America	1.87
Technology Hardware & Equipment	0.78	Luxembourg	0.49
Financial Services	0.43	Cayman Islands	0.36
Food & Drug Retailers	0.41	Sweden	0.22
Gas, Water & Multiutilities	0.36	Germany	0.09
	<b>97.10</b>		<b>97.10</b>

## MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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	AGENCE FRANCAISE DE DEVELOPPEMENT 1.375% 17/09/2024	EUR	1 374 846	1 389 846	2.58
300 000	ALLIANDER NV 0.875% 22/04/2026	EUR	301 805	301 793	0.56
700 000	APPLE INC 2.85% 23/02/2023	USD	605 307	590 573	1.10
880 000	APPLE INC 3% 20/06/2027	USD	703 673	717 237	1.33
779 000	AVANGRID INC 3.15% 01/12/2024	USD	627 057	642 445	1.19
602 000	BANK OF AMERICA CORP 2.151% 09/11/2020	USD	506 222	503 904	0.94
257 000	BANK OF CHINA LTD/LUXEMBOURG 0.75% 12/07/2021	EUR	257 953	257 525	0.48
300 000	BANK OF CHINA LTD/LUXEMBOURG 1.875% 12/07/2019	USD	250 779	253 263	0.47
400 000	BPCE SA 1.125% 14/12/2022	EUR	412 871	413 269	0.77
2 099 000	CHINA DEVELOPMENT BANK 2.75% 16/11/2022	USD	1 681 361	1 743 402	3.24
300 000	COVIVIO 1.875% 20/05/2026	EUR	304 130	306 240	0.57
1 200 000	DEUTSCHE KREDITBANK AG 0.75% 26/09/2024	EUR	1 194 208	1 196 415	2.22
700 000	ELECTRICITE DE FRANCE SA 1% 13/10/2026	EUR	688 694	683 301	1.27
939 000	ENEL FINANCE INTERNATIONAL NV 1% 16/09/2024	EUR	942 897	928 402	1.72
2 300 000	ENGIE SA 0.375% 28/02/2023	EUR	2 291 662	2 293 809	4.26
300 000	ENGIE SA 1.375% 19/05/2020	EUR	311 065	307 990	0.57
400 000	ENGIE SA 2.375% 19/05/2026	EUR	447 112	441 044	0.82
995 000	EXPORT DEVELOPMENT CANADA 1.625% 01/06/2020	USD	809 927	835 121	1.55
741 000	FERROVIE DELLO STATO ITALIANE SPA 0.875% 07/12/2023	EUR	736 396	728 235	1.35
581 000	FIBRIA OVERSEAS FINANCE 5.50% 17/01/2027	USD	510 498	496 379	0.92
700 000	GAS NATURAL FENOSA FINANCE BV 0.875% 15/05/2025	EUR	688 988	680 785	1.26
384 000	GEORGIA POWER CO 3.25% 01/04/2026	USD	366 949	314 370	0.58
600 000	IBERDROLA FINANZAS SA 1% 07/03/2024	EUR	608 763	607 211	1.13
1 300 000	IBERDROLA FINANZAS SA 1.25% 13/09/2027	EUR	1 297 959	1 283 157	2.38
500 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL	EUR	495 612	478 640	0.89
200 000	IBERDROLA INTERNATIONAL BV 2.5% 24/10/2022	EUR	220 765	217 624	0.40
500 000	ICADE 1.5% 13/09/2027	EUR	501 677	491 734	0.91
1 498 000	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD/LUXEMBOURG 2.875% 12/10/2022	USD	1 197 327	1 240 533	2.30
1 055 000	INNOGY FINANCE BV 1.25% 19/10/2027	EUR	1 054 505	1 033 466	1.92
520 000	MEXICO CITY AIRPORT TRUST - REGS - 4.25% 31/10/2026	USD	421 758	421 438	0.78
475 000	MEXICO CITY AIRPORT TRUST - REGS - 5.5% 31/10/2046	USD	399 030	359 927	0.67
1 932 000	NEDERLANDSE WATERSCHAPSBANK NV 1% 03/09/2025	EUR	2 012 664	2 018 135	3.74
1 629 000	NORDIC INVESTMENT BANK 0.375% 19/09/2022	EUR	1 659 367	1 664 414	3.09
1 461 000	NRW BANK 0.875% 10/11/2025	EUR	1 500 505	1 510 025	2.80
843 000	ORSTED A/S 1.5% 26/11/2029	EUR	846 521	842 653	1.56
718 000	RURAL ELECTRIFICATION CORP LTD 3.875% 07/07/2027	USD	585 705	556 958	1.03
803 000	SPAREBANK 1 BOLIGKREDITT AS 0.5% 30/01/2025	EUR	801 112	803 772	1.49
1 175 000	SSE PLC 0.875% 06/09/2025	EUR	1 160 257	1 168 816	2.17
1 429 000	SUMITOMO MITSUI FINANCIAL GROUP INC 0.934% 11/10/2024	EUR	1 429 843	1 429 893	2.65
1 443 000	SVENSK EXPORTKREDIT AB 1.875% 23/06/2020	USD	1 203 501	1 214 481	2.25
941 000	TENNET HOLDING BV 1.375% 26/06/2029	EUR	949 743	946 986	1.76
100 000	TOYOTA MOTOR CREDIT CORP 0% 21/07/2021	EUR	99 665	99 875	0.19
<b>Total Bonds</b>			<b>34 460 679</b>	<b>34 415 086</b>	<b>63.86</b>

## MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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</b>					
1 974 000	ASIAN DEVELOPMENT BANK 2.375% 10/08/2027	USD	1 562 506	1 608 005	2.98
4 175 000	EUROPEAN INVESTMENT BANK 1.375% 15/11/2019	EUR	4 328 598	4 282 986	7.95
878 000	EUROPEAN INVESTMENT BANK 1.5% 15/11/2047	EUR	871 522	886 477	1.64
4 446 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	4 639 160	4 826 032	8.96
1 254 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 2.125% 03/03/2025	USD	987 579	1 022 056	1.90
701 540	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	710 303	719 076	1.33
680 000	KREDITANSTALT FUER WIEDERAUFBAU 1.75% 15/10/2019	USD	571 132	576 347	1.07
3 827 000	KREDITANSTALT FUER WIEDERAUFBAU 2% 30/11/2021	USD	3 214 537	3 189 051	5.92
2 000 000	SNCF RESEAU EPIC 1% 09/11/2031	EUR	1 915 731	1 979 226	3.67
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>18 801 068</b>	<b>19 089 256</b>	<b>35.42</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>53 261 747</b>	<b>53 504 342</b>	<b>99.28</b>
<b>Total Investments</b>			<b>53 261 747</b>	<b>53 504 342</b>	<b>99.28</b>

## MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Governments	35.42	France	24.38
Banks	27.92	Netherlands	12.26
Financial Services	11.39	Luxembourg	10.06
Gas, Water & Multiutilities	7.77	Germany	9.79
Electricity	5.31	United States of America	9.39
Technology Hardware & Equipment	3.21	China	5.54
Personal Goods	2.65	Spain	3.51
Industrial Transportation	2.02	Finland	3.09
Real Estate Investment Trusts	1.48	Philippines	2.98
Alternative Energy	1.19	Japan	2.65
Forestry & Paper	0.92	Sweden	2.25
	<b>99.28</b>	Euroland	2.22
		Denmark	1.56
		Canada	1.55
		Norway	1.49
		Mexico	1.45
		Italy	1.35
		Belgium	1.33
		India	1.03
		Cayman Islands	0.92
		South Africa	0.48
			<b>99.28</b>

## MULTI UNITS LUXEMBOURG - Lyxor Italia Equity PIR (DR) UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
3 926	ACEA SPA	EUR	55 895	50 017	0.30
803	AEROPORTO GUGLIELMO MARCONI DI BOLOGNA SPA	EUR	12 244	12 222	0.07
10 618	AMPLIFON SPA	EUR	137 324	188 576	1.12
25 675	ANIMA HOLDING SPA	EUR	149 647	118 259	0.70
7 960	ANSALDO STS SPA	EUR	93 764	97 749	0.58
6 631	ASCOPIAVE SPA	EUR	23 780	19 827	0.12
48 848	ASSICURAZIONI GENERALI SPA	EUR	734 708	701 946	4.16
3 051	ASTM SPA	EUR	59 637	60 532	0.36
20 042	ATLANTIA SPA	EUR	521 978	507 463	3.01
11 401	AUTOGRILL SPA	EUR	124 148	121 193	0.72
4 437	AZIMUT HOLDING SPA	EUR	74 220	58 812	0.35
58 200	A2A SPA	EUR	86 391	86 427	0.51
7 899	BANCA FARMAFACTORING SPA	EUR	43 682	39 653	0.24
2 141	BANCA GENERALI SPA	EUR	59 581	45 689	0.27
1 687	BANCA IFIS SPA	EUR	65 529	43 491	0.26
9 133	BANCA MEDIOLANUM SPA	EUR	66 482	53 017	0.31
23 579	BANCA MONTE DEI PASCHI DI SIENA SPA	EUR	68 403	58 122	0.34
40 509	BANCA POPOLARE DI SONDRIO SCPA	EUR	142 305	139 675	0.83
57 157	BANCO BPM SPA	EUR	169 759	143 578	0.85
91 680	BENI STABILI SPA SIIQ	EUR	64 264	68 806	0.41
1 208	BIESSE SPA	EUR	45 142	40 444	0.24
15 255	BPER BANCA	EUR	68 528	71 805	0.43
5 789	BREMBO SPA	EUR	79 939	67 095	0.40
3 001	BRUNELLO CUCINELLI SPA	EUR	76 620	114 788	0.68
2 684	BUZZI UNICEM SPA	EUR	61 068	56 337	0.33
4 169	CEMENTIR HOLDING SPA	EUR	26 269	28 266	0.17
17 589	CERVED GROUP SPA	EUR	179 911	161 819	0.96
25 957	CIR-COMPAGNIE INDUSTRIALI RIUNITE SPA	EUR	33 105	27 203	0.16
37 429	CNH INDUSTRIAL NV	EUR	385 814	340 454	2.02
6 770	CREDITO EMILIANO SPA	EUR	48 161	42 922	0.25
594 676	CREDITO VALTELLINESE SPA	EUR	67 188	57 386	0.34
1 043	DANIELI & C OFFICINE MECCANICHE SPA	EUR	22 504	22 216	0.13
1 806	DATALOGIC SPA	EUR	51 387	57 160	0.34
21 354	DAVIDE CAMPARI-MILANO SPA	EUR	134 880	150 439	0.89
5 792	DE' LONGHI SPA	EUR	157 796	140 630	0.83
2 104	DIASORIN SPA	EUR	154 994	205 561	1.22
3 596	DOBANK SPA	EUR	43 317	40 635	0.24
1 404	EI TOWERS SPA	EUR	73 180	66 479	0.39
943	EL.EN. SPA	EUR	25 736	26 404	0.16
22 753	ENAV SPA	EUR	91 005	97 747	0.58
293 078	ENEL SPA	EUR	1 471 896	1 394 171	8.27
94 308	ENI SPA	EUR	1 344 576	1 500 062	8.89
4 938	ERG SPA	EUR	70 079	92 489	0.55
4 023	EXOR NV	EUR	213 442	232 127	1.38

## MULTI UNITS LUXEMBOURG - Lyxor Italia Equity PIR (DR) UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
10 421	FALCK RENEWABLES SPA	EUR	24 431	21 571	0.13
4 728	FERRARI NV	EUR	418 540	550 812	3.27
41 506	FIAT CHRYSLER AUTOMOBILES NV	EUR	529 171	677 959	4.02
1 355	FILA SPA	EUR	25 552	23 767	0.14
41 480	FINCANTIERI SPA	EUR	41 639	48 449	0.29
14 807	FINECOBANK BANCA FINECO SPA	EUR	110 691	143 213	0.85
6 773	GEOX SPA	EUR	20 751	16 391	0.10
3 164	GIMA TT SPA	EUR	53 804	44 581	0.26
72 043	HERA SPA	EUR	205 313	192 355	1.14
1 516	IMA INDUSTRIA MACCHINE AUTOMATICHE SPA	EUR	118 280	113 094	0.67
4 388	IMMOBILIARE GRANDE DISTRIBUZIONE SIIQ SPA	EUR	35 140	30 198	0.18
21 600	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	120 816	142 668	0.85
7 466	INTERPUMP GROUP SPA	EUR	198 870	198 894	1.18
510 662	INTESA SANPAOLO SPA	EUR	1 374 908	1 269 760	7.53
45 748	IREN SPA	EUR	104 358	100 188	0.59
18 454	ITALGAS SPA	EUR	88 309	87 140	0.52
988	ITALMOBILIARE SPA	EUR	23 138	20 748	0.12
32 891	JUVENTUS FOOTBALL CLUB SPA	EUR	24 867	21 741	0.13
14 589	LEONARDO SPA	EUR	205 415	123 510	0.73
5 861	LUXOTTICA GROUP SPA	EUR	297 335	323 879	1.92
13 074	MAIRE TECNIMONT SPA	EUR	54 009	50 335	0.30
2 962	MARR SPA	EUR	65 707	66 882	0.40
11 635	MEDIASET SPA	EUR	39 057	31 880	0.19
22 476	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	204 168	178 954	1.06
5 990	MONCLER SPA	EUR	142 468	233 610	1.39
15 783	OVS SPA	EUR	95 157	44 129	0.26
17 141	PARMALAT SPA	EUR	53 415	49 537	0.29
14 689	PIAGGIO & C SPA	EUR	33 928	31 640	0.19
13 917	PIRELLI & C SPA	EUR	99 623	99 534	0.59
17 395	POSTE ITALIANE SPA	EUR	111 182	124 722	0.74
8 423	PRYSMIAN SPA	EUR	224 081	179 663	1.07
8 557	RAI WAY SPA	EUR	41 022	34 314	0.20
10 026	RCS MEDIAGROUP SPA	EUR	13 041	10 828	0.06
3 598	RECORDATI SPA	EUR	133 216	122 548	0.73
1 849	REPLY SPA	EUR	85 055	107 612	0.64
21 205	SAIPEM SPA	EUR	76 499	83 633	0.50
14 405	SALINI IMPREGILO SPA	EUR	45 884	32 152	0.19
1 625	SALVATORE FERRAGAMO SPA	EUR	39 022	33 963	0.20
41 078	SARAS SPA	EUR	86 874	85 278	0.51
84 956	SNAM SPA	EUR	351 268	303 803	1.80
14 062	SOCIETA CATTOLICA DI ASSICURAZIONI SC	EUR	116 253	100 473	0.60
6 216	SOCIETA INIZIATIVE AUTOSTRADALI E SERVIZI SPA	EUR	77 444	80 186	0.48
3 270	SOL SPA	EUR	38 611	34 335	0.20
23 610	STMICROELECTRONICS NV	EUR	392 472	451 187	2.68



## MULTI UNITS LUXEMBOURG - Lyxor Italia Equity PIR (DR) UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
9 034	TAMBURI INVESTMENT PARTNERS SPA	EUR	52 588	53 301	0.32
8 738	TECHNOGYM SPA	EUR	65 780	88 691	0.53
405 594	TELECOM ITALIA SPA/MILANO	EUR	325 366	258 526	1.53
17 615	TENARIS SA	EUR	230 893	276 820	1.64
53 192	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	266 907	246 385	1.46
1 173	TOD'S SPA	EUR	69 058	62 580	0.37
84 133	UNICREDIT SPA	EUR	1 407 364	1 202 765	7.14
38 320	UNIONE DI BANCHE ITALIANE SPA	EUR	148 591	126 149	0.75
20 775	UNIPOL GRUPPO SPA	EUR	80 932	68 744	0.41
28 716	UNIPOLSAI ASSICURAZIONI SPA	EUR	57 476	54 345	0.32
2 182	VITTORIA ASSICURAZIONI SPA	EUR	26 647	30 417	0.18
2 744	ZIGNAGO VETRO SPA	EUR	21 363	21 897	0.13
<b>Total Shares</b>			<b>17 074 027</b>	<b>16 862 429</b>	<b>100.03</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>17 074 027</b>	<b>16 862 429</b>	<b>100.03</b>
<b>Total Investments</b>			<b>17 074 027</b>	<b>16 862 429</b>	<b>100.03</b>

## MULTI UNITS LUXEMBOURG - Lyxor Italia Equity PIR (DR) UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	21.43	Italy	85.03
Electricity	10.92	Netherlands	13.36
Oil & Gas Producers	9.40	Luxembourg	1.64
Automobiles & Parts	7.88		<b>100.03</b>
Personal Goods	4.92		
Nonlife Insurance	4.75		
Industrial Transportation	4.50		
Gas, Water & Multiutilities	4.17		
Technology Hardware & Equipment	3.71		
Industrial Engineering	3.61		
Financial Services	3.01		
General Industrials	2.64		
Health Care Equipment & Services	2.34		
Life Insurance	1.66		
Industrial Metals & Mining	1.64		
Electronic & Electrical Equipment	1.56		
Fixed Line Telecommunications	1.53		
Support Services	0.96		
Beverages	0.89		
Mobile Telecommunications	0.85		
Travel, Leisure & Catering	0.85		
Household Goods & Home Construction	0.83		
Construction & Materials	0.82		
Oil Equipment, Services & Distribution	0.79		
Aerospace & Defense	0.73		
Pharmaceuticals & Biotechnology	0.73		
Real Estate Investment Trusts	0.59		
Leisure Goods	0.53		
Media	0.46		
Food & Drug Retailers	0.40		
Alternative Energy	0.30		
Food Producers	0.29		
Chemicals	0.20		
Software & Computer Services	0.14		
	<b>100.03</b>		

## MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
40 826	ABN AMRO GROUP NV	EUR	1 029 256	907 154	0.23
18 152	ACCOR SA	EUR	780 368	762 747	0.20
24 918	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	781 343	864 655	0.22
18 173	ADIDAS AG - REG - REG	EUR	3 299 092	3 397 442	0.88
171 924	AEGON NV	EUR	905 713	883 002	0.23
6 515	AENA SME SA	EUR	1 103 760	1 013 083	0.26
12 933	AERCAP HOLDINGS NV	USD	574 650	599 822	0.15
2 865	AEROPORTS DE PARIS	EUR	476 596	554 951	0.14
18 189	AGEAS NV	EUR	767 228	785 947	0.20
78 594	AIB GROUP PLC	EUR	424 280	365 462	0.09
41 352	AIR LIQUIDE SA	EUR	4 433 539	4 453 610	1.15
56 068	AIRBUS SE	EUR	4 988 894	5 621 378	1.45
24 382	AKZO NOBEL NV-CVA - CVA	EUR	1 789 478	1 787 688	0.46
42 491	ALLIANZ SE-NOM - REG	EUR	8 379 827	7 521 757	1.94
15 008	ALSTOM SA	EUR	522 962	590 715	0.15
42 353	AMADEUS IT GROUP SA - A	EUR	2 590 402	2 863 063	0.74
5 835	AMUNDI SA	EUR	420 576	346 249	0.09
7 026	ANDRITZ AG	EUR	333 545	319 402	0.08
73 541	ANHEUSER-BUSCH INBEV SA/NV	EUR	6 848 559	6 361 297	1.64
64 109	ARCELORMITTAL	EUR	1 707 135	1 609 777	0.42
6 590	ARKEMA SA	EUR	672 978	668 226	0.17
39 561	ASML HOLDING NV	EUR	5 932 128	6 713 502	1.73
113 054	ASSICURAZIONI GENERALI SPA	EUR	1 725 897	1 624 586	0.42
47 821	ATLANTIA SPA	EUR	1 307 385	1 210 828	0.31
9 159	ATOS SE	EUR	1 128 990	1 071 145	0.28
187 259	AXA SA	EUR	4 708 453	3 935 248	1.02
4 686	AXEL SPRINGER	EUR	317 821	290 298	0.07
643 557	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	4 571 436	3 908 965	1.01
543 091	BANCO DE SABADELL SA	EUR	902 051	779 607	0.20
1 557 394	BANCO SANTANDER SA	EUR	8 599 169	7 151 553	1.85
93 346	BANK OF IRELAND GROUP PLC	EUR	646 868	624 018	0.16
119 099	BANKIA SA	EUR	473 833	381 950	0.10
65 066	BANKINTER	EUR	525 886	542 781	0.14
88 648	BASF SE - REG	EUR	8 179 457	7 261 158	1.88
86 754	BAYER AG	EUR	8 826 388	8 185 239	2.11
31 956	BAYERISCHE MOTOREN WERKE AG	EUR	2 740 457	2 480 744	0.64
5 319	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	394 582	363 288	0.09
9 729	BEIERSDORF	EUR	977 959	946 048	0.24
3 998	BIOMERIEUX	EUR	292 600	308 246	0.08
108 481	BNP PARIBAS SA	EUR	6 847 677	5 770 104	1.49
84 489	BOLLORE SA	EUR	373 619	336 604	0.09
21 135	BOUYGUES SA	EUR	929 105	780 093	0.20
14 912	BRENNTAG AG	EUR	789 082	711 601	0.18
25 577	BUREAU VERITAS SA	EUR	580 654	584 690	0.15

## MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
346 382	CAIXABANK SA	EUR	1 374 038	1 283 692	0.33
15 448	CAP GEMINI SE	EUR	1 524 488	1 779 610	0.46
56 077	CARREFOUR SA	EUR	987 221	777 788	0.20
5 356	CASINO GUICHARD PERRACHON SA	EUR	264 511	178 087	0.05
48 084	CIE DE SAINT-GOBAIN	EUR	2 278 061	1 840 175	0.48
98 712	CNH INDUSTRIAL NV	EUR	1 084 371	897 884	0.23
16 567	CNP ASSURANCES	EUR	313 805	322 891	0.08
20 988	COCA-COLA EUROPEAN PARTNERS PLC	USD	695 240	730 549	0.19
5 799	COLRUYT	EUR	260 715	283 397	0.07
96 698	COMMERZBANK AG	EUR	1 177 906	793 987	0.21
10 617	CONTINENTAL AG	EUR	2 363 410	2 076 154	0.54
18 567	COVESTRO AG	EUR	1 548 965	1 418 890	0.37
3 613	COVIVIO	EUR	330 922	321 918	0.08
109 878	CREDIT AGRICOLE SA	EUR	1 546 696	1 256 455	0.32
80 969	CRH PLC	EUR	2 389 919	2 457 409	0.63
87 768	DAIMLER	EUR	6 100 926	4 838 650	1.25
58 261	DANONE	EUR	4 082 535	3 662 869	0.95
241	DASSAULT AVIATION SA	EUR	332 098	393 312	0.10
12 508	DASSAULT SYSTEMES SE	EUR	1 156 372	1 500 960	0.39
56 056	DAVIDE CAMPARI-MILANO SPA	EUR	366 887	394 915	0.10
8 877	DELIVERY HERO AG	EUR	349 044	404 614	0.10
189 503	DEUTSCHE BANK AG - REG	EUR	2 896 594	1 747 597	0.45
18 628	DEUTSCHE BOERSE AG	EUR	1 864 526	2 126 386	0.55
22 742	DEUTSCHE LUFTHANSA AG - REG	EUR	659 846	468 485	0.12
94 872	DEUTSCHE POST AG - REG	EUR	3 713 728	2 653 570	0.69
321 689	DEUTSCHE TELEKOM AG-NOM - REG	EUR	4 910 924	4 268 813	1.10
34 231	DEUTSCHE WOHNEN SE	EUR	1 276 117	1 417 163	0.37
22 720	EDENRED	EUR	559 750	614 803	0.16
247 040	EDP - ENERGIAS DE PORTUGAL SA	EUR	739 260	839 936	0.22
7 567	EIFFAGE SA	EUR	713 767	705 093	0.18
56 509	ELECTRICITE DE FRANCE SA	EUR	633 551	665 676	0.17
13 728	ELISA OYJ	EUR	477 337	544 590	0.14
21 890	ENAGAS SA	EUR	541 168	548 126	0.14
30 656	ENDESA SA	EUR	583 506	579 245	0.15
784 997	ENEL SPA	EUR	4 269 630	3 734 231	0.96
176 283	ENGIE SA	EUR	2 594 939	2 314 596	0.60
245 530	ENI SPA	EUR	3 453 260	3 905 400	1.01
212 441	E.ON SE	EUR	2 037 400	1 944 685	0.50
29 038	ERSTE GROUP BANK	EUR	1 058 014	1 038 109	0.27
20 092	ESSILOR INTERNATIONAL CIE GENERALE D'OPTIQUE SA	EUR	2 296 687	2 429 123	0.63
4 396	EURAZEO SA	EUR	311 824	285 520	0.07
1 104	EUROFINS SCIENTIFIC SE	EUR	546 537	525 946	0.14
16 850	EUTELSAT COMMUNICATIONS SA	EUR	317 813	299 340	0.08
15 742	EVONIK INDUSTRIES AG	EUR	499 680	461 713	0.12

## MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
10 467	EXOR NV	EUR	548 826	603 946	0.16
7 327	FAURECIA SA	EUR	474 784	447 826	0.12
11 854	FERRARI NV	EUR	1 091 617	1 380 991	0.36
46 759	FERROVIAL SA	EUR	844 749	821 789	0.21
104 050	FIAT CHRYSLER AUTOMOBILES NV	EUR	1 588 068	1 699 553	0.44
42 871	FORTUM OYJ	EUR	751 108	876 283	0.23
4 016	FRAPORT AG FRANKFURT AIRPORT SERVICES WORLDWIDE	EUR	349 063	331 802	0.09
20 816	FRESENIUS MEDICAL CARE AG & CO	EUR	1 804 508	1 798 086	0.46
40 154	FRESENIUS SE & CO KGAA	EUR	2 635 452	2 762 595	0.71
6 708	FUCHS PETROLUB SE - PFD	EUR	292 775	283 346	0.07
48 380	GALP ENERGIA SGPS SA	EUR	754 227	790 287	0.20
33 804	GAS NATURAL SDG	EUR	663 165	766 675	0.20
16 721	GEA GROUP AG	EUR	657 434	483 070	0.12
4 364	GECINA SA	EUR	636 522	625 361	0.16
45 121	GETLINK - REG	EUR	500 536	529 946	0.14
28 790	GRIFOLS SA	EUR	711 919	742 206	0.19
7 787	GROUPE BRUXELLES LAMBERT SA	EUR	707 136	703 322	0.18
5 820	HANNOVER RUECK SE - REG	EUR	633 090	621 576	0.16
14 363	HEIDELBERGCEMENT AG	EUR	1 272 146	1 035 285	0.27
11 120	HEINEKEN HOLDING NV	EUR	907 679	912 952	0.24
25 017	HEINEKEN NV	EUR	2 157 508	2 151 962	0.56
10 030	HENKEL AG & CO KGAA	EUR	1 024 878	955 358	0.25
17 196	HENKEL KGAA VZ PFD - PFD	EUR	1 918 477	1 882 962	0.49
3 057	HERMES INTERNATIONAL	EUR	1 389 008	1 601 257	0.41
1 862	HOCHTIEF AG	EUR	269 215	288 238	0.07
6 115	HUGO BOSS AG	EUR	439 594	475 502	0.12
559 265	IBERDROLA SA	EUR	3 668 712	3 704 571	0.96
3 219	ICADE	EUR	260 811	258 486	0.07
2 560	ILIAD SA	EUR	504 536	346 496	0.09
3 457	IMERYS SA	EUR	267 246	239 397	0.06
105 282	INDITEX	EUR	3 190 003	3 080 551	0.80
109 674	INFINEON TECHNOLOGIES AG - REG	EUR	2 495 098	2 394 183	0.62
375 047	ING GROUP NV	EUR	5 687 120	4 623 579	1.19
5 718	INGENICO GROUP SA	EUR	479 064	440 286	0.11
13 405	INNOGY SE	EUR	516 330	491 829	0.13
59 301	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	EUR	425 782	446 062	0.12
1 301 112	INTESA SANPAOLO SPA	EUR	3 584 992	3 235 215	0.84
90 000	INTESA SANPAOLO SPA - RNC	EUR	239 779	233 820	0.06
3 637	IPSEN SA	EUR	373 348	488 631	0.13
7 180	JCDECAUX SA	EUR	242 027	205 779	0.05
24 295	JERONIMO MARTINS SGPS SA	EUR	396 923	300 529	0.08
24 241	KBC GROUP NV	EUR	1 709 097	1 602 815	0.41
7 313	KERING SA	EUR	2 679 042	3 536 567	0.91
15 304	KERRY GROUP PLC	EUR	1 406 555	1 371 238	0.35

## MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
6 839	KION GROUP AG	EUR	467 618	421 556	0.11
19 721	KLEPIERRE SA	EUR	694 484	636 002	0.16
32 644	KONE B - B	EUR	1 439 745	1 425 237	0.37
120 337	KONINKLIJKE AHOLD DELHAIZE NV	EUR	2 245 273	2 467 510	0.64
17 510	KONINKLIJKE DSM NV	EUR	1 417 889	1 507 961	0.39
324 513	KONINKLIJKE KPN NV	EUR	944 599	756 115	0.20
90 811	KONINKLIJKE PHILIPS N.V.	EUR	2 978 812	3 307 791	0.85
6 786	KONINKLIJKE VOPAK NV	EUR	250 171	268 522	0.07
18 473	K+S AG	EUR	372 157	390 704	0.10
8 392	LANXESS	EUR	532 205	560 586	0.14
25 676	LEGRAND SA	EUR	1 625 267	1 615 020	0.42
39 060	LEONARDO SPA	EUR	385 011	330 682	0.09
17 926	LINDE AG	EUR	3 449 386	3 664 074	0.95
24 317	L'OREAL SA	EUR	4 599 903	5 143 046	1.33
16 385	LUXOTTICA GROUP SPA	EUR	841 664	905 435	0.23
26 912	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	6 765 259	7 675 302	1.98
3 402	MAN SE	EUR	323 754	329 824	0.09
104 029	MAPFRE SA	EUR	284 176	268 915	0.07
59 723	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	568 423	475 515	0.12
12 474	MERCK KGAA	EUR	1 086 576	1 043 076	0.27
17 379	METRO AG	EUR	292 928	183 957	0.05
10 158	METSO OYJ	EUR	294 512	291 535	0.08
16 460	MICHELIN (CGDE)-SA	EUR	2 043 715	1 716 778	0.44
17 268	MONCLER SPA	EUR	678 114	673 452	0.17
5 019	MTU AERO ENGINES AG	EUR	745 814	826 127	0.21
14 963	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	2 761 746	2 709 051	0.70
90 841	NATIXIS SA	EUR	618 363	552 132	0.14
12 374	NESTE CORPORATION	EUR	652 557	831 533	0.21
29 599	NN GROUP NV	EUR	1 102 030	1 031 229	0.27
543 530	NOKIA OYJ	EUR	2 210 334	2 679 603	0.69
11 262	NOKIAN RENKAAT OYJ	EUR	413 655	381 106	0.10
33 144	NXP SEMICONDUCTORS NV	USD	3 221 931	3 101 918	0.80
14 214	OMV AG	EUR	742 946	690 374	0.18
192 553	ORANGE	EUR	2 798 401	2 762 173	0.71
10 051	ORION OYJ - B	EUR	297 152	232 078	0.06
9 599	OSRAM LICHT AG	EUR	667 358	335 965	0.09
8 165	PADDY POWER BETFAIR PLC	EUR	787 776	775 675	0.20
20 494	PERNOD RICARD SA	EUR	2 717 901	2 867 111	0.74
56 765	PEUGEOT SA	EUR	996 613	1 110 323	0.29
38 606	PIRELLI & C SPA	EUR	282 519	276 110	0.07
14 779	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	1 036 325	806 342	0.21
50 424	POSTE ITALIANE SPA	EUR	317 788	361 540	0.09
22 488	PROSIEBENSAT.1 MEDIA SE	EUR	643 193	488 664	0.13

## MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
14 681	PROXIMUS	EUR	414 148	283 490	0.07
20 160	PRYSMIAN SPA	EUR	546 951	430 013	0.11
20 033	PUBLICIS GROUPE	EUR	1 140 689	1 180 745	0.31
801	PUMA SE	EUR	293 179	401 301	0.10
22 028	QIAGEN NV	EUR	588 842	687 274	0.18
14 287	RAIFFEISEN BANK INTERNATIONAL AG	EUR	427 041	375 605	0.10
11 497	RANDSTAD NV	EUR	598 131	579 679	0.15
10 092	RECORDATI SPA	EUR	374 793	343 734	0.09
41 778	RED ELECTRICA CORPORACION SA	EUR	781 298	728 608	0.19
93 232	RELX NV	EUR	1 772 448	1 702 882	0.44
2 181	REMY COINTREAU SA	EUR	253 663	242 091	0.06
18 552	RENAULT SA	EUR	1 565 654	1 351 142	0.35
131 445	REPSOL SA	EUR	1 977 622	2 203 675	0.57
29 277	REXEL SA	EUR	434 856	360 546	0.09
3 735	RTL GROUP	EUR	253 464	217 004	0.06
50 012	RWE AG	EUR	984 230	976 484	0.25
14 781	RYANAIR HOLDINGS PLC	EUR	250 228	233 614	0.06
32 200	SAFRAN SA	EUR	2 903 599	3 350 410	0.87
42 788	SAMPO OYJ - A	EUR	1 914 996	1 788 538	0.46
108 930	SANOFI	EUR	7 849 354	7 478 045	1.93
94 856	SAP SE	EUR	8 956 898	9 386 000	2.42
3 433	SARTORIUS AG	EUR	430 155	439 767	0.11
16 022	SCHAEFFLER AG	EUR	227 162	178 645	0.05
51 851	SCHNEIDER ELECTRIC SE	EUR	3 627 987	3 703 198	0.96
15 874	SCOR SE	EUR	539 670	505 111	0.13
2 179	SEB SA	EUR	337 749	325 978	0.08
35 159	SES SA	EUR	504 475	551 645	0.14
73 835	SIEMENS AG - REG	EUR	8 425 898	8 359 598	2.16
23 009	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	260 220	264 719	0.07
14 477	SIEMENS HEALTHINEERS AG	EUR	483 756	511 834	0.13
21 747	SMURFIT KAPPA GROUP PLC	EUR	769 844	754 621	0.19
219 614	SNAM SPA	EUR	921 081	785 340	0.20
2 475	SOCIETE BIC SA	EUR	232 723	196 515	0.05
74 078	SOCIETE GENERALE SA	EUR	3 186 201	2 675 327	0.69
8 735	SODEXO SA	EUR	942 386	747 891	0.19
7 153	SOLVAY	EUR	830 710	773 597	0.20
65 913	STMICROELECTRONICS NV	EUR	1 216 035	1 259 597	0.33
53 184	STORA ENSO OYJ - R	EUR	700 989	891 364	0.23
36 099	SUEZ	EUR	541 479	400 879	0.10
11 903	SYMRISE AG	EUR	835 854	893 915	0.23
1 100 507	TELECOM ITALIA SPA/MILANO	EUR	820 387	701 463	0.18
581 777	TELECOM ITALIA SPA/MILANO - RSP	EUR	363 947	325 562	0.08
71 773	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	297 199	242 306	0.06
451 011	TELEFONICA SA	EUR	3 829 537	3 282 909	0.85

## MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
5 109	TELENET GROUP HOLDING NV	EUR	291 628	204 360	0.05
5 577	TELEPERFORMANCE	EUR	677 002	843 800	0.22
45 576	TENARIS SA	EUR	591 745	716 227	0.19
135 797	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	700 349	629 012	0.16
10 262	THALES SA	EUR	899 992	1 132 412	0.29
42 059	THYSSENKRUPP AG	EUR	953 758	875 668	0.23
232 533	TOTAL	EUR	11 097 128	12 140 547	3.14
7 552	UBISOFT ENTERTAINMENT SA	EUR	518 612	709 737	0.18
12 202	UCB SA	EUR	778 127	821 683	0.21
20 214	UMICORE SA	EUR	823 685	993 518	0.26
13 336	UNIBAIL RODAMCO REITS	EUR	2 816 856	2 514 503	0.65
193 723	UNICREDIT SPA	EUR	3 329 155	2 769 464	0.72
148 949	UNILEVER CVA	EUR	7 214 582	7 117 528	1.84
19 427	UNIPER SE	EUR	491 556	496 166	0.13
11 871	UNITED INTERNET AG - REG	EUR	678 409	582 391	0.15
51 514	UPM-KYMMENE OYJ	EUR	1 332 691	1 577 359	0.41
23 130	VALEO SA	EUR	1 371 269	1 082 947	0.28
51 655	VEOLIA ENVIRONNEMENT SA	EUR	1 081 965	946 836	0.24
48 561	VINCI SA	EUR	4 249 496	3 999 484	1.03
100 072	VIVENDI SA	EUR	2 214 721	2 101 512	0.54
11 063	VOESTALPINE AG	EUR	532 238	436 435	0.11
3 133	VOLKSWAGEN AG	EUR	525 145	443 320	0.11
17 912	VOLKSWAGEN AG - PFD	EUR	3 040 697	2 547 445	0.66
46 863	VONOVIA SE	EUR	1 892 249	1 910 136	0.49
42 833	WARTSILA OYJ	EUR	762 105	720 879	0.19
2 679	WENDEL SA	EUR	374 833	316 122	0.08
11 330	WIRECARD AG	EUR	1 061 415	1 562 974	0.40
28 020	WOLTERS KLUWER CVA	EUR	1 227 469	1 352 245	0.35
10 744	ZALANDO SE	EUR	475 181	514 315	0.13
5 118	1&1 DRILLISCH AG	EUR	344 395	249 554	0.06
<b>Total Shares</b>			<b>399 787 639</b>	<b>386 803 174</b>	<b>99.85</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>399 787 639</b>	<b>386 803 174</b>	<b>99.85</b>
<b>Total Investments</b>			<b>399 787 639</b>	<b>386 803 174</b>	<b>99.85</b>



## MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	11.11	France	31.14
Personal Goods	8.04	Germany	28.89
Chemicals	6.66	Netherlands	13.76
Pharmaceuticals & Biotechnology	6.01	Spain	9.35
Oil & Gas Producers	5.53	Italy	6.03
Automobiles & Parts	5.06	Belgium	3.31
Nonlife Insurance	4.90	Finland	3.16
Technology Hardware & Equipment	4.29	Ireland	1.70
Software & Computer Services	4.19	Luxembourg	0.94
Beverages	3.53	Austria	0.74
Construction & Materials	3.37	Portugal	0.50
Aerospace & Defense	3.16	United Kingdom	0.34
Electricity	2.98		
General Industrials	2.54		<b>99.85</b>
Industrial Engineering	2.38		
Electronic & Electrical Equipment	2.34		
Fixed Line Telecommunications	2.24		
Media	2.22		
Gas, Water & Multiutilities	2.21		
General Retailers	2.04		
Industrial Transportation	1.94		
Real Estate Investment Trusts	1.33		
Health Care Equipment & Services	1.31		
Food Producers	1.30		
Mobile Telecommunications	1.23		
Financial Services	1.22		
Support Services	1.12		
Food & Drug Retailers	1.08		
Industrial Metals & Mining	0.94		
Travel, Leisure & Catering	0.89		
Life Insurance	0.87		
Forestry & Paper	0.83		
Real Estate Investment & Services	0.49		
Alternative Energy	0.20		
Leisure Goods	0.18		
Household Goods & Home Construction	0.13		
	<b>99.85</b>		

## MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of 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>					
7 800	ABC-MART INC	JPY	45 516 568	47 268 000	0.06
6 600	ADASTRIA CO LTD	JPY	15 961 605	9 273 000	0.01
24 200	ADVANTEST CORP	JPY	50 833 061	55 853 600	0.07
164 400	AEON CO LTD	JPY	270 148 526	389 628 000	0.49
5 100	AEON DELIGHT CO LTD	JPY	20 594 961	19 227 000	0.02
30 300	AEON FINANCIAL SERVICE CO LTD	JPY	71 529 885	71 629 200	0.09
27 500	AEON MALL CO LTD	JPY	56 324 724	54 725 000	0.07
44 397	AGC INC/JAPAN	JPY	186 055 602	191 573 055	0.24
12 800	AICA KOGYO CO LTD	JPY	47 248 334	49 792 000	0.06
5 700	AIN HOLDINGS INC	JPY	44 614 274	46 569 000	0.06
37 500	AIR WATER INC	JPY	77 765 198	76 275 000	0.10
35 800	AISIN SEIKI CO LTD	JPY	209 052 074	180 790 000	0.23
100 100	AJINOMOTO CO INC	JPY	217 673 707	209 809 600	0.26
47 500	ALFRESA HOLDINGS CORP	JPY	96 055 283	123 737 500	0.16
37 400	ALPS ELECTRIC CO LTD	JPY	109 498 563	106 440 400	0.13
66 200	AMADA HOLDINGS CO LTD	JPY	83 960 504	70 503 000	0.09
80 600	ANA HOLDINGS INC	JPY	337 641 487	327 961 400	0.41
25 500	AOZORA BANK LTD	JPY	109 270 157	107 482 500	0.13
91 200	ASAHI GROUP HOLDINGS LTD	JPY	418 719 240	517 286 400	0.65
20 800	ASAHI INTECC CO LTD	JPY	59 599 593	87 152 000	0.11
283 500	ASAHI KASEI CORP	JPY	393 813 149	399 168 000	0.50
43 100	ASICS CORP	JPY	74 993 900	80 726 300	0.10
445 900	ASTELLAS PHARMA INC	JPY	644 097 074	753 125 100	0.94
44 900	BANDAI NAMCO HOLDINGS INC	JPY	162 692 760	205 193 000	0.26
25 300	BIC CAMERA INC	JPY	32 791 951	43 237 700	0.05
143 700	BRIDGESTONE CORP	JPY	726 662 265	622 652 100	0.78
53 000	BROTHER INDUSTRIES LTD	JPY	138 438 459	115 964 000	0.15
19 900	CALBEE INC	JPY	77 745 171	82 883 500	0.10
233 600	CANON INC	JPY	890 924 677	848 201 600	1.06
34 900	CASIO COMPUTER CO LTD	JPY	55 431 619	62 889 800	0.08
38 900	CENTRAL JAPAN RAILWAY CO	JPY	763 553 593	893 144 000	1.12
151 600	CHIBA BANK LTD	JPY	119 653 089	118 702 800	0.15
132 700	CHUBU ELECTRIC POWER CO INC	JPY	189 231 162	220 414 700	0.28
45 300	CHUGAI PHARMACEUTICAL CO LTD	JPY	209 997 306	263 193 000	0.33
39 500	CHUGOKU BANK LTD	JPY	58 907 103	44 279 500	0.06
5 900	CI:Z HOLDINGS CO LTD	JPY	23 849 833	31 093 000	0.04
23 000	CLARION CO LTD	JPY	9 966 770	6 854 000	0.01
13 900	COLOPL INC	JPY	17 676 995	10 425 000	0.01
17 100	COMSYS HOLDINGS CORP	JPY	45 050 547	50 256 900	0.06
260 300	CONCORDIA FINANCIAL GROUP LTD	JPY	141 761 637	146 809 200	0.18
2 100	COSMOS PHARMACEUTICAL CORP	JPY	53 970 637	47 208 000	0.06
6 300	CREATE SD HOLDINGS CO LTD	JPY	18 540 257	20 065 500	0.03
27 300	CYBERAGENT INC	JPY	92 248 356	181 818 000	0.23
61 300	DAICEL CORP	JPY	83 872 216	75 153 800	0.09

## MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of 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>					
22 100	DAIFUKU CO LTD	JPY	120 882 688	107 295 500	0.14
242 100	DAI-ICHI LIFE HOLDINGS INC	JPY	471 482 851	478 389 600	0.60
124 200	DAIICHI SANKYO CO LTD	JPY	320 083 537	526 235 400	0.66
8 400	DAIICHIKOSHO CO LTD	JPY	43 794 187	44 940 000	0.06
59 200	DAIKIN INDUSTRIES LTD	JPY	680 946 472	785 584 000	0.99
8 900	DAIKYONISHIKAWA CORP	JPY	15 532 506	14 444 700	0.02
18 100	DAIO PAPER CORP	JPY	24 208 188	27 910 200	0.04
17 700	DAITO TRUST CONSTRUCTION CO LTD	JPY	357 146 134	318 777 000	0.40
143 600	DAIWA HOUSE INDUSTRY CO LTD	JPY	563 565 971	542 233 600	0.68
366 400	DAIWA SECURITIES GROUP INC	JPY	234 884 172	235 705 120	0.30
22 400	DENA CO LTD	JPY	55 906 064	46 524 800	0.06
16 700	DENKA CO LTD	JPY	60 154 460	61 706 500	0.08
96 300	DENSO CORP	JPY	545 955 759	521 175 600	0.65
17 898	DIC CORP	JPY	70 756 277	61 927 080	0.08
5 800	DIP CORP	JPY	14 942 792	16 512 600	0.02
5 800	DISCO CORP	JPY	134 735 703	109 678 000	0.14
23 800	DMG MORI CO LTD	JPY	46 338 015	36 580 600	0.05
27 700	DON QUIJOTE HOLDINGS CO LTD	JPY	120 935 069	147 364 000	0.18
10 900	DOWA HOLDINGS CO LTD	JPY	45 745 810	37 223 500	0.05
5 300	EAGLE INDUSTRY CO LTD	JPY	10 867 740	9 444 600	0.01
77 900	EAST JAPAN RAILWAY CO	JPY	798 996 433	826 908 500	1.04
17 798	EBARA CORP	JPY	67 527 231	61 314 110	0.08
52 000	EISAI CO LTD	JPY	303 422 722	405 808 000	0.51
3 800	ELECOM CO LTD	JPY	8 509 285	9 845 800	0.01
34 500	ELECTRIC POWER DEVELOPMENT CO LTD	JPY	101 053 724	98 670 000	0.12
12 100	EZAKI GLICO CO LTD	JPY	70 140 561	64 372 000	0.08
13 700	FAMILYMART UNY HOLDINGS CO LTD	JPY	79 332 310	159 742 000	0.20
41 200	FANUC CORP	JPY	949 923 627	906 606 000	1.14
7 200	FAST RETAILING CO LTD	JPY	243 287 364	366 552 000	0.46
15 000	FINANCIAL PRODUCTS GROUP CO LTD	JPY	19 344 691	21 435 000	0.03
131 000	FUJI ELECTRIC CO LTD	JPY	85 507 075	110 564 000	0.14
13 300	FUJITSU GENERAL LTD	JPY	30 175 638	23 062 200	0.03
446 000	FUJITSU LTD	JPY	375 962 565	299 622 800	0.38
4 900	FUYO GENERAL LEASE CO LTD	JPY	35 926 004	37 338 000	0.05
15 500	GMO INTERNET INC	JPY	23 290 164	40 904 500	0.05
115 500	GUNGHO ONLINE ENTERTAINMENT INC	JPY	34 597 764	32 571 000	0.04
87 000	GUNMA BANK LTD	JPY	58 189 717	50 634 000	0.06
57 600	HAKUHODO DY HOLDINGS INC	JPY	84 423 418	102 412 800	0.13
31 600	HAMAMATSU PHOTONICS KK	JPY	112 089 124	150 416 000	0.19
54 798	HANKYU HANSHIN HOLDINGS INC	JPY	235 003 975	244 125 090	0.31
7 900	HANWA CO LTD	JPY	30 691 829	33 377 500	0.04
6 500	HARMONIC DRIVE SYSTEMS INC	JPY	37 920 055	30 485 000	0.04
56 700	HASEKO CORP	JPY	83 545 212	86 807 700	0.11
37 800	HAZAMA ANDO CORP	JPY	29 029 542	38 102 400	0.05

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## Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of 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>					
13 500	HEIWA CORP	JPY	29 351 068	36 099 000	0.05
5 100	HIKARI TSUSHIN INC	JPY	70 125 753	99 297 000	0.12
61 900	HINO MOTORS LTD	JPY	86 420 078	73 227 700	0.09
7 435	HIROSE ELECTRIC CO LTD	JPY	113 610 188	102 082 550	0.13
63 200	HIROSHIMA BANK LTD	JPY	55 426 038	46 641 600	0.06
12 800	HISAMITSU PHARMACEUTICAL CO INC	JPY	68 652 795	119 680 000	0.15
11 700	HITACHI CAPITAL CORP	JPY	31 278 477	33 508 800	0.04
22 500	HITACHI CHEMICAL CO LTD	JPY	69 560 613	50 287 500	0.06
20 300	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	69 257 302	73 080 000	0.09
14 800	HITACHI HIGH-TECHNOLOGIES CORP	JPY	62 399 369	66 896 000	0.08
1 042 000	HITACHI LTD	JPY	830 994 347	814 427 200	1.02
46 200	HITACHI METALS LTD	JPY	71 520 764	53 130 000	0.07
9 000	HITACHI TRANSPORT SYSTEM LTD	JPY	22 870 180	25 542 000	0.03
28 498	HOKUHOKU FINANCIAL GROUP INC	JPY	49 358 071	42 034 550	0.05
374 400	HONDA MOTOR CO LTD	JPY	1 256 517 492	1 217 923 200	1.53
8 600	HORIBA LTD	JPY	55 452 860	66 650 000	0.08
13 700	HOSHIZAKI CORP	JPY	139 441 805	153 577 000	0.19
87 300	HOYA CORP	JPY	542 001 670	549 902 700	0.69
89 400	HULIC CO LTD	JPY	98 152 733	105 760 200	0.13
8 000	IBJ LEASING CO LTD	JPY	23 379 403	23 440 000	0.03
61 200	ICHIGO INC	JPY	23 387 130	31 824 000	0.04
35 700	IIDA GROUP HOLDINGS CO LTD	JPY	72 856 142	76 290 900	0.10
236 400	INPEX CORP	JPY	280 726 028	271 741 800	0.34
125 700	ISUZU MOTORS LTD	JPY	194 840 674	184 967 550	0.23
313 600	ITOCHU CORP	JPY	585 985 206	629 552 000	0.79
19 400	ITOCHU TECHNO-SOLUTIONS CORP	JPY	39 862 608	37 131 600	0.05
9 500	IWATANI CORP	JPY	31 844 966	36 670 000	0.05
7 800	IZUMI CO LTD	JPY	45 023 754	53 430 000	0.07
51 000	J FRONT RETAILING CO LTD	JPY	79 577 642	86 037 000	0.11
6 100	JAFCO CO LTD	JPY	34 828 376	27 480 500	0.03
76 300	JAPAN AIRLINES CO LTD	JPY	286 148 764	299 706 400	0.38
12 000	JAPAN AVIATION ELECTRONICS INDUSTRY LTD	JPY	21 072 222	20 940 000	0.03
122 800	JAPAN EXCHANGE GROUP INC	JPY	237 994 500	252 845 200	0.32
269 500	JAPAN TOBACCO INC	JPY	992 549 344	834 102 500	1.05
115 800	JFE HOLDINGS INC	JPY	260 014 218	242 716 800	0.30
45 700	JSR CORP	JPY	98 548 994	86 190 200	0.11
46 200	JTEKT CORP	JPY	74 183 573	69 669 600	0.09
27 300	KABU.COM SECURITIES CO LTD	JPY	9 188 730	9 800 700	0.01
213 000	KAJIMA CORP	JPY	231 917 820	182 754 000	0.23
31 200	KAKAKU.COM INC	JPY	44 346 825	78 062 400	0.10
7 900	KAKEN PHARMACEUTICAL CO LTD	JPY	45 518 729	44 951 000	0.06
6 300	KANAMOTO CO LTD	JPY	21 970 927	22 081 500	0.03
18 200	KANEMATSU CORP	JPY	25 107 340	29 138 200	0.04
177 000	KANSAI ELECTRIC POWER CO INC	JPY	274 573 768	286 032 000	0.36

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of 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>					
47 800	KANSAI PAINT CO LTD	JPY	129 981 894	110 035 600	0.14
106 700	KAO CORP	JPY	715 923 186	901 615 000	1.13
33 700	KAWASAKI HEAVY INDUSTRIES LTD	JPY	125 548 116	110 030 500	0.14
353 500	KDDI CORP	JPY	1 048 370 796	1 071 458 500	1.34
24 400	KEIHAN ELECTRIC RAILWAY CO LTD	JPY	81 970 739	96 990 000	0.12
24 200	KEIO CORP	JPY	114 408 014	129 712 000	0.16
30 199	KEISEI ELECTRIC RAILWAY CO LTD	JPY	94 780 734	114 907 195	0.14
24 200	KEWPIE CORP	JPY	64 151 148	67 590 600	0.08
21 300	KEYENCE CORP	JPY	1 283 769 525	1 332 528 000	1.67
34 000	KIKKOMAN CORP	JPY	119 495 002	190 060 000	0.24
41 100	KINTETSU GROUP HOLDINGS CO LTD	JPY	174 817 091	185 772 000	0.23
209 300	KIRIN HOLDINGS CO LTD	JPY	536 765 388	620 155 900	0.78
12 100	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	78 816 336	115 797 000	0.15
2 800	KOBE BUSSAN CO LTD	JPY	13 953 573	15 288 000	0.02
26 000	KOITO MANUFACTURING CO LTD	JPY	193 296 734	190 320 000	0.24
209 500	KOMATSU LTD	JPY	684 700 043	663 696 000	0.83
17 400	KONAMI HOLDINGS CORP	JPY	94 826 679	98 136 000	0.12
101 600	KONICA MINOLTA INC	JPY	95 975 149	104 546 400	0.13
7 400	KOSE CORP	JPY	98 529 829	176 638 000	0.22
36 200	K'S HOLDINGS CORP	JPY	43 329 207	41 666 200	0.05
232 800	KUBOTA CORP	JPY	478 613 171	405 770 400	0.51
7 700	KUMAGAI GUMI CO LTD	JPY	26 376 569	29 953 000	0.04
76 500	KURARAY CO LTD	JPY	160 798 810	116 739 000	0.15
3 400	KUSURI NO AOKI HOLDINGS CO LTD	JPY	21 893 000	25 058 000	0.03
71 300	KYOCERA CORP	JPY	504 370 458	445 411 100	0.56
17 400	KYOWA EXEO CORP	JPY	37 851 947	50 616 600	0.06
54 400	KYOWA HAKKO KIRIN CO LTD	JPY	101 970 158	121 475 200	0.15
9 600	KYUDENKO CORP	JPY	41 622 096	51 360 000	0.06
93 600	KYUSHU FINANCIAL GROUP INC	JPY	62 767 318	50 076 000	0.06
10 900	LAWSON INC	JPY	79 389 447	75 428 000	0.09
51 100	LEOPALACE21 CORP	JPY	40 286 857	31 017 700	0.04
60 500	LION CORP	JPY	127 682 836	122 815 000	0.15
34 700	MAEDA CORP	JPY	46 347 535	44 207 800	0.06
15 212	MAEDA ROAD CONSTRUCTION CO LTD	JPY	35 080 709	32 051 684	0.04
56 600	MAKITA CORP	JPY	259 500 006	281 019 000	0.35
351 200	MARUBENI CORP	JPY	269 604 034	296 799 120	0.37
20 900	MATSUI SECURITIES CO LTD	JPY	18 396 762	22 133 100	0.03
17 600	MATSUMOTOKIYOSHI HOLDINGS CO LTD	JPY	70 168 148	87 560 000	0.11
136 200	MAZDA MOTOR CORP	JPY	228 755 785	185 232 000	0.23
222 407	MEBUKI FINANCIAL GROUP INC	JPY	94 614 361	82 735 404	0.10
42 800	MEDIPAL HOLDINGS CORP	JPY	82 879 102	95 358 400	0.12
28 800	MEIJI HOLDINGS CO LTD	JPY	251 364 496	268 992 000	0.34
4 800	MEITEC CORP	JPY	26 486 137	25 536 000	0.03
80 600	MINEBEA MITSUMI INC	JPY	156 101 051	151 044 400	0.19

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of 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>					
49 600	MISUMI GROUP INC	JPY	146 038 164	160 208 000	0.20
7 900	MITSUBA CORP	JPY	13 318 840	7 015 200	0.01
304 400	MITSUBISHI CHEMICAL HOLDINGS CORP	JPY	324 711 115	282 300 560	0.35
299 900	MITSUBISHI CORP	JPY	781 904 522	923 092 200	1.16
433 900	MITSUBISHI ELECTRIC CORP	JPY	766 808 281	639 785 550	0.80
318 600	MITSUBISHI ESTATE CO LTD	JPY	630 920 874	617 128 200	0.77
37 400	MITSUBISHI GAS CHEMICAL CO INC	JPY	100 097 823	93 874 000	0.11
72 700	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	322 813 113	293 053 700	0.37
28 299	MITSUBISHI MATERIALS CORP	JPY	109 946 799	86 170 455	0.11
52 900	MITSUBISHI TANABE PHARMA CORP	JPY	140 285 191	101 250 600	0.13
1 403 200	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	1 014 474 945	885 559 520	1.11
108 600	MITSUBISHI UFJ LEASE & FINANCE CO LTD	JPY	64 193 131	73 956 600	0.09
363 400	MITSUI & CO LTD	JPY	616 052 256	671 381 500	0.84
41 300	MITSUI CHEMICALS INC	JPY	143 015 736	121 835 000	0.15
213 800	MITSUI FUDOSAN CO LTD	JPY	521 043 809	571 701 200	0.72
10 600	MIXI INC	JPY	58 112 667	29 722 400	0.04
5 585 100	MIZUHO FINANCIAL GROUP INC	JPY	1 108 612 362	1 041 621 150	1.31
15 200	MONOTARO CO LTD	JPY	50 180 898	74 480 000	0.09
111 900	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	413 876 842	385 383 600	0.48
45 600	MURATA MANUFACTURING CO LTD	JPY	763 992 075	849 072 000	1.06
43 600	M3 INC	JPY	141 684 378	192 494 000	0.24
23 600	NABTESCO CORP	JPY	101 036 933	80 476 000	0.10
43 300	NAGOYA RAILROAD CO LTD	JPY	108 206 994	123 838 000	0.16
26 000	NANKAI ELECTRIC RAILWAY CO LTD	JPY	73 413 418	79 950 000	0.10
56 100	NEC CORP	JPY	166 406 128	170 544 000	0.22
95 100	NEXON CO LTD	JPY	139 708 961	153 015 900	0.19
52 900	NGK INSULATORS LTD	JPY	112 651 345	104 371 700	0.13
37 200	NGK SPARK PLUG CO LTD	JPY	86 603 810	117 552 000	0.15
18 800	NH FOODS LTD	JPY	117 283 637	84 130 000	0.11
42 800	NHK SPRING CO LTD	JPY	50 979 266	44 683 200	0.06
20 698	NICHIREI CORP	JPY	58 827 556	58 326 964	0.07
52 300	NIDEC CORP	JPY	725 680 443	869 487 500	1.10
15 900	NIFCO INC/JAPAN	JPY	54 288 596	54 537 000	0.07
18 100	NIHON KOHDEN CORP	JPY	44 721 046	55 838 500	0.07
23 300	NIHON PARKERIZING CO LTD	JPY	40 289 203	37 186 800	0.05
11 200	NIPPO CORP	JPY	25 943 812	22 624 000	0.03
16 100	NIPPON EXPRESS CO LTD	JPY	117 918 084	129 444 000	0.16
7 900	NIPPON GAS CO LTD	JPY	28 382 938	51 034 000	0.06
29 500	NIPPON KAYAKU CO LTD	JPY	51 790 742	36 550 500	0.05
125 200	NIPPON LIGHT METAL HOLDINGS CO LTD	JPY	40 214 205	31 174 800	0.04
35 100	NIPPON PAINT HOLDINGS CO LTD	JPY	134 782 131	167 427 000	0.21
3 298	NIPPON STEEL & SUMIKIN BUSSAN CORP	JPY	20 229 290	18 139 000	0.02
192 000	NIPPON STEEL & SUMITOMO METAL CORP	JPY	501 708 535	417 696 000	0.52
54 700	NIPPON SUISAN KAISHA LTD	JPY	33 859 101	29 866 200	0.04

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### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of 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>					
192 000	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	981 249 039	966 912 000	1.21
39 100	NIPPON TELEVISION HOLDINGS INC	JPY	75 920 351	73 077 900	0.09
16 000	NISHI-NIPPON RAILROAD CO LTD	JPY	44 603 662	48 240 000	0.06
26 500	NISSAN CHEMICAL CORP	JPY	107 368 340	137 005 000	0.17
511 800	NISSAN MOTOR CO LTD	JPY	592 057 237	551 720 400	0.69
19 000	NISSIN FOODS HOLDINGS CO LTD	JPY	132 237 184	152 190 000	0.19
8 800	NISSIN KOGYO CO LTD	JPY	17 870 418	17 239 200	0.02
17 000	NITORI HOLDINGS CO LTD	JPY	291 923 203	293 760 000	0.37
32 800	NITTO DENKO CORP	JPY	318 462 162	274 962 400	0.34
17 500	NOF CORP	JPY	54 863 174	62 650 000	0.08
7 600	NOJIMA CORP	JPY	15 933 654	18 718 800	0.02
23 400	NOK CORP	JPY	61 032 483	50 169 600	0.06
736 400	NOMURA HOLDINGS INC	JPY	466 507 370	396 330 480	0.50
28 500	NOMURA REAL ESTATE HOLDINGS INC	JPY	67 018 014	70 053 000	0.09
27 053	NOMURA RESEARCH INSTITUTE LTD	JPY	110 541 899	145 274 610	0.18
6 400	NS SOLUTIONS CORP	JPY	15 740 691	17 875 200	0.02
89 100	NSK LTD	JPY	133 620 075	101 841 300	0.13
132 200	NTT DATA CORP	JPY	157 619 578	168 687 200	0.21
315 600	NTT DOCOMO INC	JPY	815 545 458	890 781 000	1.12
26 600	NTT URBAN DEVELOPMENT CORP	JPY	29 388 563	31 654 000	0.04
1 000	NUFLARE TECHNOLOGY INC	JPY	6 368 000	6 810 000	0.01
2 500	OBARA GROUP INC	JPY	15 250 152	15 800 000	0.02
145 800	OBAYASHI CORP	JPY	193 083 332	168 107 400	0.21
13 400	OBIC CO LTD	JPY	91 916 040	122 878 000	0.15
64 598	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	139 487 542	153 614 044	0.19
191 000	OJI HOLDINGS CORP	JPY	117 593 849	131 217 000	0.16
64 700	OLYMPUS CORP	JPY	249 848 284	268 505 000	0.34
46 100	OMRON CORP	JPY	272 454 789	238 337 000	0.30
102 500	ONO PHARMACEUTICAL CO LTD	JPY	249 367 539	266 192 500	0.33
7 000	OPEN HOUSE CO LTD	JPY	26 995 508	45 920 000	0.06
6 900	ORACLE CORP JAPAN	JPY	55 653 401	62 445 000	0.08
92 600	ORIENT CORP	JPY	16 748 049	13 797 400	0.02
49 000	ORIENTAL LAND	JPY	421 031 531	569 625 000	0.71
285 500	ORIX CORP	JPY	520 917 076	500 196 000	0.63
84 200	OSAKA GAS CO LTD	JPY	177 286 772	193 028 500	0.24
19 800	OSG CORP	JPY	50 482 799	45 203 400	0.06
25 600	OTSUKA CORP	JPY	87 400 888	111 232 000	0.14
90 200	OTSUKA HOLDINGS CO LTD	JPY	404 122 992	483 832 800	0.61
495 800	PANASONIC CORP	JPY	814 549 728	740 477 300	0.93
23 700	PARK24 CO LTD	JPY	63 057 743	71 455 500	0.09
57 800	PENTA-OCEAN CONSTRUCTION CO LTD	JPY	39 210 439	42 887 600	0.05
38 300	PERSOL HOLDINGS CO LTD	JPY	95 549 280	94 639 300	0.12
26 300	PIGEON CORP	JPY	106 386 980	141 757 000	0.18
7 600	PILOT CORP	JPY	39 402 677	46 892 000	0.06



## MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of 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>					
5 900	PRESSANCE CORP	JPY	9 024 654	10 100 800	0.01
212 600	RAKUTEN INC	JPY	264 474 853	159 322 440	0.20
22 700	RELO GROUP INC	JPY	57 815 320	66 374 800	0.08
22 500	RENASAS ELECTRONICS CORP	JPY	29 327 154	24 435 000	0.03
469 700	RESONA HOLDINGS INC	JPY	265 055 651	278 344 220	0.35
17 500	RESORTTRUST INC	JPY	35 315 688	34 300 000	0.04
130 500	RICOH CO LTD	JPY	141 530 312	132 588 000	0.17
7 700	RINNAI CORP	JPY	74 335 095	75 229 000	0.09
5 700	RYOHIN KEIKAKU CO LTD	JPY	190 526 689	222 300 000	0.28
10 600	SANKYU INC	JPY	48 669 667	61 692 000	0.08
12 000	SANRIO CO LTD	JPY	26 276 420	25 752 000	0.03
82 200	SANTEN PHARMACEUTICAL CO LTD	JPY	146 243 892	158 728 200	0.20
41 200	SANWA HOLDINGS CORP	JPY	53 309 743	48 368 800	0.06
8 700	SAWAI PHARMACEUTICAL CO LTD	JPY	53 987 346	43 848 000	0.05
48 400	SBI HOLDINGS INC/JAPAN	JPY	81 904 305	138 133 600	0.17
8 200	SCREEN HOLDINGS CO LTD	JPY	61 933 806	63 960 000	0.08
9 800	SCSK CORP	JPY	45 004 514	50 470 000	0.06
44 000	SECOM CO LTD	JPY	365 385 622	374 308 000	0.47
55 400	SEIBU HOLDINGS INC	JPY	102 933 599	103 487 200	0.13
64 600	SEIKO EPSON CORP	JPY	179 078 258	124 419 600	0.16
6 700	SEIKO HOLDINGS CORP	JPY	17 422 812	15 972 800	0.02
94 400	SEKISUI CHEMICAL CO LTD	JPY	206 983 709	178 227 200	0.22
158 200	SEKISUI HOUSE LTD	JPY	300 624 885	310 072 000	0.39
10 200	SERIA CO LTD	JPY	65 953 239	54 264 000	0.07
179 200	SEVEN & I HOLDINGS CO LTD	JPY	781 370 009	865 715 200	1.09
160 500	SEVEN BANK LTD	JPY	66 413 288	54 409 500	0.07
51 900	SHIMADZU CORP	JPY	116 314 272	173 865 000	0.22
4 900	SHIMAMURA CO LTD	JPY	65 073 083	47 775 000	0.06
17 400	SHIMANO INC	JPY	269 847 637	282 924 000	0.35
148 700	SHIMIZU CORP	JPY	180 793 103	170 856 300	0.21
75 700	SHIN-ETSU CHEMICAL CO LTD	JPY	773 724 990	747 386 100	0.94
37 000	SHINSEI BANK LTD	JPY	63 503 472	63 122 000	0.08
62 100	SHIONOGI & CO LTD	JPY	372 459 045	353 411 100	0.44
8 900	SHIP HEALTHCARE HOLDINGS INC	JPY	30 450 934	37 202 000	0.05
80 900	SHISEIDO CO LTD	JPY	362 910 446	711 758 200	0.89
113 000	SHIZUOKA BANK LTD	JPY	114 447 408	113 113 000	0.14
13 600	SMC CORP/JAPAN	JPY	551 179 915	552 568 000	0.69
126 100	SOFTBANK GROUP CORP	JPY	1 154 391 692	1 005 395 300	1.26
16 500	SOHGO SECURITY SERVICES CO LTD	JPY	84 398 374	86 130 000	0.11
252 900	SOJITZ CORP	JPY	79 093 132	101 665 800	0.13
84 000	SOMPO HOLDINGS INC	JPY	380 564 956	376 320 000	0.47
253 200	SONY CORP	JPY	1 069 342 070	1 434 124 800	1.80
35 200	SONY FINANCIAL HOLDINGS INC	JPY	63 436 908	74 483 200	0.09
18 500	SOTETSU HOLDINGS INC	JPY	51 312 939	62 715 000	0.08



**MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of 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>					
19 800	SQUARE ENIX HOLDINGS CO LTD	JPY	81 516 324	107 712 000	0.14
33 200	STANLEY ELECTRIC CO LTD	JPY	130 756 323	125 496 000	0.16
42 000	START TODAY CO LTD	JPY	146 792 088	168 630 000	0.21
5 800	STARTS CORP INC	JPY	16 536 646	15 665 800	0.02
134 800	SUBARU CORP	JPY	543 505 702	434 730 000	0.55
9 400	SUGI HOLDINGS CO LTD	JPY	55 165 820	60 254 000	0.08
334 000	SUMITOMO CHEMICAL CO LTD	JPY	237 897 583	209 752 000	0.26
269 600	SUMITOMO CORP	JPY	440 743 986	490 672 000	0.62
32 200	SUMITOMO DAINIPPON PHARMA CO LTD	JPY	48 662 994	75 509 000	0.09
160 400	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	291 034 655	264 660 000	0.33
31 100	SUMITOMO FORESTRY CO LTD	JPY	53 616 931	52 154 700	0.07
24 800	SUMITOMO HEAVY INDUSTRIES LTD	JPY	112 068 813	92 752 000	0.12
54 900	SUMITOMO METAL MINING CO LTD	JPY	208 150 197	232 666 200	0.29
35 060	SUMITOMO MITSUI CONSTRUCTION CO LTD	JPY	21 234 448	27 031 260	0.03
247 500	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	1 067 889 179	1 065 735 000	1.34
84 098	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	337 127 946	369 442 514	0.46
84 000	SUMITOMO OSAKA CEMENT CO LTD	JPY	42 827 514	43 596 000	0.05
103 000	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	369 408 579	421 167 000	0.53
42 600	SUMITOMO RUBBER INDUSTRIES LTD	JPY	85 534 268	74 976 000	0.09
18 100	SUNDRUG CO LTD	JPY	84 945 369	81 269 000	0.10
33 300	SUNTORY BEVERAGE & FOOD LTD	JPY	167 283 547	157 509 000	0.20
43 800	SURUGA BANK LTD	JPY	101 829 189	43 405 800	0.05
86 000	SUZUKI MOTOR CORP	JPY	528 955 129	526 148 000	0.66
33 700	SYSMEX CORP	JPY	239 379 811	348 458 000	0.44
20 900	TADANO LTD	JPY	28 174 655	28 444 900	0.04
27 400	TAIHEIYO CEMENT CORP	JPY	117 789 226	99 873 000	0.13
48 400	TAISEI CORP	JPY	284 291 318	295 724 000	0.37
35 000	TAIYO NIPPON SANSO CORP	JPY	46 018 338	55 580 000	0.07
67 000	TAKASHIMAYA CO LTD	JPY	70 473 386	63 516 000	0.08
159 900	TAKEDA PHARMACEUTICAL CO LTD	JPY	976 069 624	748 012 200	0.94
7 300	TAKEUCHI MANUFACTURING CO LTD	JPY	17 518 326	17 023 600	0.02
132 300	T&D HOLDINGS INC	JPY	209 246 509	220 213 350	0.28
22 700	TDK CORP	JPY	171 791 874	256 964 000	0.32
37 300	TEIJIN LTD	JPY	85 241 488	75 793 600	0.10
66 500	TERUMO CORP	JPY	303 063 506	422 275 000	0.53
4 300	T-GAIA CORP	JPY	9 055 639	12 169 000	0.02
27 000	THK CO LTD	JPY	101 154 706	85 725 000	0.11
46 400	TOBU RAILWAY CO LTD	JPY	147 831 465	157 296 000	0.20
56 000	TODA CORP	JPY	46 679 730	53 984 000	0.07
28 000	TOHO CO LTD/TOKYO	JPY	108 913 986	104 020 000	0.13
21 500	TOHO GAS CO LTD	JPY	73 371 526	82 452 500	0.10
12 700	TOHO HOLDINGS CO LTD	JPY	26 683 098	34 328 100	0.04
101 600	TOHOKU ELECTRIC POWER CO INC	JPY	151 302 362	137 464 800	0.17
47 400	TOKAI TOKYO FINANCIAL HOLDINGS INC	JPY	31 572 879	33 559 200	0.04

**MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of 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>					
161 200	TOKIO MARINE HOLDINGS INC	JPY	737 612 459	837 111 600	1.05
8 600	TOKYO CENTURY CORP	JPY	43 020 577	54 008 000	0.07
28 900	TOKYO ELECTRON LTD	JPY	499 198 097	549 678 000	0.69
92 600	TOKYO GAS CO LTD	JPY	260 581 759	272 290 300	0.34
23 000	TOKYO STEEL MANUFACTURING CO LTD	JPY	21 940 639	22 632 000	0.03
46 700	TOKYO TATEMONO CO LTD	JPY	67 287 699	71 030 700	0.09
5 800	TOKYO TY FINANCIAL GROUP INC	JPY	16 761 666	15 433 800	0.02
18 700	TOKYU CONSTRUCTION CO LTD	JPY	17 001 038	20 139 900	0.03
117 898	TOKYU CORP	JPY	191 824 381	224 949 384	0.28
103 600	TOKYU FUDOSAN HOLDINGS CORP	JPY	70 693 487	81 015 200	0.10
329 700	TORAY INDUSTRIES INC	JPY	356 333 060	288 157 800	0.36
65 700	TOSOH CORP	JPY	168 584 658	112 806 900	0.14
33 300	TOTO LTD	JPY	152 571 544	171 162 000	0.21
23 900	TOYO SUISAN KAISHA LTD	JPY	99 662 449	94 285 500	0.12
25 700	TOYO TIRE & RUBBER CO LTD	JPY	62 743 289	41 659 700	0.05
15 800	TOYODA GOSEI CO LTD	JPY	43 225 878	44 382 200	0.06
12 600	TOYOTA BOSHOKU CORP	JPY	29 745 499	25 691 400	0.03
35 100	TOYOTA INDUSTRIES CORP	JPY	230 649 465	217 971 000	0.27
194 731	TOYOTA MOTOR CORP	JPY	1 317 943 691	1 396 221 270	1.75
47 700	TOYOTA TSUSHO CORP	JPY	179 664 275	176 967 000	0.22
4 800	TPR CO LTD	JPY	17 606 484	12 388 800	0.02
20 700	TREND MICRO INC/JAPAN	JPY	114 531 447	130 824 000	0.16
10 100	TS TECH CO LTD	JPY	38 133 354	46 712 500	0.06
26 000	TSUBAKIMOTO CHAIN CO	JPY	23 464 034	22 880 000	0.03
15 500	TSUMURA & CO	JPY	61 211 423	55 490 000	0.07
9 200	TSURUHA HOLDINGS INC	JPY	126 628 437	127 788 000	0.16
22 900	UBE INDUSTRIES LTD	JPY	74 669 727	65 929 100	0.08
10 000	ULVAC INC	JPY	66 383 464	42 400 000	0.05
92 000	UNICHARM CORP	JPY	240 424 401	306 636 000	0.38
5 300	UNITED ARROWS LTD	JPY	20 978 062	21 942 000	0.03
50 600	USS CO LTD	JPY	113 154 067	106 664 800	0.13
9 900	VALOR HOLDINGS CO LTD	JPY	23 847 437	25 017 300	0.03
11 300	WELCIA HOLDINGS CO LTD	JPY	49 466 253	66 557 000	0.08
39 200	WEST JAPAN RAILWAY CO	JPY	307 070 808	320 028 800	0.40
307 000	YAHOO JAPAN CORP	JPY	154 673 711	112 976 000	0.14
26 100	YAKULT HONSHA CO LTD	JPY	206 706 826	193 140 000	0.24
53 000	YAMAGUCHI FINANCIAL GROUP INC	JPY	68 641 431	66 144 000	0.08
29 300	YAMAHA CORP	JPY	114 799 698	168 768 000	0.21
61 300	YAMAHA MOTOR CO LTD	JPY	205 410 347	170 781 800	0.21
72 000	YAMATO HOLDINGS CO LTD	JPY	167 507 138	235 008 000	0.29
4 800	YAOKO CO LTD	JPY	25 482 476	29 328 000	0.04
50 300	YASKAWA ELECTRIC CORP	JPY	181 952 129	196 924 500	0.25
43 400	YOKOGAWA ELECTRIC CORP	JPY	82 791 629	85 584 800	0.11
25 100	YOKOHAMA RUBBER CO LTD	JPY	57 592 187	57 805 300	0.07

**MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of 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>					
12 000	ZENKOKU HOSHO CO LTD	JPY	53 433 172	60 360 000	0.08
38 300	ZEON CORP	JPY	53 797 058	50 173 000	0.06
<b>Total Shares</b>			<b>77 066 189 897</b>	<b>79 562 659 979</b>	<b>99.76</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>77 066 189 897</b>	<b>79 562 659 979</b>	<b>99.76</b>
<b>Other transferable securities</b>					
<b>Shares</b>					
28 700	NIHON M&A CENTER INC	JPY	75 203 603	92 270 500	0.12
<b>Total Shares</b>			<b>75 203 603</b>	<b>92 270 500</b>	<b>0.12</b>
<b>Total Other transferable securities</b>			<b>75 203 603</b>	<b>92 270 500</b>	<b>0.12</b>
<b>Total Investments</b>			<b>77 141 393 500</b>	<b>79 654 930 479</b>	<b>99.88</b>

## MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Automobiles & Parts	9.25	Japan	99.88
Industrial Engineering	8.58		
Electronic & Electrical Equipment	7.92		
Pharmaceuticals & Biotechnology	6.35		
Banks	5.97		
Travel, Leisure & Catering	5.03		
Chemicals	4.71		
Support Services	4.15		
General Retailers	4.04		
Fixed Line Telecommunications	3.81		
Leisure Goods	3.78		
Personal Goods	3.47		
Technology Hardware & Equipment	3.23		
Real Estate Investment & Services	2.67		
Construction & Materials	2.57		
Financial Services	2.56		
Nonlife Insurance	2.00		
Household Goods & Home Construction	1.92		
Food Producers	1.88		
Software & Computer Services	1.84		
Beverages	1.62		
Health Care Equipment & Services	1.52		
Industrial Metals & Mining	1.32		
Mobile Telecommunications	1.24		
Industrial Transportation	1.23		
Food & Drug Retailers	1.05		
Tobacco	1.04		
Life Insurance	0.97		
Electricity	0.95		
Gas, Water & Multiutilities	0.79		
General Industrials	0.59		
Media	0.59		
Real Estate Investment Trusts	0.57		
Oil & Gas Producers	0.34		
Forestry & Paper	0.20		
	<b>99.88</b>		

## MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
2 397	ADOBE SYSTEMS INC	USD	574 513	584 413	0.61
412 081	AEGON NV	EUR	2 629 740	2 471 059	2.57
26 856	AENA SME SA	EUR	5 527 004	4 875 815	5.06
37 387	AIRBUS SE	EUR	4 323 364	4 376 468	4.55
19 271	ALLIANZ SE-NOM - REG	EUR	3 940 976	3 982 925	4.14
91 579	ANHEUSER-BUSCH INBEV SA/NV	EUR	8 679 274	9 248 844	9.60
27 422	ARCELORMITTAL	EUR	897 696	803 936	0.83
21 033	ASML HOLDING NV	EUR	4 196 343	4 167 336	4.33
1 083 070	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	8 641 211	7 680 805	7.97
575 396	BANCO SANTANDER SA	EUR	3 622 183	3 084 922	3.20
51 588	BAYER AG	EUR	5 681 718	5 682 849	5.89
10 252	BERKSHIRE HATHAWAY INC - B	USD	2 019 952	1 913 536	1.99
44 584	BPOST SA	EUR	803 596	704 291	0.73
155 434	CAIXABANK SA	EUR	671 017	672 554	0.70
6 706	FIAT CHRYSLER AUTOMOBILES NV	EUR	131 822	127 889	0.13
104 738	INDITEX	EUR	3 326 718	3 578 113	3.72
56 554	INFINEON TECHNOLOGIES AG - REG	EUR	1 521 043	1 441 427	1.50
248 245	ING GROUP NV	EUR	3 742 101	3 573 128	3.71
198 896	KONINKLIJKE AHOLD DELHAIZE NV	EUR	4 803 035	4 761 692	4.95
51 483	MACQUARIE INFRASTRUCTURE CORP	USD	1 935 246	2 172 583	2.26
45 718	MEDIASET ESPANA COMUNICACION SA	EUR	448 967	385 496	0.40
276 378	NOKIA OYJ	EUR	1 676 619	1 590 838	1.65
125 099	OLYMPUS CORP	JPY	4 666 813	4 687 047	4.87
42 621	PROXIMUS	EUR	1 149 081	960 907	1.00
588	PUBLIC STORAGE	USD	132 682	133 394	0.14
209 371	RELX NV	EUR	4 455 148	4 464 900	4.64
90 901	SAMPO OYJ - A	EUR	4 488 324	4 436 295	4.61
113 140	SBM OFFSHORE NV	EUR	1 866 184	1 760 187	1.83
32 940	SEVEN & I HOLDINGS CO LTD	JPY	1 398 841	1 436 673	1.49
33 883	SIEMENS AG - REG	EUR	4 559 070	4 478 994	4.65
81 429	UPM-KYMMENE OYJ	EUR	2 905 775	2 911 118	3.02
<b>Total Shares</b>			<b>95 416 056</b>	<b>93 150 434</b>	<b>96.74</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>95 416 056</b>	<b>93 150 434</b>	<b>96.74</b>
<b>Total Investments</b>			<b>95 416 056</b>	<b>93 150 434</b>	<b>96.74</b>

## MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	15.58	Netherlands	26.69
Nonlife Insurance	10.72	Spain	21.06
Beverages	9.61	Germany	16.19
Technology Hardware & Equipment	7.88	Belgium	11.34
Industrial Transportation	7.32	Finland	9.28
Pharmaceuticals & Biotechnology	5.90	Japan	6.36
General Industrials	5.38	United States of America	4.99
General Retailers	5.21	Luxembourg	0.83
Food & Drug Retailers	4.95		
Health Care Equipment & Services	4.87		<b>96.74</b>
Media	4.64		
Aerospace & Defense	4.55		
Forestry & Paper	3.02		
Life Insurance	2.57		
Oil Equipment, Services & Distribution	1.83		
Fixed Line Telecommunications	1.00		
Industrial Metals & Mining	0.83		
Software & Computer Services	0.61		
Real Estate Investment Trusts	0.14		
Automobiles & Parts	0.13		
	<b>96.74</b>		

## MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 1-3Y Investment Grade (DR) UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
63 583 770	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/01/2020	EUR	68 900 594	67 436 946	9.14
69 365 540	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.5% 04/07/2019	EUR	74 076 212	72 262 245	9.80
8 211 000	FINLAND GOVERNMENT BOND 0.375% 15/09/2020	EUR	8 408 589	8 386 100	1.14
6 843 000	FINLAND GOVERNMENT BOND 4.375% 04/07/2019	EUR	7 361 529	7 186 587	0.97
95 451 480	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.75% 25/04/2021	EUR	107 520 727	106 908 045	14.48
80 225 710	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.75% 25/10/2019	EUR	86 914 652	84 806 598	11.50
9 577 670	IRELAND GOVERNMENT BOND 4.5% 18/04/2020	EUR	10 728 920	10 445 407	1.42
5 436 510	IRELAND GOVERNMENT BOND 5.9% 18/10/2019	EUR	6 099 402	5 881 352	0.80
80 536 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/03/2021	EUR	88 803 339	86 310 431	11.70
82 707 000	ITALY BUONI POLIENNALI DEL TESORO 4% 01/09/2020	EUR	90 808 288	88 326 941	11.98
7 947 910	KINGDOM OF BELGIUM GOVERNMENT BOND 3% 28/09/2019	EUR	8 467 502	8 299 168	1.13
12 063 790	KINGDOM OF BELGIUM GOVERNMENT BOND 3.75% 28/09/2020	EUR	13 351 213	13 233 978	1.79
13 978 990	NETHERLANDS GOVERNMENT BOND 3.5% 15/07/2020	EUR	15 483 686	15 180 344	2.06
13 205 620	NETHERLANDS GOVERNMENT BOND 4% 15/07/2019	EUR	14 206 194	13 840 282	1.88
8 493 570	PORTUGAL OBRIGACOES DO TESOURO OT 3.85% 15/04/2021	EUR	9 413 365	9 390 491	1.27
6 284 410	PORTUGAL OBRIGACOES DO TESOURO OT 4.8% 15/06/2020	EUR	7 008 007	6 889 913	0.93
4 494 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.25% 18/10/2019	EUR	4 555 830	4 543 119	0.62
9 267 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.9% 15/07/2020	EUR	10 341 380	10 121 417	1.37
46 229 000	SPAIN GOVERNMENT BOND 1.15% 30/07/2020	EUR	47 829 735	47 566 174	6.45
54 565 000	SPAIN GOVERNMENT BOND 4% 30/04/2020	EUR	60 048 216	58 792 423	7.97
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>740 327 380</b>	<b>725 807 961</b>	<b>98.40</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>740 327 380</b>	<b>725 807 961</b>	<b>98.40</b>
<b>Total Investments</b>			<b>740 327 380</b>	<b>725 807 961</b>	<b>98.40</b>

**MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 1-3Y Investment Grade (DR) UCITS ETF**

Classification of Investments

<b>Economic classification</b>	<b>%</b>
Governments	98.40
	<b>98.40</b>

<b>Geographical classification</b>	<b>%</b>
France	25.99
Italy	23.68
Germany	18.94
Spain	14.42
Netherlands	3.93
Belgium	2.92
Ireland	2.21
Portugal	2.21
Finland	2.11
Austria	1.99
	<b>98.40</b>



## MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 3-5Y Investment Grade (DR) UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
79 311 170	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 04/07/2022	EUR	86 500 561	86 385 726	10.79
66 092 370	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2% 04/01/2022	EUR	72 660 152	71 961 372	8.99
5 651 000	FINLAND GOVERNMENT BOND 0% 15/04/2022	EUR	5 721 750	5 723 898	0.71
5 652 000	FINLAND GOVERNMENT BOND 1.5% 15/04/2022	EUR	6 077 086	6 116 312	0.76
65 244 090	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/10/2022	EUR	72 226 954	72 391 580	9.04
89 196 140	FRENCH REPUBLIC GOVERNMENT BOND OAT 3% 25/04/2022	EUR	102 012 436	100 706 902	12.58
6 048 080	IRELAND GOVERNMENT BOND 0% 18/10/2022	EUR	6 041 870	6 084 368	0.76
8 261 460	IRELAND GOVERNMENT BOND 0.8% 15/03/2022	EUR	8 584 080	8 583 244	1.07
85 320 000	ITALY BUONI POLIENNALI DEL TESORO 5.5% 01/09/2022	EUR	105 007 528	98 548 866	12.31
93 125 000	ITALY BUONI POLIENNALI DEL TESORO 5.5% 01/11/2022	EUR	113 095 108	107 848 063	13.47
22 193 790	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/09/2021	EUR	26 063 664	25 619 956	3.20
21 717 490	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/09/2022	EUR	26 340 694	25 970 860	3.24
21 386 710	NETHERLANDS GOVERNMENT BOND 2.25% 15/07/2022	EUR	23 901 851	23 700 217	2.96
23 134 150	NETHERLANDS GOVERNMENT BOND 3.25% 15/07/2021	EUR	26 243 761	25 831 823	3.23
7 939 030	PORTUGAL OBRIGACOES DO TESOURO OT 2.2% 17/10/2022	EUR	8 666 226	8 547 557	1.07
19 343 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.5% 15/09/2021	EUR	22 232 817	21 843 083	2.73
10 370 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.65% 20/04/2022	EUR	12 186 512	11 967 499	1.49
36 628 000	SPAIN GOVERNMENT BOND 0.4% 30/04/2022	EUR	36 961 287	37 052 885	4.63
36 929 000	SPAIN GOVERNMENT BOND 5.4% 31/01/2023	EUR	46 212 277	45 569 463	5.69
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>806 736 614</b>	<b>790 453 674</b>	<b>98.72</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>806 736 614</b>	<b>790 453 674</b>	<b>98.72</b>
<b>Total Investments</b>			<b>806 736 614</b>	<b>790 453 674</b>	<b>98.72</b>

**MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 3-5Y Investment Grade (DR) UCITS ETF**

Classification of Investments

<b>Economic classification</b>	<b>%</b>
Governments	98.72
	<b>98.72</b>

<b>Geographical classification</b>	<b>%</b>
Italy	25.77
France	21.62
Germany	19.78
Spain	10.32
Belgium	6.44
Netherlands	6.19
Austria	4.22
Ireland	1.83
Finland	1.48
Portugal	1.07
	<b>98.72</b>

## MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 10-15Y Investment Grade (DR) UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
1 560 950	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2028	EUR	2 257 733	2 249 485	3.61
2 358 910	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.5% 04/01/2031	EUR	3 786 300	3 813 178	6.11
462 000	FINLAND GOVERNMENT BOND 0.75% 15/04/2031	EUR	459 913	459 967	0.74
514 000	FINLAND GOVERNMENT BOND 2.75% 04/07/2028	EUR	630 904	624 587	1.00
6 450 840	FRANCE GOVERNMENT BOND OAT 2.5% 25/05/2030	EUR	7 715 660	7 725 526	12.38
6 247 900	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.75% 25/10/2032	EUR	10 404 489	10 350 584	16.58
410 730	IRELAND GOVERNMENT BOND 1.3% 15/05/2033	EUR	404 888	412 476	0.66
964 290	IRELAND GOVERNMENT BOND 2.4% 15/05/2030	EUR	1 118 150	1 116 407	1.79
6 675 260	ITALY BUONI POLIENNALI DEL TESORO 5.25% 01/11/2029	EUR	8 938 580	8 204 228	13.15
7 058 000	ITALY BUONI POLIENNALI DEL TESORO 6% 01/05/2031	EUR	10 183 985	9 312 325	14.92
1 266 740	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2031	EUR	1 274 267	1 276 494	2.05
1 019 980	KINGDOM OF BELGIUM GOVERNMENT BOND 4% 28/03/2032	EUR	1 407 438	1 422 770	2.28
785 870	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	794 806	808 267	1.30
1 392 480	NETHERLANDS GOVERNMENT BOND 2.5% 15/01/2033	EUR	1 712 049	1 740 809	2.79
644 980	PORTUGAL OBRIGACOES DO TESOURO OT 2.125% 17/10/2028	EUR	659 426	665 103	1.07
504 660	PORTUGAL OBRIGACOES DO TESOURO OT 3.875% 15/02/2030	EUR	594 672	602 337	0.97
3 595 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2028	EUR	4 885 053	4 893 874	7.84
4 051 870	SPAIN GOVERNMENT BOND 6% 31/01/2029	EUR	5 882 736	5 887 772	9.44
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>63 111 049</b>	<b>61 566 189</b>	<b>98.68</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>63 111 049</b>	<b>61 566 189</b>	<b>98.68</b>
<b>Total Investments</b>			<b>63 111 049</b>	<b>61 566 189</b>	<b>98.68</b>

**MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 10-15Y Investment Grade (DR) UCITS ETF**

Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Governments	98.68	France	28.96
	<b>98.68</b>	Italy	28.08
		Spain	17.28
		Germany	9.72
		Belgium	4.33
		Netherlands	4.09
		Ireland	2.45
		Portugal	2.03
		Finland	1.74
			<b>98.68</b>

# MULTI UNITS LUXEMBOURG - Lyxor EUROMTS All-Maturity Investment Grade (DR) UCITS ETF

## Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
3 403 230	BELGIUM GOVERNMENT BOND 0.8% 22/06/2025	EUR	3 512 161	3 538 508	0.40
12 521 140	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	12 445 097	12 597 519	1.43
12 033 200	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/08/2027	EUR	11 985 231	12 315 980	1.40
1 260 210	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.25% 15/08/2048	EUR	1 280 139	1 337 146	0.15
6 871 410	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2024	EUR	7 544 800	7 546 870	0.86
15 854 080	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 04/07/2022	EUR	17 258 990	17 268 264	1.96
13 212 980	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2% 04/01/2022	EUR	14 462 199	14 386 293	1.64
6 868 360	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2% 15/08/2023	EUR	7 695 421	7 675 736	0.87
3 484 640	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 04/07/2044	EUR	4 595 739	4 736 845	0.54
3 636 390	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 15/08/2046	EUR	4 847 962	5 001 673	0.57
15 036 190	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/01/2020	EUR	16 200 119	15 947 383	1.81
2 224 840	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2042	EUR	3 285 338	3 366 517	0.38
16 405 490	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.5% 04/07/2019	EUR	17 410 535	17 090 583	1.94
3 413 490	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4% 04/01/2037	EUR	5 264 238	5 343 307	0.61
2 079 720	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.25% 04/07/2039	EUR	3 409 800	3 466 789	0.39
2 254 340	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2028	EUR	3 246 448	3 248 729	0.37
2 968 370	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2034	EUR	4 784 302	4 823 601	0.55
2 375 160	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2040	EUR	4 186 383	4 260 918	0.48
3 406 470	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.5% 04/01/2031	EUR	5 454 542	5 506 559	0.63
1 129 000	FINLAND GOVERNMENT BOND 0% 15/04/2022	EUR	1 141 178	1 143 564	0.13
745 000	FINLAND GOVERNMENT BOND 0% 15/09/2023	EUR	742 557	749 358	0.09
1 946 000	FINLAND GOVERNMENT BOND 0.375% 15/09/2020	EUR	1 990 625	1 987 498	0.23
1 269 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2026	EUR	1 283 808	1 289 304	0.15
671 000	FINLAND GOVERNMENT BOND 0.75% 15/04/2031	EUR	665 144	668 048	0.08
441 000	FINLAND GOVERNMENT BOND 1.125% 15/04/2034	EUR	439 178	453 150	0.05
300 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2047	EUR	307 323	312 615	0.04
1 133 000	FINLAND GOVERNMENT BOND 1.5% 15/04/2023	EUR	1 226 863	1 226 076	0.14
740 000	FINLAND GOVERNMENT BOND 2% 15/04/2024	EUR	828 477	827 061	0.09
666 000	FINLAND GOVERNMENT BOND 2.625% 04/07/2042	EUR	882 297	885 247	0.10
744 000	FINLAND GOVERNMENT BOND 2.75% 04/07/2028	EUR	908 523	904 072	0.10
1 524 000	FINLAND GOVERNMENT BOND 4% 04/07/2025	EUR	1 947 694	1 930 908	0.22
1 615 000	FINLAND GOVERNMENT BOND 4.375% 04/07/2019	EUR	1 728 821	1 696 089	0.19
9 322 230	FRANCE GOVERNMENT BOND OAT 2.5% 25/05/2030	EUR	11 098 691	11 164 303	1.27
17 576 850	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	17 229 057	17 381 747	1.98
834 220	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2034	EUR	837 842	859 288	0.10
3 600 410	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	3 590 096	3 654 776	0.42
1 351 150	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	1 325 898	1 368 107	0.16
1 602 300	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	1 714 982	1 741 700	0.20
3 265 480	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/05/2048	EUR	3 541 331	3 630 561	0.41
9 335 570	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	10 619 764	10 581 402	1.20
13 039 250	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/10/2022	EUR	14 434 733	14 467 700	1.64
17 830 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 3% 25/04/2022	EUR	20 295 286	20 130 962	2.29
3 695 170	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/05/2045	EUR	5 107 731	5 198 919	0.59
20 840 770	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	26 219 697	26 122 862	2.97

**MULTI UNITS LUXEMBOURG - Lyxor EUROMTS All-Maturity Investment Grade (DR)  
UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
22 568 820	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.75% 25/04/2021	EUR	25 554 048	25 277 642	2.87
18 972 390	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.75% 25/10/2019	EUR	20 442 378	20 055 713	2.28
2 215 630	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2055	EUR	3 611 686	3 674 179	0.42
1 937 160	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2060	EUR	3 241 564	3 302 567	0.38
3 934 830	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/10/2038	EUR	5 887 210	5 931 756	0.67
12 043 860	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.25% 25/10/2023	EUR	15 026 215	14 857 306	1.69
4 995 110	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.5% 25/04/2041	EUR	8 107 165	8 167 504	0.93
3 959 270	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.75% 25/04/2035	EUR	6 219 357	6 242 779	0.71
9 023 520	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.75% 25/10/2032	EUR	14 936 408	14 948 814	1.70
1 208 490	IRELAND GOVERNMENT BOND 0% 18/10/2022	EUR	1 207 549	1 215 741	0.14
1 647 720	IRELAND GOVERNMENT BOND 0.8% 15/03/2022	EUR	1 710 537	1 711 899	0.19
871 530	IRELAND GOVERNMENT BOND 0.9% 15/05/2028	EUR	861 477	879 243	0.10
1 679 120	IRELAND GOVERNMENT BOND 1% 15/05/2026	EUR	1 733 495	1 743 934	0.20
589 190	IRELAND GOVERNMENT BOND 1.3% 15/05/2033	EUR	581 669	591 694	0.07
784 930	IRELAND GOVERNMENT BOND 1.7% 15/05/2037	EUR	811 936	821 979	0.09
1 214 540	IRELAND GOVERNMENT BOND 2% 18/02/2045	EUR	1 291 481	1 321 298	0.15
1 393 640	IRELAND GOVERNMENT BOND 2.4% 15/05/2030	EUR	1 610 564	1 613 487	0.18
1 188 010	IRELAND GOVERNMENT BOND 3.4% 18/03/2024	EUR	1 419 706	1 411 356	0.16
2 262 340	IRELAND GOVERNMENT BOND 4.5% 18/04/2020	EUR	2 519 794	2 467 308	0.28
1 703 880	IRELAND GOVERNMENT BOND 5.4% 13/03/2025	EUR	2 302 245	2 278 769	0.26
1 288 940	IRELAND GOVERNMENT BOND 5.9% 18/10/2019	EUR	1 435 624	1 394 408	0.16
2 215 000	ITALY BUONI POLIENNALI DEL TESORO 2.25% 01/09/2036	EUR	2 108 240	1 982 647	0.23
1 971 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2033	EUR	1 958 892	1 847 517	0.21
2 471 000	ITALY BUONI POLIENNALI DEL TESORO 2.7% 01/03/2047	EUR	2 349 245	2 209 815	0.25
980 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/03/2067	EUR	886 061	851 326	0.10
1 552 000	ITALY BUONI POLIENNALI DEL TESORO 2.95% 01/09/2038	EUR	1 587 959	1 499 154	0.17
2 304 000	ITALY BUONI POLIENNALI DEL TESORO 3.25% 01/09/2046	EUR	2 437 344	2 279 232	0.26
1 784 000	ITALY BUONI POLIENNALI DEL TESORO 3.45% 01/03/2048	EUR	1 926 819	1 794 080	0.20
19 044 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/03/2021	EUR	21 086 124	20 409 454	2.32
13 172 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/09/2024	EUR	15 133 943	14 379 214	1.63
4 041 000	ITALY BUONI POLIENNALI DEL TESORO 4% 01/02/2037	EUR	4 875 195	4 551 580	0.52
19 558 000	ITALY BUONI POLIENNALI DEL TESORO 4% 01/09/2020	EUR	21 396 379	20 886 965	2.37
15 453 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2024	EUR	18 382 365	17 451 846	1.98
9 127 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2026	EUR	11 132 849	10 482 360	1.19
2 538 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2044	EUR	3 366 662	3 113 745	0.35
3 724 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2034	EUR	4 983 752	4 643 828	0.53
3 338 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2039	EUR	4 524 540	4 189 524	0.48
3 289 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/09/2040	EUR	4 441 823	4 108 125	0.47
9 641 810	ITALY BUONI POLIENNALI DEL TESORO 5.25% 01/11/2029	EUR	12 729 295	11 850 267	1.35
17 053 000	ITALY BUONI POLIENNALI DEL TESORO 5.5% 01/09/2022	EUR	20 776 205	19 697 068	2.24
18 615 000	ITALY BUONI POLIENNALI DEL TESORO 5.5% 01/11/2022	EUR	22 490 454	21 558 031	2.45
10 198 000	ITALY BUONI POLIENNALI DEL TESORO 6% 01/05/2031	EUR	14 497 645	13 455 241	1.53
11 778 280	ITALY BUONI POLIENNALI DEL TESORO 6.5% 01/11/2027	EUR	16 381 880	15 507 872	1.76
3 951 190	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2026	EUR	4 110 441	4 142 428	0.47

**MULTI UNITS LUXEMBOURG - Lyxor EUROMTS All-Maturity Investment Grade (DR)  
UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
1 829 740	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2031	EUR	1 834 726	1 843 829	0.21
552 560	KINGDOM OF BELGIUM GOVERNMENT BOND 1.45% 22/06/2037	EUR	565 616	564 053	0.06
1 455 530	KINGDOM OF BELGIUM GOVERNMENT BOND 1.6% 22/06/2047	EUR	1 449 293	1 454 802	0.17
980 920	KINGDOM OF BELGIUM GOVERNMENT BOND 1.9% 22/06/2038	EUR	1 080 287	1 073 519	0.12
517 110	KINGDOM OF BELGIUM GOVERNMENT BOND 2.15% 22/06/2066	EUR	562 741	566 546	0.06
512 880	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2057	EUR	577 777	582 683	0.07
3 250 640	KINGDOM OF BELGIUM GOVERNMENT BOND 2.6% 22/06/2024	EUR	3 764 810	3 746 525	0.43
1 074 550	KINGDOM OF BELGIUM GOVERNMENT BOND 3% 22/06/2034	EUR	1 375 682	1 365 861	0.16
1 878 420	KINGDOM OF BELGIUM GOVERNMENT BOND 3% 28/09/2019	EUR	1 992 560	1 961 437	0.22
1 446 080	KINGDOM OF BELGIUM GOVERNMENT BOND 3.75% 22/06/2045	EUR	2 170 210	2 153 864	0.24
2 849 590	KINGDOM OF BELGIUM GOVERNMENT BOND 3.75% 28/09/2020	EUR	3 149 380	3 126 000	0.36
1 474 580	KINGDOM OF BELGIUM GOVERNMENT BOND 4% 28/03/2032	EUR	2 037 253	2 056 892	0.23
2 568 810	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/03/2041	EUR	4 036 369	3 981 527	0.45
4 435 030	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/09/2021	EUR	5 183 700	5 119 688	0.58
4 344 930	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/09/2022	EUR	5 245 652	5 195 885	0.59
2 910 240	KINGDOM OF BELGIUM GOVERNMENT BOND 5% 28/03/2035	EUR	4 680 060	4 602 254	0.52
5 311 830	KINGDOM OF BELGIUM GOVERNMENT BOND 5.5% 28/03/2028	EUR	7 768 285	7 800 688	0.89
4 787 270	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	4 799 874	4 839 810	0.55
4 837 750	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	4 951 239	5 011 546	0.57
1 133 340	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	1 148 211	1 165 640	0.13
3 048 870	NETHERLANDS GOVERNMENT BOND 1.75% 15/07/2023	EUR	3 358 519	3 355 358	0.38
2 948 150	NETHERLANDS GOVERNMENT BOND 2% 15/07/2024	EUR	3 319 010	3 315 755	0.38
4 276 380	NETHERLANDS GOVERNMENT BOND 2.25% 15/07/2022	EUR	4 762 829	4 738 977	0.54
2 014 420	NETHERLANDS GOVERNMENT BOND 2.5% 15/01/2033	EUR	2 491 356	2 518 327	0.29
1 964 690	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	2 721 438	2 818 151	0.32
4 620 650	NETHERLANDS GOVERNMENT BOND 3.25% 15/07/2021	EUR	5 219 258	5 159 464	0.59
3 305 710	NETHERLANDS GOVERNMENT BOND 3.5% 15/07/2020	EUR	3 645 192	3 589 803	0.41
2 274 770	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2042	EUR	3 573 763	3 652 484	0.42
2 204 790	NETHERLANDS GOVERNMENT BOND 4% 15/01/2037	EUR	3 388 396	3 430 653	0.39
3 120 170	NETHERLANDS GOVERNMENT BOND 4% 15/07/2019	EUR	3 338 902	3 270 125	0.37
928 670	PORTUGAL OBRIGACOES DO TESOURO OT 2.125% 17/10/2028	EUR	951 642	957 645	0.11
1 584 080	PORTUGAL OBRIGACOES DO TESOURO OT 2.2% 17/10/2022	EUR	1 723 050	1 705 500	0.19
441 720	PORTUGAL OBRIGACOES DO TESOURO OT 2.25% 18/04/2034	EUR	423 417	438 849	0.05
2 712 630	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 15/10/2025	EUR	3 010 504	3 021 599	0.34
1 719 870	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 21/07/2026	EUR	1 891 857	1 903 208	0.22
2 008 310	PORTUGAL OBRIGACOES DO TESOURO OT 3.85% 15/04/2021	EUR	2 225 317	2 220 388	0.25
729 370	PORTUGAL OBRIGACOES DO TESOURO OT 3.875% 15/02/2030	EUR	861 369	870 540	0.10
544 050	PORTUGAL OBRIGACOES DO TESOURO OT 4.1% 15/02/2045	EUR	659 517	671 575	0.08
1 277 040	PORTUGAL OBRIGACOES DO TESOURO OT 4.1% 15/04/2037	EUR	1 548 876	1 583 019	0.18
1 485 650	PORTUGAL OBRIGACOES DO TESOURO OT 4.8% 15/06/2020	EUR	1 651 937	1 628 792	0.19
1 376 290	PORTUGAL OBRIGACOES DO TESOURO OT 4.95% 25/10/2023	EUR	1 695 589	1 686 575	0.19
1 883 910	PORTUGAL OBRIGACOES DO TESOURO OT 5.65% 15/02/2024	EUR	2 404 678	2 389 551	0.27
1 060 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.25% 18/10/2019	EUR	1 074 090	1 071 586	0.12
4 853 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	4 968 685	5 005 384	0.57

## MULTI UNITS LUXEMBOURG - Lyxor EUROMTS All-Maturity Investment Grade (DR) UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
4 367 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	4 663 726	4 674 000	0.53
370 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 02/11/2086	EUR	331 936	343 323	0.04
803 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 20/02/2047	EUR	811 802	822 674	0.09
1 914 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.65% 21/10/2024	EUR	2 108 452	2 107 888	0.24
2 181 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.75% 20/10/2023	EUR	2 403 373	2 397 791	0.27
519 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.1% 20/09/2117	EUR	565 779	588 935	0.07
1 085 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.4% 23/05/2034	EUR	1 305 770	1 310 734	0.15
1 008 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.15% 20/06/2044	EUR	1 415 709	1 423 145	0.16
3 864 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.5% 15/09/2021	EUR	4 418 155	4 363 422	0.50
2 070 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.65% 20/04/2022	EUR	2 419 127	2 388 884	0.27
562 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.8% 26/01/2062	EUR	956 537	973 553	0.11
2 192 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.9% 15/07/2020	EUR	2 433 835	2 394 102	0.27
1 958 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.15% 15/03/2037	EUR	2 982 261	2 976 454	0.34
7 319 000	SPAIN GOVERNMENT BOND 0.4% 30/04/2022	EUR	7 391 098	7 403 900	0.84
10 931 000	SPAIN GOVERNMENT BOND 1.15% 30/07/2020	EUR	11 299 081	11 247 179	1.28
11 289 000	SPAIN GOVERNMENT BOND 1.5% 30/04/2027	EUR	11 491 117	11 586 747	1.32
13 798 000	SPAIN GOVERNMENT BOND 2.15% 31/10/2025	EUR	14 952 767	15 016 018	1.71
1 932 000	SPAIN GOVERNMENT BOND 2.35% 30/07/2033	EUR	2 036 489	2 050 818	0.23
1 139 000	SPAIN GOVERNMENT BOND 2.7% 31/10/2048	EUR	1 234 249	1 185 016	0.13
7 520 000	SPAIN GOVERNMENT BOND 2.75% 31/10/2024	EUR	8 516 609	8 498 728	0.97
2 412 000	SPAIN GOVERNMENT BOND 2.9% 31/10/2046	EUR	2 568 715	2 629 080	0.30
1 318 000	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	1 499 415	1 555 899	0.18
12 905 000	SPAIN GOVERNMENT BOND 4% 30/04/2020	EUR	14 142 744	13 904 815	1.58
2 384 000	SPAIN GOVERNMENT BOND 4.2% 31/01/2037	EUR	3 139 115	3 193 726	0.36
6 930 000	SPAIN GOVERNMENT BOND 4.4% 31/10/2023	EUR	8 453 688	8 369 361	0.95
1 867 000	SPAIN GOVERNMENT BOND 4.7% 30/07/2041	EUR	2 647 248	2 689 414	0.31
2 298 000	SPAIN GOVERNMENT BOND 4.9% 30/07/2040	EUR	3 330 547	3 379 094	0.38
5 195 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2028	EUR	7 068 823	7 071 954	0.80
1 805 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2044	EUR	2 721 727	2 786 108	0.32
7 381 000	SPAIN GOVERNMENT BOND 5.4% 31/01/2023	EUR	9 217 363	9 107 969	1.04
5 852 710	SPAIN GOVERNMENT BOND 6% 31/01/2029	EUR	8 506 070	8 504 573	0.97
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>879 369 503</b>	<b>868 796 893</b>	<b>98.78</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>879 369 503</b>	<b>868 796 893</b>	<b>98.78</b>
<b>Total Investments</b>			<b>879 369 503</b>	<b>868 796 893</b>	<b>98.78</b>



**MULTI UNITS LUXEMBOURG - Lyxor EUROMTS All-Maturity Investment Grade (DR)  
UCITS ETF**

Classification of Investments

<b>Economic classification</b>	<b>%</b>
Governments	98.78
	<b>98.78</b>

<b>Geographical classification</b>	<b>%</b>
France	24.88
Italy	22.60
Germany	16.59
Spain	13.66
Belgium	6.24
Netherlands	5.33
Austria	3.73
Portugal	2.17
Ireland	1.98
Finland	1.60
	<b>98.78</b>

## MULTI UNITS LUXEMBOURG - Lyxor EUROMTS Inflation Linked Investment Grade (DR) UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
4 661 000	BTPS INFLATION FRN 15/05/2023	EUR	4 852 515	4 596 831	0.60
22 942 960	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2020	EUR	27 611 356	27 419 569	3.57
22 942 960	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2023	EUR	26 133 798	26 484 429	3.45
20 075 090	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2026	EUR	22 756 463	23 262 015	3.03
15 056 320	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2030	EUR	18 007 702	18 683 846	2.43
10 396 030	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2046	EUR	12 607 425	13 509 844	1.76
13 942 150	FRANCE GOVERNMENT BOND OAT FRN 01/03/2025	EUR	15 328 377	15 627 752	2.04
9 917 100	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2021	EUR	10 685 340	10 749 710	1.40
9 026 620	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2028	EUR	9 920 049	10 173 321	1.33
16 834 390	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2019	EUR	19 148 950	19 041 022	2.48
29 123 210	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2020	EUR	40 166 633	39 911 625	5.20
11 184 690	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2021	EUR	12 139 990	12 250 796	1.60
25 709 010	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2022	EUR	31 986 249	32 162 115	4.19
23 523 700	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2023	EUR	31 380 965	31 549 269	4.11
23 182 420	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2024	EUR	26 422 542	26 819 093	3.49
25 944 180	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2027	EUR	36 009 026	36 464 306	4.75
12 524 190	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2029	EUR	23 898 664	24 204 220	3.15
15 591 170	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2030	EUR	18 669 391	19 073 471	2.49
15 178 200	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2032	EUR	29 967 874	30 386 083	3.96
5 018 780	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2036	EUR	5 463 595	5 660 523	0.74
17 131 220	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2040	EUR	29 997 900	30 820 693	4.02
10 411 800	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2047	EUR	11 412 624	12 010 200	1.57
13 994 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2022	EUR	14 763 272	14 362 805	1.87
13 600 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2028	EUR	14 507 446	13 708 542	1.79
24 480 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2019	EUR	29 473 103	28 912 620	3.77
24 825 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2021	EUR	30 476 054	29 452 917	3.84
25 310 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2023	EUR	34 295 119	32 631 077	4.25
18 983 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2024	EUR	22 396 088	21 275 968	2.77
18 025 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2026	EUR	23 924 253	22 556 611	2.94
15 018 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2032	EUR	15 807 294	14 759 458	1.92
18 752 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2035	EUR	28 047 395	25 637 558	3.34
12 446 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2041	EUR	17 148 662	15 501 425	2.02
18 886 000	SPAIN GOVERNMENT INFLATION LINKED BOND - 1US A2B - FRN 30/11/2024	EUR	22 202 643	22 706 047	2.96
13 789 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2019	EUR	14 657 276	14 660 580	1.91
8 150 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2021	EUR	8 796 949	8 874 512	1.16
11 206 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2027	EUR	11 944 825	12 400 382	1.62
11 793 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2030	EUR	12 821 815	13 448 532	1.75
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>765 829 622</b>	<b>761 749 767</b>	<b>99.27</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>765 829 622</b>	<b>761 749 767</b>	<b>99.27</b>
<b>Total Investments</b>			<b>765 829 622</b>	<b>761 749 767</b>	<b>99.27</b>

**MULTI UNITS LUXEMBOURG - Lyxor EUROMTS Inflation Linked Investment Grade (DR)  
UCITS ETF**

Classification of Investments

<b>Economic classification</b>	<b>%</b>
Governments	99.27
	<b>99.27</b>

<b>Geographical classification</b>	<b>%</b>
France	46.52
Italy	29.11
Germany	14.25
Spain	9.39
	<b>99.27</b>

**MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF**

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of 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>					
10 137	ACTIVISION BLIZZARD INC	USD	590 572	585 998	0.13
13 467	ADOBE SYSTEMS INC	USD	2 550 510	2 486 973	0.54
672 794	ADVANTEST CORP	JPY	11 189 128	10 618 520	2.30
79 555	AENA SME SA	EUR	12 372 957	10 940 119	2.37
17 139	AIRBUS SE	EUR	1 496 064	1 519 628	0.33
5 890	ALPHABET INC	USD	4 847 732	4 977 279	1.08
1 032	AMAZON.COM INC	USD	1 334 058	1 328 698	0.29
265 128	ANHEUSER-BUSCH INBEV SA/NV	EUR	19 295 382	20 281 304	4.40
164 180	APPLE INC	USD	22 962 498	23 019 655	5.00
463 387	ASAHI KASEI CORP	JPY	4 559 041	4 461 620	0.97
33 543	ASML HOLDING NV	EUR	5 010 523	5 033 939	1.09
743 264	AXA SA	EUR	16 661 325	13 813 275	3.00
240 554	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	1 410 900	1 292 146	0.28
5 585 952	BANCO SANTANDER SA	EUR	23 792 815	22 684 189	4.92
10 380	BAXTER INTERNATIONAL INC	USD	587 621	580 547	0.13
2 348	BERKSHIRE HATHAWAY INC - B	USD	334 483	331 952	0.07
3 844	BIOMARIN PHARMACEUTICAL INC	USD	285 395	274 273	0.06
8 430 606	CAIXABANK SA	EUR	27 292 140	27 630 476	6.00
2 890	CELGENE CORP	USD	177 717	173 851	0.04
858 889	CHIBA BANK LTD	JPY	4 990 540	4 598 804	1.00
360 200	CHUBU ELECTRIC POWER CO INC	JPY	3 770 839	4 091 282	0.89
67 108	CONAGRA BRANDS INC	USD	1 863 651	1 816 168	0.39
148 700	CONCORDIA FINANCIAL GROUP LTD	JPY	626 170	573 504	0.12
11 300	CVS HEALTH CORP	USD	596 075	550 777	0.12
32 671	DAIICHI SANKYO CO LTD	JPY	796 834	946 601	0.21
337 433	DANONE	EUR	20 105 674	18 760 966	4.07
8 865	DOLLAR TREE INC	USD	587 255	570 751	0.12
5 521	ELECTRONIC ARTS INC	USD	609 349	589 722	0.13
192 571	E*TRADE FINANCIAL CORP	USD	7 510 176	8 920 867	1.94
11 995	EXPEDIA GROUP INC	USD	1 093 473	1 091 987	0.24
8 719	EXPRESS SCRIPTS HOLDING CO	USD	536 440	509 905	0.11
25 576	FACEBOOK INC	USD	3 740 283	3 764 426	0.82
42 166	FANUC CORP	JPY	7 479 388	6 344 974	1.38
5 079	FAST RETAILING CO LTD	JPY	1 581 154	1 768 184	0.38
10 326	FISERV INC	USD	594 433	579 483	0.13
267 917	FOREST CITY REALTY TRUST INC - A	USD	4 008 628	4 628 862	1.00
209 756	FORTUM OYJ	EUR	3 716 123	3 791 573	0.82
216 660	HINO MOTORS LTD	JPY	1 800 958	1 752 708	0.38
337 312	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	8 546 702	8 303 866	1.80
165 343	HITACHI HIGH-TECHNOLOGIES CORP	JPY	5 610 041	5 110 581	1.11
959 692	HITACHI LTD	JPY	4 858 777	5 129 352	1.11
1 083	HUNTINGTON INGALLS INDUSTRIES INC	USD	181 614	177 835	0.04
2 533	ILLUMINA INC	USD	550 457	535 845	0.12
4 156	INTEL CORP	USD	163 606	156 483	0.03

## MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of 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>					
9 370	IROBOT CORP	USD	437 844	537 756	0.12
46 003	JAPAN STEEL WORKS LTD	JPY	1 077 233	879 253	0.19
39 200	JGC CORP	JPY	623 442	598 578	0.13
43 770	JOHNSON & JOHNSON	USD	4 078 519	4 022 807	0.87
277 740	JXTG HOLDINGS INC	JPY	1 335 771	1 462 810	0.32
472 851	KDDI CORP	JPY	9 008 924	9 800 682	2.13
102 910	KEYCORP	USD	1 566 837	1 523 108	0.33
174 048	KOMATSU LTD	JPY	4 079 600	3 770 512	0.82
292 348	KONICA MINOLTA INC	JPY	2 018 205	2 057 129	0.45
12 645	KRAFT HEINZ CO	USD	586 322	601 680	0.13
28 964	KYOCERA CORP	JPY	1 155 726	1 237 303	0.27
414 033	MARUBENI CORP	JPY	2 141 162	2 392 705	0.52
49 300	MARUHA NICHIRO CORP	JPY	1 387 907	1 501 899	0.33
177 365	MICROSOFT CORP	USD	13 449 702	13 247 611	2.87
231 609	mitsubishi electric corp	JPY	2 560 733	2 335 319	0.51
1 662 526	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	7 146 428	7 174 848	1.56
105 000	NEC CORP	JPY	2 181 997	2 182 775	0.47
17 317	NETFLIX INC	USD	4 869 628	5 134 232	1.11
67 826	NICHIREI CORP	JPY	1 330 833	1 307 023	0.28
128 479	NISSAN CHEMICAL CORP	JPY	4 550 229	4 542 226	0.99
199 958	NISSAN MOTOR CO LTD	JPY	1 474 554	1 474 021	0.32
28 166	NOBLE ENERGY INC	USD	757 321	752 666	0.16
214 060	NOKIA OYJ	EUR	966 868	933 269	0.20
1 045 574	NOMURA HOLDINGS INC	JPY	4 333 812	3 848 084	0.83
2 049	NORTHROP GRUMMAN CORP	USD	495 722	477 549	0.10
155 069	NORTHWESTERN CORP	USD	6 718 146	6 724 332	1.46
107 994	NTT DATA CORP	JPY	933 088	942 316	0.20
48 558	NTT DOCOMO INC	JPY	928 559	937 218	0.20
74	NVR INC	USD	162 092	166 490	0.04
326 193	PANASONIC CORP	JPY	3 512 636	3 331 393	0.72
1 037 182	RESONA HOLDINGS INC	JPY	3 971 522	4 203 032	0.91
27 654	ROBERT HALF INTERNATIONAL INC	USD	1 390 738	1 363 602	0.30
101 564	SAMPO OYJ - A	EUR	3 686 885	3 754 398	0.81
308 209	SEVEN & I HOLDINGS CO LTD	JPY	9 173 543	10 181 890	2.21
246 420	SHIMIZU CORP	JPY	1 847 550	1 936 164	0.42
75 004	SHIZUOKA BANK LTD	JPY	540 264	513 410	0.11
48 465	SOMPO HOLDINGS INC	JPY	1 396 054	1 484 746	0.32
174 800	SONY CORP	JPY	6 514 499	6 770 344	1.47
7 089	STARBUCKS CORP	USD	270 672	262 300	0.06
50 197	SUMITOMO CHEMICAL CO LTD	JPY	206 521	215 568	0.05
200 389	SUMITOMO CORP	JPY	2 513 654	2 493 971	0.54
390 119	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	11 406 780	11 487 280	2.49
424	SWISS LIFE HOLDING NOM - REG	CHF	110 897	111 582	0.02
368 305	TAKEDA PHARMACEUTICAL CO LTD	JPY	12 085 892	11 781 861	2.56

## MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of 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>					
363 800	T&D HOLDINGS INC	JPY	4 040 899	4 140 879	0.90
25 759	TEMENOS AG - REG	CHF	2 835 295	2 947 338	0.64
9 060	TEMPUR SEALY INTERNATIONAL INC	USD	359 596	329 739	0.07
25 848	TERUMO CORP	JPY	1 122 076	1 122 398	0.24
1 597	TOKIO MARINE HOLDINGS INC	JPY	51 060	56 711	0.01
417 436	TOKYO ELECTRIC POWER CO HOLDINGS INC	JPY	1 149 327	1 472 942	0.32
217 996	TOPPAN PRINTING CO LTD	JPY	1 361 316	1 293 941	0.28
16 835	TOTO LTD	JPY	658 196	591 728	0.13
163 962	TOYOTA MOTOR CORP	JPY	8 324 162	8 039 118	1.74
29 916	TRAVELERS COS INC	USD	2 837 866	2 772 175	0.60
629 097	TWENTY-FIRST CENTURY FOX INC - B	USD	17 138 727	23 477 338	5.10
11 040	TYSON FOODS INC - A	USD	596 651	575 734	0.12
26 648	UPM-KYMMENE OYJ	EUR	737 141	721 596	0.16
1 795	VERISK ANALYTICS INC - A	USD	148 467	146 348	0.03
803 993	VIVENDI SA	EUR	14 923 283	14 931 235	3.24
5 934	WALGREENS BOOTS ALLIANCE INC	USD	293 860	269 747	0.06
88 358	WALLENSTAM AB	SEK	595 665	602 603	0.13
136 438	WELLS FARGO & CO	USD	5 544 023	5 729 375	1.24
89 700	WEST JAPAN RAILWAY CO	JPY	4 408 461	5 007 737	1.09
66 028	X5 RETAIL GROUP NV - ADR REGS	USD	1 389 604	1 324 326	0.29
11 942	YASKAWA ELECTRIC CORP	JPY	388 399	319 709	0.07
97 243	3D SYSTEMS CORP	USD	847 208	1 017 187	0.22
<b>Total Shares</b>			<b>453 406 094</b>	<b>456 447 594</b>	<b>99.04</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>453 406 094</b>	<b>456 447 594</b>	<b>99.04</b>
<b>Total Investments</b>			<b>453 406 094</b>	<b>456 447 594</b>	<b>99.04</b>

## MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	18.97	Japan	38.75
Technology Hardware & Equipment	10.88	United States of America	27.51
Media	8.33	Spain	13.57
Software & Computer Services	7.51	France	10.31
Food Producers	5.33	Belgium	4.40
Industrial Engineering	5.31	Finland	2.00
Nonlife Insurance	4.82	Netherlands	1.71
Beverages	4.40	Switzerland	0.66
Pharmaceuticals & Biotechnology	3.85	Sweden	0.13
General Retailers	3.12		
Financial Services	2.77		<b>99.04</b>
Leisure Goods	2.45		
Industrial Transportation	2.37		
Fixed Line Telecommunications	2.13		
Automobiles & Parts	2.06		
Chemicals	2.00		
Alternative Energy	1.46		
Electronic & Electrical Equipment	1.38		
Oil & Gas Producers	1.30		
Support Services	1.25		
Electricity	1.21		
Real Estate Investment & Services	1.14		
Travel, Leisure & Catering	1.14		
Life Insurance	0.92		
Construction & Materials	0.58		
Personal Goods	0.54		
Food & Drug Retailers	0.47		
Health Care Equipment & Services	0.37		
Aerospace & Defense	0.33		
Mobile Telecommunications	0.20		
Household Goods & Home Construction	0.19		
Forestry & Paper	0.16		
General Industrials	0.10		
	<b>99.04</b>		

## MULTI UNITS LUXEMBOURG - Lyxor FTSE EMU Minimum Variance UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
8 194	AALBERTS INDUSTRIES	EUR	339 723	336 118	1.09
1 480	ADIDAS AG - REG - REG	EUR	295 038	276 686	0.90
8 754	AENA SME SA	EUR	1 536 368	1 361 247	4.42
4 681	AERCAP HOLDINGS NV	USD	205 934	217 101	0.70
29 671	AIRBUS SE	EUR	2 907 062	2 974 813	9.66
24 929	AKZO NOBEL NV-CVA - CVA	EUR	1 889 618	1 827 794	5.93
347	ALPHABET CLASS - A	USD	313 707	335 599	1.09
18 118	ANHEUSER-BUSCH INBEV SA/NV	EUR	1 458 680	1 567 207	5.08
350 522	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	2 307 646	2 129 071	6.91
110 050	BANCO SANTANDER SA	EUR	524 226	505 350	1.64
8 698	BANK OF NEW YORK MELLON CORP	USD	427 257	401 767	1.30
7 048	BASF SE - REG	EUR	616 200	577 302	1.87
5 286	BAYER AG	EUR	509 518	498 734	1.62
1 293	BERKSHIRE HATHAWAY INC - B	USD	210 929	206 705	0.67
236 016	CAIXABANK SA	EUR	919 365	874 675	2.84
3 399	CARL ZEISS MEDITEC AG	EUR	193 573	198 672	0.64
77 841	COMMERZBANK AG	EUR	836 791	639 152	2.07
4 788	COMSYS HOLDINGS CORP	JPY	110 889	108 812	0.35
42 109	DAI-ICHI LIFE HOLDINGS INC	JPY	680 834	643 404	2.09
2 931	DAIICHI SANKYO CO LTD	JPY	92 823	96 028	0.31
32 758	DEUTSCHE BANK AG - REG	EUR	310 939	302 094	0.98
93 479	DEUTSCHE TELEKOM AG-NOM - REG	EUR	1 249 217	1 240 466	4.02
446	DOLLAR TREE INC	USD	35 278	32 470	0.11
35 804	ELISA OYJ	EUR	1 314 365	1 420 345	4.61
103 479	E.ON SE	EUR	935 450	947 247	3.07
422	FANUC CORP	JPY	72 736	71 805	0.23
73 223	FIAT CHRYSLER AUTOMOBILES NV	EUR	1 068 494	1 196 024	3.88
20 458	GAZPROM PJSC - ADR REG	USD	76 805	77 115	0.25
12 998	INDITEX	EUR	353 489	380 321	1.23
107 259	ING GROUP NV	EUR	1 382 660	1 322 289	4.29
18 436	JAPAN STEEL WORKS LTD	JPY	456 153	398 447	1.29
1 535	KONAMI HOLDINGS CORP	JPY	66 460	66 944	0.22
3 234	MITSUBISHI ESTATE CO LTD	JPY	49 771	48 439	0.16
5 116	MOSAIC CO	USD	125 246	122 910	0.40
4 554	MOTOROLA SOLUTIONS INC	USD	460 631	453 898	1.47
2 164	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	390 602	391 792	1.27
11 384	OJI HOLDINGS CORP	JPY	61 298	60 475	0.20
80 093	RELX NV	EUR	1 441 674	1 462 899	4.75
2 532	SAMPO OYJ - A	EUR	104 799	105 838	0.34
21 863	SAP SE	EUR	2 188 505	2 163 344	7.02
2 378	SEVEN & I HOLDINGS CO LTD	JPY	90 080	88 832	0.29
489	SIEMENS AG - REG	EUR	56 880	55 365	0.18
5 241	SOFINA SA	EUR	764 138	775 668	2.52



**MULTI UNITS LUXEMBOURG - Lyxor FTSE EMU Minimum Variance UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
13 873	SUZUKI MOTOR CORP	JPY	617 867	656 299	2.13
25 434	TELENOR	NOK	456 702	446 752	1.45
11	TEXAS CAPITAL BANCSHARES INC	USD	784	862	0.00
10 440	TWENTY-FIRST CENTURY FOX INC - B	USD	300 073	440 563	1.43
4	UNITED RENTALS INC	USD	516	506	0.00
490	VONOVIA SE	EUR	19 311	19 972	0.06
<b>Total Shares</b>			<b>30 827 104</b>	<b>30 526 218</b>	<b>99.03</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>30 827 104</b>	<b>30 526 218</b>	<b>99.03</b>
<b>Total Investments</b>			<b>30 827 104</b>	<b>30 526 218</b>	<b>99.03</b>

## MULTI UNITS LUXEMBOURG - Lyxor FTSE EMU Minimum Variance UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	20.03	Netherlands	29.59
Aerospace & Defense	9.65	Germany	23.72
Chemicals	8.20	Spain	17.03
Software & Computer Services	8.11	Belgium	7.60
Media	6.18	Japan	7.27
Fixed Line Telecommunications	6.08	United States of America	6.47
Automobiles & Parts	6.01	Finland	4.95
Industrial Transportation	5.12	Norway	1.45
Beverages	5.08	United Kingdom	0.70
Mobile Telecommunications	4.02	Russia	0.25
Electricity	3.07		
Industrial Engineering	2.62		<b>99.03</b>
Financial Services	2.52		
Nonlife Insurance	2.28		
Life Insurance	2.09		
Pharmaceuticals & Biotechnology	1.93		
General Retailers	1.63		
Technology Hardware & Equipment	1.45		
Personal Goods	0.90		
Health Care Equipment & Services	0.64		
Construction & Materials	0.35		
Oil & Gas Producers	0.25		
Leisure Goods	0.22		
Real Estate Investment & Services	0.22		
Forestry & Paper	0.20		
General Industrials	0.18		
	<b>99.03</b>		

## MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
946	ALPHABET INC	USD	988 933	1 055 404	8.98
45 324	ASAHI KASEI CORP	JPY	623 886	576 140	4.90
5 457	AVERY DENNISON CORP	USD	556 996	557 160	4.74
65 954	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	539 927	467 726	3.98
317	BANK OF NEW YORK MELLON CORP	USD	18 297	17 096	0.15
62 828	CAIXABANK SA	EUR	306 724	271 853	2.31
8 319	CONOCOPHILLIPS	USD	544 645	579 169	4.93
20 771	DELTA AIR LINES INC	USD	1 160 476	1 028 995	8.76
49	EDWARDS LIFESCIENCES CORP	USD	6 550	7 133	0.06
8 235	EISAI CO LTD	JPY	544 091	580 201	4.94
1 827	INDITEX	EUR	57 862	62 415	0.53
5 455	KDDI CORP	JPY	147 212	149 272	1.27
6 492	KIKKOMAN CORP	JPY	290 313	327 633	2.79
396	KOMATSU LTD	JPY	12 372	11 326	0.10
5 098	KONICA MINOLTA INC	JPY	46 642	47 360	0.40
8 618	KYOCERA CORP	JPY	509 235	486 044	4.14
4 022	MICROSOFT CORP	USD	396 690	396 609	3.38
3 622	mitsubishi UFJ LEASE & FINANCE CO LTD	JPY	22 036	22 269	0.19
814	NETFLIX INC	USD	319 796	318 624	2.71
2 238	OCCIDENTAL PETROLEUM CORP	USD	183 717	187 276	1.59
424	ONEOK INC	USD	28 294	29 608	0.25
40 549	PANASONIC CORP	JPY	574 801	546 742	4.65
95 345	SUMITOMO CHEMICAL CO LTD	JPY	556 012	540 574	4.60
5 658	SWISS RE AG	CHF	537 807	488 320	4.16
5 687	TDK CORP	JPY	497 576	581 202	4.95
358	TOKYO ELECTRON LTD	JPY	61 626	61 474	0.52
23 794	TOKYU FUDOSAN HOLDINGS CORP	JPY	170 249	167 985	1.43
8 213	WESFARMERS LTD	AUD	261 881	299 530	2.55
12 248	YASKAWA ELECTRIC CORP	JPY	559 793	432 907	3.68
1 559	ZURICH INSURANCE GROUP AG	CHF	495 199	461 745	3.93
1 992	3M CO	USD	397 185	391 866	3.34
<b>Total Shares</b>			<b>11 416 823</b>	<b>11 151 658</b>	<b>94.91</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>11 416 823</b>	<b>11 151 658</b>	<b>94.91</b>
<b>Total Investments</b>			<b>11 416 823</b>	<b>11 151 658</b>	<b>94.91</b>

## MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software & Computer Services	15.07	United States of America	38.88
Chemicals	9.50	Japan	38.56
Electronic & Electrical Equipment	9.08	Switzerland	8.09
Financial Services	8.76	Spain	6.83
Nonlife Insurance	8.09	Australia	2.55
Banks	6.63		
Oil & Gas Producers	6.52		<b>94.91</b>
Pharmaceuticals & Biotechnology	4.94		
Household Goods & Home Construction	4.74		
Leisure Goods	4.65		
Industrial Engineering	3.78		
General Industrials	3.34		
General Retailers	3.08		
Food Producers	2.79		
Real Estate Investment & Services	1.43		
Fixed Line Telecommunications	1.27		
Technology Hardware & Equipment	0.93		
Alternative Energy	0.25		
Health Care Equipment & Services	0.06		
	<b>94.91</b>		

## MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
1 834	ABB LTD-NOM	CHF	43 686	40 098	0.10
1 738	ABBOTT LABORATORIES	USD	103 951	106 001	0.27
1 580	ABBVIE INC	USD	164 710	146 387	0.37
33	ABC-MART INC	JPY	2 107	1 805	0.00
42	ABIOMED INC	USD	16 008	17 180	0.04
417	ABN AMRO GROUP NV	EUR	12 881	10 818	0.03
614	ACCENTURE PLC - A	USD	95 860	100 444	0.25
185	ACCOR SA	EUR	10 421	9 076	0.02
397	ACOM CO LTD	JPY	1 805	1 527	0.00
257	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	9 656	10 412	0.03
717	ACTIVISION BLIZZARD INC	USD	50 045	54 721	0.14
42	ACUITY BRANDS INC	USD	5 723	4 867	0.01
162	ADECCO GROUP AG - REG	CHF	12 229	9 586	0.02
187	ADIDAS AG - REG - REG	EUR	45 495	40 817	0.10
198	ADMIRAL GROUP PLC	GBP	5 229	4 986	0.01
489	ADOBE SYSTEMS INC	USD	106 579	119 223	0.30
74	ADVANCE AUTO PARTS INC	USD	8 180	10 042	0.03
916	ADVANCED MICRO DEVICES INC	USD	10 436	13 731	0.03
1 758	AEGON NV	EUR	12 514	10 542	0.03
67	AENA SME SA	EUR	13 744	12 164	0.03
607	AEON CO LTD	JPY	10 889	12 988	0.03
112	AEON FINANCIAL SERVICE CO LTD	JPY	2 595	2 390	0.01
102	AEON MALL CO LTD	JPY	2 071	1 833	0.00
133	AERCAP HOLDINGS NV	USD	6 778	7 202	0.02
30	AEROPORTS DE PARIS	EUR	6 378	6 785	0.02
652	AES CORP/VA	USD	7 320	8 743	0.02
325	AETNA INC	USD	57 350	59 638	0.15
54	AFFILIATED MANAGERS GROUP INC	USD	9 731	8 028	0.02
776	AFLAC INC	USD	34 615	33 384	0.08
187	AGC INC/JAPAN	JPY	7 677	7 285	0.02
63	AGCO CORP	USD	4 161	3 825	0.01
186	AGEAS NV	EUR	9 862	9 384	0.02
321	AGILENT TECHNOLOGIES INC	USD	21 929	19 851	0.05
653	AGL ENERGY LTD	AUD	10 870	10 846	0.03
419	AGNC INVESTMENT CORP	USD	7 703	7 789	0.02
232	AGNICO EAGLE MINES LTD	CAD	9 685	10 630	0.03
12 016	AIA GROUP LTD -H-	HKD	102 036	105 067	0.26
804	AIB GROUP PLC	EUR	5 270	4 365	0.01
426	AIR LIQUIDE SA	EUR	53 807	53 567	0.13
218	AIR PRODUCTS & CHEMICALS INC	USD	35 564	33 949	0.09
148	AIR WATER INC	JPY	2 898	2 718	0.01
578	AIRBUS SE	EUR	67 828	67 660	0.17
161	AISIN SEIKI CO LTD	JPY	9 109	7 340	0.02
455	AJINOMOTO CO INC	JPY	8 271	8 610	0.02

**MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
167	AKAMAI TECHNOLOGIES INC	USD	11 621	12 229	0.03
108	AKER BP ASA	NOK	3 946	3 986	0.01
251	AKZO NOBEL NV-CVA - CVA	EUR	24 350	21 487	0.05
109	ALBEMARLE CORP	USD	10 751	10 282	0.03
101	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	12 355	12 743	0.03
221	ALEXION PHARMACEUTICALS INC	USD	25 056	27 437	0.07
290	ALFA LAVAL AB	SEK	7 061	6 892	0.02
187	ALFRESA HOLDINGS CORP	JPY	4 147	4 398	0.01
76	ALIGN TECHNOLOGY INC	USD	20 134	26 003	0.07
430	ALIMENTATION COUCHE-TARD INC - B	CAD	19 768	18 668	0.05
155	ALKERMES PLC	USD	7 844	6 380	0.02
15	ALLEGHANY CORP	USD	8 984	8 625	0.02
94	ALLEGION PLC	USD	7 967	7 272	0.02
329	ALLERGAN PLC	USD	52 777	54 851	0.14
50	ALLIANCE DATA SYSTEMS CORP	USD	11 258	11 660	0.03
228	ALLIANT ENERGY CORP	USD	9 153	9 649	0.02
438	ALLIANZ SE-NOM - REG	EUR	103 240	90 526	0.23
354	ALLSTATE CORP	USD	33 609	32 310	0.08
436	ALLY FINANCIAL INC	USD	12 049	11 454	0.03
89	ALNYLAM PHARMACEUTICALS INC	USD	9 583	8 766	0.02
297	ALPHABET CLASS - A	USD	319 237	335 368	0.83
313	ALPHABET INC	USD	335 241	349 197	0.86
187	ALPS ELECTRIC CO LTD	JPY	4 854	4 805	0.01
153	ALSTOM SA	EUR	6 737	7 031	0.02
171	ALTAGAS LTD	CAD	3 465	3 529	0.01
1 891	ALTRIA GROUP INC	USD	120 226	107 390	0.27
2 436	ALUMINA LTD	AUD	4 650	5 040	0.01
339	AMADA HOLDINGS CO LTD	JPY	4 302	3 259	0.01
437	AMADEUS IT GROUP SA - A	EUR	32 681	34 491	0.09
409	AMAZON.COM INC	USD	604 684	695 217	1.73
1 152	AMCOR LTD/AUSTRALIA	AUD	12 599	12 265	0.03
9	AMERCO	USD	3 083	3 205	0.01
241	AMEREN CORP	USD	13 345	14 665	0.04
118	AMERICAN AIRLINES GROUP INC	USD	5 931	4 479	0.01
490	AMERICAN ELECTRIC POWER CO INC	USD	32 801	33 933	0.08
728	AMERICAN EXPRESS CO	USD	69 541	71 344	0.18
74	AMERICAN FINANCIAL GROUP INC/OH	USD	8 326	7 942	0.02
898	AMERICAN INTERNATIONAL GROUP INC	USD	50 061	47 612	0.12
439	AMERICAN TOWER CORP	USD	60 976	63 291	0.16
178	AMERICAN WATER WORKS CO INC	USD	14 424	15 198	0.04
146	AMERIPRISE FINANCIAL INC	USD	21 889	20 422	0.05
164	AMERISOURCEBERGEN CORP	USD	15 043	13 984	0.04
230	AMETEK INC	USD	17 399	16 597	0.04
671	AMGEN INC	USD	119 174	123 860	0.31

**MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
2 904	AMP LTD	AUD	11 100	7 639	0.02
304	AMPHENOL CORP - A	USD	27 016	26 494	0.07
60	AMUNDI SA	EUR	4 889	4 157	0.01
115	ANA HOLDINGS INC	JPY	4 549	4 225	0.01
530	ANADARKO PETROLEUM CORP	USD	31 804	38 823	0.10
368	ANALOG DEVICES INC	USD	33 756	35 299	0.09
145	ANDEAVOR	USD	14 775	19 021	0.05
72	ANDRITZ AG	EUR	4 134	3 822	0.01
1 048	ANGLO AMERICAN PLC	GBP	25 584	23 449	0.06
758	ANHEUSER-BUSCH INBEV SA/NV	EUR	80 640	76 553	0.19
1 144	ANNALY CAPITAL MANAGEMENT INC	USD	11 631	11 772	0.03
83	ANSYS INC	USD	13 277	14 457	0.04
205	ANTERO RESOURCES CORP	USD	4 045	4 377	0.01
254	ANTHEM INC	USD	58 478	60 460	0.15
389	ANTOFAGASTA PLC	GBP	4 969	5 084	0.01
144	AO SMITH CORP	USD	9 284	8 518	0.02
245	AON PLC	USD	34 811	33 607	0.08
118	AOZORA BANK LTD	JPY	4 774	4 490	0.01
4	AP MOLLER - MAERSK A/S - A	DKK	5 948	4 748	0.01
7	AP MOLLER - MAERSK A/S - B	DKK	10 875	8 718	0.02
1 174	APA GROUP	AUD	7 275	8 544	0.02
380	APACHE CORP	USD	14 269	17 765	0.04
5 049	APPLE INC	USD	893 349	934 619	2.33
1 046	APPLIED MATERIALS INC	USD	59 856	48 315	0.12
265	APTIV PLC	USD	23 634	24 282	0.06
245	ARAMARK	USD	9 727	9 090	0.02
349	ARC RESOURCES LTD	CAD	3 623	3 603	0.01
661	ARCELORMITTAL	EUR	22 350	19 379	0.05
408	ARCH CAPITAL GROUP LTD	USD	11 530	10 796	0.03
556	ARCHER-DANIELS-MIDLAND CO	USD	24 204	25 481	0.06
428	ARCONIC INC	USD	10 258	7 280	0.02
51	ARISTA NETWORKS INC	USD	12 957	13 132	0.03
572	ARISTOCRAT LEISURE LTD	AUD	11 084	13 059	0.03
68	ARKEMA SA	EUR	9 057	8 050	0.02
87	ARROW ELECTRONICS INC	USD	6 897	6 549	0.02
181	ARTHUR J GALLAGHER & CO	USD	12 516	11 816	0.03
361	ASAHI GROUP HOLDINGS LTD	JPY	18 446	18 486	0.05
1 256	ASAHI KASEI CORP	JPY	16 554	15 966	0.04
2 477	ASCENDAS REAL ESTATE INVESTMENT TRUST	SGD	4 909	4 796	0.01
493	ASHTREAD GROUP PLC	GBP	14 529	14 794	0.04
159	ASICS CORP	JPY	2 773	2 689	0.01
303	ASM PACIFIC TECHNOLOGY LTD	HKD	4 200	3 831	0.01
408	ASML HOLDING NV	EUR	82 576	80 838	0.20
997	ASSA ABLOY AB	SEK	21 794	21 275	0.05

## MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
1 166	ASSICURAZIONI GENERALI SPA	EUR	22 689	19 563	0.05
352	ASSOCIATED BRITISH FOODS PLC	GBP	13 160	12 724	0.03
53	ASSURANT INC	USD	4 720	5 485	0.01
1 956	ASTELLAS PHARMA INC	JPY	28 965	29 826	0.07
1 260	ASTRAZENECA PLC	GBP	85 956	87 383	0.22
193	ASX LTD	AUD	8 605	9 182	0.02
75	ATCO LTD/CANADA - CLASS 1	CAD	2 467	2 314	0.01
153	ATHENE HOLDING LTD	USD	7 388	6 708	0.02
493	ATLANTIA SPA	EUR	15 751	14 574	0.04
668	ATLAS COPCO AB	SEK	21 926	19 474	0.05
385	ATLAS COPCO AB - B	SEK	11 195	10 098	0.03
110	ATMOS ENERGY CORP	USD	9 124	9 915	0.02
94	ATOS SE	EUR	12 695	12 835	0.03
7 224	AT&T INC	USD	251 728	231 962	0.57
954	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	4 404	4 379	0.01
1 997	AURIZON HOLDINGS LTD	AUD	6 991	6 389	0.02
1 798	AUSNET SERVICES	AUD	2 320	2 132	0.01
2 908	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	AUD	63 285	60 677	0.15
949	AUTO TRADER GROUP PLC	GBP	4 686	5 336	0.01
219	AUTODESK INC	USD	27 218	28 709	0.07
87	AUTOLIV INC	USD	12 824	12 460	0.03
441	AUTOMATIC DATA PROCESSING INC	USD	51 255	59 156	0.15
27	AUTOZONE INC	USD	17 102	18 115	0.05
137	AVALONBAY COMMUNITIES INC	USD	22 058	23 549	0.06
87	AVERY DENNISON CORP	USD	9 744	8 883	0.02
3 994	AVIVA PLC	GBP	28 540	26 576	0.07
119	AVNET INC	USD	5 044	5 104	0.01
1 931	AXA SA	EUR	57 829	47 379	0.12
216	AXALTA COATING SYSTEMS LTD	USD	6 856	6 547	0.02
48	AXEL SPRINGER	EUR	4 197	3 472	0.01
82	AXIS CAPITAL HOLDINGS LTD	USD	4 353	4 561	0.01
42	AZRIELI GROUP LTD	ILS	2 051	2 081	0.01
728	A2 MILK CO LTD	NZD	5 523	5 649	0.01
250	BABCOCK INTERNATIONAL GROUP PLC	GBP	2 425	2 699	0.01
3 171	BAE SYSTEMS PLC	GBP	26 312	27 078	0.07
421	BAKER HUGHES A GE CO	USD	12 592	13 906	0.03
328	BALL CORP	USD	13 239	11 660	0.03
49	BALOISE-HOLDING NOM. - REG	CHF	7 659	7 121	0.02
6 635	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	54 061	47 053	0.12
5 600	BANCO DE SABADELL SA	EUR	11 671	9 386	0.02
16 058	BANCO SANTANDER SA	EUR	108 845	86 093	0.22
199	BANDAI NAMCO HOLDINGS INC	JPY	6 543	8 210	0.02
1 053	BANK HAPOALIM BM	ILS	7 427	7 120	0.02
1 429	BANK LEUMI LE-ISRAEL BM	ILS	8 699	8 432	0.02



**MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
9 684	BANK OF AMERICA CORP	USD	300 169	272 991	0.67
1 238	BANK OF EAST ASIA LTD	HKD	5 323	4 947	0.01
962	BANK OF IRELAND GROUP PLC	EUR	8 925	7 508	0.02
53	BANK OF KYOTO LTD	JPY	2 987	2 455	0.01
642	BANK OF MONTREAL	CAD	48 709	49 595	0.12
1 005	BANK OF NEW YORK MELLON CORP	USD	54 740	54 200	0.14
1 193	BANK OF NOVA SCOTIA	CAD	73 265	67 511	0.17
391	BANK OF QUEENSLAND LTD	AUD	3 538	2 944	0.01
1 218	BANKIA SA	EUR	5 699	4 561	0.01
665	BANKINTER	EUR	7 161	6 477	0.02
16 981	BARCLAYS PLC	GBP	50 653	42 372	0.11
999	BARRATT DEVELOPMENTS PLC	GBP	7 715	6 798	0.02
1 161	BARRICK GOLD CORP	CAD	14 180	15 242	0.04
2	BARRY CALLEBAUT AG - REG	CHF	3 839	3 585	0.01
914	BASF SE - REG	EUR	96 246	87 409	0.22
511	BAXTER INTERNATIONAL INC	USD	34 354	37 732	0.09
894	BAYER AG	EUR	106 154	98 482	0.25
329	BAYERISCHE MOTOREN WERKE AG	EUR	35 940	29 820	0.07
54	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	5 090	4 306	0.01
774	BB&T CORP	USD	41 142	39 041	0.10
151	BCE INC	CAD	6 552	6 111	0.02
265	BECTON DICKINSON AND CO	USD	59 838	63 483	0.16
99	BEIERSDORF	EUR	11 145	11 240	0.03
482	BENDIGO & ADELAIDE BANK LTD	AUD	4 010	3 860	0.01
71	BENESSE HOLDINGS INC	JPY	2 560	2 519	0.01
127	BERKELEY GROUP HOLDINGS	GBP	6 933	6 346	0.02
1 271	BERKSHIRE HATHAWAY INC - B	USD	257 356	237 231	0.58
262	BEST BUY CO INC	USD	18 909	19 540	0.05
2 047	BEZEQ THE ISRAELI TELECOMMUNICATION CORP LTD	ILS	2 835	2 302	0.01
3 196	BHP BILLITON LTD	AUD	75 270	80 075	0.20
2 102	BHP BILLITON PLC	GBP	43 305	47 344	0.12
211	BIOGEN INC	USD	58 244	61 241	0.15
175	BIOMARIN PHARMACEUTICAL INC	USD	14 357	16 485	0.04
41	BIOMERIEUX	EUR	3 325	3 691	0.01
507	BLACKBERRY LTD	CAD	5 743	4 887	0.01
120	BLACKROCK INC	USD	64 453	59 885	0.15
553	BLUESCOPE STEEL LTD	AUD	6 867	7 052	0.02
1 118	BNP PARIBAS SA	EUR	87 137	69 430	0.17
3 682	BOC HONG KONG HOLDINGS LTD	HKD	18 274	17 341	0.04
556	BOEING CO	USD	192 775	186 544	0.47
270	BOLIDEN AB	SEK	9 503	8 771	0.02
864	BOLLORE SA	EUR	4 826	4 019	0.01
2 073	BOMBARDIER INC - B	CAD	6 312	8 195	0.02
48	BOOKING HOLDINGS INC	USD	99 135	97 300	0.24

## MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
1 167	BORAL LTD	AUD	6 924	5 631	0.01
208	BORGWARNER INC	USD	10 709	8 977	0.02
154	BOSTON PROPERTIES INC	USD	18 439	19 315	0.05
1 368	BOSTON SCIENTIFIC CORP	USD	38 414	44 734	0.11
218	BOUYGUES SA	EUR	11 213	9 395	0.02
19 822	BP PLC	GBP	135 656	151 339	0.38
1 583	BRAMBLES LTD	AUD	11 883	10 386	0.03
152	BRENNTAG AG	EUR	9 317	8 469	0.02
606	BRIDGESTONE CORP	JPY	26 602	23 706	0.06
83	BRIGHTHOUSE FINANCIAL INC	USD	4 349	3 326	0.01
1 625	BRISTOL-MYERS SQUIBB CO	USD	97 489	89 928	0.23
2 282	BRITISH AMERICAN TOBACCO PLC	GBP	132 174	115 389	0.29
942	BRITISH LAND CO PLC	GBP	8 511	8 360	0.02
408	BROADCOM INC	USD	101 180	98 997	0.25
115	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	12 085	13 237	0.03
836	BROOKFIELD ASSET MANAGEMENT INC	CAD	32 604	33 893	0.08
222	BROTHER INDUSTRIES LTD	JPY	5 307	4 385	0.01
263	BROWN-FORMAN CORP - B	USD	14 742	12 890	0.03
8 393	BT GROUP PLC	GBP	28 418	24 134	0.06
139	BUNGE LTD	USD	10 459	9 690	0.02
332	BUNZL	GBP	9 550	10 059	0.03
416	BURBERRY GROUP PLC	GBP	9 542	11 863	0.03
262	BUREAU VERITAS SA	EUR	6 850	6 993	0.02
310	CA INC	USD	10 865	11 052	0.03
456	CABOT OIL & GAS CORP	USD	10 971	10 853	0.03
279	CADENCE DESIGN SYSTEMS INC	USD	10 642	12 083	0.03
265	CAE INC	CAD	5 031	5 502	0.01
3 571	CAIXABANK SA	EUR	17 482	15 452	0.04
80	CALBEE INC	JPY	2 709	3 008	0.01
260	CALTEX AUSTRALIA LTD	AUD	6 774	6 251	0.02
91	CAMDEN PROPERTY TRUST	USD	7 531	8 293	0.02
391	CAMECO CORP	CAD	3 735	4 396	0.01
178	CAMPBELL SOUP CO	USD	7 641	7 216	0.02
437	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	39 189	37 991	0.10
736	CANADIAN NATIONAL RAILWAY CO	CAD	56 229	60 164	0.15
1 212	CANADIAN NATURAL RESOURCES LTD	CAD	40 052	43 719	0.11
144	CANADIAN PACIFIC RAILWAY LTD	CAD	25 874	26 373	0.07
63	CANADIAN TIRE CORP LTD - A	CAD	8 496	8 218	0.02
126	CANADIAN UTILITIES LTD	CAD	3 410	3 180	0.01
995	CANON INC	JPY	36 912	32 617	0.08
159	CAP GEMINI SE	EUR	20 293	21 386	0.05
484	CAPITAL ONE FINANCIAL CORP	USD	47 124	44 480	0.11
2 513	CAPITALAND COMMERCIAL TRUST	SGD	3 383	3 059	0.01
2 552	CAPITALAND LTD	SGD	7 052	5 914	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
2 470	CAPITALAND MALL TRUST	SGD	3 857	3 750	0.01
311	CARDINAL HEALTH INC	USD	20 583	15 186	0.04
106	CARLSBERG B - B	DKK	12 566	12 485	0.03
180	CARMAX INC	USD	11 153	13 117	0.03
425	CARNIVAL CORP	USD	27 566	24 357	0.06
181	CARNIVAL PLC	GBP	11 854	10 388	0.03
573	CARREFOUR SA	EUR	12 305	9 279	0.02
55	CASINO GUICHARD PERRACHON SA	EUR	2 938	2 135	0.01
193	CASIO COMPUTER CO LTD	JPY	2 967	3 140	0.01
595	CATERPILLAR INC	USD	91 241	80 724	0.20
112	CBOE GLOBAL MARKETS INC	USD	12 223	11 656	0.03
321	CBRE GROUP INC	USD	15 124	15 325	0.04
343	CBS CORP - B	USD	17 803	19 283	0.05
148	CCL INDUSTRIES INC	CAD	7 485	7 251	0.02
127	CDK GLOBAL INC	USD	8 481	8 261	0.02
151	CDW CORP/DE	USD	10 837	12 199	0.03
134	CELANESE CORP - A	USD	13 893	14 882	0.04
749	CELGENE CORP	USD	66 533	59 486	0.15
1 031	CENOVUS ENERGY INC	CAD	8 892	10 698	0.03
202	CENTENE CORP	USD	21 722	24 888	0.06
404	CENTERPOINT ENERGY INC	USD	10 932	11 195	0.03
143	CENTRAL JAPAN RAILWAY CO	JPY	26 993	29 642	0.07
5 527	CENTRICA PLC	GBP	11 094	11 504	0.03
957	CENTURYLINK INC	USD	16 764	17 838	0.04
298	CERNER CORP	USD	18 173	17 817	0.04
230	CF INDUSTRIES HOLDINGS INC	USD	9 159	10 212	0.03
254	CGI GROUP INC - A	CAD	14 806	16 086	0.04
138	CH ROBINSON WORLDWIDE INC	USD	13 182	11 545	0.03
547	CHALLENGER LTD/AUSTRALIA	AUD	5 065	4 781	0.01
1 206	CHARLES SCHWAB CORP	USD	64 017	61 627	0.15
166	CHARTER COMMUNICATIONS INC	USD	54 293	48 673	0.12
129	CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	13 339	12 601	0.03
183	CHEMOURS CO	USD	9 045	8 118	0.02
201	CHENIERE ENERGY INC	USD	11 027	13 103	0.03
1 901	CHEVRON CORP	USD	221 458	240 342	0.59
603	CHIBA BANK LTD	JPY	4 908	4 263	0.01
25	CHIPOTLE MEXICAN GRILL INC	USD	8 067	10 784	0.03
1	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - PC	CHF	5 947	6 475	0.02
98	CHR HANSEN HOLDING A/S	DKK	8 539	9 051	0.02
462	CHUBB LTD	USD	64 216	58 683	0.15
603	CHUBU ELECTRIC POWER CO INC	JPY	8 492	9 042	0.02
223	CHUGAI PHARMACEUTICAL CO LTD	JPY	11 648	11 697	0.03
277	CHUGOKU ELECTRIC POWER CO INC	JPY	3 297	3 581	0.01
243	CHURCH & DWIGHT CO INC	USD	12 066	12 918	0.03

## MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
271	CI FINANCIAL CORP	CAD	5 895	4 868	0.01
496	CIE DE SAINT-GOBAIN	EUR	27 322	22 162	0.06
519	CIE FINANCIERE RICHEMONT SA - REG	CHF	47 857	43 967	0.11
242	CIGNA CORP	USD	44 856	41 128	0.10
94	CIMAREX ENERGY CO	USD	9 063	9 564	0.02
97	CIMIC GROUP LTD	AUD	3 424	3 032	0.01
154	CINCINNATI FINANCIAL CORP	USD	11 499	10 296	0.03
90	CINTAS CORP	USD	15 472	16 656	0.04
4 794	CISCO SYSTEMS INC	USD	211 106	206 286	0.52
115	CIT GROUP INC	USD	6 047	5 797	0.01
2 558	CITIGROUP INC	USD	186 049	171 181	0.43
486	CITIZENS FINANCIAL GROUP INC	USD	20 860	18 905	0.05
135	CITRIX SYSTEMS INC	USD	12 693	14 153	0.04
407	CITY DEVELOPMENTS LTD	SGD	3 915	3 263	0.01
2 576	CK ASSET HOLDINGS LTD	HKD	22 094	20 456	0.05
2 687	CK HUTCHISON HOLDINGS LTD	HKD	32 257	28 495	0.07
659	CK INFRASTRUCTURE HOLDINGS LTD	HKD	5 365	4 884	0.01
198	CLARIANT AG - REG	CHF	4 929	4 750	0.01
129	CLOROX CO	USD	16 513	17 447	0.04
1 634	CLP HOLDINGS LTD	HKD	16 652	17 599	0.04
339	CME GROUP INC	USD	55 953	55 569	0.14
281	CMS ENERGY CORP	USD	12 299	13 286	0.03
1 009	CNH INDUSTRIAL NV	EUR	13 221	10 716	0.03
169	CNP ASSURANCES	EUR	4 226	3 846	0.01
504	COCA-COLA AMATIL LTD	AUD	3 457	3 426	0.01
133	COCA-COLA BOTTLERS JAPAN HOLDINGS INC	JPY	5 452	5 313	0.01
4 033	COCA-COLA CO	USD	177 265	176 887	0.44
215	COCA-COLA EUROPEAN PARTNERS PLC	USD	8 557	8 738	0.02
201	COCA-COLA HBC AG	GBP	6 791	6 716	0.02
57	COCHLEAR LTD	AUD	8 192	8 430	0.02
171	COGNEX CORP	USD	8 936	7 628	0.02
585	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	47 888	46 209	0.12
828	COLGATE-PALMOLIVE CO	USD	58 528	53 663	0.13
117	COLOPLAST A/S	DKK	9 991	11 694	0.03
59	COLRUYT	EUR	3 247	3 366	0.01
4 612	COMCAST CORP	USD	160 932	151 320	0.38
172	COMERICA INC	USD	16 624	15 638	0.04
2 153	COMFORTDELGRO CORP LTD	SGD	3 449	3 711	0.01
997	COMMERZBANK AG	EUR	14 416	9 558	0.02
1 744	COMMONWEALTH BANK OF AUSTRALIA	AUD	101 351	93 899	0.24
188	COMMSCOPE HOLDING CO INC	USD	7 452	5 491	0.01
1 576	COMPASS GROUP PLC	GBP	33 171	33 676	0.08
459	COMPUTERSHARE LTD	AUD	6 366	6 250	0.02
399	CONAGRA BRANDS INC	USD	14 635	14 256	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
148	CONCHO RESOURCES INC	USD	22 498	20 476	0.05
1 089	CONCORDIA FINANCIAL GROUP LTD	JPY	6 290	5 545	0.01
1 169	CONOCOPHILLIPS	USD	70 277	81 386	0.20
309	CONSOLIDATED EDISON INC	USD	23 599	24 096	0.06
171	CONSTELLATION BRANDS INC - A	USD	37 847	37 427	0.09
20	CONSTELLATION SOFTWARE INC/CANADA	CAD	13 470	15 501	0.04
109	CONTINENTAL AG	EUR	30 146	24 886	0.06
93	CONTINENTAL RESOURCES INC/OK	USD	5 104	6 023	0.02
1 349	CONVATEC GROUP PLC	GBP	3 938	3 783	0.01
49	COOPER COS INC	USD	11 231	11 537	0.03
208	COPART INC	USD	11 405	11 764	0.03
853	CORNING INC	USD	24 114	23 466	0.06
36	COSTAR GROUP INC	USD	12 773	14 855	0.04
437	COSTCO WHOLESALE CORP	USD	84 192	91 324	0.23
481	COTY INC - A	USD	8 901	6 782	0.02
191	COVESTRO AG	EUR	19 905	17 042	0.04
37	COVIVIO	EUR	3 987	3 849	0.01
1 133	CREDIT AGRICOLE SA	EUR	19 112	15 127	0.04
157	CREDIT SAISON CO LTD	JPY	2 659	2 472	0.01
2 544	CREDIT SUISSE GROUP AG - REG	CHF	43 732	38 302	0.10
539	CRESCENT POINT ENERGY CORP	CAD	4 034	3 958	0.01
835	CRH PLC	EUR	27 978	29 588	0.07
130	CRODA INTERNATIONAL PLC	GBP	8 467	8 242	0.02
405	CROWN CASTLE INTERNATIONAL CORP	USD	43 382	43 667	0.11
133	CROWN HOLDINGS INC	USD	6 781	5 953	0.01
377	CROWN RESORTS LTD	AUD	3 854	3 760	0.01
450	CSL LTD	AUD	56 937	64 044	0.16
838	CSX CORP	USD	46 103	53 448	0.13
157	CUMMINS INC	USD	26 257	20 881	0.05
1 010	CVS HEALTH CORP	USD	67 534	64 994	0.16
101	CYBERAGENT INC	JPY	5 277	6 073	0.02
109	CYBERDYNE INC	JPY	1 520	1 277	0.00
242	DAI NIPPON PRINTING CO LTD	JPY	5 080	5 416	0.01
261	DAICEL CORP	JPY	2 958	2 889	0.01
101	DAIFUKU CO LTD	JPY	6 067	4 427	0.01
1 073	DAI-ICHI LIFE HOLDINGS INC	JPY	20 633	19 142	0.05
564	DAIICHI SANKYO CO LTD	JPY	19 838	21 574	0.05
248	DAIKIN INDUSTRIES LTD	JPY	28 984	29 711	0.07
905	DAIMLER	EUR	75 754	58 252	0.15
336	DAIRY FARM INTERNATIONAL HOLDINGS LTD	USD	2 879	2 953	0.01
73	DAITO TRUST CONSTRUCTION CO LTD	JPY	12 453	11 870	0.03
564	DAIWA HOUSE INDUSTRY CO LTD	JPY	20 936	19 227	0.05
2	DAIWA HOUSE REIT INVESTMENT CORP	JPY	4 749	4 747	0.01
1 607	DAIWA SECURITIES GROUP INC	JPY	10 333	9 333	0.02

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
625	DANAHER CORP	USD	61 865	61 675	0.15
601	DANONE	EUR	48 401	44 116	0.11
746	DANSKE BANK A/S	DKK	28 774	23 351	0.06
122	DARDEN RESTAURANTS INC	USD	11 046	13 061	0.03
2	DASSAULT AVIATION SA	EUR	3 725	3 811	0.01
129	DASSAULT SYSTEMES SE	EUR	17 115	18 074	0.05
573	DAVIDE CAMPARI-MILANO SPA	EUR	4 321	4 713	0.01
145	DAVITA INC	USD	9 788	10 069	0.03
1 786	DBS GROUP HOLDINGS LTD	SGD	38 933	34 856	0.09
88	DCC PLC	GBP	8 283	8 011	0.02
306	DEERE & CO	USD	47 176	42 779	0.11
92	DELIVERY HERO AG	EUR	4 223	4 896	0.01
198	DELL TECHNOLOGIES INC CLASS V	USD	14 715	16 747	0.04
176	DELTA AIR LINES INC	USD	9 522	8 719	0.02
105	DENA CO LTD	JPY	1 961	1 969	0.00
435	DENSO CORP	JPY	24 457	21 254	0.05
227	DENTSPLY SIRONA INC	USD	12 045	9 936	0.02
215	DENTSU INC	JPY	9 862	10 190	0.03
1 954	DEUTSCHE BANK AG - REG	EUR	29 765	21 039	0.05
192	DEUTSCHE BOERSE AG	EUR	25 904	25 589	0.06
233	DEUTSCHE LUFTHANSA AG - REG	EUR	7 808	5 604	0.01
978	DEUTSCHE POST AG - REG	EUR	44 750	31 938	0.08
3 317	DEUTSCHE TELEKOM AG-NOM - REG	EUR	55 575	51 392	0.13
353	DEUTSCHE WOHNEN SE	EUR	15 606	17 063	0.04
524	DEVON ENERGY CORP	USD	17 070	23 035	0.06
1 012	DEXUS	AUD	7 304	7 260	0.02
2 448	DIAGEO	GBP	84 352	87 973	0.22
98	DIAMONDBACK ENERGY INC	USD	11 926	12 894	0.03
203	DIGITAL REALTY TRUST INC	USD	20 693	22 651	0.06
1 357	DIRECT LINE INSURANCE GROUP PLC	GBP	7 123	6 143	0.02
29	DISCO CORP	JPY	6 508	4 951	0.01
353	DISCOVER FINANCIAL SERVICES	USD	26 519	24 855	0.06
152	DISCOVERY COMMUNICATIONS INC - A	USD	3 626	4 180	0.01
299	DISCOVERY COMMUNICATIONS INC - C	USD	9 405	7 625	0.02
225	DISH NETWORK CORP - A	USD	9 070	7 562	0.02
973	DNB NOR ASA	NOK	18 874	19 017	0.05
270	DOLLAR GENERAL CORP	USD	25 879	26 622	0.07
236	DOLLAR TREE INC	USD	23 577	20 060	0.05
309	DOLLARAMA INC	CAD	12 113	11 971	0.03
648	DOMINION ENERGY INC	USD	44 852	44 181	0.11
61	DOMINO'S PIZZA ENTERPRISES LTD	AUD	1 881	2 354	0.01
41	DOMINO'S PIZZA INC	USD	9 327	11 569	0.03
118	DON QUIJOTE HOLDINGS CO LTD	JPY	6 380	5 667	0.01
154	DOVER CORP	USD	12 078	11 273	0.03

## MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
2 318	DOWDUPONT INC	USD	158 916	152 803	0.38
355	DR HORTON INC	USD	15 393	14 555	0.04
179	DR PEPPER SNAPPLE GROUP INC	USD	21 243	21 838	0.05
188	DSV A/S	DKK	15 080	15 190	0.04
179	DTE ENERGY CO	USD	18 298	18 550	0.05
32	DUFREY AG - REG	CHF	4 384	4 073	0.01
697	DUKE ENERGY CORP	USD	53 445	55 119	0.14
352	DUKE REALTY CORP	USD	8 928	10 219	0.03
284	DXC TECHNOLOGY CO	USD	25 353	22 893	0.06
307	EAST JAPAN RAILWAY CO	JPY	28 620	29 421	0.07
143	EAST WEST BANCORP INC	USD	9 101	9 324	0.02
142	EASTMAN CHEMICAL CO	USD	14 801	14 194	0.04
157	EASYJET PLC	GBP	3 638	3 468	0.01
438	EATON CORP PLC	USD	34 616	32 736	0.08
117	EATON VANCE CORP	USD	6 331	6 106	0.02
957	EBAY INC	USD	39 717	34 701	0.09
259	ECOLAB INC	USD	35 974	36 345	0.09
234	EDENRED	EUR	8 161	7 393	0.02
324	EDISON INTERNATIONAL	USD	20 267	20 499	0.05
2 547	EDP - ENERGIAS DE PORTUGAL SA	EUR	9 316	10 111	0.03
209	EDWARDS LIFESCIENCES CORP	USD	28 409	30 424	0.08
78	EIFFAGE SA	EUR	8 840	8 486	0.02
251	EISAI CO LTD	JPY	14 834	17 684	0.04
23	ELBIT SYSTEMS	ILS	3 078	2 697	0.01
146	ELECTRIC POWER DEVELOPMENT CO LTD	JPY	3 768	3 770	0.01
583	ELECTRICITE DE FRANCE SA	EUR	8 039	8 018	0.02
237	ELECTROLUX AB	SEK	7 525	5 404	0.01
305	ELECTRONIC ARTS INC	USD	37 502	43 011	0.11
981	ELI LILLY & CO	USD	77 121	83 709	0.21
140	ELISA OYJ	EUR	6 177	6 484	0.02
56	EMERA INC	CAD	1 806	1 822	0.00
633	EMERSON ELECTRIC CO	USD	44 256	43 766	0.11
171	EMPIRE CO LTD	CAD	3 232	3 431	0.01
8	EMS-CHEMIE HOLDING AG	CHF	5 094	5 128	0.01
224	ENAGAS SA	EUR	6 109	6 549	0.02
1 687	ENBRIDGE INC	CAD	54 316	60 275	0.15
960	ENCANA CORP	CAD	10 873	12 530	0.03
313	ENDESA SA	EUR	6 893	6 905	0.02
8 094	ENEL SPA	EUR	49 365	44 954	0.11
1 818	ENGIE SA	EUR	29 964	27 870	0.07
2 532	ENI SPA	EUR	45 738	47 022	0.12
180	ENTERGY CORP	USD	14 004	14 542	0.04
576	EOG RESOURCES INC	USD	61 001	71 672	0.18
2 190	E.ON SE	EUR	23 385	23 406	0.06

**MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
668	EPIROC AB - A	SEK	6 470	7 018	0.02
385	EPIROC AB - B	SEK	3 558	3 529	0.01
263	EQT CORP	USD	13 085	14 512	0.04
119	EQUIFAX INC	USD	13 670	14 888	0.04
79	EQUINIX INC	USD	31 509	33 961	0.09
1 157	EQUINOR ASA	NOK	28 156	30 719	0.08
366	EQUITY RESIDENTIAL	USD	21 612	23 311	0.06
297	ERSTE GROUP BANK	EUR	14 954	12 397	0.03
66	ESSEX PROPERTY TRUST INC	USD	15 402	15 779	0.04
207	ESSILOR INTERNATIONAL CIE GENERALE D'OPTIQUE SA	EUR	28 111	29 219	0.07
603	ESSITY AB	SEK	16 172	14 910	0.04
223	ESTEE LAUDER COS INC - A	USD	32 282	31 820	0.08
265	E*TRADE FINANCIAL CORP	USD	14 239	16 207	0.04
45	EURAZEO SA	EUR	4 037	3 412	0.01
11	EUROFINS SCIENTIFIC SE	EUR	6 105	6 118	0.02
172	EUTELSAT COMMUNICATIONS SA	EUR	3 879	3 568	0.01
41	EVEREST RE GROUP LTD	USD	10 074	9 450	0.02
140	EVERGY INC	USD	7 051	7 861	0.02
313	EVERSOURCE ENERGY	USD	18 267	18 345	0.05
161	EVONIK INDUSTRIES AG	EUR	5 935	5 513	0.01
960	EXELON CORP	USD	36 358	40 896	0.10
107	EXOR NV	EUR	7 924	7 208	0.02
125	EXPEDIA GROUP INC	USD	13 413	15 024	0.04
175	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	11 331	12 793	0.03
912	EXPERIAN PLC	GBP	19 921	22 570	0.06
562	EXPRESS SCRIPTS HOLDING CO	USD	41 421	43 392	0.11
124	EXTRA SPACE STORAGE INC	USD	10 691	12 376	0.03
4 217	EXXON MOBIL CORP	USD	325 544	348 871	0.86
2 384	FACEBOOK INC	USD	409 468	463 258	1.15
28	FAIRFAX FINANCIAL HOLDINGS LTD	CAD	14 346	15 680	0.04
76	FAMILYMART UNY HOLDINGS CO LTD	JPY	6 324	8 000	0.02
193	FANUC CORP	JPY	48 221	38 342	0.10
58	FAST RETAILING CO LTD	JPY	24 184	26 658	0.07
284	FASTENAL CO	USD	14 953	13 669	0.03
75	FAURECIA SA	EUR	6 354	5 352	0.01
73	FEDERAL REALTY INVESTMENT TRUST	USD	8 388	9 238	0.02
253	FEDEX CORP	USD	62 807	57 446	0.14
233	FERGUSON PLC	GBP	17 951	18 918	0.05
122	FERRARI NV	EUR	15 206	16 594	0.04
482	FERROVIAL SA	EUR	10 226	9 890	0.02
1 073	FIAT CHRYSLER AUTOMOBILES NV	EUR	24 487	20 463	0.05
330	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	32 088	34 990	0.09
690	FIFTH THIRD BANCORP	USD	22 257	19 803	0.05
166	FINNING INTERNATIONAL INC	CAD	4 277	4 095	0.01



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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
170	FIRST CAPITAL REALTY INC	CAD	2 709	2 670	0.01
457	FIRST DATA CORP	USD	7 068	9 565	0.02
680	FIRST QUANTUM MINERALS LTD	CAD	10 054	10 013	0.03
161	FIRST REPUBLIC BANK/CA	USD	14 846	15 583	0.04
473	FIRSTENERGY CORP	USD	15 872	16 985	0.04
411	FISERV INC	USD	29 445	30 451	0.08
568	FISHER & PAYKEL HEALTHCARE CORP LTD	NZD	5 450	5 726	0.01
89	FLEETCOR TECHNOLOGIES INC	USD	17 924	18 748	0.05
849	FLETCHER BUILDING LTD	NZD	3 807	3 995	0.01
522	FLEX LTD	USD	9 164	7 365	0.02
55	FLIGHT CENTRE TRAVEL GROUP LTD	AUD	2 443	2 587	0.01
137	FLIR SYSTEMS INC	USD	6 941	7 120	0.02
129	FLOWSERVE CORP	USD	5 701	5 212	0.01
138	FLUOR CORP	USD	7 926	6 732	0.02
133	FMC CORP	USD	10 583	11 865	0.03
273	FNF GROUP - A	USD	10 679	10 270	0.03
3 689	FORD MOTOR CO	USD	40 602	40 837	0.10
1 549	FORTESCUE METALS GROUP LTD	AUD	5 757	5 024	0.01
142	FORTINET INC	USD	7 619	8 865	0.02
419	FORTIS INC/CANADA	CAD	13 840	13 384	0.03
312	FORTIVE CORP	USD	23 707	24 058	0.06
438	FORTUM OYJ	EUR	9 646	10 453	0.03
150	FORTUNE BRANDS HOME & SECURITY INC	USD	8 967	8 054	0.02
185	FRANCO-NEVADA CORP	CAD	13 100	13 494	0.03
328	FRANKLIN RESOURCES INC	USD	11 877	10 512	0.03
41	FRAPORT AG FRANKFURT AIRPORT SERVICES WORLDWIDE	EUR	4 098	3 955	0.01
1 369	FREEMPORT-MCMORAN INC - B	USD	25 139	23 629	0.06
215	FRESENIUS MEDICAL CARE AG & CO	EUR	22 659	21 683	0.05
414	FRESENIUS SE & CO KGAA	EUR	33 738	33 256	0.08
218	FRESNILLO PLC	GBP	3 789	3 291	0.01
38	FRUTAROM INDUSTRIES LTD	ILS	3 743	3 722	0.01
69	FUCHS PETROLUB SE - PFD	EUR	3 836	3 403	0.01
594	FUJI ELECTRIC CO LTD	JPY	4 237	4 526	0.01
384	FUJIFILM HOLDINGS CORP	JPY	15 734	14 997	0.04
1 957	FUJITSU LTD	JPY	11 888	11 869	0.03
727	FUKUOKA FINANCIAL GROUP INC	JPY	3 833	3 656	0.01
62	F5 NETWORKS INC	USD	9 424	10 692	0.03
2 361	GALAXY ENTERTAINMENT GROUP LTD	HKD	20 620	18 282	0.05
495	GALP ENERGIA SGPS SA	EUR	9 302	9 441	0.02
230	GAP INC	USD	7 097	7 450	0.02
112	GARMIN LTD	USD	6 646	6 832	0.02
90	GARTNER INC	USD	10 374	11 961	0.03
346	GAS NATURAL SDG	EUR	8 279	9 162	0.02
172	GEA GROUP AG	EUR	7 634	5 802	0.01

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## Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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	GEBERIT AG-NOM - REG	CHF	16 497	15 870	0.04
45	GECINA SA	EUR	7 937	7 529	0.02
251	GENERAL DYNAMICS CORP	USD	54 720	46 789	0.12
8 640	GENERAL ELECTRIC CO	USD	118 513	117 590	0.29
566	GENERAL MILLS INC	USD	27 057	25 051	0.06
1 257	GENERAL MOTORS CO	USD	49 348	49 526	0.12
61	GENMAB A/S	DKK	12 541	9 414	0.02
6 018	GENTING SINGAPORE LTD	SGD	5 374	5 385	0.01
145	GENUINE PARTS CO	USD	13 229	13 310	0.03
50	GEORGE WESTON LTD	CAD	4 083	4 077	0.01
461	GETLINK - REG	EUR	6 266	6 322	0.02
667	GGP INC	USD	13 627	13 627	0.03
217	GILDAN ACTIVEWEAR INC	CAD	6 361	6 109	0.02
1 304	GILEAD SCIENCES INC	USD	99 848	92 375	0.23
9	GIVAUDAN SA - REG	CHF	20 468	20 411	0.05
197	GJENSIDIGE FORSIKRING ASA	NOK	3 513	3 229	0.01
4 934	GLAXOSMITHKLINE PLC	GBP	94 476	99 652	0.25
11 484	GLENCORE PLC	GBP	57 929	54 885	0.14
157	GLOBAL PAYMENTS INC	USD	17 566	17 504	0.04
148	GODADDY INC	USD	10 595	10 449	0.03
856	GOLDCORP INC	CAD	11 523	11 746	0.03
6 387	GOLDEN AGRI-RESOURCES LTD	SGD	1 709	1 429	0.00
359	GOLDMAN SACHS GROUP INC	USD	93 298	79 185	0.20
1 613	GOODMAN GROUP	AUD	10 600	11 465	0.03
243	GOODYEAR TIRE & RUBBER CO	USD	6 942	5 659	0.01
1 795	GPT GROUP	AUD	6 568	6 711	0.02
293	GREAT-WEST LIFECO INC	CAD	7 709	7 199	0.02
294	GRIFOLS SA	EUR	8 314	8 849	0.02
80	GROUPE BRUXELLES LAMBERT SA	EUR	9 219	8 436	0.02
536	GVC HOLDINGS PLC	GBP	7 266	7 437	0.02
1 531	G4S PLC	GBP	5 559	5 411	0.01
69	H LUNDBECK A/S	DKK	3 778	4 848	0.01
232	HAKUHODO DY HOLDINGS INC	JPY	3 236	3 724	0.01
871	HALLIBURTON CO	USD	42 366	39 247	0.10
142	HAMAMATSU PHOTONICS KK	JPY	5 498	6 102	0.02
783	HAMMERSON PLC	GBP	5 182	5 402	0.01
360	HANESBRANDS INC	USD	6 737	7 927	0.02
881	HANG LUNG GROUP LTD	HKD	2 860	2 470	0.01
2 014	HANG LUNG PROPERTIES LTD -H-	HKD	4 725	4 154	0.01
761	HANG SENG BANK LTD	HKD	18 777	19 031	0.05
228	HANKYU HANSHIN HOLDINGS INC	JPY	8 540	9 170	0.02
60	HANNOVER RUECK SE - REG	EUR	8 366	7 482	0.02
283	HARGREAVES LANSDOWN PLC	GBP	6 928	7 366	0.02
166	HARLEY-DAVIDSON INC	USD	7 253	6 985	0.02

## MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
118	HARRIS CORP	USD	18 968	17 056	0.04
355	HARTFORD FINANCIAL SERVICES GROUP INC	USD	18 615	18 151	0.05
554	HARVEY NORMAN HOLDINGS LTD	AUD	1 586	1 359	0.00
117	HASBRO INC	USD	10 700	10 800	0.03
280	HCA HEALTHCARE INC	USD	27 531	28 728	0.07
463	HCP INC	USD	10 228	11 955	0.03
175	HD SUPPLY HOLDINGS INC	USD	6 569	7 506	0.02
1 730	HEALTHSCOPE LTD	AUD	2 627	2 825	0.01
147	HEIDELBERGCEMENT AG	EUR	14 689	12 371	0.03
114	HEINEKEN HOLDING NV	EUR	11 780	10 928	0.03
258	HEINEKEN NV	EUR	27 734	25 912	0.06
107	HELMERICH & PAYNE INC	USD	7 319	6 822	0.02
1 313	HENDERSON LAND DEVELOPMENT CO LTD	HKD	7 766	6 945	0.02
103	HENKEL AG & CO KGAA	EUR	12 433	11 455	0.03
177	HENKEL KGAA VZ PFD - PFD	EUR	23 226	22 629	0.06
872	HENNES & MAURITZ AB - B	SEK	14 273	13 013	0.03
153	HENRY SCHEIN INC	USD	10 420	11 114	0.03
32	HERMES INTERNATIONAL	EUR	19 152	19 570	0.05
141	HERSHEY CO	USD	13 750	13 121	0.03
282	HESS CORP	USD	14 356	18 863	0.05
1 559	HEWLETT PACKARD ENTERPRISE CO	USD	28 166	22 777	0.06
255	HEXAGON AB - B	SEK	15 230	14 238	0.04
21	HIKARI TSUSHIN INC	JPY	3 227	3 691	0.01
284	HILTON WORLDWIDE HOLDINGS INC	USD	22 895	22 481	0.06
257	HINO MOTORS LTD	JPY	3 304	2 745	0.01
32	HIROSE ELECTRIC CO LTD	JPY	4 636	3 967	0.01
57	HISAMITSU PHARMACEUTICAL CO INC	JPY	4 167	4 812	0.01
104	HITACHI CHEMICAL CO LTD	JPY	2 363	2 099	0.01
107	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	4 260	3 478	0.01
69	HITACHI HIGH-TECHNOLOGIES CORP	JPY	3 286	2 816	0.01
4 810	HITACHI LTD	JPY	35 627	33 941	0.09
213	HITACHI METALS LTD	JPY	2 644	2 211	0.01
2 638	HK ELECTRIC INVESTMENTS & HK ELECTRIC INVESTMENTS LTD	HKD	2 503	2 515	0.01
3 767	HKT TRUST & HKT LTD	HKD	4 864	4 811	0.01
19	HOCHTIEF AG	EUR	3 355	3 434	0.01
168	HOLLYFRONTIER CORP	USD	8 469	11 496	0.03
275	HOLOGIC INC	USD	10 518	10 931	0.03
1 162	HOME DEPOT INC	USD	207 234	226 705	0.56
1 622	HONDA MOTOR CO LTD	JPY	57 688	47 636	0.12
748	HONEYWELL INTERNATIONAL INC	USD	111 339	107 749	0.27
9 187	HONG KONG & CHINA GAS CO LTD	HKD	16 873	17 588	0.04
1 172	HONG KONG EXCHANGES & CLEARING LTD	HKD	40 485	35 255	0.09
1 171	HONGKONG LAND HOLDINGS LTD	USD	8 157	8 373	0.02
287	HORMEL FOODS CORP	USD	9 751	10 679	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
54	HOSHIZAKI CORP	JPY	4 862	5 465	0.01
730	HOST HOTELS & RESORTS INC	USD	13 879	15 381	0.04
380	HOYA CORP	JPY	20 169	21 610	0.05
1 629	HP INC	USD	36 921	36 962	0.09
206	H&R BLOCK INC	USD	5 335	4 693	0.01
141	H&R REAL ESTATE INVESTMENT TRUST	CAD	2 256	2 157	0.01
19 914	HSBC HOLDINGS PLC	GBP	194 535	186 851	0.47
63	HUGO BOSS AG	EUR	5 780	5 720	0.01
297	HULIC CO LTD	JPY	3 210	3 172	0.01
137	HUMANA INC	USD	38 508	40 775	0.10
1 097	HUNTINGTON BANCSHARES INC/OH	USD	16 793	16 192	0.04
45	HUNTINGTON INGALLS INDUSTRIES INC	USD	11 714	9 756	0.02
347	HUSKY ENERGY INC	CAD	4 825	5 405	0.01
411	HUSQVARNA AB - B	SEK	4 196	3 906	0.01
326	HYDRO ONE LTD	CAD	5 285	4 966	0.01
624	HYSAN DEVELOPMENT CO LTD	HKD	3 546	3 484	0.01
76	IAC/INTERACTIVECORP	USD	11 693	11 589	0.03
5 766	IBERDROLA SA	EUR	43 541	44 593	0.11
79	ICA GRUPPEN AB	SEK	2 788	2 426	0.01
33	ICADE	EUR	3 230	3 094	0.01
135	IDEMITSU KOSAN CO LTD	JPY	4 997	4 814	0.01
76	IDEX CORP	USD	10 615	10 372	0.03
87	IDEX LABORATORIES INC	USD	16 679	18 961	0.05
83	IGM FINANCIAL INC	CAD	2 486	2 405	0.01
146	IHI CORP	JPY	4 944	5 088	0.01
398	IHS MARKIT LTD	USD	19 085	20 533	0.05
146	IIDA GROUP HOLDINGS CO LTD	JPY	2 765	2 817	0.01
26	ILIAD SA	EUR	5 903	4 109	0.01
306	ILLINOIS TOOL WORKS INC	USD	48 472	42 393	0.11
146	ILLUMINA INC	USD	34 633	40 776	0.10
35	IMERY'S SA	EUR	3 428	2 830	0.01
949	IMPERIAL BRANDS PLC	GBP	33 465	35 357	0.09
289	IMPERIAL OIL LTD	CAD	8 172	9 601	0.02
1 664	INCITEC PIVOT LTD	AUD	4 809	4 463	0.01
179	INCYTE CORP	USD	13 879	11 993	0.03
1 086	INDITEX	EUR	33 415	37 100	0.09
105	INDUSTRIAL ALLIANCE INSURANCE & FINANCIAL SERVICES INC	CAD	4 374	4 051	0.01
165	INDUSTRIVARDEN AB - C	SEK	3 857	3 204	0.01
1 131	INFINEON TECHNOLOGIES AG - REG	EUR	30 913	28 826	0.07
3 867	ING GROUP NV	EUR	67 897	55 660	0.14
58	INGENICO GROUP SA	EUR	5 044	5 214	0.01
249	INGERSOLL-RAND PLC	USD	21 629	22 343	0.06
71	INGREDION INC	USD	9 268	7 860	0.02
137	INNOGY SE	EUR	5 956	5 869	0.01

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### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
1 019	INPEX CORP	JPY	12 775	10 575	0.03
2 356	INSURANCE AUSTRALIA GROUP LTD	AUD	14 402	14 849	0.04
139	INTACT FINANCIAL CORP	CAD	10 676	9 854	0.02
4 657	INTEL CORP	USD	237 074	231 498	0.57
379	INTER PIPELINE LTD	CAD	6 878	7 099	0.02
579	INTERCONTINENTAL EXCHANGE INC	USD	42 338	42 585	0.11
180	INTERCONTINENTAL HOTELS GROUP PLC	GBP	11 366	11 217	0.03
917	INTERNATIONAL BUSINESS MACHINES CORP	USD	143 093	128 105	0.32
607	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	EUR	5 235	5 331	0.01
79	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	11 108	9 793	0.02
390	INTERNATIONAL PAPER CO	USD	22 320	20 311	0.05
384	INTERPUBLIC GROUP OF COS INC	USD	9 080	9 001	0.02
161	INTERTEK GROUP PLC	GBP	11 026	12 150	0.03
13 415	INTESA SANPAOLO SPA	EUR	49 526	38 945	0.10
920	INTESA SANPAOLO SPA - RNC	EUR	3 578	2 791	0.01
242	INTUIT INC	USD	41 378	49 442	0.12
112	INTUITIVE SURGICAL INC	USD	47 336	53 590	0.13
402	INVESCO LTD	USD	12 735	10 677	0.03
661	INVESTEC PLC	GBP	5 564	4 695	0.01
453	INVESTOR AB - B	SEK	20 308	18 478	0.05
307	INVITATION HOMES INC REITS	USD	6 829	7 079	0.02
38	IPG PHOTONICS CORP	USD	9 080	8 384	0.02
37	IPSEN SA	EUR	5 632	5 804	0.01
155	IQVIA HOLDINGS INC	USD	15 235	15 472	0.04
270	IRON MOUNTAIN INC	USD	8 793	9 453	0.02
334	ISETAN MITSUKOSHI HOLDINGS LTD	JPY	3 768	4 173	0.01
694	ISRAEL CHEMICALS LTD	ILS	3 039	3 166	0.01
165	ISS A/S	DKK	5 892	5 670	0.01
549	ISUZU MOTORS LTD	JPY	8 443	7 293	0.02
1 407	ITOCHU CORP	JPY	27 317	25 500	0.06
3 576	ITV PLC	GBP	7 597	8 215	0.02
229	J FRONT RETAILING CO LTD	JPY	3 864	3 488	0.01
1 744	J SAINSBURY PLC	GBP	6 396	7 396	0.02
77	JACK HENRY & ASSOCIATES INC	USD	9 196	10 038	0.03
127	JACOBS ENGINEERING GROUP INC	USD	7 678	8 063	0.02
439	JAMES HARDIE INDUSTRIES PLC	AUD	7 927	7 357	0.02
116	JAPAN AIRLINES CO LTD	JPY	4 499	4 114	0.01
46	JAPAN AIRPORT TERMINAL CO LTD	JPY	1 801	2 155	0.01
507	JAPAN EXCHANGE GROUP INC	JPY	9 014	9 425	0.02
403	JAPAN POST BANK CO LTD	JPY	5 501	4 693	0.01
1 567	JAPAN POST HOLDINGS CO LTD	JPY	19 014	17 160	0.04
1	JAPAN PRIME REALTY INVESTMENT CORP	JPY	3 529	3 634	0.01
1	JAPAN REAL ESTATE INVESTMENT CORP	JPY	5 141	5 290	0.01
3	JAPAN RETAIL FUND INVESTMENT CORP	JPY	5 791	5 406	0.01

## MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
1 095	JAPAN TOBACCO INC	JPY	30 689	30 597	0.08
98	JARDINE CYCLE & CARRIAGE LTD	SGD	2 685	2 287	0.01
217	JARDINE MATHESON HOLDINGS LTD	USD	13 649	13 693	0.03
220	JARDINE STRATEGIC HOLDINGS LTD	USD	8 551	8 026	0.02
60	JAZZ PHARMACEUTICALS PLC	USD	9 047	10 338	0.03
87	JB HUNT TRANSPORT SERVICES INC	USD	10 368	10 575	0.03
73	JCDECAUX SA	EUR	2 714	2 443	0.01
316	JEFFERIES FINANCIAL GROUP INC	USD	7 683	7 186	0.02
248	JERONIMO MARTINS SGPS SA	EUR	4 748	3 582	0.01
489	JFE HOLDINGS INC	JPY	10 669	9 253	0.02
206	JGC CORP	JPY	4 715	4 153	0.01
112	JM SMUCKER CO	USD	13 841	12 038	0.03
669	JOHN WOOD GROUP PLC	GBP	5 444	5 545	0.01
2 670	JOHNSON & JOHNSON	USD	349 034	323 977	0.80
922	JOHNSON CONTROLS INTERNATIONAL PLC	USD	32 957	30 841	0.08
191	JOHNSON MATTHEY PLC	GBP	8 638	9 126	0.02
45	JONES LANG LASALLE INC	USD	7 515	7 470	0.02
3 415	JPMORGAN CHASE & CO	USD	385 320	355 843	0.88
191	JSR CORP	JPY	4 357	3 252	0.01
205	JTEKT CORP	JPY	3 115	2 791	0.01
223	JULIUS BAER GROUP LTD	CHF	13 769	13 088	0.03
342	JUNIPER NETWORKS INC	USD	8 659	9 378	0.02
3 240	JXTG HOLDINGS INC	JPY	20 172	22 529	0.06
894	KAJIMA CORP	JPY	8 354	6 925	0.02
136	KAKAKU.COM INC	JPY	2 390	3 072	0.01
107	KAMIGUMI CO LTD	JPY	2 339	2 225	0.01
244	KANEKA CORP	JPY	2 443	2 187	0.01
701	KANSAI ELECTRIC POWER CO INC	JPY	8 955	10 227	0.03
176	KANSAI PAINT CO LTD	JPY	4 198	3 658	0.01
102	KANSAS CITY SOUTHERN	USD	10 972	10 808	0.03
493	KAO CORP	JPY	36 246	37 610	0.09
141	KAWASAKI HEAVY INDUSTRIES LTD	JPY	4 777	4 156	0.01
250	KBC GROUP NV	EUR	22 896	19 300	0.05
1 802	KDDI CORP	JPY	45 554	49 310	0.12
96	KEIHAN ELECTRIC RAILWAY CO LTD	JPY	3 042	3 445	0.01
220	KEIKYU CORP	JPY	3 890	3 607	0.01
102	KEIO CORP	JPY	4 454	4 936	0.01
129	KEISEI ELECTRIC RAILWAY CO LTD	JPY	4 121	4 431	0.01
258	KELLOGG CO	USD	16 768	18 026	0.05
1 448	KEPPEL CORP LTD	SGD	8 675	7 593	0.02
75	KERING SA	EUR	35 270	42 347	0.11
158	KERRY GROUP PLC	EUR	16 196	16 529	0.04
649	KERRY PROPERTIES LTD	HKD	2 974	3 106	0.01
1 061	KEYCORP	USD	21 454	20 732	0.05

**MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
97	KEYENCE CORP	JPY	57 822	54 786	0.14
204	KEYERA CORP	CAD	5 466	5 673	0.01
187	KEYSIGHT TECHNOLOGIES INC	USD	10 984	11 039	0.03
147	KIKKOMAN CORP	JPY	5 911	7 419	0.02
349	KIMBERLY-CLARK CORP	USD	37 968	36 764	0.09
420	KIMCO REALTY CORP	USD	6 067	7 136	0.02
1 976	KINDER MORGAN	USD	31 523	34 916	0.09
2 139	KINGFISHER	GBP	9 865	8 387	0.02
231	KINNEVIK AB	SEK	8 513	7 925	0.02
1 231	KINROSS GOLD CORP	CAD	4 571	4 632	0.01
171	KINTETSU GROUP HOLDINGS CO LTD	JPY	6 673	6 978	0.02
70	KION GROUP AG	EUR	6 324	5 038	0.01
819	KIRIN HOLDINGS CO LTD	JPY	22 495	21 909	0.05
155	KLA-TENCOR CORP	USD	17 211	15 892	0.04
203	KLEPIERRE SA	EUR	8 563	7 644	0.02
132	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	USD	6 084	5 044	0.01
49	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	4 324	4 234	0.01
308	KOBE STEEL LTD	JPY	3 269	2 820	0.01
166	KOHL'S CORP	USD	10 633	12 101	0.03
104	KOITO MANUFACTURING CO LTD	JPY	7 175	6 873	0.02
919	KOMATSU LTD	JPY	31 964	26 284	0.07
93	KONAMI HOLDINGS CORP	JPY	4 782	4 735	0.01
337	KONE B - B	EUR	17 177	17 179	0.04
450	KONICA MINOLTA INC	JPY	4 007	4 180	0.01
1 241	KONINKLIJKE AHOLD DELHAIZE NV	EUR	28 458	29 710	0.07
181	KONINKLIJKE DSM NV	EUR	19 063	18 199	0.05
3 319	KONINKLIJKE KPN NV	EUR	10 366	9 029	0.02
936	KONINKLIJKE PHILIPS N.V.	EUR	36 635	39 806	0.10
69	KONINKLIJKE VOPAK NV	EUR	3 303	3 188	0.01
30	KOSE CORP	JPY	5 796	6 465	0.02
606	KRAFT HEINZ CO	USD	38 791	38 069	0.10
877	KROGER CO	USD	22 667	24 951	0.06
189	K+S AG	EUR	5 377	4 667	0.01
982	KUBOTA CORP	JPY	17 113	15 453	0.04
54	KUEHNE UND NAGEL INTERNATIONAL AG-NOM - REG	CHF	8 671	8 114	0.02
318	KURARAY CO LTD	JPY	5 408	4 381	0.01
98	KURITA WATER INDUSTRIES LTD	JPY	3 103	2 796	0.01
319	KYOCERA CORP	JPY	18 470	17 991	0.05
258	KYOWA HAKKO KIRIN CO LTD	JPY	5 551	5 201	0.01
377	KYUSHU ELECTRIC POWER CO INC	JPY	4 314	4 207	0.01
159	KYUSHU RAILWAY CO	JPY	4 935	4 866	0.01
238	L BRANDS INC	USD	10 175	8 777	0.02
101	LABORATORY CORP OF AMERICA HOLDINGS	USD	17 134	18 133	0.05
483	LAFARGEHOLCIM LTD - REG	CHF	26 446	23 533	0.06

## MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
162	LAM RESEARCH CORP	USD	32 041	28 002	0.07
732	LAND SECURITIES GROUP PLC	GBP	9 691	9 248	0.02
87	LANXESS	EUR	7 018	6 785	0.02
393	LAS VEGAS SANDS CORP	USD	28 665	30 009	0.08
50	LAWSON INC	JPY	3 261	3 124	0.01
67	LEAR CORPORATION	USD	12 823	12 449	0.03
5 930	LEGAL & GENERAL GROUP PLC	GBP	22 173	20 825	0.05
130	LEGGETT & PLATT INC	USD	5 736	5 803	0.01
265	LEGRAND SA	EUR	20 681	19 461	0.05
142	LEIDOS HOLDINGS INC	USD	9 178	8 378	0.02
581	LENLEASE GROUP	AUD	8 059	8 504	0.02
285	LENNAR CORP	USD	16 190	14 963	0.04
37	LENNOX INTERNATIONAL INC	USD	7 548	7 406	0.02
399	LEONARDO SPA	EUR	4 520	3 944	0.01
5 900	LI & FUNG LTD	HKD	2 888	2 166	0.01
106	LIBERTY BROADBAND CORP	USD	9 070	8 026	0.02
196	LIBERTY GLOBAL PLC - A	USD	6 073	5 398	0.01
547	LIBERTY GLOBAL PLC - C	USD	16 346	14 556	0.04
199	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE	USD	6 254	7 389	0.02
87	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM	USD	3 581	3 919	0.01
177	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM	USD	7 263	8 029	0.02
146	LIBERTY PROPERTY TRUST	USD	5 772	6 472	0.02
48	LINAMAR CORP	CAD	2 698	2 109	0.01
216	LINCOLN NATIONAL CORP	USD	15 774	13 446	0.03
185	LINDE AG	EUR	41 272	44 150	0.11
71	LINE CORP	JPY	2 699	2 958	0.01
2 159	LINK REIT	HKD	18 685	19 717	0.05
223	LION CORP	JPY	4 431	4 087	0.01
143	LIVE NATION ENTERTAINMENT INC	USD	5 946	6 946	0.02
265	LIXIL GROUP CORP	JPY	6 199	5 302	0.01
305	LKQ CORP	USD	11 908	9 730	0.02
71 735	LLOYDS BANKING GROUP PLC	GBP	68 650	59 713	0.15
191	LOBLAW COS LTD	CAD	9 730	9 815	0.02
256	LOCKHEED MARTIN CORP	USD	87 188	75 630	0.19
278	LOEWS CORP	USD	13 952	13 422	0.03
311	LONDON STOCK EXCHANGE GROUP PLC	GBP	17 937	18 358	0.05
74	LONZA GROUP AG - REG	CHF	18 472	19 637	0.05
251	L'OREAL SA	EUR	56 841	61 981	0.16
826	LOWE'S COS INC	USD	72 562	78 941	0.20
100	LULULEMON ATHLETICA INC	USD	8 756	12 485	0.03
76	LUNDBERGFÖRETAGEN AB - B - B	SEK	2 746	2 338	0.01
646	LUNDIN MINING CORP	CAD	4 149	3 590	0.01
185	LUNDIN PETROLEUM AB	SEK	4 755	5 908	0.01
168	LUXOTTICA GROUP SPA	EUR	10 489	10 839	0.03



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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
277	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	89 541	92 237	0.23
334	LYONDELLBASELL INDUSTRIES NV - A	USD	35 539	36 690	0.09
78	L3 TECHNOLOGIES INC	USD	16 379	15 001	0.04
48	MABUCHI MOTOR CO LTD	JPY	2 432	2 284	0.01
105	MACERICH CO	USD	6 131	5 967	0.01
322	MACQUARIE GROUP LTD	AUD	26 108	29 418	0.07
301	MACY'S INC	USD	8 750	11 266	0.03
341	MAGNA INTERNATIONAL INC	CAD	19 814	19 821	0.05
223	MAKITA CORP	JPY	10 438	9 996	0.03
35	MAN SE	EUR	4 073	3 962	0.01
65	MANPOWERGROUP INC	USD	7 655	5 594	0.01
1 973	MANULIFE FINANCIAL CORP	CAD	37 200	35 427	0.09
1 064	MAPFRE SA	EUR	3 638	3 211	0.01
846	MARATHON OIL CORP	USD	13 899	17 648	0.04
474	MARATHON PETROLEUM CORP	USD	33 607	33 256	0.08
411	MARINE HARVEST ASA	NOK	8 622	8 179	0.02
14	MARKEL CORP	USD	15 838	15 181	0.04
1 604	MARKS & SPENCER GROUP PLC	GBP	6 490	6 249	0.02
302	MARRIOTT INTERNATIONAL INC/MD - A	USD	41 454	38 233	0.10
504	MARSH & MCLENNAN COS INC	USD	41 993	41 313	0.10
62	MARTIN MARIETTA MATERIALS INC	USD	12 487	13 846	0.03
1 557	MARUBENI CORP	JPY	11 597	11 879	0.03
198	MARUI GROUP CO LTD	JPY	3 914	4 172	0.01
56	MARUICHI STEEL TUBE LTD	JPY	1 764	1 898	0.00
444	MARVELL TECHNOLOGY GROUP LTD	USD	9 980	9 519	0.02
310	MASCO CORP	USD	12 716	11 600	0.03
929	MASTERCARD INC	USD	162 420	182 567	0.46
339	MATTEL INC	USD	5 187	5 566	0.01
280	MAXIM INTEGRATED PRODUCTS INC	USD	16 658	16 425	0.04
566	MAZDA MOTOR CORP	JPY	7 780	6 949	0.02
121	MCCORMICK & CO INC/MD	USD	12 932	14 047	0.04
791	MCDONALD'S CORP	USD	126 337	123 942	0.31
66	MCDONALD'S HOLDINGS CO JAPAN LTD	JPY	3 082	3 367	0.01
205	MCKESSON CORP	USD	30 451	27 347	0.07
821	MEBUKI FINANCIAL GROUP INC	JPY	3 263	2 757	0.01
2 741	MEDIBANK PVT LTD	AUD	6 378	5 914	0.01
364	MEDICLINIC INTERNATIONAL PLC	GBP	3 113	2 531	0.01
611	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	7 403	5 680	0.01
170	MEDIPAL HOLDINGS CORP	JPY	3 515	3 419	0.01
1 349	MEDTRONIC PLC	USD	108 338	115 488	0.29
766	MEGGITT PLC	GBP	4 837	4 989	0.01
122	MEIJI HOLDINGS CO LTD	JPY	9 311	10 287	0.03
243	MELCO RESORTS & ENTERTAINMENT LTD	USD	7 184	6 804	0.02
4 820	MELROSE INDUSTRIES PLC	GBP	15 006	13 535	0.03

**MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
42	MERCADOLIBRE INC	USD	14 829	12 555	0.03
2 683	MERCK & CO INC	USD	151 340	162 858	0.41
128	MERCK KGAA	EUR	12 838	12 497	0.03
1 275	MERIDIAN ENERGY LTD	NZD	2 638	2 693	0.01
704	MERLIN ENTERTAINMENTS PLC	GBP	3 374	3 594	0.01
67	METHANEX CORP	CAD	4 122	4 735	0.01
883	METLIFE INC	USD	41 325	38 499	0.10
178	METRO AG	EUR	3 294	2 200	0.01
240	METRO INC	CAD	7 773	8 154	0.02
105	METSO OYJ	EUR	3 409	3 518	0.01
25	METTLER-TOLEDO INTERNATIONAL INC	USD	14 815	14 466	0.04
946	MGM CHINA HOLDINGS LTD	HKD	2 684	2 195	0.01
535	MGM RESORTS INTERNATIONAL	USD	18 191	15 531	0.04
150	MICHAEL KORS HOLDINGS LTD	USD	9 635	9 990	0.03
170	MICHELIN (CGDE)-SA	EUR	25 737	20 702	0.05
430	MICRO FOCUS INTERNATIONAL PLC	GBP	10 039	7 514	0.02
233	MICROCHIP TECHNOLOGY INC	USD	20 568	21 191	0.05
1 151	MICRON TECHNOLOGY INC	USD	57 939	60 358	0.15
7 279	MICROSOFT CORP	USD	684 159	717 781	1.79
112	MID-AMERICA APARTMENT COMMUNITIES INC	USD	9 946	11 275	0.03
55	MIDDLEBY CORP	USD	6 707	5 743	0.01
65	MILLICOM INTERNATIONAL CELLULAR SA - SDR	SEK	4 327	3 844	0.01
382	MINEBEA MITSUMI INC	JPY	8 319	6 463	0.02
740	MINTH GROUP LTD	HKD	3 928	3 127	0.01
3 693	MIRVAC GROUP	AUD	6 147	5 921	0.01
282	MISUMI GROUP INC	JPY	8 100	8 223	0.02
1 274	mitsubishi chemical holdings corp	JPY	12 621	10 667	0.03
1 345	MITSUBISHI CORP	JPY	37 020	37 376	0.09
1 816	MITSUBISHI ELECTRIC CORP	JPY	29 551	24 175	0.06
1 177	MITSUBISHI ESTATE CO LTD	JPY	20 154	20 583	0.05
161	MITSUBISHI GAS CHEMICAL CO INC	JPY	3 937	3 648	0.01
302	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	11 960	10 990	0.03
105	MITSUBISHI MATERIALS CORP	JPY	3 210	2 887	0.01
667	MITSUBISHI MOTORS CORP	JPY	5 001	5 317	0.01
251	MITSUBISHI TANABE PHARMA CORP	JPY	5 093	4 337	0.01
11 757	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	80 263	66 987	0.17
401	MITSUBISHI UFJ LEASE & FINANCE CO LTD	JPY	2 468	2 465	0.01
1 698	MITSUI & CO LTD	JPY	29 967	28 322	0.07
183	MITSUI CHEMICALS INC	JPY	5 626	4 874	0.01
888	MITSUI FUDOSAN CO LTD	JPY	21 812	21 437	0.05
114	MITSUI OSK LINES LTD	JPY	3 431	2 746	0.01
138	MIZRAHI TEFAHOT BANK LTD	ILS	2 591	2 532	0.01
24 003	MIZUHO FINANCIAL GROUP INC	JPY	43 875	40 415	0.10
63	MOHAWK INDUSTRIES INC	USD	15 066	13 499	0.03

## MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
187	MOLSON COORS BREWING CO - B	USD	14 002	12 723	0.03
178	MONCLER SPA	EUR	8 160	8 105	0.02
1 480	MONDELEZ INTERNATIONAL INC	USD	63 696	60 680	0.15
362	MONDI PLC	GBP	9 818	9 802	0.02
421	MONSTER BEVERAGE CORP	USD	25 029	24 123	0.06
171	MOODY'S CORP	USD	28 323	29 166	0.07
1 338	MORGAN STANLEY	USD	73 173	63 421	0.16
364	MOSAIC CO	USD	9 434	10 210	0.03
160	MOTOROLA SOLUTIONS INC	USD	17 208	18 619	0.05
472	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	14 968	14 676	0.04
90	MSCI INC	USD	13 103	14 889	0.04
142	M&T BANK CORP	USD	26 253	24 161	0.06
1 495	MTR CORP LTD	HKD	8 059	8 270	0.02
52	MTU AERO ENGINES AG	EUR	8 801	9 993	0.03
154	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	35 769	32 553	0.08
179	MURATA MANUFACTURING CO LTD	JPY	24 419	30 091	0.08
512	MYLAN NV	USD	20 620	18 504	0.05
209	M3 INC	JPY	8 488	8 331	0.02
112	NABTESCO CORP	JPY	4 434	3 448	0.01
178	NAGOYA RAILROAD CO LTD	JPY	4 535	4 596	0.01
115	NASDAQ INC	USD	9 595	10 496	0.03
2 706	NATIONAL AUSTRALIA BANK LTD	AUD	61 706	54 802	0.14
340	NATIONAL BANK OF CANADA	CAD	16 258	16 314	0.04
3 341	NATIONAL GRID PLC	GBP	36 680	36 981	0.09
378	NATIONAL OILWELL VARCO INC	USD	13 835	16 405	0.04
153	NATIONAL RETAIL PROPERTIES INC	USD	5 820	6 726	0.02
929	NATIXIS SA	EUR	7 822	6 593	0.02
259	NEC CORP	JPY	7 477	7 108	0.02
160	NEKTAR THERAPEUTICS	USD	12 843	7 813	0.02
127	NESTE CORPORATION	EUR	8 954	9 964	0.02
3 097	NESTLE SA	CHF	244 087	239 843	0.59
267	NETAPP INC	USD	17 232	20 968	0.05
432	NETFLIX INC	USD	129 736	169 098	0.42
6 030	NEW WORLD DEVELOPMENT CO LTD	HKD	8 924	8 485	0.02
483	NEW YORK COMMUNITY BANCORP INC	USD	6 350	5 332	0.01
764	NEWCREST MINING LTD	AUD	12 310	12 306	0.03
484	NEWELL BRANDS INC	USD	12 572	12 482	0.03
197	NEWFIELD EXPLORATION CO	USD	4 863	5 959	0.01
531	NEWMONT MINING CORP	USD	21 148	20 024	0.05
378	NEWS CORP	USD	6 063	5 859	0.01
438	NEXON CO LTD	JPY	7 275	6 363	0.02
144	NEXT PLC	GBP	10 152	11 502	0.03
468	NEXTERA ENERGY INC	USD	73 614	78 170	0.20

**MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
261	NGK INSULATORS LTD	JPY	4 714	4 649	0.01
159	NGK SPARK PLUG CO LTD	JPY	3 928	4 536	0.01
91	NH FOODS LTD	JPY	4 033	3 676	0.01
60	NICE LTD	ILS	5 771	6 189	0.02
223	NIDEC CORP	JPY	35 026	33 471	0.08
352	NIELSEN HOLDINGS PLC	USD	11 668	10 887	0.03
1 292	NIKE INC - B	USD	86 622	102 947	0.26
319	NIKON CORP	JPY	6 053	5 077	0.01
113	NINTENDO CO LTD	JPY	49 119	36 930	0.09
1	NIPPON BUILDING FUND INC	JPY	5 393	5 769	0.01
84	NIPPON ELECTRIC GLASS CO LTD	JPY	2 499	2 336	0.01
74	NIPPON EXPRESS CO LTD	JPY	5 090	5 371	0.01
146	NIPPON PAINT HOLDINGS CO LTD	JPY	5 499	6 287	0.02
2	NIPPON PROLOGIS REIT INC	JPY	4 369	4 149	0.01
757	NIPPON STEEL & SUMITOMO METAL CORP	JPY	17 265	14 868	0.04
688	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	32 315	31 280	0.08
152	NIPPON YUSEN KK	JPY	3 186	3 018	0.01
332	NISOURCE INC	USD	7 808	8 725	0.02
128	NISSAN CHEMICAL CORP	JPY	5 399	5 974	0.01
2 310	NISSAN MOTOR CO LTD	JPY	24 224	22 482	0.06
197	NISSHIN SEIFUN GROUP INC	JPY	4 007	4 171	0.01
58	NISSIN FOODS HOLDINGS CO LTD	JPY	4 037	4 194	0.01
80	NITORI HOLDINGS CO LTD	JPY	13 574	12 480	0.03
164	NITTO DENKO CORP	JPY	13 226	12 412	0.03
103	NMC HEALTH PLC	GBP	4 830	4 871	0.01
303	NN GROUP NV	EUR	13 948	12 325	0.03
485	NOBLE ENERGY INC	USD	15 141	17 111	0.04
78	NOK CORP	JPY	1 625	1 510	0.00
5 604	NOKIA OYJ	EUR	32 830	32 257	0.08
115	NOKIAN RENKAAT OYJ	EUR	5 012	4 544	0.01
3 445	NOMURA HOLDINGS INC	JPY	20 665	16 739	0.04
124	NOMURA REAL ESTATE HOLDINGS INC	JPY	2 992	2 752	0.01
4	NOMURA REAL ESTATE MASTER FUND INC	JPY	5 486	5 644	0.01
112	NOMURA RESEARCH INSTITUTE LTD	JPY	5 201	5 430	0.01
3 023	NORDEA BANK AB	SEK	32 871	29 155	0.07
116	NORDSTROM INC	USD	5 750	6 006	0.02
283	NORFOLK SOUTHERN CORP	USD	39 000	42 696	0.11
1 327	NORSK HYDRO ASA	NOK	8 934	7 944	0.02
213	NORTHERN TRUST CORP	USD	22 444	21 916	0.05
165	NORTHROP GRUMMAN CORP	USD	57 853	50 771	0.13
210	NORWEGIAN CRUISE LINE HOLDINGS LTD	USD	11 530	9 923	0.02
2 213	NOVARTIS AG-NOM - REG	CHF	183 113	167 773	0.42
1 758	NOVO NORDISK A/S	DKK	88 642	81 543	0.20
223	NOVOZYMES AS-B - B	DKK	11 483	11 312	0.03

## MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
357	NSK LTD	JPY	4 947	3 684	0.01
628	NTT DATA CORP	JPY	6 595	7 234	0.02
1 358	NTT DOCOMO INC	JPY	34 638	34 604	0.09
316	NUCOR CORP	USD	20 318	19 750	0.05
641	NUTRIEN LTD	CAD	30 775	34 851	0.09
573	NVIDIA CORP	USD	135 607	135 744	0.34
3	NVR INC	USD	8 765	8 911	0.02
1 550	NWS HOLDINGS LTD	HKD	2 876	2 683	0.01
342	NXP SEMICONDUCTORS NV	USD	40 536	37 370	0.09
646	OBAYASHI CORP	JPY	7 105	6 724	0.02
64	OBIC CO LTD	JPY	5 349	5 298	0.01
761	OCCIDENTAL PETROLEUM CORP	USD	53 608	63 680	0.16
293	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	6 027	6 290	0.02
197	OGE ENERGY CORP	USD	6 270	6 936	0.02
1 365	OIL SEARCH LTD	AUD	8 030	8 976	0.02
858	OJI HOLDINGS CORP	JPY	5 608	5 322	0.01
61	OLD DOMINION FREIGHT LINE INC	USD	8 746	9 087	0.02
4 909	OLD MUTUAL LTD	GBP	13 702	9 747	0.02
290	OLYMPUS CORP	JPY	11 188	10 865	0.03
228	OMNICOM GROUP INC	USD	17 125	17 390	0.04
192	OMRON CORP	JPY	11 076	8 962	0.02
145	OMV AG	EUR	8 589	8 223	0.02
425	ON SEMICONDUCTOR CORP	USD	10 680	9 450	0.02
409	ONEOK INC	USD	23 987	28 560	0.07
86	ONEX CORP	CAD	6 315	6 308	0.02
378	ONO PHARMACEUTICAL CO LTD	JPY	9 990	8 863	0.02
262	OPEN TEXT CORP	CAD	9 134	9 216	0.02
3 089	ORACLE CORP	USD	149 526	136 101	0.34
38	ORACLE CORP JAPAN	JPY	3 050	3 105	0.01
1 985	ORANGE	EUR	34 632	33 246	0.08
83	O'REILLY AUTOMOTIVE INC	USD	19 528	22 706	0.06
376	ORICA LTD	AUD	5 486	4 931	0.01
199	ORIENTAL LAND	JPY	19 594	20 885	0.05
1 750	ORIGIN ENERGY LTD	AUD	12 550	12 969	0.03
103	ORION OYJ - B	EUR	3 305	2 777	0.01
1 318	ORIX CORP	JPY	23 059	20 847	0.05
805	ORKLA ASA	NOK	8 626	7 052	0.02
187	ORSTED A/S	DKK	11 864	11 311	0.03
373	OSAKA GAS CO LTD	JPY	7 543	7 720	0.02
98	OSRAM LICHT AG	EUR	7 520	4 005	0.01
104	OTSUKA CORP	JPY	4 879	4 080	0.01
389	OTSUKA HOLDINGS CO LTD	JPY	19 431	18 838	0.05
3 130	OVERSEA-CHINESE BANKING	SGD	31 219	26 720	0.07
110	OWENS CORNING	USD	8 935	6 971	0.02

## MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
350	PACCAR INC	USD	24 664	21 686	0.05
94	PACKAGING CORP OF AMERICA	USD	10 955	10 508	0.03
84	PADDY POWER BETFAIR PLC	EUR	9 253	9 317	0.02
91	PALO ALTO NETWORKS INC	USD	16 497	18 698	0.05
2 197	PANASONIC CORP	JPY	32 994	29 623	0.07
112	PANDORA A/S	DKK	12 139	7 824	0.02
38	PARGESA HOLDING SA - BR	CHF	3 459	3 218	0.01
132	PARKER-HANNIFIN CORP	USD	23 290	20 572	0.05
102	PARK24 CO LTD	JPY	2 645	2 776	0.01
236	PARSLEY ENERGY INC	USD	6 488	7 146	0.02
17	PARTNERS GROUP HOLDING N	CHF	12 558	12 455	0.03
322	PAYCHEX INC - AK9420	USD	20 505	22 009	0.06
1 135	PAYPAL HOLDINGS INC	USD	89 229	94 511	0.24
4 225	PCCW LTD	HKD	2 475	2 380	0.01
777	PEARSON PLC	GBP	8 223	9 079	0.02
500	PEMBINA PIPELINE CORP	CAD	16 209	17 306	0.04
170	PENTAIR PLC	USD	7 937	7 154	0.02
342	PEOPLE'S UNITED FINANCIAL INC	USD	6 483	6 187	0.02
1 413	PEPSICO INC	USD	155 041	153 833	0.39
211	PERNOD RICARD SA	EUR	35 619	34 465	0.09
133	PERRIGO CO PLC	USD	10 768	9 697	0.02
305	PERSIMMON PLC	GBP	11 372	10 200	0.03
177	PERSOL HOLDINGS CO LTD	JPY	4 569	3 949	0.01
585	PEUGEOT SA	EUR	14 140	13 360	0.03
5 924	PFIZER INC	USD	215 688	214 922	0.53
512	PG&E CORP	USD	22 213	21 791	0.05
1 546	PHILIP MORRIS INTERNATIONAL INC	USD	159 308	124 824	0.31
441	PHILLIPS 66	USD	43 753	49 529	0.12
110	PINNACLE WEST CAPITAL CORP	USD	8 596	8 862	0.02
169	PIONEER NATURAL RESOURCES CO	USD	30 568	31 982	0.08
398	PIRELLI & C SPA	EUR	3 400	3 323	0.01
145	PLAINS GP HOLDINGS LP - A	USD	3 326	3 467	0.01
471	PNC FINANCIAL SERVICES GROUP INC	USD	71 115	63 632	0.16
91	POLA ORBIS HOLDINGS INC	JPY	3 934	4 005	0.01
59	POLARIS INDUSTRIES INC	USD	6 991	7 209	0.02
151	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	13 160	9 619	0.02
516	POSTE ITALIANE SPA	EUR	4 708	4 320	0.01
1 381	POWER ASSETS HOLDINGS LTD	HKD	11 046	9 655	0.02
348	POWER CORP OF CANADA	CAD	8 142	7 788	0.02
249	PPG INDUSTRIES INC	USD	27 912	25 829	0.06
691	PPL CORP	USD	19 578	19 728	0.05
210	PRAIRIESKY ROYALTY LTD	CAD	4 810	4 143	0.01
286	PRAXAIR INC	USD	43 057	45 231	0.11
288	PRINCIPAL FINANCIAL GROUP INC	USD	17 747	15 250	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
2 509	PROCTER & GAMBLE CO	USD	197 095	195 853	0.49
579	PROGRESSIVE CORP - AL4288	USD	34 340	34 248	0.09
530	PROLOGIS INC	USD	32 691	34 816	0.09
230	PROSIEBENSAT.1 MEDIA SE	EUR	8 672	5 835	0.01
150	PROXIMUS	EUR	4 815	3 382	0.01
420	PRUDENTIAL FINANCIAL INC	USD	44 364	39 274	0.10
2 575	PRUDENTIAL PLC	GBP	65 846	58 966	0.15
208	PRYSMIAN SPA	EUR	6 447	5 180	0.01
502	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	24 828	27 178	0.07
156	PUBLIC STORAGE	USD	30 559	35 390	0.09
207	PUBLICIS GROUPE	EUR	14 999	14 245	0.04
271	PULTEGROUP INC	USD	7 828	7 791	0.02
8	PUMA SE	EUR	3 913	4 680	0.01
77	PVH CORP	USD	11 739	11 528	0.03
1 353	QBE INSURANCE GROUP LTD	AUD	10 517	9 737	0.02
227	QIAGEN NV	EUR	7 607	8 269	0.02
125	QORVO INC	USD	9 558	10 021	0.03
1 473	QUALCOMM INC	USD	88 051	82 665	0.21
135	QUEST DIAGNOSTICS INC	USD	13 786	14 842	0.04
449	QURATE RETAIL INC	USD	12 120	9 528	0.02
146	RAIFFEISEN BANK INTERNATIONAL AG	EUR	5 298	4 481	0.01
857	RAKUTEN INC	JPY	6 968	5 798	0.01
55	RALPH LAUREN CORP - A	USD	5 993	6 915	0.02
141	RAMSAY HEALTH CARE LTD	AUD	6 987	5 624	0.01
93	RANDGOLD RESOURCES LTD	GBP	7 534	7 146	0.02
118	RANDSTAD NV	EUR	8 255	6 946	0.02
130	RAYMOND JAMES FINANCIAL INC	USD	11 660	11 616	0.03
287	RAYTHEON CO	USD	63 331	55 443	0.14
52	REA GROUP LTD	AUD	3 139	3 491	0.01
283	REALTY INCOME CORP	USD	14 206	15 223	0.04
665	RECKITT BENCKISER GROUP PLC	GBP	53 933	54 776	0.14
103	RECORDATI SPA	EUR	3 736	4 096	0.01
1 097	RECRUIT HOLDINGS CO LTD	JPY	26 412	30 365	0.08
427	RED ELECTRICA CORPORACION SA	EUR	8 564	8 695	0.02
176	RED HAT INC	USD	27 126	23 649	0.06
153	REGENCY CENTERS CORP	USD	8 923	9 498	0.02
79	REGENERON PHARMACEUTICALS INC	USD	25 205	27 254	0.07
1 117	REGIONS FINANCIAL CORP	USD	21 147	19 860	0.05
64	REINSURANCE GROUP OF AMERICA INC	USD	9 800	8 543	0.02
961	RELX NV	EUR	20 180	20 494	0.05
1 050	RELX PLC	GBP	22 101	22 492	0.06
22	REMY COINTREAU SA	EUR	3 072	2 851	0.01
40	RENAISSANCERE HOLDINGS LTD	USD	5 315	4 813	0.01
190	RENAULT SA	EUR	21 487	16 156	0.04



## MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
830	RENESAS ELECTRONICS CORP	JPY	8 963	8 138	0.02
1 355	REPSOL SA	EUR	24 427	26 523	0.07
231	REPUBLIC SERVICES INC	USD	15 335	15 791	0.04
142	RESMED INC	USD	13 858	14 708	0.04
2 082	RESONA HOLDINGS INC	JPY	11 588	11 139	0.03
231	RESTAURANT BRANDS INTERNATIONAL INC	CAD	13 104	13 926	0.03
299	REXEL SA	EUR	5 169	4 299	0.01
667	RICOH CO LTD	JPY	6 980	6 118	0.02
33	RINNAI CORP	JPY	3 089	2 911	0.01
410	RIO TINTO LTD	AUD	25 434	25 277	0.06
1 197	RIO TINTO PLC	GBP	64 698	66 389	0.17
158	RIOCAN REAL ESTATE INVESTMENT TRUST	CAD	2 921	2 901	0.01
124	ROBERT HALF INTERNATIONAL INC	USD	7 215	8 072	0.02
699	ROCHE HOLDING LTD	CHF	159 365	155 255	0.39
127	ROCKWELL AUTOMATION INC	USD	22 492	21 111	0.05
163	ROCKWELL COLLINS INC	USD	22 197	21 953	0.05
360	ROGERS COMMUNICATIONS INC - B	CAD	16 321	17 088	0.04
94	ROHM CO LTD	JPY	9 289	7 892	0.02
97	ROLLINS INC	USD	4 992	5 100	0.01
1 657	ROLLS-ROYCE HOLDINGS PLC	GBP	19 775	21 618	0.05
102	ROPER TECHNOLOGIES INC	USD	28 022	28 143	0.07
381	ROSS STORES INC	USD	29 666	32 290	0.08
1 437	ROYAL BANK OF CANADA	CAD	111 738	108 137	0.27
4 758	ROYAL BANK OF SCOTLAND GROUP PLC	GBP	17 743	16 087	0.04
169	ROYAL CARIBBEAN CRUISES LTD	USD	20 459	17 508	0.04
4 575	ROYAL DUTCH SHELL PLC - A	GBP	150 763	158 794	0.40
3 727	ROYAL DUTCH SHELL PLC - B	GBP	124 509	133 518	0.33
888	ROYAL MAIL PLC	GBP	6 976	5 925	0.01
1 009	RSA INSURANCE GROUP PLC	GBP	9 042	9 050	0.02
38	RTL GROUP	EUR	3 310	2 578	0.01
511	RWE AG	EUR	11 789	11 649	0.03
152	RYANAIR HOLDINGS PLC	EUR	2 993	2 805	0.01
398	RYMAN HEALTHCARE LTD	NZD	3 097	3 226	0.01
24	RYOHIN KEIKAKU CO LTD	JPY	8 229	8 450	0.02
217	SABRE CORP	USD	4 646	5 347	0.01
332	SAFRAN SA	EUR	36 769	40 333	0.10
1 067	SAGE GRP	GBP	9 736	8 855	0.02
683	SALESFORCE.COM INC	USD	80 564	93 161	0.23
441	SAMPO OYJ - A	EUR	25 078	21 522	0.05
2 411	SANDS CHINA LTD	HKD	13 619	12 892	0.03
1 123	SANDVIK AB	SEK	21 128	19 959	0.05
45	SANKYO CO LTD	JPY	1 588	1 761	0.00
1 122	SANOFI	EUR	90 512	89 931	0.23
364	SANTEN PHARMACEUTICAL CO LTD	JPY	5 942	6 346	0.02



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### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
1 762	SANTOS LTD	AUD	7 540	8 163	0.02
978	SAP SE	EUR	104 884	112 987	0.28
231	SAPUTO INC	CAD	7 532	7 665	0.02
35	SARTORIUS AG	EUR	5 119	5 235	0.01
671	SATS LTD	SGD	2 669	2 461	0.01
116	SBA COMMUNICATIONS CORP	USD	18 767	19 154	0.05
223	SBI HOLDINGS INC/JAPAN	JPY	5 426	5 746	0.01
134	SCANA CORP	USD	5 108	5 162	0.01
5 298	SCENTRE GROUP	AUD	15 943	17 185	0.04
164	SCHAEFFLER AG	EUR	2 674	2 135	0.01
97	SCHIBSTED ASA - B	NOK	2 393	2 737	0.01
41	SCHINDLER HOLDING AG	CHF	9 159	8 820	0.02
20	SCHINDLER HOLDING AG - REG	CHF	4 317	4 206	0.01
1 377	SCHLUMBERGER LTD	USD	92 418	92 300	0.23
535	SCHNEIDER ELECTRIC SE	EUR	45 712	44 612	0.11
123	SCHRODERS LTD	GBP	5 780	5 128	0.01
164	SCOR SE	EUR	7 038	6 093	0.02
269	SEAGATE TECHNOLOGY PLC	USD	15 429	15 190	0.04
167	SEALED AIR CORP	USD	7 282	7 089	0.02
110	SEATTLE GENETICS INC	USD	5 761	7 303	0.02
22	SEB SA	EUR	4 416	3 843	0.01
209	SECOM CO LTD	JPY	15 367	16 052	0.04
309	SECURITAS AB - B	SEK	5 269	5 093	0.01
331	SEEK LTD	AUD	5 042	5 334	0.01
172	SEGA SAMMY HOLDINGS INC	JPY	2 609	2 947	0.01
990	SEGRO PLC	GBP	8 341	8 749	0.02
132	SEI INVESTMENTS CO	USD	9 478	8 253	0.02
221	SEIBU HOLDINGS INC	JPY	3 737	3 727	0.01
278	SEIKO EPSON CORP	JPY	5 209	4 834	0.01
374	SEKISUI CHEMICAL CO LTD	JPY	6 784	6 375	0.02
619	SEKISUI HOUSE LTD	JPY	10 997	10 953	0.03
978	SEMBCORP INDUSTRIES LTD	SGD	2 334	1 973	0.00
241	SEMPRA ENERGY	USD	26 584	27 983	0.07
169	SENSATA TECHNOLOGIES HOLDING PLC	USD	9 010	8 041	0.02
174	SERVICENOW INC	USD	28 808	30 010	0.08
360	SES SA	EUR	5 520	6 595	0.02
750	SEVEN & I HOLDINGS CO LTD	JPY	32 214	32 711	0.08
593	SEVEN BANK LTD	JPY	2 028	1 815	0.00
265	SEVEN GENERATIONS ENERGY LTD - A	CAD	3 297	2 919	0.01
233	SEVERN TRENT PLC	GBP	5 841	6 089	0.02
96	SG HOLDINGS CO LTD	JPY	2 176	2 106	0.01
5	SGS SA - REG	CHF	12 615	13 303	0.03
1 248	SHANGRI-LA ASIA LTD	HKD	2 633	2 348	0.01
174	SHARP CORP/JAPAN	JPY	5 644	4 241	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
450	SHAW COMMUNICATIONS INC	CAD	9 078	9 161	0.02
84	SHERWIN-WILLIAMS CO	USD	33 136	34 236	0.09
221	SHIMADZU CORP	JPY	5 999	6 684	0.02
22	SHIMAMURA CO LTD	JPY	2 682	1 937	0.00
74	SHIMANO INC	JPY	10 318	10 863	0.03
549	SHIMIZU CORP	JPY	5 023	5 695	0.01
366	SHIN-ETSU CHEMICAL CO LTD	JPY	37 957	32 623	0.08
164	SHINSEI BANK LTD	JPY	2 546	2 526	0.01
278	SHIONOGI & CO LTD	JPY	14 399	14 283	0.04
906	SHIRE PLC	GBP	43 008	51 015	0.13
378	SHISEIDO CO LTD	JPY	23 512	30 024	0.08
449	SHIZUOKA BANK LTD	JPY	4 459	4 058	0.01
87	SHOPIFY INC	CAD	11 103	12 679	0.03
188	SHOWA SHELL SEKIYU KK	JPY	2 473	2 806	0.01
761	SIEMENS AG - REG	EUR	99 935	100 597	0.25
235	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	3 806	3 157	0.01
148	SIEMENS HEALTHINEERS AG	EUR	6 029	6 109	0.02
55	SIGNATURE BANK/NEW YORK NY	USD	7 874	7 033	0.02
120	SIKA AG	CHF	15 925	16 605	0.04
319	SIMON PROPERTY GROUP INC	USD	48 858	54 291	0.14
537	SINGAPORE AIRLINES LTD	SGD	4 462	4 210	0.01
800	SINGAPORE EXCHANGE LTD	SGD	4 550	4 207	0.01
1 593	SINGAPORE PRESS HOLDINGS LTD	SGD	3 145	3 038	0.01
1 554	SINGAPORE TECHNOLOGIES ENGINEERING LTD	SGD	4 141	3 750	0.01
8 125	SINGAPORE TELECOMMUNICATIONS LTD	SGD	20 814	18 354	0.05
3 209	SINO LAND CO LTD	HKD	5 530	5 219	0.01
1 564	SIRIUS XM HOLDINGS INC	USD	9 734	10 588	0.03
1 971	SJM HOLDINGS LTD	HKD	1 876	2 452	0.01
1 620	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	17 504	15 421	0.04
336	SKANSKA AB - B	SEK	6 562	6 115	0.02
373	SKF AB - B	SEK	7 911	6 950	0.02
1 026	SKY PLC	GBP	19 131	19 797	0.05
181	SKYWORKS SOLUTIONS INC	USD	18 714	17 494	0.04
90	SL GREEN REALTY CORP	USD	8 705	9 048	0.02
65	SMART REAL ESTATE INVESTMENT TRUST	CAD	1 494	1 509	0.00
57	SMC CORP/JAPAN	JPY	23 147	20 908	0.05
871	SMITH & NEPHEW PLC	GBP	15 825	16 076	0.04
391	SMITHS GROUP PLC	GBP	8 595	8 765	0.02
224	SMURFIT KAPPA GROUP PLC	EUR	9 256	9 075	0.02
2 246	SNAM SPA	EUR	10 347	9 377	0.02
56	SNAP-ON INC	USD	8 576	9 000	0.02
173	SNC-LAVALIN GROUP INC	CAD	7 548	7 636	0.02
26	SOCIETE BIC SA	EUR	2 683	2 410	0.01
764	SOCIETE GENERALE SA	EUR	42 914	32 215	0.08

**MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
89	SODEXO SA	EUR	9 848	8 897	0.02
821	SOFTBANK GROUP CORP	JPY	64 347	59 097	0.15
71	SOHGO SECURITY SERVICES CO LTD	JPY	3 468	3 346	0.01
74	SOLVAY	EUR	10 334	9 344	0.02
331	SOMPO HOLDINGS INC	JPY	13 101	13 388	0.03
400	SONIC HEALTHCARE LTD	AUD	7 453	7 250	0.02
55	SONOVA HOLDING AG	CHF	8 825	9 851	0.02
1 260	SONY CORP	JPY	63 036	64 430	0.16
173	SONY FINANCIAL HOLDINGS INC	JPY	3 175	3 305	0.01
1 003	SOUTHERN CO	USD	44 224	46 449	0.12
146	SOUTHWEST AIRLINES CO	USD	8 226	7 428	0.02
5 156	SOUTH32 LTD	AUD	13 954	13 753	0.03
253	S&P GLOBAL INC	USD	48 513	51 584	0.13
1 826	SPARK NEW ZEALAND LTD	NZD	4 518	4 611	0.01
114	SPIRIT AEROSYSTEMS HOLDINGS INC - A	USD	9 687	9 794	0.02
141	SPLUNK INC	USD	13 940	13 975	0.04
790	SPRINT CORP	USD	4 365	4 298	0.01
282	SQUARE INC - A	USD	13 326	17 382	0.04
209	SS&C TECHNOLOGIES HOLDINGS INC	USD	10 498	10 847	0.03
1 010	SSE PLC	GBP	17 981	18 068	0.05
522	ST JAMES'S PLACE PLC	GBP	8 258	7 908	0.02
2 789	STANDARD CHARTERED PLC	GBP	30 084	25 502	0.06
2 645	STANDARD LIFE ABERDEEN PLC	GBP	13 890	11 374	0.03
153	STANLEY BLACK & DECKER INC	USD	23 850	20 320	0.05
131	STANLEY ELECTRIC CO LTD	JPY	5 004	4 471	0.01
1 399	STARBUCKS CORP	USD	81 541	68 341	0.17
202	START TODAY CO LTD	JPY	5 542	7 322	0.02
366	STATE STREET CORP	USD	37 819	34 071	0.09
234	STEEL DYNAMICS INC	USD	10 674	10 752	0.03
84	STERICYCLE INC	USD	5 157	5 484	0.01
680	STMICROELECTRONICS NV	EUR	15 715	15 172	0.04
2 423	STOCKLAND	AUD	7 533	7 107	0.02
544	STORA ENSO OYJ - R	EUR	10 299	10 645	0.03
10	STRAUMANN HOLDING AG - REG	CHF	6 575	7 603	0.02
336	STRYKER CORP	USD	54 516	56 737	0.14
612	SUBARU CORP	JPY	20 995	17 819	0.04
372	SUEZ	EUR	5 283	4 823	0.01
233	SUMCO CORP	JPY	6 079	4 706	0.01
1 483	SUMITOMO CHEMICAL CO LTD	JPY	8 900	8 408	0.02
1 120	SUMITOMO CORP	JPY	19 499	18 403	0.05
158	SUMITOMO DAINIPPON PHARMA CO LTD	JPY	2 693	3 345	0.01
751	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	11 754	11 187	0.03
110	SUMITOMO HEAVY INDUSTRIES LTD	JPY	4 229	3 714	0.01
232	SUMITOMO METAL MINING CO LTD	JPY	10 107	8 877	0.02

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### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
1 337	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	56 894	51 976	0.13
330	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	13 531	13 088	0.03
355	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	12 972	13 105	0.03
170	SUMITOMO RUBBER INDUSTRIES LTD	JPY	3 167	2 701	0.01
1 586	SUN HUNG KAI PROPERTIES -H-	HKD	25 722	23 935	0.06
608	SUN LIFE FINANCIAL INC	CAD	24 919	24 418	0.06
1 633	SUNCOR ENERGY INC	CAD	57 212	66 415	0.17
1 290	SUNCORP GROUP LTD	AUD	13 631	13 906	0.03
74	SUNDRUG CO LTD	JPY	3 584	3 000	0.01
2 118	SUNTEC REAL ESTATE INVESTMENT TRUST - D	SGD	3 082	2 687	0.01
138	SUNTORY BEVERAGE & FOOD LTD	JPY	6 632	5 893	0.01
466	SUNTRUST BANKS INC	USD	32 033	30 765	0.08
162	SURUGA BANK LTD	JPY	2 498	1 449	0.00
72	SUZUKEN CO LTD/AICHI JAPAN	JPY	2 967	3 049	0.01
342	SUZUKI MOTOR CORP	JPY	19 084	18 890	0.05
53	SVB FINANCIAL GROUP	USD	13 196	15 304	0.04
1 520	SVENSKA HANDELSBANKEN AB	SEK	19 454	16 916	0.04
31	SWATCH GROUP AG	CHF	13 955	14 707	0.04
55	SWATCH GROUP AG - REG	CHF	4 660	4 755	0.01
901	SWEDBANK AB - A	SEK	21 168	19 317	0.05
179	SWEDISH MATCH AB	SEK	7 835	8 878	0.02
495	SWIRE PACIFIC A -H- - A	HKD	4 948	5 243	0.01
1 164	SWIRE PROPERTIES LTD	HKD	4 036	4 303	0.01
34	SWISS LIFE HOLDING NOM - REG	CHF	11 842	11 813	0.03
71	SWISS PRIME SITE AG - REG	CHF	6 535	6 517	0.02
313	SWISS RE AG	CHF	31 470	27 014	0.07
26	SWISSCOM AG - REG	CHF	13 172	11 605	0.03
1 099	SYDNEY AIRPORT	AUD	5 639	5 814	0.01
619	SYMANTEC CORP	USD	16 689	12 782	0.03
122	SYMRISE AG	EUR	10 008	10 697	0.03
719	SYNCHRONY FINANCIAL	USD	25 463	24 000	0.06
148	SYNOPSIS INC	USD	12 517	12 664	0.03
493	SYSCO CORP	USD	29 830	33 667	0.08
166	SYSTEMEX CORP	JPY	14 269	15 496	0.04
243	T ROWE PRICE GROUP INC	USD	26 752	28 210	0.07
1 901	TABCORP HOLDINGS LTD	AUD	6 623	6 264	0.02
120	TAIHEIYO CEMENT CORP	JPY	4 385	3 949	0.01
212	TAISEI CORP	JPY	10 758	11 694	0.03
36	TAISHO PHARMACEUTICAL HOLDINGS CO LTD	JPY	3 417	4 215	0.01
129	TAIYO NIPPON SANSO CORP	JPY	1 940	1 849	0.00
283	TAKASHIMAYA CO LTD	JPY	2 648	2 422	0.01
708	TAKEDA PHARMACEUTICAL CO LTD	JPY	36 890	29 901	0.07
113	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	11 864	13 375	0.03
281	TAPESTRY INC	USD	14 632	13 126	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
218	TARGA RESOURCES CORP	USD	9 969	10 789	0.03
514	TARGET CORP	USD	37 864	39 126	0.10
3 229	TAYLOR WIMPEY PLC	GBP	8 592	7 627	0.02
282	TD AMERITRADE HOLDING CORP	USD	16 646	15 445	0.04
554	T&D HOLDINGS INC	JPY	8 898	8 325	0.02
129	TDK CORP	JPY	11 625	13 184	0.03
349	TE CONNECTIVITY LTD	USD	35 348	31 431	0.08
442	TECHNIPFMC PLC	USD	13 537	14 029	0.04
1 370	TECHTRONIC INDUSTRIES CO LTD -H-	HKD	8 099	7 640	0.02
511	TECK RESOURCES LTD - B	CAD	13 983	13 010	0.03
177	TEIJIN LTD	JPY	3 393	3 247	0.01
11 254	TELECOM ITALIA SPA/MILANO	EUR	10 914	8 375	0.02
5 949	TELECOM ITALIA SPA/MILANO - RSP	EUR	4 970	3 887	0.01
46	TELEFLEX INC	USD	11 806	12 338	0.03
3 057	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	20 249	23 667	0.06
734	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	3 463	2 893	0.01
4 650	TELEFONICA SA	EUR	46 048	39 518	0.10
52	TELENET GROUP HOLDING NV	EUR	3 501	2 429	0.01
747	TELENOR	NOK	16 737	15 320	0.04
57	TELEPERFORMANCE	EUR	8 671	10 069	0.03
357	TELE2 AB	SEK	4 348	4 202	0.01
2 778	TELIA CO AB	SEK	12 894	12 719	0.03
4 142	TELSTRA CORP LTD	AUD	10 471	8 018	0.02
194	TELUS CORP	CAD	6 944	6 887	0.02
60	TEMENOS AG - REG	CHF	8 911	9 064	0.02
466	TENARIS SA	EUR	8 319	8 550	0.02
1 389	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	8 017	7 512	0.02
302	TERUMO CORP	JPY	16 253	17 313	0.04
9 682	TESCO PLC	GBP	30 799	32 813	0.08
126	TESLA INC	USD	39 885	43 212	0.11
961	TEVA PHARMACEUTICAL INDUSTRIES LTD - ADR	USD	17 851	23 372	0.06
979	TEXAS INSTRUMENTS INC	USD	103 802	107 935	0.27
260	TEXTRON INC	USD	15 195	17 137	0.04
106	THALES SA	EUR	12 671	13 657	0.03
400	THERMO FISHER SCIENTIFIC INC	USD	84 911	82 856	0.21
120	THK CO LTD	JPY	4 775	3 440	0.01
281	THOMSON REUTERS CORP	CAD	11 075	11 332	0.03
430	THYSSENKRUPP AG	EUR	11 886	10 453	0.03
111	TIFFANY & CO	USD	11 146	14 608	0.04
629	TJX COS INC	USD	52 063	59 868	0.15
340	T-MOBILE US INC	USD	20 660	20 315	0.05
193	TOBU RAILWAY CO LTD	JPY	5 892	5 907	0.01
113	TOHO CO LTD/TOKYO	JPY	3 805	3 790	0.01
74	TOHO GAS CO LTD	JPY	2 216	2 562	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
425	TOHOKU ELECTRIC POWER CO INC	JPY	5 624	5 191	0.01
670	TOKIO MARINE HOLDINGS INC	JPY	30 786	31 412	0.08
42	TOKYO CENTURY CORP	JPY	2 526	2 381	0.01
1 439	TOKYO ELECTRIC POWER CO HOLDINGS INC	JPY	5 672	6 704	0.02
156	TOKYO ELECTRON LTD	JPY	30 064	26 788	0.07
387	TOKYO GAS CO LTD	JPY	9 908	10 274	0.03
194	TOKYO TATEMONO CO LTD	JPY	2 891	2 664	0.01
497	TOKYU CORP	JPY	7 981	8 561	0.02
510	TOKYU FUDOSAN HOLDINGS CORP	JPY	3 727	3 601	0.01
145	TOLL BROTHERS INC	USD	6 272	5 364	0.01
487	TOPPAN PRINTING CO LTD	JPY	4 079	3 816	0.01
1 380	TORAY INDUSTRIES INC	JPY	13 398	10 889	0.03
108	TORCHMARK CORP	USD	9 205	8 792	0.02
1 833	TORONTO-DOMINION BANK	CAD	103 757	106 027	0.27
6 489	TOSHIBA CORP	JPY	18 352	19 508	0.05
259	TOSOH CORP	JPY	5 067	4 015	0.01
2 398	TOTAL	EUR	140 871	146 177	0.37
163	TOTAL SYSTEM SERVICES INC	USD	14 227	13 777	0.03
141	TOTO LTD	JPY	7 616	6 543	0.02
256	TOURMALINE OIL CORP	CAD	4 258	4 571	0.01
152	TOYO SEIKAN GROUP HOLDINGS LTD	JPY	2 254	2 670	0.01
88	TOYO SUISAN KAISHA LTD	JPY	3 433	3 134	0.01
65	TOYODA GOSEI CO LTD	JPY	1 563	1 648	0.00
146	TOYOTA INDUSTRIES CORP	JPY	8 912	8 185	0.02
2 273	TOYOTA MOTOR CORP	JPY	149 361	147 135	0.37
211	TOYOTA TSUSHO CORP	JPY	7 522	7 067	0.02
369	TPG TELECOM LTD	AUD	1 644	1 410	0.00
124	TRACTOR SUPPLY CO	USD	7 726	9 485	0.02
877	TRANSCANADA CORP	CAD	37 858	37 922	0.09
47	TRANSDIGM GROUP INC	USD	14 316	16 222	0.04
183	TRANSUNION	USD	10 647	13 110	0.03
2 214	TRANSURBAN GROUP	AUD	19 751	19 581	0.05
270	TRAVELERS COS INC	USD	37 331	33 032	0.08
248	TRAVIS PERKINS PLC	GBP	4 472	4 658	0.01
715	TREASURY WINE ESTATES LTD	AUD	9 756	9 187	0.02
119	TREND MICRO INC/JAPAN	JPY	6 837	6 790	0.02
248	TRIMBLE INC	USD	9 058	8 144	0.02
107	TRIPADVISOR INC	USD	4 346	5 961	0.01
119	TRYG A/S	DKK	2 810	2 793	0.01
37	TSURUHA HOLDINGS INC	JPY	5 284	4 640	0.01
435	TUI AG	GBP	9 553	9 548	0.02
993	TURQUOISE HILL RESOURCES LTD	CAD	3 028	2 808	0.01
1 049	TWENTY-FIRST CENTURY FOX INC - A	USD	38 756	52 125	0.13
437	TWENTY-FIRST CENTURY FOX INC - B	USD	15 942	21 531	0.05

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
673	TWITTER INC	USD	20 544	29 390	0.07
296	TYSON FOODS INC - A	USD	21 539	20 380	0.05
77	UBISOFT ENTERTAINMENT SA	EUR	6 992	8 449	0.02
3 835	UBS GROUP AG	CHF	67 214	59 187	0.15
125	UCB SA	EUR	10 306	9 828	0.02
264	UDR INC	USD	9 165	9 911	0.02
171	UGI CORP	USD	7 609	8 904	0.02
58	ULTA BEAUTY INC	USD	12 551	13 541	0.03
207	UMICORE SA	EUR	11 283	11 879	0.03
186	UNDER ARMOUR INC	USD	2 734	3 921	0.01
183	UNDER ARMOUR INC - A	USD	3 022	4 114	0.01
138	UNIBAIL RODAMCO REITS	EUR	32 318	30 380	0.08
402	UNICHARM CORP	JPY	11 160	12 096	0.03
1 997	UNICREDIT SPA	EUR	42 892	33 333	0.08
1 536	UNILEVER CVA	EUR	84 150	85 696	0.21
1 226	UNILEVER PLC	GBP	65 919	67 852	0.17
783	UNION PACIFIC CORP	USD	104 759	110 935	0.28
199	UNIPER SE	EUR	5 922	5 934	0.01
71	UNITED CONTINENTAL HOLDINGS INC	USD	4 796	4 951	0.01
121	UNITED INTERNET AG - REG	EUR	8 208	6 931	0.02
1 331	UNITED OVERSEAS BANK LTD	SGD	28 447	26 122	0.07
685	UNITED PARCEL SERVICE INC - B	USD	73 273	72 768	0.18
84	UNITED RENTALS INC	USD	14 652	12 400	0.03
756	UNITED TECHNOLOGIES CORP	USD	97 630	94 523	0.24
43	UNITED THERAPEUTICS CORP	USD	4 916	4 865	0.01
3	UNITED URBAN INVESTMENT CORP	JPY	4 678	4 656	0.01
673	UNITED UTILITIES GROUP PLC	GBP	6 484	6 781	0.02
963	UNITEDHEALTH GROUP INC	USD	219 846	236 261	0.58
87	UNIVERSAL HEALTH SERVICES INC - B	USD	10 216	9 695	0.02
221	UNUM GROUP	USD	10 925	8 175	0.02
503	UOL GROUP LTD	SGD	3 283	2 811	0.01
531	UPM-KYMMENE OYJ	EUR	18 830	18 983	0.05
1 562	US BANCORP/MN	USD	82 617	78 131	0.20
218	USS CO LTD	JPY	4 532	4 149	0.01
40	VAIL RESORTS INC	USD	8 627	10 968	0.03
312	VALEANT PHARMACEUTICALS INTERNATIONAL INC	CAD	5 243	7 258	0.02
237	VALEO SA	EUR	15 788	12 956	0.03
431	VALERO ENERGY CORP	USD	41 970	47 768	0.12
91	VARIAN MEDICAL SYSTEMS INC	USD	10 973	10 349	0.03
116	VEEVA SYSTEMS INC	USD	8 232	8 916	0.02
352	VENTAS INC	USD	17 073	20 046	0.05
272	VENTURE CORP LTD	SGD	4 288	3 559	0.01
533	VEOLIA ENVIRONNEMENT SA	EUR	12 727	11 407	0.03
962	VEREIT INC	USD	6 575	7 157	0.02

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
87	VERISIGN INC	USD	10 439	11 956	0.03
156	VERISK ANALYTICS INC - A	USD	16 318	16 792	0.04
4 108	VERIZON COMMUNICATIONS INC	USD	197 474	206 673	0.52
114	VERMILION ENERGY INC	CAD	3 819	4 109	0.01
253	VERTEX PHARMACEUTICALS INC	USD	41 039	43 000	0.11
204	VESTAS WIND SYSTEMS A/S	DKK	14 359	12 627	0.03
336	VF CORP	USD	25 648	27 391	0.07
348	VIACOM INC - B	USD	11 270	10 496	0.03
3 275	VICINITY CENTRES	AUD	6 203	6 267	0.02
45	VIFOR PHARMA AG	CHF	6 666	7 190	0.02
501	VINCI SA	EUR	50 513	48 176	0.12
1 794	VISA INC	USD	219 492	237 614	0.59
342	VISTRA ENERGY CORP	USD	7 141	8 092	0.02
1 032	VIVENDI SA	EUR	26 678	25 303	0.06
72	VMWARE INC - A	USD	9 354	10 582	0.03
26 545	VODAFONE GROUP	GBP	76 433	64 421	0.16
113	VOESTALPINE AG	EUR	6 365	5 205	0.01
32	VOLKSWAGEN AG	EUR	6 617	5 287	0.01
185	VOLKSWAGEN AG - PFD	EUR	38 122	30 719	0.08
1 558	VOLVO AB - B	SEK	29 348	24 939	0.06
483	VONOVIA SE	EUR	23 132	22 986	0.06
169	VORNADO REALTY TRUST	USD	11 301	12 492	0.03
171	VOYA FINANCIAL INC	USD	8 810	8 037	0.02
132	VULCAN MATERIALS CO	USD	15 350	17 036	0.04
53	WABCO HOLDINGS INC	USD	7 159	6 202	0.02
85	WABTEC CORP/DE	USD	6 993	8 379	0.02
838	WALGREENS BOOTS ALLIANCE INC	USD	56 555	50 293	0.13
1 474	WALMART INC	USD	130 297	126 248	0.32
1 496	WALT DISNEY CO	USD	152 183	156 796	0.39
438	WARTSILA OYJ	EUR	10 183	8 607	0.02
262	WASTE CONNECTIONS INC	USD	18 893	19 723	0.05
432	WASTE MANAGEMENT INC	USD	36 638	35 139	0.09
78	WATERS CORP	USD	15 924	15 100	0.04
314	WEC ENERGY GROUP INC	USD	19 218	20 300	0.05
240	WEIR GROUP PLC	GBP	6 945	6 337	0.02
4 655	WELLS FARGO & CO	USD	253 862	258 072	0.64
369	WELLTOWER INC	USD	19 395	23 133	0.06
28	WENDEL SA	EUR	4 536	3 858	0.01
1 128	WESFARMERS LTD	AUD	36 268	41 138	0.10
60	WEST FRASER TIMBER CO LTD	CAD	4 277	4 127	0.01
164	WEST JAPAN RAILWAY CO	JPY	11 419	12 088	0.03
296	WESTERN DIGITAL CORP	USD	26 268	22 913	0.06
453	WESTERN UNION CO	USD	8 822	9 209	0.02
39	WESTLAKE CHEMICAL CORP	USD	4 513	4 198	0.01



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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
3 388	WESTPAC BANKING CORP	AUD	78 526	73 346	0.18
254	WESTROCK CO	USD	16 631	14 483	0.04
752	WEYERHAEUSER CO	USD	26 908	27 418	0.07
8 762	WH GROUP LTD	HKD	9 943	7 137	0.02
1 210	WHARF HOLDINGS LTD	HKD	4 261	3 887	0.01
1 209	WHARF REAL ESTATE INVESTMENT CO LTD	HKD	8 336	8 607	0.02
437	WHEATON PRECIOUS METALS CORP	CAD	8 841	9 641	0.02
813	WHEELLOCK & CO LTD	HKD	5 869	5 663	0.01
64	WHIRLPOOL CORP	USD	10 108	9 359	0.02
181	WHITBREAD PLC	GBP	10 290	9 461	0.02
103	WILLIAM DEMANT HOLDING A/S	DKK	3 853	4 145	0.01
823	WILLIAMS COS INC	USD	21 940	22 312	0.06
132	WILLIS TOWERS WATSON PLC	USD	20 425	20 011	0.05
1 912	WILMAR INTERNATIONAL LTD	SGD	4 628	4 291	0.01
117	WIRECARD AG	EUR	14 912	18 844	0.05
2 208	WM MORRISON SUPERMARKETS PLC	GBP	7 118	7 346	0.02
287	WOLTERS KLUWER CVA	EUR	15 098	16 171	0.04
896	WOODSIDE PETROLEUM LTD	AUD	20 718	23 475	0.06
1 298	WOOLWORTHS GROUP LTD	AUD	27 376	29 270	0.07
136	WORKDAY INC	USD	17 242	16 472	0.04
296	WORLDPAY INC - A	USD	24 095	24 207	0.06
1 264	WPP PLC	GBP	22 064	19 909	0.05
96	WR BERKLEY CORP - C	USD	6 857	6 951	0.02
103	WSP GLOBAL INC	CAD	5 414	5 420	0.01
47	WW GRAINGER INC	USD	12 833	14 495	0.04
1 551	WYNN MACAU LTD	HKD	5 652	4 992	0.01
97	WYNN RESORTS LTD	USD	17 463	16 232	0.04
506	XCEL ENERGY INC	USD	22 421	23 114	0.06
228	XEROX CORP	USD	6 732	5 472	0.01
254	XILINX INC	USD	17 692	16 576	0.04
256	XL GROUP LTD	USD	12 573	14 323	0.04
119	XPO LOGISTICS INC	USD	12 525	11 921	0.03
179	XYLEM INC/NY	USD	13 630	12 061	0.03
1 417	YAHOO JAPAN CORP	JPY	6 213	4 708	0.01
111	YAKULT HONSHA CO LTD	JPY	7 979	7 416	0.02
625	YAMADA DENKI CO LTD	JPY	3 640	3 109	0.01
197	YAMAGUCHI FINANCIAL GROUP INC	JPY	2 445	2 220	0.01
137	YAMAHA CORP	JPY	6 121	7 124	0.02
279	YAMAHA MOTOR CO LTD	JPY	8 739	7 018	0.02
307	YAMATO HOLDINGS CO LTD	JPY	7 834	9 047	0.02
121	YAMAZAKI BAKING CO LTD	JPY	2 490	3 168	0.01
2 373	YANGZIJANG SHIPBUILDING HOLDINGS LTD	SGD	2 438	1 575	0.00
175	YARA INTERNATIONAL ASA	NOK	7 596	7 257	0.02
239	YASKAWA ELECTRIC CORP	JPY	10 792	8 447	0.02

**MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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	YOKOGAWA ELECTRIC CORP	JPY	4 696	4 041	0.01
118	YOKOHAMA RUBBER CO LTD	JPY	2 832	2 453	0.01
738	YUE YUEN INDUSTRIAL HOLDINGS LTD	HKD	2 706	2 084	0.01
331	YUM! BRANDS INC	USD	27 722	25 891	0.06
110	ZALANDO SE	EUR	6 144	6 148	0.02
210	ZAYO GROUP HOLDINGS INC	USD	7 533	7 661	0.02
114	ZILLOW GROUP INC	USD	5 624	6 733	0.02
202	ZIMMER BIOMET HOLDINGS INC	USD	22 554	22 511	0.06
197	ZIONS BANCORPORATION	USD	10 663	10 380	0.03
483	ZOETIS INC	USD	39 928	41 147	0.10
151	ZURICH INSURANCE GROUP AG	CHF	49 236	44 723	0.11
52	1&1 DRILLISCH AG	EUR	3 880	2 960	0.01
960	3I GROUP PLC	GBP	12 422	11 414	0.03
593	3M CO	USD	134 141	116 655	0.29
<b>Total Shares</b>			<b>40 083 398</b>	<b>39 720 712</b>	<b>99.49</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>40 083 398</b>	<b>39 720 712</b>	<b>99.49</b>
<b>Other transferable securities</b>					
<b>Shares</b>					
246	POWER FINANCIAL CORP	CAD	6 323	5 751	0.01
<b>Total Shares</b>			<b>6 323</b>	<b>5 751</b>	<b>0.01</b>
<b>Total Other transferable securities</b>			<b>6 323</b>	<b>5 751</b>	<b>0.01</b>
<b>Total Investments</b>			<b>40 089 721</b>	<b>39 726 463</b>	<b>99.50</b>

## MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	10.16	United States of America	57.75
Software & Computer Services	8.52	Japan	8.57
Pharmaceuticals & Biotechnology	7.50	United Kingdom	6.11
Technology Hardware & Equipment	6.67	France	3.63
Oil & Gas Producers	5.59	Canada	3.50
General Retailers	5.08	Germany	3.39
Financial Services	4.75	Switzerland	3.01
Health Care Equipment & Services	3.75	Australia	2.72
Personal Goods	2.94	Netherlands	1.74
Nonlife Insurance	2.66	Ireland	1.17
Chemicals	2.31	Spain	1.09
Support Services	2.27	Sweden	0.94
Automobiles & Parts	2.22	Hong Kong (China)	0.92
General Industrials	2.18	Italy	0.70
Aerospace & Defense	2.17	Denmark	0.59
Real Estate Investment Trusts	2.16	Jersey	0.50
Travel, Leisure & Catering	2.09	Singapore	0.47
Industrial Engineering	2.07	Bermuda	0.42
Fixed Line Telecommunications	1.99	Belgium	0.39
Beverages	1.91	Finland	0.37
Industrial Transportation	1.80	Norway	0.26
Food Producers	1.76	Cayman Islands	0.25
Electricity	1.73	Curacao	0.23
Electronic & Electrical Equipment	1.71	Israel	0.19
Media	1.48	Luxembourg	0.13
Life Insurance	1.46	Austria	0.09
Construction & Materials	1.34	New Zealand	0.08
Leisure Goods	1.19	Panama	0.06
Mining	1.11	Portugal	0.06
Tobacco	1.09	British Virgin Islands	0.05
Food & Drug Retailers	1.08	Liberia	0.04
Oil Equipment, Services & Distribution	0.90	India	0.02
Gas, Water & Multiutilities	0.82	Isle of Man	0.02
Real Estate Investment & Services	0.80	Papua New Guinea	0.02
Household Goods & Home Construction	0.64	South Africa	0.02
Mobile Telecommunications	0.57		
Industrial Metals & Mining	0.41		
Alternative Energy	0.40		
Forestry & Paper	0.22		
	<b>99.50</b>		<b>99.50</b>

## MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of 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>					
188	ABC-MART INC	JPY	1 301 990	1 139 280	0.05
2 277	ACOM CO LTD	JPY	1 114 004	970 002	0.04
3 483	AEON CO LTD	JPY	6 643 340	8 254 710	0.38
643	AEON FINANCIAL SERVICE CO LTD	JPY	1 615 778	1 520 052	0.07
584	AEON MALL CO LTD	JPY	1 282 303	1 162 160	0.05
1 074	AGC INC/JAPAN	JPY	4 790 251	4 634 310	0.21
850	AIR WATER INC	JPY	1 807 434	1 728 900	0.08
925	AISIN SEIKI CO LTD	JPY	5 632 483	4 671 250	0.21
2 611	AJINOMOTO CO INC	JPY	5 121 639	5 472 656	0.25
1 073	ALFRESA HOLDINGS CORP	JPY	2 554 962	2 795 165	0.13
1 075	ALPS ELECTRIC CO LTD	JPY	3 061 796	3 059 450	0.14
1 942	AMADA HOLDINGS CO LTD	JPY	2 699 624	2 068 230	0.09
662	ANA HOLDINGS INC	JPY	2 819 274	2 693 678	0.12
675	AOZORA BANK LTD	JPY	2 945 785	2 845 125	0.13
2 070	ASAHI GROUP HOLDINGS LTD	JPY	11 372 311	11 741 040	0.54
7 204	ASAHI KASEI CORP	JPY	10 333 165	10 143 232	0.47
913	ASICS CORP	JPY	1 678 970	1 710 049	0.08
11 216	ASTELLAS PHARMA INC	JPY	17 770 361	18 943 824	0.87
1 140	BANDAI NAMCO HOLDINGS INC	JPY	4 075 760	5 209 800	0.24
303	BANK OF KYOTO LTD	JPY	1 826 500	1 554 390	0.07
409	BENESSE HOLDINGS INC	JPY	1 589 420	1 607 370	0.07
3 477	BRIDGESTONE CORP	JPY	16 349 192	15 065 841	0.69
1 272	BROTHER INDUSTRIES LTD	JPY	3 324 703	2 783 136	0.13
458	CALBEE INC	JPY	1 673 460	1 907 570	0.09
5 708	CANON INC	JPY	22 869 289	20 725 748	0.95
1 109	CASIO COMPUTER CO LTD	JPY	1 831 739	1 998 418	0.09
823	CENTRAL JAPAN RAILWAY CO	JPY	16 749 470	18 896 080	0.87
3 457	CHIBA BANK LTD	JPY	2 977 426	2 706 831	0.12
3 460	CHUBU ELECTRIC POWER CO INC	JPY	5 321 396	5 747 060	0.26
1 278	CHUGAI PHARMACEUTICAL CO LTD	JPY	7 231 020	7 425 180	0.34
1 588	CHUGOKU ELECTRIC POWER CO INC	JPY	2 032 388	2 274 016	0.10
765	COCA-COLA BOTTLERS JAPAN HOLDINGS INC	JPY	3 315 455	3 385 125	0.16
6 246	CONCORDIA FINANCIAL GROUP LTD	JPY	3 893 164	3 522 744	0.16
900	CREDIT SAISON CO LTD	JPY	1 672 943	1 569 600	0.07
577	CYBERAGENT INC	JPY	3 283 130	3 842 820	0.18
627	CYBERDYNE INC	JPY	953 760	813 846	0.04
1 388	DAI NIPPON PRINTING CO LTD	JPY	3 162 625	3 440 852	0.16
1 498	DAICEL CORP	JPY	1 853 104	1 836 548	0.08
578	DAIFUKU CO LTD	JPY	3 799 240	2 806 190	0.13
6 153	DAI-ICHI LIFE HOLDINGS INC	JPY	12 850 036	12 158 328	0.56
3 237	DAIICHI SANKYO CO LTD	JPY	12 194 549	13 715 169	0.63
1 422	DAIKIN INDUSTRIES LTD	JPY	18 041 690	18 869 940	0.87
417	DAITO TRUST CONSTRUCTION CO LTD	JPY	7 540 695	7 510 170	0.34
3 232	DAIWA HOUSE INDUSTRY CO LTD	JPY	12 909 546	12 204 032	0.56

**MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of 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	DAIWA HOUSE REIT INVESTMENT CORP	JPY	2 571 700	2 629 000	0.12
9 213	DAIWA SECURITIES GROUP INC	JPY	6 397 932	5 926 723	0.27
602	DENA CO LTD	JPY	1 206 421	1 250 354	0.06
2 492	DENSO CORP	JPY	15 254 270	13 486 704	0.62
1 234	DENTSU INC	JPY	6 135 580	6 478 500	0.30
164	DISCO CORP	JPY	3 966 940	3 101 240	0.14
677	DON QUIJOTE HOLDINGS CO LTD	JPY	3 962 510	3 601 640	0.17
1 761	EAST JAPAN RAILWAY CO	JPY	17 725 405	18 693 015	0.86
1 439	EISAI CO LTD	JPY	8 983 930	11 229 956	0.52
836	ELECTRIC POWER DEVELOPMENT CO LTD	JPY	2 316 089	2 390 960	0.11
434	FAMILYMART UNY HOLDINGS CO LTD	JPY	3 816 846	5 060 440	0.23
1 106	FANUC CORP	JPY	29 874 100	24 337 530	1.12
333	FAST RETAILING CO LTD	JPY	14 885 520	16 953 030	0.78
3 408	FUJI ELECTRIC CO LTD	JPY	2 663 308	2 876 352	0.13
2 203	FUJIFILM HOLDINGS CORP	JPY	9 760 165	9 530 178	0.44
11 222	FUJITSU LTD	JPY	7 313 468	7 538 940	0.35
4 170	FUKUOKA FINANCIAL GROUP INC	JPY	2 331 914	2 322 690	0.11
1 331	HAKUHODO DY HOLDINGS INC	JPY	2 026 657	2 366 518	0.11
813	HAMAMATSU PHOTONICS KK	JPY	3 409 105	3 869 880	0.18
1 306	HANKYU HANSHIN HOLDINGS INC	JPY	5 276 337	5 818 230	0.27
123	HIKARI TSUSHIN INC	JPY	2 014 110	2 394 810	0.11
1 475	HINO MOTORS LTD	JPY	2 057 699	1 744 925	0.08
183	HIROSE ELECTRIC CO LTD	JPY	2 787 760	2 512 590	0.12
326	HISAMITSU PHARMACEUTICAL CO INC	JPY	2 536 092	3 048 100	0.14
595	HITACHI CHEMICAL CO LTD	JPY	1 461 495	1 329 825	0.06
614	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	2 718 175	2 210 400	0.10
393	HITACHI HIGH-TECHNOLOGIES CORP	JPY	2 001 945	1 776 360	0.08
27 583	HITACHI LTD	JPY	22 238 292	21 558 873	0.99
1 224	HITACHI METALS LTD	JPY	1 664 128	1 407 600	0.06
9 303	HONDA MOTOR CO LTD	JPY	35 424 184	30 262 659	1.39
310	HOSHIZAKI CORP	JPY	3 025 600	3 475 100	0.16
2 177	HOYA CORP	JPY	12 491 626	13 712 923	0.63
1 703	HULIC CO LTD	JPY	2 010 891	2 014 649	0.09
772	IDEMITSU KOSAN CO LTD	JPY	3 153 300	3 049 400	0.14
839	IHI CORP	JPY	3 066 821	3 238 540	0.15
840	IIDA GROUP HOLDINGS CO LTD	JPY	1 719 372	1 795 080	0.08
5 841	INPEX CORP	JPY	7 811 801	6 714 230	0.31
1 918	ISETAN MITSUKOSHI HOLDINGS LTD	JPY	2 364 444	2 654 512	0.12
3 147	ISUZU MOTORS LTD	JPY	5 240 285	4 630 811	0.21
8 066	ITOCHU CORP	JPY	16 924 409	16 192 495	0.74
1 312	J FRONT RETAILING CO LTD	JPY	2 430 427	2 213 344	0.10
666	JAPAN AIRLINES CO LTD	JPY	2 751 106	2 616 048	0.12
265	JAPAN AIRPORT TERMINAL CO LTD	JPY	1 112 920	1 375 350	0.06
2 908	JAPAN EXCHANGE GROUP INC	JPY	5 498 749	5 987 572	0.27

## MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF

## Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of 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>					
2 311	JAPAN POST BANK CO LTD	JPY	3 383 036	2 981 190	0.14
8 988	JAPAN POST HOLDINGS CO LTD	JPY	11 702 155	10 902 444	0.50
5	JAPAN PRIME REALTY INVESTMENT CORP	JPY	1 859 000	2 012 500	0.09
7	JAPAN REAL ESTATE INVESTMENT CORP	JPY	3 908 000	4 102 000	0.19
15	JAPAN RETAIL FUND INVESTMENT CORP	JPY	3 083 700	2 994 000	0.14
6 277	JAPAN TOBACCO INC	JPY	18 909 685	19 427 315	0.89
2 805	JFE HOLDINGS INC	JPY	6 728 543	5 879 280	0.27
1 183	JGC CORP	JPY	2 937 292	2 641 639	0.12
1 097	JSR CORP	JPY	2 730 709	2 068 942	0.09
1 175	JTEKT CORP	JPY	1 945 748	1 771 900	0.08
18 578	JXTG HOLDINGS INC	JPY	12 590 108	14 308 776	0.66
5 129	KAJIMA CORP	JPY	5 244 489	4 400 682	0.20
781	KAKAKU.COM INC	JPY	1 497 089	1 954 062	0.09
614	KAMIGUMI CO LTD	JPY	1 447 805	1 414 042	0.06
1 398	KANEKA CORP	JPY	1 513 513	1 388 214	0.06
4 018	KANSAI ELECTRIC POWER CO INC	JPY	5 536 656	6 493 088	0.30
1 011	KANSAI PAINT CO LTD	JPY	2 640 407	2 327 322	0.11
2 825	KAO CORP	JPY	22 166 993	23 871 250	1.10
810	KAWASAKI HEAVY INDUSTRIES LTD	JPY	3 043 101	2 644 650	0.12
10 335	KDDI CORP	JPY	28 069 297	31 325 385	1.44
549	KEIHAN ELECTRIC RAILWAY CO LTD	JPY	1 850 740	2 182 275	0.10
1 259	KEIKYU CORP	JPY	2 413 209	2 286 344	0.10
587	KEIO CORP	JPY	2 778 452	3 146 320	0.14
738	KEISEI ELECTRIC RAILWAY CO LTD	JPY	2 557 705	2 808 090	0.13
555	KEYENCE CORP	JPY	35 766 770	34 720 800	1.59
840	KIKKOMAN CORP	JPY	3 656 400	4 695 600	0.22
979	KINTETSU GROUP HOLDINGS CO LTD	JPY	4 110 858	4 425 080	0.20
4 694	KIRIN HOLDINGS CO LTD	JPY	13 687 299	13 908 322	0.64
281	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	2 700 410	2 689 170	0.12
1 767	KOBE STEEL LTD	JPY	2 066 524	1 791 738	0.08
596	KOITO MANUFACTURING CO LTD	JPY	4 430 560	4 362 720	0.20
5 269	KOMATSU LTD	JPY	20 209 901	16 692 192	0.77
532	KONAMI HOLDINGS CORP	JPY	2 911 250	3 000 480	0.14
2 582	KONICA MINOLTA INC	JPY	2 509 982	2 656 878	0.12
173	KOSE CORP	JPY	3 511 340	4 129 510	0.19
5 634	KUBOTA CORP	JPY	10 698 893	9 820 062	0.45
1 823	KURARAY CO LTD	JPY	3 396 424	2 781 898	0.13
564	KURITA WATER INDUSTRIES LTD	JPY	1 903 970	1 782 240	0.08
1 832	KYOCERA CORP	JPY	11 576 137	11 444 504	0.53
1 480	KYOWA HAKKO KIRIN CO LTD	JPY	3 417 878	3 304 840	0.15
2 165	KYUSHU ELECTRIC POWER CO INC	JPY	2 652 666	2 675 940	0.12
913	KYUSHU RAILWAY CO	JPY	3 056 090	3 095 070	0.14
286	LAWSON INC	JPY	2 022 770	1 979 120	0.09
408	LINE CORP	JPY	1 676 575	1 882 920	0.09

## MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF

## Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of 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>					
1 280	LION CORP	JPY	2 744 439	2 598 400	0.12
1 518	LIXIL GROUP CORP	JPY	3 865 520	3 363 888	0.15
276	MABUCHI MOTOR CO LTD	JPY	1 526 390	1 454 520	0.07
1 278	MAKITA CORP	JPY	6 425 000	6 345 270	0.29
8 926	MARUBENI CORP	JPY	7 221 868	7 543 363	0.35
1 133	MARUI GROUP CO LTD	JPY	2 417 220	2 644 422	0.12
322	MARUICHI STEEL TUBE LTD	JPY	1 095 035	1 209 110	0.06
3 245	MAZDA MOTOR CORP	JPY	4 819 467	4 413 200	0.20
379	MCDONALD'S HOLDINGS CO JAPAN LTD	JPY	1 861 750	2 141 350	0.10
4 710	MEBUKI FINANCIAL GROUP INC	JPY	2 013 521	1 752 120	0.08
977	MEDIPAL HOLDINGS CORP	JPY	2 176 337	2 176 756	0.10
697	MEIJI HOLDINGS CO LTD	JPY	5 670 920	6 509 980	0.30
2 193	MINEBEA MITSUMI INC	JPY	5 156 144	4 109 682	0.19
1 617	MISUMI GROUP INC	JPY	4 975 769	5 222 910	0.24
7 306	MITSUBISHI CHEMICAL HOLDINGS CORP	JPY	7 899 875	6 775 584	0.31
7 713	MITSUBISHI CORP	JPY	23 023 042	23 740 614	1.09
10 415	MITSUBISHI ELECTRIC CORP	JPY	18 668 360	15 356 918	0.70
6 747	MITSUBISHI ESTATE CO LTD	JPY	12 654 822	13 068 939	0.60
926	MITSUBISHI GAS CHEMICAL CO INC	JPY	2 478 580	2 324 260	0.11
1 733	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	7 450 217	6 985 723	0.32
600	MITSUBISHI MATERIALS CORP	JPY	2 015 693	1 827 000	0.08
3 827	MITSUBISHI MOTORS CORP	JPY	3 127 962	3 379 241	0.16
1 442	MITSUBISHI TANABE PHARMA CORP	JPY	3 150 284	2 759 988	0.13
67 423	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	50 043 430	42 550 655	1.94
2 300	MITSUBISHI UFJ LEASE & FINANCE CO LTD	JPY	1 554 407	1 566 300	0.07
9 739	MITSUMI & CO LTD	JPY	18 764 360	17 992 803	0.83
1 050	MITSUMI CHEMICALS INC	JPY	3 485 785	3 097 500	0.14
5 092	MITSUMI FUDOSAN CO LTD	JPY	13 388 246	13 616 008	0.62
654	MITSUMI OSK LINES LTD	JPY	2 154 174	1 744 872	0.08
137 643	MIZUHO FINANCIAL GROUP INC	JPY	27 182 000	25 670 420	1.18
2 709	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	9 284 473	9 329 796	0.43
1 028	MURATA MANUFACTURING CO LTD	JPY	15 187 524	19 141 360	0.88
1 201	M3 INC	JPY	5 176 125	5 302 415	0.24
643	NABTESCO CORP	JPY	2 811 730	2 192 630	0.10
1 020	NAGOYA RAILROAD CO LTD	JPY	2 792 763	2 917 200	0.13
1 486	NEC CORP	JPY	4 659 265	4 517 440	0.21
2 513	NEXON CO LTD	JPY	4 550 676	4 043 417	0.19
1 495	NGK INSULATORS LTD	JPY	2 955 113	2 949 635	0.14
910	NGK SPARK PLUG CO LTD	JPY	2 449 373	2 875 600	0.13
522	NH FOODS LTD	JPY	2 506 055	2 335 950	0.11
1 276	NIDEC CORP	JPY	21 755 255	21 213 500	0.97
1 830	NIKON CORP	JPY	3 778 518	3 226 290	0.15
647	NINTENDO CO LTD	JPY	30 487 830	23 421 400	1.07
8	NIPPON BUILDING FUND INC	JPY	4 735 000	5 112 000	0.23

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### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of 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>					
483	NIPPON ELECTRIC GLASS CO LTD	JPY	1 550 505	1 487 640	0.07
427	NIPPON EXPRESS CO LTD	JPY	3 147 592	3 433 080	0.16
836	NIPPON PAINT HOLDINGS CO LTD	JPY	3 390 325	3 987 720	0.18
10	NIPPON PROLOGIS REIT INC	JPY	2 365 610	2 298 000	0.11
4 338	NIPPON STEEL & SUMITOMO METAL CORP	JPY	10 828 876	9 437 319	0.43
3 948	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	19 959 367	19 882 128	0.91
873	NIPPON YUSEN KK	JPY	2 008 314	1 919 727	0.09
732	NISSAN CHEMICAL CORP	JPY	3 332 065	3 784 440	0.17
13 247	NISSAN MOTOR CO LTD	JPY	14 943 327	14 280 266	0.66
1 129	NISSHIN SEIFUN GROUP INC	JPY	2 473 914	2 647 505	0.12
335	NISSIN FOODS HOLDINGS CO LTD	JPY	2 508 220	2 683 350	0.12
457	NITORI HOLDINGS CO LTD	JPY	8 315 825	7 896 960	0.36
942	NITTO DENKO CORP	JPY	8 285 305	7 896 786	0.36
445	NOK CORP	JPY	1 009 876	954 080	0.04
19 753	NOMURA HOLDINGS INC	JPY	12 844 609	10 631 065	0.49
713	NOMURA REAL ESTATE HOLDINGS INC	JPY	1 846 350	1 752 554	0.08
22	NOMURA REAL ESTATE MASTER FUND INC	JPY	3 251 600	3 438 600	0.16
645	NOMURA RESEARCH INSTITUTE LTD	JPY	3 181 913	3 463 650	0.16
2 045	NSK LTD	JPY	3 142 493	2 337 435	0.11
3 602	NTT DATA CORP	JPY	4 096 254	4 596 152	0.21
7 789	NTT DOCOMO INC	JPY	21 435 446	21 984 453	1.01
3 706	OBAYASHI CORP	JPY	4 454 322	4 273 018	0.20
369	OBIC CO LTD	JPY	3 294 240	3 383 730	0.16
1 682	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	3 733 357	3 999 796	0.18
4 920	OJI HOLDINGS CORP	JPY	3 501 719	3 380 040	0.16
1 662	OLYMPUS CORP	JPY	6 951 745	6 897 300	0.32
1 099	OMRON CORP	JPY	6 862 450	5 681 830	0.26
2 170	ONO PHARMACEUTICAL CO LTD	JPY	6 247 875	5 635 490	0.26
219	ORACLE CORP JAPAN	JPY	1 859 900	1 981 950	0.09
1 141	ORIENTAL LAND	JPY	11 984 752	13 264 125	0.61
7 558	ORIX CORP	JPY	14 362 197	13 241 616	0.61
2 140	OSAKA GAS CO LTD	JPY	4 676 185	4 905 950	0.23
596	OTSUKA CORP	JPY	2 966 870	2 589 620	0.12
2 228	OTSUKA HOLDINGS CO LTD	JPY	11 953 302	11 950 992	0.55
12 599	PANASONIC CORP	JPY	20 553 366	18 816 607	0.86
586	PARK24 CO LTD	JPY	1 608 386	1 766 790	0.08
1 013	PERSOL HOLDINGS CO LTD	JPY	2 794 915	2 503 123	0.11
523	POLA ORBIS HOLDINGS INC	JPY	2 390 715	2 549 625	0.12
4 912	RAKUTEN INC	JPY	4 443 658	3 681 053	0.17
6 291	RECRUIT HOLDINGS CO LTD	JPY	16 312 065	19 288 206	0.89
4 757	RENEAS ELECTRONICS CORP	JPY	5 547 206	5 166 102	0.24
11 936	RESONA HOLDINGS INC	JPY	7 182 397	7 073 274	0.32
3 826	RICOH CO LTD	JPY	4 330 128	3 887 216	0.18
191	RINNAI CORP	JPY	1 903 240	1 866 070	0.09



## MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of 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>					
539	ROHM CO LTD	JPY	5 821 880	5 012 700	0.23
136	RYOHIN KEIKAKU CO LTD	JPY	5 000 300	5 304 000	0.24
256	SANKYO CO LTD	JPY	977 525	1 109 760	0.05
2 088	SANTEN PHARMACEUTICAL CO LTD	JPY	3 637 208	4 031 928	0.19
1 281	SBI HOLDINGS INC/JAPAN	JPY	3 337 797	3 655 974	0.17
1 198	SECOM CO LTD	JPY	9 434 031	10 191 386	0.47
988	SEGA SAMMY HOLDINGS INC	JPY	1 603 860	1 875 224	0.09
1 269	SEIBU HOLDINGS INC	JPY	2 307 050	2 370 492	0.11
1 596	SEIKO EPSON CORP	JPY	3 283 499	3 073 896	0.14
2 142	SEKISUI CHEMICAL CO LTD	JPY	4 251 125	4 044 096	0.19
3 547	SEKISUI HOUSE LTD	JPY	6 781 734	6 952 120	0.32
4 300	SEVEN & I HOLDINGS CO LTD	JPY	19 720 564	20 773 300	0.95
3 400	SEVEN BANK LTD	JPY	1 245 214	1 152 600	0.05
548	SG HOLDINGS CO LTD	JPY	1 352 464	1 331 640	0.06
995	SHARP CORP/JAPAN	JPY	3 520 814	2 686 500	0.12
1 267	SHIMADZU CORP	JPY	3 608 081	4 244 450	0.19
126	SHIMAMURA CO LTD	JPY	1 636 580	1 228 500	0.06
423	SHIMANO INC	JPY	6 350 940	6 877 980	0.32
3 150	SHIMIZU CORP	JPY	3 151 277	3 619 350	0.17
2 096	SHIN-ETSU CHEMICAL CO LTD	JPY	23 693 642	20 693 808	0.95
942	SHINSEI BANK LTD	JPY	1 580 266	1 607 052	0.07
1 597	SHIONOGI & CO LTD	JPY	8 879 849	9 088 527	0.42
2 168	SHISEIDO CO LTD	JPY	14 289 994	19 074 064	0.88
2 577	SHIZUOKA BANK LTD	JPY	2 756 197	2 579 577	0.12
1 075	SHOWA SHELL SEKIYU KK	JPY	1 531 789	1 776 975	0.08
327	SMC CORP/JAPAN	JPY	14 476 030	13 286 010	0.61
4 711	SOFTBANK GROUP CORP	JPY	40 568 151	37 560 803	1.72
408	SOHGO SECURITY SERVICES CO LTD	JPY	2 096 480	2 129 760	0.10
1 896	SOMPO HOLDINGS INC	JPY	8 023 681	8 494 080	0.39
7 224	SONY CORP	JPY	39 043 514	40 916 736	1.88
993	SONY FINANCIAL HOLDINGS INC	JPY	1 963 458	2 101 188	0.10
753	STANLEY ELECTRIC CO LTD	JPY	3 101 395	2 846 340	0.13
1 156	START TODAY CO LTD	JPY	3 418 055	4 641 340	0.21
3 511	SUBARU CORP	JPY	12 894 770	11 322 975	0.52
1 339	SUMCO CORP	JPY	3 787 097	2 995 343	0.14
8 502	SUMITOMO CHEMICAL CO LTD	JPY	5 605 240	5 339 256	0.25
6 423	SUMITOMO CORP	JPY	12 109 478	11 689 860	0.54
908	SUMITOMO DAINIPPON PHARMA CO LTD	JPY	1 629 339	2 129 260	0.10
4 304	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	7 230 521	7 101 600	0.33
631	SUMITOMO HEAVY INDUSTRIES LTD	JPY	2 649 325	2 359 940	0.11
1 328	SUMITOMO METAL MINING CO LTD	JPY	6 555 417	5 628 064	0.26
7 668	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	35 321 335	33 018 408	1.52
1 893	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	8 302 394	8 315 949	0.38
2 038	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	8 025 382	8 333 382	0.38

**MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of 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>					
976	SUMITOMO RUBBER INDUSTRIES LTD	JPY	1 959 906	1 717 760	0.08
422	SUNDRUG CO LTD	JPY	2 163 350	1 894 780	0.09
793	SUNTORY BEVERAGE & FOOD LTD	JPY	4 074 400	3 750 890	0.17
927	SURUGA BANK LTD	JPY	1 458 685	918 657	0.04
413	SUZUKEN CO LTD/AICHI JAPAN	JPY	1 819 720	1 936 970	0.09
1 961	SUZUKI MOTOR CORP	JPY	11 798 432	11 997 398	0.55
954	SYSMEX CORP	JPY	8 752 180	9 864 360	0.45
689	TAIHEIYO CEMENT CORP	JPY	2 750 325	2 511 405	0.12
1 217	TAISEI CORP	JPY	6 775 860	7 435 870	0.34
206	TAISHO PHARMACEUTICAL HOLDINGS CO LTD	JPY	2 102 690	2 671 820	0.12
741	TAIYO NIPPON SANSO CORP	JPY	1 190 990	1 176 708	0.05
1 623	TAKASHIMAYA CO LTD	JPY	1 668 809	1 538 604	0.07
4 063	TAKEDA PHARMACEUTICAL CO LTD	JPY	23 112 937	19 006 714	0.87
3 177	T&D HOLDINGS INC	JPY	5 548 830	5 288 117	0.24
740	TDK CORP	JPY	7 228 710	8 376 800	0.38
1 017	TEIJIN LTD	JPY	2 132 176	2 066 544	0.09
1 734	TERUMO CORP	JPY	10 218 714	11 010 900	0.51
687	THK CO LTD	JPY	3 011 290	2 181 225	0.10
1 105	TOBU RAILWAY CO LTD	JPY	3 654 320	3 745 950	0.17
647	TOHO CO LTD/TOKYO	JPY	2 307 685	2 403 605	0.11
425	TOHO GAS CO LTD	JPY	1 371 980	1 629 875	0.07
2 439	TOHOKU ELECTRIC POWER CO INC	JPY	3 484 530	3 299 967	0.15
3 842	TOKIO MARINE HOLDINGS INC	JPY	19 017 715	19 951 506	0.92
243	TOKYO CENTURY CORP	JPY	1 591 650	1 526 040	0.07
8 254	TOKYO ELECTRIC POWER CO HOLDINGS INC	JPY	3 557 060	4 259 064	0.20
896	TOKYO ELECTRON LTD	JPY	18 469 650	17 041 920	0.78
2 222	TOKYO GAS CO LTD	JPY	6 112 753	6 533 791	0.30
1 114	TOKYO TATEMONO CO LTD	JPY	1 808 584	1 694 394	0.08
2 853	TOKYU CORP	JPY	4 944 964	5 443 524	0.25
2 926	TOKYU FUDOSAN HOLDINGS CORP	JPY	2 333 422	2 288 132	0.11
2 794	TOPPAN PRINTING CO LTD	JPY	2 553 079	2 425 192	0.11
7 914	TORAY INDUSTRIES INC	JPY	8 402 511	6 916 836	0.32
37 211	TOSHIBA CORP	JPY	11 389 979	12 391 263	0.57
1 484	TOSOH CORP	JPY	3 220 653	2 548 028	0.12
808	TOTO LTD	JPY	4 684 440	4 153 120	0.19
870	TOYO SEIKAN GROUP HOLDINGS LTD	JPY	1 401 436	1 693 020	0.08
506	TOYO SUISAN KAISHA LTD	JPY	2 128 475	1 996 170	0.09
371	TOYODA GOSEI CO LTD	JPY	961 932	1 042 139	0.05
837	TOYOTA INDUSTRIES CORP	JPY	5 498 897	5 197 770	0.24
13 034	TOYOTA MOTOR CORP	JPY	92 660 621	93 453 780	4.29
1 212	TOYOTA TSUSHO CORP	JPY	4 735 060	4 496 520	0.21
681	TREND MICRO INC/JAPAN	JPY	4 247 080	4 303 920	0.20
210	TSURUHA HOLDINGS INC	JPY	3 239 380	2 916 900	0.13
2 303	UNICHARM CORP	JPY	6 931 523	7 675 899	0.35

**MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of 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	UNITED URBAN INVESTMENT CORP	JPY	2 840 900	2 922 300	0.13
1 251	USS CO LTD	JPY	2 782 113	2 637 108	0.12
940	WEST JAPAN RAILWAY CO	JPY	7 045 587	7 674 160	0.35
8 127	YAHOO JAPAN CORP	JPY	3 876 317	2 990 736	0.14
634	YAKULT HONSHA CO LTD	JPY	4 877 740	4 691 600	0.22
3 585	YAMADA DENKI CO LTD	JPY	2 280 552	1 975 335	0.09
1 131	YAMAGUCHI FINANCIAL GROUP INC	JPY	1 503 780	1 411 488	0.06
788	YAMAHA CORP	JPY	3 763 389	4 538 880	0.21
1 597	YAMAHA MOTOR CO LTD	JPY	5 424 770	4 449 242	0.20
1 761	YAMATO HOLDINGS CO LTD	JPY	4 834 462	5 747 904	0.26
691	YAMAZAKI BAKING CO LTD	JPY	1 506 279	2 003 900	0.09
1 370	YASKAWA ELECTRIC CORP	JPY	6 762 371	5 363 550	0.25
1 303	YOKOGAWA ELECTRIC CORP	JPY	2 912 636	2 569 516	0.12
677	YOKOHAMA RUBBER CO LTD	JPY	1 757 993	1 559 131	0.07
<b>Total Shares</b>			<b>2 211 925 234</b>	<b>2 176 250 539</b>	<b>99.91</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>2 211 925 234</b>	<b>2 176 250 539</b>	<b>99.91</b>
<b>Total Investments</b>			<b>2 211 925 234</b>	<b>2 176 250 539</b>	<b>99.91</b>

## MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Automobiles & Parts	10.96	Japan	99.91
Industrial Engineering	7.60		
Electronic & Electrical Equipment	7.48		
Banks	6.59		
Pharmaceuticals & Biotechnology	5.91		
Leisure Goods	5.08		
Support Services	4.76		
Fixed Line Telecommunications	4.07		
General Retailers	4.07		
Chemicals	4.03		
Technology Hardware & Equipment	3.98		
Travel, Leisure & Catering	3.87		
Personal Goods	3.15		
Real Estate Investment & Services	2.40		
Financial Services	2.07		
General Industrials	1.77		
Nonlife Insurance	1.73		
Construction & Materials	1.69		
Food Producers	1.60		
Software & Computer Services	1.52		
Industrial Transportation	1.51		
Beverages	1.50		
Household Goods & Home Construction	1.44		
Health Care Equipment & Services	1.31		
Real Estate Investment Trusts	1.21		
Oil & Gas Producers	1.19		
Industrial Metals & Mining	1.16		
Electricity	1.14		
Mobile Telecommunications	1.12		
Media	0.92		
Life Insurance	0.90		
Tobacco	0.89		
Gas, Water & Multiutilities	0.60		
Food & Drug Retailers	0.54		
Forestry & Paper	0.16		
	<b>99.91</b>		

## MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets LU UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
342	AIRBUS SE	EUR	40 205	40 034	3.56
18	AMAZON.COM INC	USD	26 920	30 596	2.72
41	ANTHEM INC	USD	10 002	9 759	0.87
24	AO SMITH CORP	USD	1 538	1 420	0.13
93	AVNET INC	USD	3 974	3 989	0.36
4 133	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	33 426	29 310	2.61
437	BANCO SANTANDER SA	EUR	2 880	2 343	0.21
286	BERKSHIRE HATHAWAY INC - B	USD	57 237	53 382	4.75
11 172	CAIXABANK SA	EUR	54 541	48 341	4.30
148	CIA DE DISTRIBUCION INTEGRAL LOGISTA HOLDINGS SA	EUR	3 553	3 829	0.34
277	CITIGROUP INC	USD	18 958	18 537	1.65
2 524	DAIICHI SANKYO CO LTD	JPY	91 759	96 548	8.60
155	EBAY INC	USD	5 950	5 620	0.50
232	EDP RENOVAVEIS SA	EUR	2 192	2 419	0.22
4	EMS-CHEMIE HOLDING AG	CHF	2 551	2 564	0.23
491	FANUC CORP	JPY	107 658	97 543	8.68
417	FOREST CITY REALTY TRUST INC - A	USD	9 399	9 512	0.85
15	FRESENIUS MEDICAL CARE AG & CO	EUR	1 532	1 513	0.13
527	GAZPROM PJSC - ADR REG	USD	2 394	2 319	0.21
98	IDACORP INC	USD	8 680	9 040	0.80
1 247	INDITEX	EUR	39 493	42 601	3.79
1 575	ING GROUP NV	EUR	22 887	22 670	2.02
652	ISETAN MITSUKOSHI HOLDINGS LTD	JPY	8 341	8 147	0.73
296	JOHNSON & JOHNSON	USD	36 506	35 917	3.20
101	KYOCERA CORP	JPY	6 146	5 696	0.51
251	PAYPAL HOLDINGS INC	USD	20 321	20 901	1.86
214	PNC FINANCIAL SERVICES GROUP INC	USD	31 186	28 911	2.57
307	S IMMO AG	EUR	6 075	5 993	0.53
2 348	SEVEN & I HOLDINGS CO LTD	JPY	99 712	102 407	9.12
614	SOFTBANK GROUP CORP	JPY	44 193	44 196	3.94
169	SOMPO HOLDINGS INC	JPY	7 233	6 835	0.61
196	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	8 072	7 620	0.68
521	SWISS RE AG	CHF	49 522	44 966	4.00
6	SWISSCOM AG - REG	CHF	2 721	2 678	0.24
385	TABLEAU SOFTWARE INC	USD	31 343	37 634	3.35
1 295	TAKARA HOLDINGS INC	JPY	15 436	17 116	1.52
206	TERUMO CORP	JPY	12 528	11 810	1.05
302	TOKIO MARINE HOLDINGS INC	JPY	15 235	14 159	1.26
1 258	UNILEVER CVA	EUR	69 318	70 186	6.25
365	UNITED TECHNOLOGIES CORP	USD	45 643	45 636	4.06
158	WILLIAMS PARTNERS LP	USD	6 429	6 413	0.57
437	YASKAWA ELECTRIC CORP	JPY	19 149	15 446	1.38

**MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets LU UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
97	ZURICH INSURANCE GROUP AG	CHF	30 848	28 729	2.56
<b>Total Shares</b>			<b>1 113 686</b>	<b>1 095 285</b>	<b>97.52</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>1 113 686</b>	<b>1 095 285</b>	<b>97.52</b>
<b>Total Investments</b>			<b>1 113 686</b>	<b>1 095 285</b>	<b>97.52</b>

## MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets LU UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
General Retailers	16.87	Japan	38.07
Banks	14.04	United States of America	28.25
Nonlife Insurance	13.18	Netherlands	11.83
Pharmaceuticals & Biotechnology	11.79	Spain	11.47
Industrial Engineering	10.06	Switzerland	7.03
Aerospace & Defense	7.63	Austria	0.53
Personal Goods	6.25	Russia	0.21
Fixed Line Telecommunications	4.17	Germany	0.13
Software & Computer Services	3.35		
Health Care Equipment & Services	2.06		<b>97.52</b>
Support Services	1.86		
Beverages	1.52		
Real Estate Investment & Services	1.38		
Electricity	1.02		
Electronic & Electrical Equipment	0.86		
Oil Equipment, Services & Distribution	0.57		
Industrial Transportation	0.34		
Chemicals	0.23		
Oil & Gas Producers	0.21		
Construction & Materials	0.13		
	<b>97.52</b>		

## MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
926	ADOBE SYSTEMS INC	USD	221 944	225 768	1.77
2 247	ALTRIA GROUP INC	USD	125 810	127 607	1.00
181	AMAZON.COM INC	USD	288 223	307 664	2.42
2 793	AO SMITH CORP	USD	179 450	165 206	1.30
37 744	ASTELLAS PHARMA INC	JPY	552 714	575 539	4.52
12 127	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	98 078	86 001	0.68
34 586	BANCO SANTANDER SA	EUR	227 946	185 429	1.46
751	BERKSHIRE HATHAWAY INC - B	USD	149 698	140 174	1.10
93 328	CAIXABANK SA	EUR	455 624	403 825	3.17
6 929	CEMBRA MONEY BANK AG	CHF	575 951	544 634	4.28
10 706	COMMERZBANK AG	EUR	121 926	102 636	0.81
13 289	CREDIT SUISSE GROUP AG - REG	CHF	207 562	200 076	1.57
29 806	DAIICHI SANKYO CO LTD	JPY	1 083 585	1 140 143	8.95
2 738	DEUTSCHE LUFTHANSA AG - REG	EUR	76 044	65 853	0.52
1 475	DUKE ENERGY CORP	USD	113 546	116 643	0.92
14 944	EBAY INC	USD	568 919	541 869	4.26
3 415	FACEBOOK INC	USD	531 215	663 603	5.21
61	FAST RETAILING CO LTD	JPY	23 956	28 037	0.22
7 984	FOREST CITY REALTY TRUST INC - A	USD	159 680	182 115	1.43
2 181	GEMALTO NV	EUR	127 183	126 863	1.00
1 605	GOLDMAN SACHS GROUP INC	USD	366 454	354 015	2.78
25 493	ING GROUP NV	EUR	376 451	366 935	2.88
55 454	JGC CORP	JPY	1 160 172	1 117 941	8.78
159	KEYENCE CORP	JPY	98 042	89 803	0.71
5 631	MICROSOFT CORP	USD	553 809	555 273	4.36
18 962	MINEBEA MITSUMI INC	JPY	342 235	320 812	2.52
410	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	86 130	86 668	0.68
152	NIDEC CORP	JPY	23 620	22 814	0.18
6 014	NISSAN CHEMICAL CORP	JPY	270 024	280 706	2.20
2 533	PIONEER NATURAL RESOURCES CO	USD	451 685	479 345	3.77
12 985	QANTAS AIRWAYS LTD	AUD	60 354	59 100	0.46
606	SEKISUI HOUSE LTD	JPY	10 438	10 723	0.08
4 004	SERVICENOW INC	USD	735 174	690 570	5.42
967	SEVEN & I HOLDINGS CO LTD	JPY	41 065	42 176	0.33
1 274	SIEMENS AG - REG	EUR	171 908	168 410	1.32
405	SOFTBANK GROUP CORP	JPY	29 150	29 152	0.23
8 346	SUMITOMO CHEMICAL CO LTD	JPY	47 172	47 319	0.37
6 012	SWISS RE AG	CHF	571 455	518 873	4.08
225	TERUMO CORP	JPY	13 744	12 899	0.10
1 516	TOKYO DOME CORP	JPY	14 559	13 550	0.11
3 717	TOYOTA MOTOR CORP	JPY	252 495	240 607	1.89
3 667	TRANSOCEAN LTD	USD	35 387	49 284	0.39
2 739	WESFARMERS LTD	AUD	87 977	99 892	0.78



**MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
25 011	YASKAWA ELECTRIC CORP	JPY	1 143 123	884 016	6.94
<b>Total Shares</b>			<b>12 831 677</b>	<b>12 470 568</b>	<b>97.95</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>12 831 677</b>	<b>12 470 568</b>	<b>97.95</b>
<b>Total Investments</b>			<b>12 831 677</b>	<b>12 470 568</b>	<b>97.95</b>

## MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software & Computer Services	17.76	Japan	38.14
Industrial Engineering	15.73	United States of America	35.74
Pharmaceuticals & Biotechnology	13.48	Switzerland	10.31
Banks	10.56	Spain	5.30
General Retailers	8.01	Netherlands	3.88
Financial Services	7.97	Germany	3.33
Nonlife Insurance	5.86	Australia	1.25
Oil & Gas Producers	3.77		
Electronic & Electrical Equipment	3.40		<b>97.95</b>
Chemicals	2.58		
Automobiles & Parts	1.89		
Real Estate Investment & Services	1.43		
General Industrials	1.32		
Construction & Materials	1.30		
Travel, Leisure & Catering	1.09		
Tobacco	1.00		
Oil Equipment, Services & Distribution	0.39		
Fixed Line Telecommunications	0.23		
Health Care Equipment & Services	0.10		
Household Goods & Home Construction	0.08		
	<b>97.95</b>		

## MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of 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>					
2 751	AA PLC	GBP	2 049	3 415	0.03
821	ABCAM PLC	GBP	10 422	10 952	0.10
670	ACACIA MINING PLC	GBP	936	841	0.01
1 161	ADMIRAL GROUP PLC	GBP	22 412	22 146	0.21
961	ADVANCED MEDICAL SOLUTIONS GROUP PLC	GBP	3 123	3 147	0.03
464	A.G. BARR PLC	GBP	3 062	3 188	0.03
1 163	AGGREKO PLC	GBP	8 913	7 862	0.07
436	ALFA FINANCIAL SOFTWARE HOLDINGS PLC	GBP	1 978	765	0.01
6 381	ANGLO AMERICAN PLC	GBP	117 415	108 145	1.02
1 567	ANTOFAGASTA PLC	GBP	14 223	15 513	0.15
792	ARROW GLOBAL GROUP PLC	GBP	2 738	1 917	0.02
1 816	ASCENTIAL PLC	GBP	7 453	8 219	0.08
1 798	ASHMORE GROUP PLC	GBP	7 520	6 707	0.06
2 285	ASHTREAD GROUP PLC	GBP	48 260	51 938	0.49
242	ASOS PLC	GBP	18 083	14 767	0.14
1 617	ASSOCIATED BRITISH FOODS PLC	GBP	43 047	44 273	0.42
10 786	ASSURA PLC	GBP	6 306	6 213	0.06
5 744	ASTRAZENECA PLC	GBP	275 954	301 732	2.83
4 323	AUTO TRADER GROUP PLC	GBP	15 805	18 412	0.17
293	AVEVA GROUP	GBP	5 548	7 870	0.07
18 368	AVIVA PLC	GBP	92 932	92 575	0.87
2 276	BABCOCK INTERNATIONAL GROUP PLC	GBP	15 042	18 613	0.17
14 488	BAE SYSTEMS PLC	GBP	83 107	93 708	0.88
658	BAKKAVOR GRP	GBP	1 217	1 270	0.01
3 125	BALFOUR BEATTY PLC	GBP	8 352	8 866	0.08
1 823	BANK OF CYPRUS HOLDINGS PLC	EUR	3 781	3 853	0.04
179	BANK OF GEORGIA GROUP PLC	GBP	4 086	3 374	0.03
72 393	BARCLAYS PLC	GBP	153 278	136 823	1.28
4 572	BARRATT DEVELOPMENTS PLC	GBP	25 060	23 564	0.22
4 082	BBA AVIATION PLC	GBP	14 192	13 936	0.13
3 651	BCA MARKETPLACE PLC	GBP	6 293	8 032	0.08
2 387	BEAZLEY PLC	GBP	12 710	13 988	0.13
557	BELLWAY PLC	GBP	17 634	16 732	0.16
636	BERKELEY GROUP HOLDINGS	GBP	24 782	24 073	0.23
9 589	BHP BILLITON PLC	GBP	146 447	163 588	1.54
674	BIG YELLOW GROUP PLC	GBP	5 621	6 427	0.06
227	BLUE PRISM GROUP PLC	GBP	3 544	4 140	0.04
3 632	B&M EUROPEAN VALUE RETAIL SA	GBP	15 323	14 677	0.14
869	BODYCOTE PLC	GBP	8 192	8 512	0.08
3 179	BOOHOO.COM PLC	GBP	6 077	6 183	0.06
607	BOVIS HOMES GROUP PLC	GBP	6 531	6 953	0.07
89 659	BP PLC	GBP	429 950	518 498	4.87
6 224	BREEDON GROUP PLC	GBP	4 906	5 116	0.05
1 286	BREWIN DOLPHIN HOLDINGS PLC	GBP	4 440	4 568	0.04

**MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of 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>					
10 394	BRITISH AMERICAN TOBACCO PLC	GBP	455 950	398 090	3.74
4 512	BRITISH LAND CO PLC	GBP	28 750	30 330	0.28
1 197	BRITVIC PLC	GBP	8 257	9 325	0.09
37 562	BT GROUP PLC	GBP	91 179	81 810	0.77
1 754	BTG PLC	GBP	11 589	9 051	0.08
1 524	BUNZL	GBP	30 102	34 976	0.33
1 899	BURBERRY GROUP PLC	GBP	29 207	41 018	0.39
823	BURFORD CAPITAL LTD	GBP	8 673	12 312	0.12
2 675	CAIRN ENERGY PLC	GBP	5 151	6 688	0.06
3 458	CAIRN HOMES PLC	EUR	5 450	5 431	0.05
7 603	CAPITA PLC	GBP	8 647	12 146	0.11
3 416	CAPITAL & COUNTIES PROPERTIES PLC	GBP	9 180	9 814	0.09
1 191	CARD FACTORY PLC	GBP	2 449	2 346	0.02
983	CARNIVAL PLC	GBP	47 386	42 731	0.40
5 231	CENTAMIN PLC	GBP	7 960	6 225	0.06
25 598	CENTRICA PLC	GBP	36 339	40 355	0.38
565	CHARTER COURT FINANCIAL SERVICES GROUP PLC	GBP	1 867	1 883	0.02
4 389	CINEWORLD GROUP PLC	GBP	10 426	11 657	0.11
104	CLARKSON PLC	GBP	3 524	2 392	0.02
555	CLINIGEN GROUP PLC	GBP	5 372	5 100	0.05
689	CLOSE BROTHERS GROUP PLC	GBP	11 032	10 239	0.10
677	CLS HOLDINGS PLC	GBP	1 538	1 547	0.01
6 473	COATS GROUP PLC	GBP	5 361	5 030	0.05
11 200	COBHAM PLC	GBP	12 968	14 409	0.14
1 057	COCA-COLA EUROPEAN PARTNERS PLC	USD	29 207	32 537	0.31
903	COCA-COLA HBC AG	GBP	21 651	22 855	0.21
7 233	COMPASS GROUP PLC	GBP	112 184	117 066	1.10
350	COMPUTACENTER PLC	GBP	3 871	5 061	0.05
822	CONTOURGLOBAL PLC	GBP	1 693	1 940	0.02
3 278	CONVATEC GROUP PLC	GBP	6 807	6 962	0.07
783	CONVIVIALITY PLC	GBP	2 349	792	0.01
1 573	COUNTRYSIDE PROPERTIES PLC	GBP	4 972	5 411	0.05
231	CRANSWICK PLC	GBP	7 146	7 799	0.07
1 155	CREST NICHOLSON HOLDINGS PLC	GBP	5 638	4 502	0.04
613	CRODA INTERNATIONAL PLC	GBP	27 925	29 436	0.28
319	CVS GROUP PLC	GBP	3 442	3 630	0.03
3 992	CYBG PLC	GBP	12 168	12 679	0.12
41	DAEJAN HOLDINGS PLC	GBP	2 406	2 411	0.02
1 274	DAILY MAIL & GENERAL TRUST PLC - A NV	GBP	8 449	9 434	0.09
639	DAIRY CREST GROUP PLC	GBP	3 566	3 137	0.03
416	DART GROUP PLC	GBP	3 412	3 234	0.03
420	DCC PLC	GBP	28 299	28 959	0.27
464	DECHRA PHARMACEUTICALS PLC	GBP	11 556	12 908	0.12
503	DERWENT LONDON PLC	GBP	14 932	15 623	0.15

**MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of 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>					
11 137	DIAGEO	GBP	276 588	303 149	2.85
225	DIGNITY PLC	GBP	1 832	2 264	0.02
514	DIPLOMA PLC	GBP	5 746	6 739	0.06
6 243	DIRECT LINE INSURANCE GROUP PLC	GBP	24 179	21 407	0.20
4 598	DIXONS CARPHONE PLC	GBP	8 975	8 580	0.08
2 186	DOMINO'S PIZZA GROUP PLC	GBP	7 143	7 583	0.07
1 846	DRAX GROUP PLC	GBP	4 430	6 051	0.06
4 845	DS SMITH PLC	GBP	23 461	25 252	0.24
450	DUNELM GROUP PLC	GBP	2 625	2 273	0.02
1 185	EASYJET PLC	GBP	19 910	19 825	0.19
2 153	EI GROUP PLC	GBP	2 717	3 143	0.03
2 008	ELECTROCOMPONENTS PLC	GBP	12 783	15 221	0.14
2 096	ELEMENTIS PLC	GBP	5 891	5 299	0.05
340	ENERGEAN OIL & GAS PLC	GBP	1 795	1 809	0.02
1 673	ENTERTAINMENT ONE LTD	GBP	5 072	6 153	0.06
1 654	EQUINITI GROUP PLC	GBP	4 852	4 085	0.04
1 199	ESSENTRA PLC	GBP	5 435	5 760	0.05
1 306	ESURE GROUP PLC	GBP	3 000	2 839	0.03
253	EUROMONEY INSTITUTIONAL INVESTOR PLC	GBP	3 020	3 395	0.03
1 300	EVRAZ PLC	GBP	5 713	6 609	0.06
4 185	EXPERIAN PLC	GBP	65 219	78 448	0.74
415	FDM GROUP HOLDINGS PLC	GBP	3 675	4 063	0.04
1 089	FERGUSON PLC	GBP	59 716	66 974	0.63
1 394	FERREXPO PLC	GBP	4 381	2 555	0.02
419	FEVERTREE DRINKS PLC	GBP	10 781	14 204	0.13
175	FIDESSA GROUP PLC	GBP	6 462	6 764	0.06
80	FIRST DERIVATIVES PLC	GBP	3 026	3 720	0.03
5 469	FIRSTGROUP PLC	GBP	4 728	4 567	0.04
427	FORTERRA PLC	GBP	1 324	1 309	0.01
836	FRESNILLO PLC	GBP	10 629	9 560	0.09
502	GALLIFORD TRY PLC	GBP	4 200	4 385	0.04
136	GAMES WORKSHOP GROUP PLC	GBP	3 288	4 080	0.04
292	GAMMA COMMUNICATIONS PLC	GBP	2 248	2 202	0.02
692	GB GROUP PLC	GBP	3 868	4 131	0.04
278	GENUS PLC	GBP	6 499	7 328	0.07
22 176	GLAXOSMITHKLINE PLC	GBP	289 992	339 248	3.19
54 964	GLENCORE PLC	GBP	213 919	198 970	1.87
196	GO-AHEAD GROUP PLC	GBP	3 133	3 112	0.03
976	GRAFTON GROUP PLC	GBP	7 791	7 769	0.07
1 890	GRAINGER PLC	GBP	5 248	5 821	0.05
1 279	GREAT PORTLAND ESTATES PLC	GBP	8 097	9 137	0.09
3 201	GREENCORE GROUP PLC	GBP	5 850	5 951	0.06
1 402	GREENE KING PLC	GBP	7 488	8 070	0.08
459	GREGGS PLC	GBP	5 911	4 569	0.04

## MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of 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>					
2 546	GVC HOLDINGS PLC	GBP	26 071	26 758	0.25
7 044	G4S PLC	GBP	18 720	18 857	0.18
904	HALFORDS GROUP PLC	GBP	3 223	3 137	0.03
1 716	HALMA PLC	GBP	20 873	23 509	0.22
3 601	HAMMERSON PLC	GBP	16 453	18 819	0.18
1 875	HANSTEEN HOLDINGS PLC	GBP	2 509	1 954	0.02
1 120	HARGREAVES LANSDOWN PLC	GBP	19 377	22 081	0.21
1 074	HASTINGS GROUP HOLDINGS PLC	GBP	3 257	2 734	0.03
6 647	HAYS PLC	GBP	12 958	12 403	0.12
630	HIKMA PHARMACEUTICALS PLC	GBP	5 686	9 456	0.09
357	HILL & SMITH HOLDINGS PLC	GBP	4 438	5 280	0.05
307	HILTON FOOD GROUP PLC	GBP	2 849	3 052	0.03
1 331	HISCOX LTD	GBP	18 484	20 298	0.19
1 054	HOCHSCHILD MINING PLC	GBP	2 219	2 008	0.02
1 310	HOMESERVE PLC	GBP	9 712	11 777	0.11
2 824	HOWDEN JOINERY GROUP PLC	GBP	12 829	15 142	0.14
92 837	HSBC HOLDINGS PLC	GBP	667 734	659 792	6.19
624	HUNTING PLC	GBP	3 993	4 842	0.05
103	HUTCHINSON CHINA MEDITECH	GBP	4 962	4 728	0.04
1 841	IBSTOCK PLC	GBP	4 906	5 508	0.05
1 666	IG GROUP HOLDINGS PLC	GBP	13 427	14 344	0.13
1 234	IMI PLC	GBP	15 256	13 969	0.13
4 374	IMPERIAL BRANDS PLC	GBP	114 000	123 434	1.16
1 884	INCHCAPE PLC	GBP	12 825	14 705	0.14
3 306	INDIVIOR PLC	GBP	12 458	12 669	0.12
5 677	INFORMA PLC	GBP	39 054	47 403	0.45
1 158	INGRAFIN HOLDINGS PLC	GBP	4 343	4 169	0.04
2 096	INMARSAT PLC	GBP	9 741	11 528	0.11
897	INTERCONTINENTAL HOTELS GROUP PLC	GBP	42 181	42 338	0.40
1 334	INTERMEDIATE CAPITAL GROUP PLC	GBP	14 248	14 701	0.14
3 737	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	GBP	22 549	24 814	0.23
730	INTERTEK GROUP PLC	GBP	36 047	41 727	0.39
3 968	INTU PROPERTIES PLC	GBP	8 308	7 150	0.07
3 027	INVESTEC PLC	GBP	19 236	16 285	0.15
4 408	IP GROUP PLC	GBP	5 193	5 589	0.05
3 427	IQE PLC	GBP	4 514	3 499	0.03
16 448	ITV PLC	GBP	28 479	28 620	0.27
3 101	IWG PLC	GBP	7 291	9 911	0.09
337	J D WETHERSPOON PLC	GBP	4 254	4 246	0.04
7 743	J SAINSBURY PLC	GBP	20 016	24 871	0.23
188	JAMES FISHER & SONS PLC	GBP	2 663	3 286	0.03
666	JAMES HALSTEAD PLC	GBP	2 801	2 677	0.03
595	JARDINE LLOYD THOMPSON GROUP PLC	GBP	8 121	7 616	0.07
1 900	JD SPORTS FASHION PLC	GBP	7 337	8 371	0.08

**MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of 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>					
2 221	JOHN LAING GROUP PLC	GBP	5 546	6 121	0.06
3 077	JOHN WOOD GROUP PLC	GBP	19 221	19 317	0.18
903	JOHNSON MATTHEY PLC	GBP	28 575	32 680	0.31
3 007	JRP GROUP PLC	GBP	4 321	4 059	0.04
2 078	JUPITER FUND MANAGEMENT PLC	GBP	10 530	9 268	0.09
2 389	JUST EAT PLC	GBP	20 872	18 610	0.17
1 249	KAZ MINERALS PLC	GBP	10 934	10 529	0.10
332	KELLER GROUP PLC	GBP	3 023	3 366	0.03
249	KEYWORDS STUDIOS PLC	GBP	3 939	4 442	0.04
442	KIER GROUP PLC	GBP	4 616	4 243	0.04
9 810	KINGFISHER	GBP	35 545	29 136	0.27
910	LANCASHIRE HOLDINGS LTD	GBP	5 088	5 160	0.05
3 411	LAND SECURITIES GROUP PLC	GBP	31 654	32 640	0.31
2 020	LEARNING TECHNOLOGIES GROUP PLC	GBP	2 384	2 262	0.02
26 821	LEGAL & GENERAL GROUP PLC	GBP	70 653	71 344	0.67
324 041	LLOYDS BANKING GROUP PLC	GBP	223 338	204 308	1.92
1 431	LONDON STOCK EXCHANGE GROUP PLC	GBP	58 091	63 980	0.60
3 143	LONDONMETRIC PROPERTY PLC	GBP	5 603	5 815	0.05
7 318	MAN GROUP PLC	GBP	13 249	12 924	0.12
7 376	MARKS & SPENCER GROUP PLC	GBP	22 132	21 767	0.20
905	MARSHALLS PLC	GBP	3 712	3 692	0.03
2 998	MARSTON'S PLC	GBP	3 146	2 983	0.03
2 439	MCCARTHY & STONE PLC	GBP	3 390	2 393	0.02
1 841	MEDICLINIC INTERNATIONAL PLC	GBP	11 162	9 695	0.09
3 522	MEGGITT PLC	GBP	15 910	17 374	0.16
21 372	MELROSE INDUSTRIES PLC	GBP	45 819	45 458	0.43
3 222	MERLIN ENTERTAINMENTS PLC	GBP	10 921	12 459	0.12
337	METRO BANK PLC	GBP	13 295	10 905	0.10
1 976	MICRO FOCUS INTERNATIONAL PLC	GBP	40 491	26 152	0.25
515	MILLENNIUM & COPTHORNE HOTELS PLC	GBP	2 770	2 730	0.03
972	MITCHELLS & BUTLERS PLC	GBP	2 355	2 531	0.02
1 661	MITIE GROUP PLC	GBP	2 633	2 596	0.02
1 667	MONDI PLC	GBP	31 609	34 190	0.32
2 433	MONEYSUPERMARKET.COM GROUP PLC	GBP	6 490	7 662	0.07
1 296	MORGAN ADVANCED MATERIALS PLC	GBP	4 398	4 233	0.04
708	N BROWN GROUP PLC	GBP	1 427	1 199	0.01
2 021	NATIONAL EXPRESS GROUP PLC	GBP	7 090	8 116	0.08
16 395	NATIONAL GRID PLC	GBP	124 201	137 456	1.29
1 390	NEWRIVER REIT PLC	GBP	4 358	3 753	0.04
1 431	NEX GROUP PLC	GBP	9 710	14 711	0.14
641	NEXT PLC	GBP	31 486	38 781	0.36
378	NMC HEALTH PLC	GBP	13 297	13 540	0.13
555	NOSTRUM OIL & GAS PLC	GBP	1 564	1 071	0.01
2 627	OCADO GROUP PLC	GBP	15 095	26 992	0.25

**MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of 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>					
22 380	OLD MUTUAL LTD	GBP	46 461	33 660	0.32
480	ON THE BEACH GROUP PLC	GBP	2 405	2 410	0.02
761	ONESAVINGS BANK PLC	GBP	3 095	3 125	0.03
1 480	PAGEGROUP PLC	GBP	8 016	8 340	0.08
1 176	PARAGON BANKING GROUP PLC	GBP	5 771	5 640	0.05
308	PAYPOINT PLC	GBP	2 553	2 880	0.03
3 544	PEARSON PLC	GBP	25 847	31 364	0.29
1 891	PENNON GROUP PLC	GBP	11 919	15 022	0.14
1 401	PERSIMMON PLC	GBP	36 500	35 487	0.33
1 193	PETROFAC LTD	GBP	5 431	6 972	0.07
1 816	PETS AT HOME GROUP PLC	GBP	3 160	2 352	0.02
2 615	PHOENIX GROUP HOLDINGS	GBP	18 401	17 704	0.17
1 179	PHOTO-ME INTERNATIONAL PLC	GBP	2 099	1 203	0.01
1 326	PLAYTECH PLC	GBP	10 387	9 985	0.09
1 105	POLYMETAL INTERNATIONAL PLC	GBP	8 493	7 404	0.07
908	POLYPIPE GROUP PLC	GBP	3 638	3 496	0.03
3 470	PREMIER OIL PLC	GBP	3 862	4 466	0.04
3 318	PRIMARY HEALTH PROPERTIES PLC	GBP	3 824	3 869	0.04
1 146	PROVIDENT FINANCIAL PLC	GBP	8 205	6 874	0.06
11 740	PRUDENTIAL PLC	GBP	216 127	203 630	1.91
370	PURECIRCLE	GBP	1 619	1 441	0.01
1 179	PURPLEBRICKS GROUP PLC	GBP	5 060	3 834	0.04
1 460	PZ CUSSENS PLC	GBP	4 166	3 291	0.03
2 590	QINETIQ GROUP	GBP	5 298	6 985	0.07
426	RANDGOLD RESOURCES LTD	GBP	25 322	24 793	0.23
780	RANK GROUP PLC	GBP	1 758	1 493	0.01
233	RATHBONE BROTHERS PLC	GBP	6 145	6 044	0.06
3 043	RECKITT BENCKISER GROUP PLC	GBP	177 892	189 853	1.78
6 003	REDEFINE INTERNATIONAL PLC/ISLE OF MAN	GBP	2 113	2 098	0.02
1 007	REDROW PLC	GBP	6 021	5 367	0.05
4 745	RELX PLC	GBP	70 748	76 988	0.72
3 631	RENEWI PLC	GBP	3 386	2 832	0.03
155	RENISHAW PLC	GBP	7 604	8 215	0.08
8 342	RENTOKIL INITIAL PLC	GBP	24 442	29 264	0.27
563	RESTORE PLC	GBP	2 956	2 905	0.03
118	RHI MAGNESITA NV	GBP	5 258	5 428	0.05
421	RIGHTMOVE PLC	GBP	18 587	22 355	0.21
5 252	RIO TINTO PLC	GBP	212 575	220 637	2.07
8 444	ROLLS-ROYCE HOLDINGS PLC	GBP	72 196	83 444	0.78
3 939	ROTORK PLC	GBP	11 662	13 184	0.12
15 207	ROYAL BANK OF SCOTLAND GROUP PLC	GBP	41 082	38 945	0.37
20 871	ROYAL DUTCH SHELL PLC - A	GBP	481 420	548 698	5.15
17 005	ROYAL DUTCH SHELL PLC - B	GBP	394 733	461 431	4.33
4 131	ROYAL MAIL PLC	GBP	23 244	20 878	0.20



**MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of 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>					
1 847	RPC GROUP PLC	GBP	14 957	13 819	0.13
4 660	RSA INSURANCE GROUP PLC	GBP	29 549	31 660	0.30
743	RWS HOLDINGS PLC	GBP	3 308	3 187	0.03
763	SABRE INSURANCE GROUP PLC	GBP	2 060	2 068	0.02
950	SAFESTORE HOLDINGS PLC	GBP	4 814	5 220	0.05
5 043	SAGA PLC	GBP	5 916	6 334	0.06
5 084	SAGE GRP	GBP	35 167	31 958	0.30
651	SANNE GROUP PLC	GBP	4 104	4 388	0.04
644	SAVILLS PLC	GBP	6 272	5 603	0.05
692	SCAPA GROUP PLC	GBP	3 288	3 009	0.03
513	SCHRODERS LTD	GBP	17 784	16 201	0.15
227	SCHRODERS PLC	GBP	5 640	5 641	0.05
1 329	SECURE INCOME REIT	GBP	4 846	5 103	0.05
4 582	SEGRO PLC	GBP	26 483	30 672	0.29
1 904	SENIOR PLC	GBP	5 468	5 784	0.05
4 987	SERCO GROUP PLC	GBP	4 512	4 935	0.05
1 090	SEVERN TRENT PLC	GBP	19 174	21 577	0.20
1 116	SHAFTESBURY PLC	GBP	10 770	10 440	0.10
4 156	SHIRE PLC	GBP	127 554	177 253	1.66
2 682	SIG PLC	GBP	3 943	3 747	0.04
21 291	SIRIUS MINERALS PLC	GBP	6 132	7 043	0.07
4 501	SIRIUS REAL ESTATE LTD	GBP	2 926	2 809	0.03
4 761	SKY PLC	GBP	63 397	69 582	0.65
444	SMART METERING SYSTEMS PLC	GBP	3 152	3 454	0.03
4 045	SMITH & NEPHEW PLC	GBP	51 990	56 549	0.53
1 783	SMITHS GROUP PLC	GBP	28 574	30 275	0.28
473	SOFTCAT PLC	GBP	2 764	3 623	0.03
1 277	SOPHOS GROUP PLC	GBP	6 543	8 160	0.08
568	SPECTRIS PLC	GBP	15 623	14 825	0.14
334	SPIRAX-SARCO ENGINEERING PLC	GBP	19 209	21 777	0.20
1 275	SPIRE HEALTHCARE GROUP PLC	GBP	3 016	3 195	0.03
611	SPORTS DIRECT INTERNATIONAL PLC	GBP	2 266	2 440	0.02
4 642	SSE PLC	GBP	57 686	62 899	0.59
2 087	SSP GROUP PLC	GBP	13 335	13 238	0.12
2 402	ST JAMES'S PLACE PLC	GBP	27 064	27 563	0.26
860	ST MODWEN PROPERTIES PLC	GBP	3 383	3 615	0.03
1 935	STAGECOACH GROUP PLC	GBP	2 763	2 740	0.03
12 484	STANDARD CHARTERED PLC	GBP	104 495	86 464	0.81
12 227	STANDARD LIFE ABERDEEN PLC	GBP	45 679	39 823	0.37
1 383	STOBART GROUP LTD	GBP	3 405	3 181	0.03
270	SUPERDRY PLC	GBP	4 705	3 029	0.03
1 234	SYNTHOMER PLC	GBP	5 853	6 503	0.06
2 966	TALKTALK TELECOM GROUP PLC	GBP	3 076	3 114	0.03
2 116	TATE & LYLE PLC	GBP	11 920	13 686	0.13

**MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of 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>					
14 851	TAYLOR WIMPEY PLC	GBP	28 757	26 568	0.25
163	TBC BANK GROUP PLC	GBP	2 586	2 846	0.03
131	TED BAKER PLC	GBP	3 960	2 822	0.03
285	TELECOM PLUS PLC	GBP	3 557	3 209	0.03
44 098	TESCO PLC	GBP	91 337	113 200	1.06
3 138	THOMAS COOK GROUP PLC	GBP	3 891	3 380	0.03
802	TI FLUID SYSTEMS PLC	GBP	2 310	1 989	0.02
2 558	TP ICAP PLC	GBP	13 726	10 779	0.10
1 134	TRAVIS PERKINS PLC	GBP	16 276	16 131	0.15
6 690	TRITAX BIG BOX REIT PLC	GBP	9 556	10 430	0.10
6 279	TULLOW OIL PLC	GBP	11 797	15 384	0.14
1 162	UDG HEALTHCARE PLC	GBP	9 813	9 598	0.09
3 068	UK COMMERCIAL PROPERTY TRUST LTD	GBP	2 664	2 700	0.03
338	ULTRA ELECTRONICS HOLDINGS PLC	GBP	5 138	5 577	0.05
5 948	UNILEVER PLC	GBP	223 458	249 340	2.34
1 194	UNITE GROUP PLC	GBP	9 334	10 280	0.10
3 096	UNITED UTILITIES GROUP PLC	GBP	21 141	23 629	0.22
315	VEDANTA RESOURCES PLC	GBP	2 401	2 037	0.02
998	VESUVIUS PLC	GBP	5 986	5 968	0.06
379	VICTORIA PLC	GBP	3 011	3 131	0.03
389	VICTREX PLC	GBP	10 057	11 335	0.11
1 303	VIRGIN MONEY HOLDINGS UK PLC	GBP	3 657	4 781	0.04
120 343	VODAFONE GROUP	GBP	246 091	221 215	2.08
1 096	WEIR GROUP PLC	GBP	21 951	21 920	0.21
500	WH SMITH PLC	GBP	10 230	9 995	0.09
831	WHITBREAD PLC	GBP	32 664	32 899	0.31
4 005	WILLIAM HILL PLC	GBP	13 315	12 151	0.11
165	WIZZ AIR HOLDINGS PLC	GBP	5 990	5 940	0.06
10 687	WM MORRISON SUPERMARKETS PLC	GBP	24 068	26 931	0.25
541	WORKSPACE GROUP PLC	GBP	5 166	5 843	0.05
6 025	WPP PLC	GBP	82 621	71 878	0.67
1 375	ZOOPLA PROPERTY GROUP PLC	GBP	4 704	6 718	0.06
4 409	3I GROUP PLC	GBP	41 814	39 707	0.37
1 020	888 HOLDINGS PLC	GBP	2 902	2 750	0.03
<b>Total Shares</b>			<b>10 154 627</b>	<b>10 621 978</b>	<b>99.73</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>10 154 627</b>	<b>10 621 978</b>	<b>99.73</b>

**MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
<b>Investment Funds</b>					
<b>Open-ended Investment Funds</b>					
4 643	RENEWABLES INFRASTRUCTURE GROUP	GBP	4 973	5 107	0.05
<b>Total Open-ended Investment Funds</b>			<b>4 973</b>	<b>5 107</b>	<b>0.05</b>
<b>Total Investment Funds</b>			<b>4 973</b>	<b>5 107</b>	<b>0.05</b>
<b>Total Investments</b>			<b>10 159 600</b>	<b>10 627 085</b>	<b>99.78</b>

## MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Oil & Gas Producers	14.81	United Kingdom	89.78
Banks	11.24	Jersey	6.44
Pharmaceuticals & Biotechnology	8.26	United States of America	0.70
Mining	6.27	Ireland	0.58
Tobacco	4.92	Isle of Man	0.36
Life Insurance	4.47	South Africa	0.32
Support Services	4.10	Bermuda	0.25
Travel, Leisure & Catering	3.89	Cayman Islands	0.25
Financial Services	3.69	Guernsey	0.25
Media	3.68	Spain	0.23
Beverages	3.53	Switzerland	0.21
Household Goods & Home Construction	3.21	Luxembourg	0.20
Personal Goods	2.75	France	0.07
General Industrials	2.56	Canada	0.06
Mobile Telecommunications	2.21	Netherlands	0.05
Aerospace & Defense	2.07	Gibraltar	0.03
General Retailers	1.93		
Electricity	1.88		<b>99.78</b>
Food & Drug Retailers	1.88		
Real Estate Investment Trusts	1.64		
Industrial Engineering	1.27		
Software & Computer Services	1.19		
Health Care Equipment & Services	0.96		
Food Producers	0.84		
Chemicals	0.83		
Fixed Line Telecommunications	0.83		
Nonlife Insurance	0.79		
Forestry & Paper	0.65		
Real Estate Investment & Services	0.62		
Industrial Transportation	0.55		
Gas, Water & Multiutilities	0.52		
Electronic & Electrical Equipment	0.48		
Construction & Materials	0.40		
Oil Equipment, Services & Distribution	0.29		
Alternative Energy	0.28		
Industrial Metals & Mining	0.13		
Investment Fund	0.05		
Leisure Goods	0.05		
Retail	0.03		
Technology Hardware & Equipment	0.03		
	<b>99.78</b>		

## MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
3 929	ABBOTT LABORATORIES	USD	238 498	239 630	0.42
3 396	ABBVIE INC	USD	345 359	314 639	0.55
95	ABIOMED INC	USD	28 289	38 860	0.07
1 441	ACCENTURE PLC - A	USD	220 852	235 733	0.41
1 706	ACTIVISION BLIZZARD INC	USD	119 640	130 202	0.23
92	ACUITY BRANDS INC	USD	12 372	10 660	0.02
209	ADIANT PLC	USD	12 617	10 281	0.02
1 104	ADOBE SYSTEMS INC	USD	244 380	269 166	0.47
252	ADT INC	USD	2 162	2 180	0.00
166	ADVANCE AUTO PARTS INC	USD	18 644	22 526	0.04
1 846	ADVANCED MICRO DEVICES INC	USD	20 946	27 672	0.05
359	AECOM	USD	12 809	11 858	0.02
1 482	AES CORP/VA	USD	16 449	19 874	0.03
733	AETNA INC	USD	125 993	134 506	0.24
122	AFFILIATED MANAGERS GROUP INC	USD	22 250	18 138	0.03
1 735	AFLAC INC	USD	77 389	74 640	0.13
148	AGCO CORP	USD	9 519	8 987	0.02
717	AGILENT TECHNOLOGIES INC	USD	48 315	44 339	0.08
944	AGNC INVESTMENT CORP	USD	17 612	17 549	0.03
491	AIR PRODUCTS & CHEMICALS INC	USD	79 626	76 463	0.13
382	AKAMAI TECHNOLOGIES INC	USD	27 378	27 974	0.05
276	ALASKA AIR GROUP INC	USD	17 328	16 668	0.03
248	ALBEMARLE CORP	USD	24 294	23 394	0.04
389	ALCOA CORP	USD	18 040	18 236	0.03
231	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	28 333	29 145	0.05
499	ALEXION PHARMACEUTICALS INC	USD	57 442	61 951	0.11
162	ALIGN TECHNOLOGY INC	USD	43 141	55 427	0.10
347	ALKERMES PLC	USD	19 448	14 283	0.03
34	ALLEGHANY CORP	USD	20 201	19 549	0.03
213	ALLEGION PLC	USD	17 980	16 478	0.03
760	ALLERGAN PLC	USD	123 135	126 707	0.22
108	ALLIANCE DATA SYSTEMS CORP	USD	24 043	25 186	0.04
519	ALLIANT ENERGY CORP	USD	20 680	21 964	0.04
293	ALLISON TRANSMISSION HOLDINGS INC	USD	11 425	11 864	0.02
788	ALLSTATE CORP	USD	74 732	71 921	0.13
964	ALLY FINANCIAL INC	USD	25 898	25 324	0.04
187	ALNYLAM PHARMACEUTICALS INC	USD	24 329	18 418	0.03
669	ALPHABET CLASS - A	USD	712 688	755 427	1.33
680	ALPHABET INC	USD	722 042	758 642	1.33
260	ALTICE USA INC	USD	4 807	4 436	0.01
4 241	ALTRIA GROUP INC	USD	258 345	240 846	0.42
902	AMAZON.COM INC	USD	1 383 244	1 533 219	2.71
15	AMERCO	USD	5 164	5 342	0.01
546	AMEREN CORP	USD	30 200	33 224	0.06

**MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
934	AMERICAN AIRLINES GROUP INC	USD	47 705	35 455	0.06
306	AMERICAN CAMPUS COMMUNITIES INC	USD	11 261	13 121	0.02
1 104	AMERICAN ELECTRIC POWER CO INC	USD	73 998	76 452	0.13
1 600	AMERICAN EXPRESS CO	USD	150 610	156 800	0.28
155	AMERICAN FINANCIAL GROUP INC/OH	USD	17 378	16 636	0.03
582	AMERICAN HOMES 4 RENT	USD	11 345	12 909	0.02
2 012	AMERICAN INTERNATIONAL GROUP INC	USD	111 107	106 676	0.19
990	AMERICAN TOWER CORP	USD	140 161	142 728	0.25
399	AMERICAN WATER WORKS CO INC	USD	32 032	34 067	0.06
324	AMERIPRISE FINANCIAL INC	USD	48 850	45 321	0.08
364	AMERISOURCEBERGEN CORP	USD	31 761	31 038	0.05
519	AMETEK INC	USD	39 533	37 451	0.07
1 492	AMGEN INC	USD	264 899	275 408	0.48
675	AMPHENOL CORP - A	USD	59 772	58 826	0.10
1 154	ANADARKO PETROLEUM CORP	USD	70 811	84 531	0.15
831	ANALOG DEVICES INC	USD	76 046	79 710	0.14
312	ANDEAVOR	USD	32 746	40 928	0.07
2 598	ANNALY CAPITAL MANAGEMENT INC	USD	27 145	26 733	0.05
188	ANSYS INC	USD	30 439	32 746	0.06
483	ANTERO RESOURCES CORP	USD	9 497	10 312	0.02
572	ANTHEM INC	USD	128 027	136 153	0.24
325	AO SMITH CORP	USD	20 957	19 224	0.03
548	AON PLC	USD	76 934	75 169	0.13
856	APACHE CORP	USD	32 292	40 018	0.07
353	APARTMENT INVESTMENT & MANAGEMENT CO	USD	13 858	14 932	0.03
11 014	APPLE INC	USD	1 905 638	2 038 801	3.60
2 259	APPLIED MATERIALS INC	USD	129 878	104 343	0.18
140	APTARGROUP INC	USD	12 509	13 073	0.02
593	APTIV PLC	USD	51 559	54 337	0.10
399	AQUA AMERICA INC	USD	13 395	14 037	0.02
552	ARAMARK	USD	21 986	20 479	0.04
912	ARCH CAPITAL GROUP LTD	USD	25 617	24 132	0.04
1 253	ARCHER-DANIELS-MIDLAND CO	USD	53 256	57 425	0.10
952	ARCONIC INC	USD	21 542	16 194	0.03
107	ARISTA NETWORKS INC	USD	28 535	27 551	0.05
392	ARRIS INTERNATIONAL PLC	USD	10 495	9 582	0.02
196	ARROW ELECTRONICS INC	USD	15 236	14 755	0.03
408	ARTHUR J GALLAGHER & CO	USD	28 034	26 634	0.05
160	ASPEN TECHNOLOGY INC	USD	12 948	14 838	0.03
118	ASSURANT INC	USD	10 614	12 212	0.02
91	ATHENAHEALTH INC	USD	12 995	14 482	0.03
284	ATHENE HOLDING LTD	USD	13 703	12 451	0.02
249	ATMOS ENERGY CORP	USD	20 420	22 445	0.04
16 257	AT&T INC	USD	556 221	522 012	0.92

**MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
491	AUTODESK INC	USD	63 454	64 365	0.11
195	AUTOLIV INC	USD	28 734	27 928	0.05
987	AUTOMATIC DATA PROCESSING INC	USD	114 027	132 396	0.23
60	AUTOZONE INC	USD	38 390	40 256	0.07
310	AVALONBAY COMMUNITIES INC	USD	49 848	53 286	0.09
125	AVANGRID INC	USD	6 259	6 616	0.01
197	AVERY DENNISON CORP	USD	21 334	20 114	0.04
264	AVNET INC	USD	11 117	11 323	0.02
495	AXALTA COATING SYSTEMS LTD	USD	15 235	15 003	0.03
187	AXIS CAPITAL HOLDINGS LTD	USD	10 374	10 401	0.02
933	BAKER HUGHES A GE CO	USD	28 140	30 817	0.05
783	BALL CORP	USD	30 793	27 836	0.05
21 131	BANK OF AMERICA CORP	USD	649 376	595 682	1.05
2 265	BANK OF NEW YORK MELLON CORP	USD	121 404	122 151	0.21
272	BANK OF THE OZARKS	USD	13 049	12 251	0.02
1 104	BAXTER INTERNATIONAL INC	USD	73 744	81 519	0.14
1 747	BB&T CORP	USD	92 651	88 119	0.15
599	BECTON DICKINSON AND CO	USD	130 429	143 496	0.25
4 313	BERKSHIRE HATHAWAY INC - B	USD	859 917	805 020	1.43
295	BERRY GLOBAL GROUP INC	USD	15 795	13 552	0.02
550	BEST BUY CO INC	USD	38 093	41 019	0.07
473	BIOGEN INC	USD	130 459	137 284	0.24
396	BIOMARIN PHARMACEUTICAL INC	USD	32 768	37 303	0.07
45	BIO-RAD LABORATORIES INC	USD	11 540	12 984	0.02
84	BIO-TECHNE CORP	USD	12 379	12 428	0.02
315	BLACK KNIGHT INC	USD	15 139	16 868	0.03
109	BLACKBAUD INC	USD	11 467	11 167	0.02
276	BLACKROCK INC	USD	149 198	137 735	0.24
112	BLUEBIRD BIO INC	USD	20 711	17 578	0.03
1 227	BOEING CO	USD	407 852	411 671	0.72
56	BOK FINANCIAL CORP	USD	5 543	5 265	0.01
108	BOOKING HOLDINGS INC	USD	223 647	218 926	0.39
325	BOOZ ALLEN HAMILTON HOLDING CORP	USD	12 631	14 212	0.02
443	BORGWARNER INC	USD	22 307	19 120	0.03
346	BOSTON PROPERTIES INC	USD	42 057	43 395	0.08
3 092	BOSTON SCIENTIFIC CORP	USD	85 225	101 108	0.18
131	BRIGHT HORIZONS FAMILY SOLUTIONS INC	USD	13 140	13 430	0.02
215	BRIGHTHOUSE FINANCIAL INC	USD	11 230	8 615	0.02
3 663	BRISTOL-MYERS SQUIBB CO	USD	230 064	202 710	0.36
679	BRIXMOR PROPERTY GROUP INC	USD	10 193	11 835	0.02
920	BROADCOM INC	USD	225 426	223 229	0.39
264	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	28 203	30 386	0.05
514	BROWN & BROWN INC	USD	13 346	14 253	0.03
136	BROWN FORMAN A	USD	7 637	6 645	0.01

**MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
587	BROWN-FORMAN CORP - B	USD	31 965	28 769	0.05
227	BRUKER CORP	USD	6 834	6 592	0.01
195	BRUNSWICK CORP/DE	USD	11 623	12 574	0.02
316	BUNGE LTD	USD	22 928	22 028	0.04
152	BURLINGTON STORES INC	USD	19 687	22 881	0.04
223	BWX TECHNOLOGIES INC	USD	14 568	13 897	0.02
700	CA INC	USD	24 226	24 955	0.04
1 012	CABOT OIL & GAS CORP	USD	24 143	24 086	0.04
632	CADENCE DESIGN SYSTEMS INC	USD	24 171	27 372	0.05
313	CAESARS ENTERTAINMENT CORP	USD	3 743	3 349	0.01
208	CAMDEN PROPERTY TRUST	USD	17 144	18 955	0.03
431	CAMPBELL SOUP CO	USD	17 941	17 473	0.03
1 090	CAPITAL ONE FINANCIAL CORP	USD	104 319	100 171	0.18
696	CARDINAL HEALTH INC	USD	44 156	33 986	0.06
137	CARLISLE COS INC	USD	14 331	14 838	0.03
399	CARMAX INC	USD	24 396	29 075	0.05
910	CARNIVAL CORP	USD	60 018	52 152	0.09
105	CARTER'S INC - PWR9 AJ	USD	11 221	11 381	0.02
299	CATALENT INC	USD	12 199	12 525	0.02
1 340	CATERPILLAR INC	USD	202 020	181 798	0.32
156	CAVIUM INC	USD	13 140	13 494	0.02
252	CBOE GLOBAL MARKETS INC	USD	27 938	26 226	0.05
678	CBRE GROUP INC	USD	31 700	32 368	0.06
765	CBS CORP - B	USD	39 019	43 008	0.08
277	CDK GLOBAL INC	USD	18 194	18 019	0.03
340	CDW CORP/DE	USD	25 042	27 469	0.05
304	CELANESE CORP - A	USD	31 202	33 762	0.06
1 584	CELGENE CORP	USD	139 035	125 801	0.22
460	CENTENE CORP	USD	49 323	56 677	0.10
390	CENTENNIAL RESOURCE DEVELOPMENT INC/DE	USD	7 162	7 043	0.01
967	CENTERPOINT ENERGY INC	USD	25 839	26 796	0.05
2 200	CENTURYLINK INC	USD	36 652	41 008	0.07
706	CERNER CORP	USD	41 500	42 212	0.07
523	CF INDUSTRIES HOLDINGS INC	USD	20 185	23 221	0.04
312	CH ROBINSON WORLDWIDE INC	USD	28 823	26 102	0.05
107	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	11 363	12 012	0.02
2 691	CHARLES SCHWAB CORP	USD	144 732	137 510	0.24
415	CHARTER COMMUNICATIONS INC	USD	133 200	121 682	0.21
36	CHEMED CORP	USD	11 652	11 585	0.02
399	CHEMOURS CO	USD	19 618	17 700	0.03
464	CHENIERE ENERGY INC	USD	25 182	30 248	0.05
4 282	CHEVRON CORP	USD	496 087	541 372	0.95
55	CHIPOTLE MEXICAN GRILL INC	USD	18 827	23 725	0.04
1 044	CHUBB LTD	USD	144 056	132 609	0.23



**MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
548	CHURCH & DWIGHT CO INC	USD	26 587	29 132	0.05
545	CIGNA CORP	USD	94 122	92 623	0.16
214	CIMAREX ENERGY CO	USD	20 317	21 772	0.04
335	CINCINNATI FINANCIAL CORP	USD	24 649	22 398	0.04
194	CINTAS CORP	USD	32 449	35 904	0.06
10 539	CISCO SYSTEMS INC	USD	457 771	453 493	0.80
269	CIT GROUP INC	USD	14 149	13 560	0.02
5 714	CITIGROUP INC	USD	407 793	382 381	0.67
1 086	CITIZENS FINANCIAL GROUP INC	USD	46 507	42 245	0.07
289	CITRIX SYSTEMS INC	USD	27 359	30 299	0.05
290	CLOROX CO	USD	36 481	39 223	0.07
763	CME GROUP INC	USD	123 301	125 071	0.22
633	CMS ENERGY CORP	USD	27 742	29 928	0.05
8 582	COCA-COLA CO	USD	369 345	376 407	0.66
388	COGNEX CORP	USD	20 490	17 309	0.03
1 313	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	105 899	103 714	0.18
1 955	COLGATE-PALMOLIVE CO	USD	134 312	126 704	0.22
66	COLUMBIA SPORTSWEAR CO	USD	6 050	6 037	0.01
10 291	COMCAST CORP	USD	346 480	337 648	0.59
385	COMERICA INC	USD	36 951	35 004	0.06
210	COMMERCE BANCSHARES INC/MO	USD	12 748	13 589	0.02
430	COMMSCOPE HOLDING CO INC	USD	16 564	12 558	0.02
882	CONAGRA BRANDS INC	USD	31 638	31 514	0.06
334	CONCHO RESOURCES INC	USD	50 616	46 209	0.08
2 622	CONOCOPHILLIPS	USD	153 343	182 544	0.32
696	CONSOLIDATED EDISON INC	USD	53 148	54 274	0.10
376	CONSTELLATION BRANDS INC - A	USD	83 546	82 295	0.14
194	CONTINENTAL RESOURCES INC/OK	USD	12 115	12 563	0.02
110	COOPER COS INC	USD	24 923	25 900	0.05
453	COPART INC	USD	22 646	25 622	0.05
99	CORE LABORATORIES NV	USD	11 667	12 495	0.02
1 861	CORNING INC	USD	52 894	51 196	0.09
82	COSTAR GROUP INC	USD	29 489	33 836	0.06
983	COSTCO WHOLESALE CORP	USD	183 084	205 427	0.36
1 060	COTY INC - A	USD	19 035	14 946	0.03
114	CRANE CO	USD	10 495	9 135	0.02
29	CREDIT ACCEPTANCE CORP	USD	9 562	10 249	0.02
930	CROWN CASTLE INTERNATIONAL CORP	USD	100 453	100 273	0.18
301	CROWN HOLDINGS INC	USD	14 711	13 473	0.02
1 962	CSX CORP	USD	110 137	125 136	0.22
408	CUBESMART	USD	11 292	13 146	0.02
130	CULLEN/FROST BANKERS INC	USD	13 890	14 071	0.02
347	CUMMINS INC	USD	55 273	46 151	0.08
99	CURTISS-WRIGHT CORP	USD	13 441	11 783	0.02

## MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
2 278	CVS HEALTH CORP	USD	144 659	146 589	0.26
803	CYPRESS SEMICONDUCTOR CORP	USD	14 033	12 511	0.02
222	CYRUSONE INC	USD	11 414	12 956	0.02
1 378	DANAHER CORP	USD	135 718	135 981	0.24
277	DARDEN RESTAURANTS INC	USD	24 181	29 656	0.05
313	DAVITA INC	USD	21 047	21 735	0.04
211	DCT INDUSTRIAL TRUST INC	USD	12 015	14 080	0.02
727	DEERE & CO	USD	111 931	101 635	0.18
447	DELL TECHNOLOGIES INC CLASS V	USD	33 465	37 807	0.07
1 446	DELTA AIR LINES INC	USD	78 359	71 635	0.13
510	DENTSPLY SIRONA INC	USD	26 755	22 323	0.04
1 173	DEVON ENERGY CORP	USD	39 126	51 565	0.09
197	DEXCOM INC	USD	19 645	18 711	0.03
221	DIAMONDBACK ENERGY INC	USD	28 012	29 077	0.05
462	DIGITAL REALTY TRUST INC	USD	47 525	51 550	0.09
782	DISCOVER FINANCIAL SERVICES	USD	57 599	55 061	0.10
350	DISCOVERY COMMUNICATIONS INC - A	USD	7 892	9 625	0.02
765	DISCOVERY COMMUNICATIONS INC - C	USD	18 450	19 508	0.03
513	DISH NETWORK CORP - A	USD	19 548	17 242	0.03
570	DOLLAR GENERAL CORP	USD	53 177	56 202	0.10
533	DOLLAR TREE INC	USD	50 951	45 305	0.08
1 462	DOMINION ENERGY INC	USD	99 730	99 679	0.18
95	DOMINO'S PIZZA INC	USD	21 781	26 806	0.05
291	DONALDSON CO INC	USD	13 169	13 130	0.02
358	DOUGLAS EMMETT INC	USD	13 028	14 384	0.03
347	DOVER CORP	USD	27 717	25 400	0.04
5 201	DOWDUPONT INC	USD	347 830	342 850	0.60
770	DR HORTON INC	USD	33 404	31 570	0.06
404	DR PEPPER SNAPPLE GROUP INC	USD	47 764	49 288	0.09
407	DTE ENERGY CO	USD	41 612	42 177	0.07
1 571	DUKE ENERGY CORP	USD	119 591	124 235	0.22
800	DUKE REALTY CORP	USD	20 671	23 224	0.04
186	DUNKIN' BRANDS GROUP INC	USD	11 290	12 847	0.02
638	DXC TECHNOLOGY CO	USD	56 667	51 429	0.09
108	EAGLE MATERIALS INC	USD	10 661	11 337	0.02
325	EAST WEST BANCORP INC	USD	20 921	21 190	0.04
320	EASTMAN CHEMICAL CO	USD	33 378	31 987	0.06
980	EATON CORP PLC	USD	78 004	73 245	0.13
267	EATON VANCE CORP	USD	14 659	13 935	0.02
2 071	EBAY INC	USD	84 301	75 094	0.13
582	ECOLAB INC	USD	78 815	81 672	0.14
730	EDISON INTERNATIONAL	USD	45 652	46 187	0.08
472	EDWARDS LIFESCIENCES CORP	USD	64 801	68 709	0.12
688	ELECTRONIC ARTS INC	USD	85 623	97 022	0.17

**MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
2 140	ELI LILLY & CO	USD	166 570	182 606	0.32
1 412	EMERSON ELECTRIC CO	USD	98 719	97 626	0.17
221	ENCOMPASS HEALTH CORP	USD	12 669	14 966	0.03
218	ENERGEN CORP	USD	12 822	15 875	0.03
405	ENTERGY CORP	USD	31 604	32 720	0.06
271	ENVISION HEALTHCARE CORP	USD	10 303	11 927	0.02
1 297	EOG RESOURCES INC	USD	139 336	161 386	0.28
114	EPAM SYSTEMS INC	USD	14 151	14 174	0.02
565	EQT CORP	USD	28 112	31 177	0.05
270	EQUIFAX INC	USD	31 528	33 780	0.06
178	EQUINIX INC	USD	72 660	76 520	0.13
199	EQUITY LIFESTYLE PROPERTIES INC	USD	16 959	18 288	0.03
825	EQUITY RESIDENTIAL	USD	49 232	52 544	0.09
41	ERIE INDEMNITY CO - A	USD	4 747	4 808	0.01
148	ESSEX PROPERTY TRUST INC	USD	34 451	35 382	0.06
502	ESTEE LAUDER COS INC - A	USD	72 713	71 630	0.13
591	E*TRADE FINANCIAL CORP	USD	33 045	36 146	0.06
92	EVEREST RE GROUP LTD	USD	22 828	21 204	0.04
608	EVERGY INC	USD	30 950	34 139	0.06
710	EVERSOURCE ENERGY	USD	40 838	41 613	0.07
273	EXACT SCIENCES CORP	USD	12 712	16 323	0.03
632	EXELIXIS INC	USD	14 776	13 601	0.02
2 163	EXELON CORP	USD	83 054	92 144	0.16
271	EXPEDIA GROUP INC	USD	29 079	32 571	0.06
391	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	25 122	28 582	0.05
1 259	EXPRESS SCRIPTS HOLDING CO	USD	91 497	97 207	0.17
283	EXTRA SPACE STORAGE INC	USD	24 277	28 246	0.05
9 487	EXXON MOBIL CORP	USD	716 381	784 859	1.39
5 375	FACEBOOK INC	USD	913 289	1 044 470	1.85
87	FACTSET RESEARCH SYSTEMS INC	USD	17 811	17 235	0.03
67	FAIR ISAAC CORP	USD	13 398	12 952	0.02
645	FASTENAL CO	USD	35 159	31 044	0.05
164	FEDERAL REALTY INVESTMENT TRUST	USD	18 770	20 754	0.04
551	FEDEX CORP	USD	132 623	125 110	0.22
742	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	72 906	78 674	0.14
1 536	FIFTH THIRD BANCORP	USD	49 558	44 083	0.08
250	FIRST AMERICAN FINANCIAL CORP	USD	14 518	12 930	0.02
1 000	FIRST DATA CORP	USD	16 559	20 930	0.04
733	FIRST HORIZON NATIONAL CORP	USD	13 978	13 077	0.02
363	FIRST REPUBLIC BANK/CA	USD	33 927	35 135	0.06
183	FIRST SOLAR INC	USD	12 802	9 637	0.02
1 005	FIRSTENERGY CORP	USD	34 291	36 090	0.06
917	FISERV INC	USD	65 548	67 941	0.12
201	FLEETCOR TECHNOLOGIES INC	USD	40 625	42 341	0.07

**MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
1 182	FLEX LTD	USD	20 185	16 678	0.03
307	FLIR SYSTEMS INC	USD	15 380	15 955	0.03
100	FLOOR & DECOR HOLDINGS INC	USD	5 575	4 933	0.01
293	FLOWSERVE CORP	USD	12 765	11 837	0.02
315	FLUOR CORP	USD	17 517	15 366	0.03
301	FMC CORP	USD	24 046	26 852	0.05
615	FNF GROUP - A	USD	24 687	23 136	0.04
265	FOOT LOCKER INC	USD	15 071	13 952	0.02
8 771	FORD MOTOR CO	USD	95 208	97 095	0.17
599	FOREST CITY REALTY TRUST INC - A	USD	12 594	13 663	0.02
324	FORTINET INC	USD	17 426	20 227	0.04
687	FORTIVE CORP	USD	52 680	52 975	0.09
327	FORTUNE BRANDS HOME & SECURITY INC	USD	19 546	17 557	0.03
714	FRANKLIN RESOURCES INC	USD	26 301	22 884	0.04
3 019	FREEPORT-MCMORAN INC - B	USD	54 680	52 108	0.09
137	F5 NETWORKS INC	USD	20 667	23 626	0.04
450	GAMING AND LEISURE PROPERTIES INC	USD	15 009	16 110	0.03
486	GAP INC	USD	15 149	15 742	0.03
160	GARDNER DENVER HOLDINGS INC	USD	5 081	4 702	0.01
249	GARMIN LTD	USD	14 679	15 189	0.03
204	GARTNER INC	USD	24 451	27 112	0.05
225	GCI LIBERTY INC	USD	11 485	10 143	0.02
619	GENERAL DYNAMICS CORP	USD	133 826	115 388	0.20
19 463	GENERAL ELECTRIC CO	USD	265 143	264 891	0.47
1 329	GENERAL MILLS INC	USD	60 269	58 822	0.10
2 843	GENERAL MOTORS CO	USD	106 433	112 014	0.20
337	GENPACT LTD	USD	10 582	9 749	0.02
614	GENTEX CORP	USD	14 175	14 134	0.02
329	GENUINE PARTS CO	USD	29 376	30 199	0.05
1 417	GGP INC	USD	29 646	28 949	0.05
2 914	GILEAD SCIENCES INC	USD	220 199	206 428	0.36
358	GLOBAL PAYMENTS INC	USD	40 507	39 913	0.07
351	GODADDY INC	USD	22 996	24 781	0.04
787	GOLDMAN SACHS GROUP INC	USD	199 820	173 589	0.31
537	GOODYEAR TIRE & RUBBER CO	USD	14 786	12 507	0.02
376	GRACO INC	USD	17 041	17 003	0.03
108	GRAND CANYON EDUCATION INC	USD	12 407	12 054	0.02
695	GRAPHIC PACKAGING HOLDING CO	USD	10 508	10 084	0.02
202	GRUBHUB INC	USD	21 046	21 192	0.04
178	GUIDEWIRE SOFTWARE INC	USD	14 858	15 803	0.03
1 963	HALLIBURTON CO	USD	93 499	88 453	0.16
808	HANESBRANDS INC	USD	15 147	17 792	0.03
373	HARLEY-DAVIDSON INC	USD	15 938	15 696	0.03
266	HARRIS CORP	USD	41 477	38 448	0.07

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
803	HARTFORD FINANCIAL SERVICES GROUP INC	USD	42 041	41 057	0.07
255	HASBRO INC	USD	22 306	23 539	0.04
626	HCA HEALTHCARE INC	USD	62 704	64 228	0.11
1 053	HCP INC	USD	23 725	27 188	0.05
416	HD SUPPLY HOLDINGS INC	USD	15 799	17 842	0.03
460	HEALTHCARE TRUST OF AMERICA INC	USD	11 667	12 402	0.02
91	HEICO CORP	USD	6 299	6 637	0.01
160	HEICO CORP	USD	9 084	9 752	0.02
244	HELMERICH & PAYNE INC	USD	16 448	15 557	0.03
345	HENRY SCHEIN INC	USD	23 104	25 061	0.04
259	HERBALIFE LTD	USD	12 564	13 913	0.02
313	HERSHEY CO	USD	30 276	29 128	0.05
587	HESS CORP	USD	30 142	39 264	0.07
3 422	HEWLETT PACKARD ENTERPRISE CO	USD	61 698	49 995	0.09
201	HEXCEL CORP	USD	13 221	13 342	0.02
232	HIGHWOODS PROPERTIES INC	USD	9 998	11 769	0.02
149	HILL-ROM HOLDINGS INC	USD	12 716	13 014	0.02
626	HILTON WORLDWIDE HOLDINGS INC	USD	50 690	49 554	0.09
396	HOLLYFRONTIER CORP	USD	20 143	27 098	0.05
612	HOLOGIC INC	USD	23 473	24 327	0.04
2 585	HOME DEPOT INC	USD	459 806	504 334	0.89
1 674	HONEYWELL INTERNATIONAL INC	USD	248 384	241 140	0.42
605	HORMEL FOODS CORP	USD	20 128	22 512	0.04
1 661	HOST HOTELS & RESORTS INC	USD	31 287	34 997	0.06
87	HOWARD HUGHES CORP	USD	11 687	11 528	0.02
3 678	HP INC	USD	82 902	83 454	0.15
469	H&R BLOCK INC	USD	12 029	10 684	0.02
123	HUBBELL INC	USD	15 007	13 006	0.02
351	HUDSON PACIFIC PROPERTIES INC	USD	11 280	12 436	0.02
309	HUMANA INC	USD	84 244	91 968	0.16
2 476	HUNTINGTON BANCSHARES INC/OH	USD	37 938	36 546	0.06
100	HUNTINGTON INGALLS INDUSTRIES INC	USD	24 968	21 679	0.04
472	HUNTSMAN CORP	USD	14 393	13 782	0.02
175	IAC/INTERACTIVECORP	USD	27 306	26 686	0.05
34	ICU MEDICAL INC	USD	10 469	9 984	0.02
113	IDACORP INC	USD	9 673	10 423	0.02
172	IDEX CORP	USD	24 520	23 475	0.04
195	IDEXX LABORATORIES INC	USD	37 795	42 498	0.07
798	IHS MARKIT LTD	USD	38 319	41 169	0.07
683	ILLINOIS TOOL WORKS INC	USD	109 424	94 623	0.17
329	ILLUMINA INC	USD	79 799	91 886	0.16
394	INCYTE CORP	USD	32 377	26 398	0.05
556	INGERSOLL-RAND PLC	USD	48 377	49 890	0.09
162	INGREDION INC	USD	20 602	17 933	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
132	INSULET CORP	USD	12 855	11 312	0.02
10 442	INTEL CORP	USD	534 691	519 072	0.91
160	INTERACTIVE BROKERS GROUP INC - A	USD	11 144	10 306	0.02
1 298	INTERCONTINENTAL EXCHANGE INC	USD	93 515	95 468	0.17
1 913	INTERNATIONAL BUSINESS MACHINES CORP	USD	291 752	267 246	0.47
177	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	23 776	21 941	0.04
928	INTERNATIONAL PAPER CO	USD	49 662	48 330	0.09
864	INTERPUBLIC GROUP OF COS INC	USD	19 625	20 252	0.04
546	INTUIT INC	USD	96 224	111 551	0.20
254	INTUITIVE SURGICAL INC	USD	107 306	121 534	0.21
920	INVESCO LTD	USD	28 771	24 435	0.04
641	INVITATION HOMES INC REITS	USD	14 112	14 781	0.03
281	IONIS PHARMACEUTICALS INC	USD	13 900	11 709	0.02
84	IPG PHOTONICS CORP	USD	20 199	18 533	0.03
321	IQVIA HOLDINGS INC	USD	32 460	32 042	0.06
631	IRON MOUNTAIN INC	USD	20 092	22 091	0.04
384	JABIL INC	USD	11 049	10 621	0.02
173	JACK HENRY & ASSOCIATES INC	USD	21 045	22 552	0.04
270	JACOBS ENGINEERING GROUP INC	USD	15 966	17 142	0.03
404	JANUS HENDERSON GROUP PLC	USD	13 512	12 415	0.02
134	JAZZ PHARMACEUTICALS PLC	USD	20 291	23 088	0.04
192	JB HUNT TRANSPORT SERVICES INC	USD	22 886	23 338	0.04
679	JEFFERIES FINANCIAL GROUP INC	USD	15 635	15 440	0.03
709	JETBLUE AIRWAYS CORP	USD	14 776	13 457	0.02
255	JM SMUCKER CO	USD	30 408	27 407	0.05
6 010	JOHNSON & JOHNSON	USD	769 095	729 252	1.28
2 076	JOHNSON CONTROLS INTERNATIONAL PLC	USD	74 021	69 442	0.12
102	JONES LANG LASALLE INC	USD	17 512	16 931	0.03
7 630	JPMORGAN CHASE & CO	USD	850 430	795 046	1.41
782	JUNIPER NETWORKS INC	USD	19 807	21 442	0.04
230	KANSAS CITY SOUTHERN	USD	24 851	24 371	0.04
302	KAR AUCTION SERVICES INC	USD	16 046	16 550	0.03
560	KELLOGG CO	USD	35 790	39 127	0.07
2 379	KEYCORP	USD	47 978	46 486	0.08
419	KEYSIGHT TECHNOLOGIES INC	USD	21 571	24 734	0.04
221	KILROY REALTY CORP	USD	15 502	16 716	0.03
783	KIMBERLY-CLARK CORP	USD	84 436	82 481	0.15
952	KIMCO REALTY CORP	USD	13 718	16 174	0.03
4 251	KINDER MORGAN	USD	66 597	75 115	0.13
120	KIRBY CORP	USD	10 200	10 032	0.02
349	KLA-TENCOR CORP	USD	39 258	35 783	0.06
288	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	USD	13 622	11 004	0.02
377	KOHL'S CORP	USD	23 844	27 483	0.05
1 339	KRAFT HEINZ CO	USD	82 317	84 116	0.15

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
1 821	KROGER CO	USD	44 113	51 807	0.09
544	L BRANDS INC	USD	21 415	20 063	0.04
229	LABORATORY CORP OF AMERICA HOLDINGS	USD	38 572	41 112	0.07
368	LAM RESEARCH CORP	USD	76 606	63 609	0.11
188	LAMAR ADVERTISING CO	USD	12 147	12 842	0.02
328	LAMB WESTON HOLDINGS INC	USD	18 559	22 471	0.04
813	LAS VEGAS SANDS CORP	USD	58 967	62 081	0.11
149	LEAR CORPORATION	USD	28 233	27 686	0.05
294	LEGGETT & PLATT INC	USD	12 903	13 124	0.02
320	LEIDOS HOLDINGS INC	USD	20 846	18 880	0.03
613	LENNAR CORP	USD	35 301	32 183	0.06
35	LENNAR CORP	USD	1 628	1 494	0.00
83	LENNOX INTERNATIONAL INC	USD	17 060	16 612	0.03
59	LIBERTY BROADBAND CORP	USD	4 948	4 463	0.01
342	LIBERTY BROADBAND CORP	USD	28 902	25 896	0.05
454	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE	USD	14 088	16 857	0.03
57	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE	USD	1 690	2 013	0.00
189	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM	USD	7 872	8 514	0.01
377	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM	USD	15 638	17 101	0.03
331	LIBERTY PROPERTY TRUST	USD	13 122	14 673	0.03
490	LINCOLN NATIONAL CORP	USD	36 035	30 503	0.05
145	LIONS GATE ENTERTAINMENT CORP	USD	3 890	3 599	0.01
251	LIONS GATE ENTERTAINMENT CORP	USD	6 333	5 888	0.01
304	LIVE NATION ENTERTAINMENT INC	USD	13 129	14 765	0.03
694	LKQ CORP	USD	25 878	22 139	0.04
557	LOCKHEED MARTIN CORP	USD	186 412	164 555	0.29
587	LOEWS CORP	USD	29 484	28 340	0.05
117	LOGMEIN INC	USD	13 766	12 080	0.02
1 842	LOWE'S COS INC	USD	162 822	176 040	0.31
200	LPL FINANCIAL HOLDINGS INC	USD	13 920	13 108	0.02
214	LULULEMON ATHLETICA INC	USD	18 145	26 718	0.05
720	LYONDELLBASELL INDUSTRIES NV - A	USD	77 560	79 092	0.14
176	L3 TECHNOLOGIES INC	USD	35 712	33 848	0.06
243	MACERICH CO	USD	13 992	13 810	0.02
687	MACY'S INC	USD	19 895	25 714	0.05
148	MANPOWERGROUP INC	USD	16 875	12 737	0.02
1 912	MARATHON OIL CORP	USD	31 604	39 884	0.07
1 035	MARATHON PETROLEUM CORP	USD	74 933	72 616	0.13
31	MARKEL CORP	USD	35 616	33 615	0.06
84	MARKETAXESS HOLDINGS INC	USD	18 049	16 620	0.03
665	MARRIOTT INTERNATIONAL INC/MD - A	USD	91 003	84 189	0.15
1 137	MARSH & MCLENNAN COS INC	USD	93 923	93 200	0.16
141	MARTIN MARIETTA MATERIALS INC	USD	28 774	31 490	0.06
968	MARVELL TECHNOLOGY GROUP LTD	USD	21 543	20 754	0.04



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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
696	MASCO CORP	USD	28 370	26 044	0.05
107	MASIMO CORP	USD	9 332	10 449	0.02
2 055	MASTERCARD INC	USD	364 174	403 849	0.71
771	MATTEL INC	USD	10 661	12 660	0.02
627	MAXIM INTEGRATED PRODUCTS INC	USD	37 668	36 780	0.06
272	MCCORMICK & CO INC/MD	USD	28 862	31 576	0.06
1 759	MCDONALD'S CORP	USD	278 932	275 618	0.48
453	MCKESSON CORP	USD	65 415	60 430	0.11
438	MDU RESOURCES GROUP INC	USD	12 018	12 562	0.02
817	MEDICAL PROPERTIES TRUST INC	USD	10 330	11 471	0.02
3 035	MEDTRONIC PLC	USD	241 568	259 826	0.46
99	MERCADOLIBRE INC	USD	34 441	29 594	0.05
6 029	MERCK & CO INC	USD	332 156	365 960	0.64
2 278	METLIFE INC	USD	105 631	99 321	0.17
57	METTLER-TOLEDO INTERNATIONAL INC	USD	33 576	32 982	0.06
1 123	MGM RESORTS INTERNATIONAL	USD	38 359	32 601	0.06
336	MICHAEL KORS HOLDINGS LTD	USD	21 230	22 378	0.04
527	MICROCHIP TECHNOLOGY INC	USD	49 511	47 931	0.08
2 599	MICRON TECHNOLOGY INC	USD	146 830	136 292	0.24
17 217	MICROSOFT CORP	USD	1 580 520	1 697 767	3.00
255	MID-AMERICA APARTMENT COMMUNITIES INC	USD	22 560	25 671	0.05
125	MIDDLEBY CORP	USD	15 336	13 053	0.02
123	MKS INSTRUMENTS INC	USD	14 600	11 771	0.02
142	MOHAWK INDUSTRIES INC	USD	33 826	30 426	0.05
415	MOLSON COORS BREWING CO - B	USD	30 419	28 237	0.05
3 305	MONDELEZ INTERNATIONAL INC	USD	137 089	135 505	0.24
87	MONOLITHIC POWER SYSTEMS INC	USD	10 531	11 629	0.02
920	MONSTER BEVERAGE CORP	USD	52 739	52 716	0.09
374	MOODY'S CORP	USD	61 275	63 789	0.11
3 055	MORGAN STANLEY	USD	167 285	144 807	0.25
786	MOSAIC CO	USD	19 982	22 047	0.04
363	MOTOROLA SOLUTIONS INC	USD	39 026	42 242	0.07
199	MSCI INC	USD	30 493	32 921	0.06
325	M&T BANK CORP	USD	59 794	55 299	0.10
364	MURPHY OIL CORP	USD	9 691	12 292	0.02
1 155	MYLAN NV	USD	46 356	41 742	0.07
262	NASDAQ INC	USD	21 868	23 913	0.04
193	NATIONAL FUEL GAS CO	USD	9 769	10 221	0.02
241	NATIONAL INSTRUMENTS CORP	USD	12 049	10 117	0.02
856	NATIONAL OILWELL VARCO INC	USD	32 495	37 150	0.07
345	NATIONAL RETAIL PROPERTIES INC	USD	13 132	15 166	0.03
361	NEKTAR THERAPEUTICS	USD	20 887	17 628	0.03
600	NETAPP INC	USD	37 695	47 118	0.08
974	NETFLIX INC	USD	300 496	381 253	0.67



**MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
201	NEUROCRINE BIOSCIENCES INC	USD	17 022	19 746	0.03
753	NEW RESIDENTIAL INVESTMENT CORP	USD	12 656	13 170	0.02
1 099	NEW YORK COMMUNITY BANCORP INC	USD	14 644	12 133	0.02
1 088	NEWELL BRANDS INC	USD	28 310	28 060	0.05
448	NEWFIELD EXPLORATION CO	USD	11 177	13 552	0.02
21	NEWMARKET CORP	USD	8 390	8 495	0.01
1 195	NEWMONT MINING CORP	USD	45 792	45 063	0.08
859	NEWS CORP	USD	13 868	13 315	0.02
273	NEWS CORP - B	USD	4 516	4 327	0.01
1 056	NEXTERA ENERGY INC	USD	168 766	176 384	0.31
750	NIELSEN HOLDINGS PLC	USD	23 967	23 198	0.04
2 874	NIKE INC - B	USD	189 861	229 000	0.40
756	NISOURCE INC	USD	17 793	19 868	0.03
1 086	NOBLE ENERGY INC	USD	33 902	38 314	0.07
115	NORDSON CORP	USD	15 509	14 767	0.03
263	NORDSTROM INC	USD	12 562	13 618	0.02
633	NORFOLK SOUTHERN CORP	USD	86 897	95 501	0.17
474	NORTHERN TRUST CORP	USD	49 326	48 770	0.09
391	NORTHROP GRUMMAN CORP	USD	133 419	120 311	0.21
463	NORWEGIAN CRUISE LINE HOLDINGS LTD	USD	24 653	21 877	0.04
670	NRG ENERGY INC	USD	19 991	20 569	0.04
713	NUCOR CORP	USD	44 569	44 563	0.08
145	NUTANIX INC	USD	8 974	7 478	0.01
1 360	NVIDIA CORP	USD	328 954	322 184	0.57
8	NVR INC	USD	23 977	23 763	0.04
1 716	OCCIDENTAL PETROLEUM CORP	USD	117 223	143 595	0.25
448	OGE ENERGY CORP	USD	14 343	15 774	0.03
153	OLD DOMINION FREIGHT LINE INC	USD	22 258	22 791	0.04
562	OLD REPUBLIC INTERNATIONAL CORP	USD	11 801	11 189	0.02
375	OLIN CORP	USD	11 673	10 770	0.02
445	OMEGA HEALTHCARE INVESTORS INC	USD	11 900	13 795	0.02
509	OMNICOM GROUP INC	USD	36 720	38 821	0.07
958	ON SEMICONDUCTOR CORP	USD	24 273	21 301	0.04
921	ONEOK INC	USD	53 782	64 313	0.11
6 678	ORACLE CORP	USD	312 610	294 233	0.52
184	O'REILLY AUTOMOTIVE INC	USD	44 601	50 337	0.09
166	OSHKOSH CORP	USD	12 962	11 673	0.02
248	OWENS CORNING	USD	19 445	15 716	0.03
788	PACCAR INC	USD	51 930	48 824	0.09
211	PACKAGING CORP OF AMERICA	USD	24 158	23 588	0.04
280	PACWEST BANCORP	USD	14 162	13 838	0.02
206	PALO ALTO NETWORKS INC	USD	38 199	42 327	0.07
451	PARK HOTELS & RESORTS INC	USD	12 223	13 814	0.02
298	PARKER-HANNIFIN CORP	USD	52 644	46 443	0.08

**MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
577	PARSLEY ENERGY INC	USD	16 076	17 472	0.03
717	PAYCHEX INC - AK9420	USD	45 852	49 007	0.09
109	PAYCOM SOFTWARE INC	USD	11 755	10 772	0.02
2 501	PAYPAL HOLDINGS INC	USD	196 982	208 258	0.37
83	PEGASYSTEMS INC	USD	5 046	4 548	0.01
364	PENTAIR PLC	USD	17 007	15 317	0.03
780	PEOPLE'S UNITED FINANCIAL INC	USD	14 782	14 110	0.02
3 177	PEPSICO INC	USD	342 513	345 880	0.61
248	PERKINELMER INC	USD	18 738	18 161	0.03
289	PERRIGO CO PLC	USD	23 380	21 071	0.04
13 108	PFIZER INC	USD	470 560	475 558	0.84
1 157	PG&E CORP	USD	50 316	49 242	0.09
3 483	PHILIP MORRIS INTERNATIONAL INC	USD	339 321	281 217	0.49
940	PHILLIPS 66	USD	91 801	105 571	0.19
117	PILGRIM'S PRIDE CORP	USD	2 799	2 355	0.00
166	PINNACLE FINANCIAL PARTNERS INC	USD	10 688	10 184	0.02
267	PINNACLE FOODS INC	USD	14 747	17 371	0.03
251	PINNACLE WEST CAPITAL CORP	USD	19 566	20 221	0.04
382	PIONEER NATURAL RESOURCES CO	USD	67 581	72 290	0.13
1 052	PNC FINANCIAL SERVICES GROUP INC	USD	161 245	142 125	0.25
132	POLARIS INDUSTRIES INC	USD	15 339	16 128	0.03
91	POOL CORP	USD	13 119	13 787	0.02
151	POST HOLDINGS INC	USD	11 224	12 989	0.02
559	PPG INDUSTRIES INC	USD	62 025	57 985	0.10
1 566	PPL CORP	USD	43 407	44 709	0.08
113	PRA HEALTH SCIENCES INC	USD	9 619	10 550	0.02
644	PRAXAIR INC	USD	95 707	101 849	0.18
597	PRINCIPAL FINANCIAL GROUP INC	USD	36 154	31 611	0.06
5 635	PROCTER & GAMBLE CO	USD	434 677	439 868	0.77
1 305	PROGRESSIVE CORP - AL4288	USD	78 752	77 191	0.14
1 195	PROLOGIS INC	USD	73 936	78 500	0.14
114	PROOFPOINT INC	USD	14 374	13 145	0.02
157	PROSPERITY BANCSHARES INC	USD	11 599	10 733	0.02
941	PRUDENTIAL FINANCIAL INC	USD	98 840	87 993	0.15
259	PTC INC	USD	20 449	24 297	0.04
1 132	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	55 309	61 286	0.11
336	PUBLIC STORAGE	USD	66 097	76 225	0.13
589	PULTEGROUP INC	USD	17 110	16 934	0.03
173	PVH CORP	USD	25 253	25 902	0.05
283	QORVO INC	USD	21 228	22 688	0.04
3 322	QUALCOMM INC	USD	191 967	186 431	0.33
335	QUANTA SERVICES INC	USD	11 548	11 189	0.02
304	QUEST DIAGNOSTICS INC	USD	31 031	33 422	0.06
1 004	QURATE RETAIL INC	USD	25 629	21 305	0.04

## MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
125	RALPH LAUREN CORP - A	USD	13 900	15 715	0.03
291	RAYMOND JAMES FINANCIAL INC	USD	26 900	26 001	0.05
644	RAYTHEON CO	USD	136 647	124 408	0.22
637	REALTY INCOME CORP	USD	32 113	34 264	0.06
398	RED HAT INC	USD	60 633	53 479	0.09
330	REGENCY CENTERS CORP	USD	18 860	20 486	0.04
173	REGENERON PHARMACEUTICALS INC	USD	55 834	59 683	0.10
2 517	REGIONS FINANCIAL CORP	USD	47 428	44 752	0.08
145	REINSURANCE GROUP OF AMERICA INC	USD	22 487	19 355	0.03
162	RELIANCE STEEL & ALUMINUM CO	USD	14 029	14 181	0.02
90	RENAISSANCERE HOLDINGS LTD	USD	12 045	10 829	0.02
500	REPUBLIC SERVICES INC	USD	33 342	34 180	0.06
320	RESMED INC	USD	31 107	33 146	0.06
277	ROBERT HALF INTERNATIONAL INC	USD	16 227	18 033	0.03
281	ROCKWELL AUTOMATION INC	USD	49 874	46 711	0.08
368	ROCKWELL COLLINS INC	USD	49 899	49 562	0.09
215	ROLLINS INC	USD	10 909	11 305	0.02
231	ROPER TECHNOLOGIES INC	USD	64 595	63 735	0.11
848	ROSS STORES INC	USD	64 788	71 868	0.13
380	ROYAL CARIBBEAN CRUISES LTD	USD	45 453	39 368	0.07
147	ROYAL GOLD INC	USD	12 429	13 647	0.02
300	RPM INTERNATIONAL INC	USD	14 630	17 496	0.03
282	RSP PERMIAN INC	USD	11 183	12 414	0.02
566	SABRE CORP	USD	12 705	13 946	0.02
104	SAGE THERAPEUTICS INC	USD	17 154	16 279	0.03
1 581	SALESFORCE.COM INC	USD	188 686	215 648	0.38
259	SANTANDER CONSUMER USA HOLDINGS INC	USD	4 311	4 944	0.01
258	SBA COMMUNICATIONS CORP	USD	43 010	42 601	0.07
320	SCANA CORP	USD	12 053	12 326	0.02
3 104	SCHLUMBERGER LTD	USD	207 232	208 061	0.37
87	SCOTTS MIRACLE-GRO CO - A	USD	7 504	7 235	0.01
1	SEABOARD CORP	USD	4 088	3 963	0.01
643	SEAGATE TECHNOLOGY PLC	USD	37 281	36 310	0.06
361	SEALED AIR CORP	USD	15 319	15 324	0.03
238	SEATTLE GENETICS INC	USD	12 771	15 801	0.03
294	SEI INVESTMENTS CO	USD	21 431	18 381	0.03
592	SEMPRA ENERGY	USD	65 073	68 737	0.12
384	SENSATA TECHNOLOGIES HOLDING PLC	USD	20 035	18 271	0.03
411	SERVICE CORP INTERNATIONAL/US	USD	15 509	14 710	0.03
303	SERVICEMASTER GLOBAL HOLDINGS INC	USD	15 526	18 019	0.03
396	SERVICENOW INC	USD	66 757	68 298	0.12
184	SHERWIN-WILLIAMS CO	USD	72 223	74 993	0.13
120	SIGNATURE BANK/NEW YORK NY	USD	17 412	15 346	0.03
694	SIMON PROPERTY GROUP INC	USD	106 528	118 112	0.21

## MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF

## Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
3 212	SIRIUS XM HOLDINGS INC	USD	20 339	21 745	0.04
174	SIX FLAGS ENTERTAINMENT CORP	USD	10 683	12 189	0.02
408	SKYWORKS SOLUTIONS INC	USD	42 790	39 433	0.07
198	SL GREEN REALTY CORP	USD	18 860	19 905	0.04
975	SLM CORP	USD	10 830	11 164	0.02
572	SNAP INC	USD	8 944	7 487	0.01
127	SNAP-ON INC	USD	19 020	20 411	0.04
223	SONOCO PRODUCTS CO	USD	10 667	11 708	0.02
2 267	SOUTHERN CO	USD	99 324	104 985	0.18
191	SOUTHERN COPPER CORP	USD	10 277	8 952	0.02
1 195	SOUTHWEST AIRLINES CO	USD	67 375	60 802	0.11
563	S&P GLOBAL INC	USD	107 623	114 790	0.20
255	SPIRIT AEROSYSTEMS HOLDINGS INC - A	USD	21 597	21 907	0.04
325	SPLUNK INC	USD	34 125	32 211	0.06
1 526	SPRINT CORP	USD	7 851	8 301	0.01
650	SQUARE INC - A	USD	34 371	40 066	0.07
448	SS&C TECHNOLOGIES HOLDINGS INC	USD	23 020	23 251	0.04
346	STANLEY BLACK & DECKER INC	USD	53 442	45 952	0.08
3 092	STARBUCKS CORP	USD	178 283	151 044	0.27
587	STARWOOD PROPERTY TRUST INC	USD	12 306	12 744	0.02
819	STATE STREET CORP	USD	83 684	76 241	0.13
529	STEEL DYNAMICS INC	USD	23 585	24 308	0.04
192	STERICYCLE INC	USD	11 420	12 536	0.02
190	STERIS PLC	USD	17 851	19 952	0.04
505	STERLING BANCORP/DE	USD	11 846	11 868	0.02
386	STORE CAPITAL CORP	USD	9 504	10 576	0.02
720	STRYKER CORP	USD	117 135	121 579	0.21
179	SUN COMMUNITIES INC	USD	16 086	17 521	0.03
1 042	SUNTRUST BANKS INC	USD	71 648	68 793	0.12
119	SVB FINANCIAL GROUP	USD	30 718	34 362	0.06
1 393	SYMANTEC CORP	USD	36 245	28 765	0.05
1 590	SYNCHRONY FINANCIAL	USD	54 933	53 074	0.09
334	SYNOPSIS INC	USD	28 468	28 580	0.05
266	SYNOVUS FINANCIAL CORP	USD	13 402	14 053	0.02
1 074	SYSCO CORP	USD	64 779	73 343	0.13
543	T ROWE PRICE GROUP INC	USD	59 560	63 037	0.11
152	TABLEAU SOFTWARE INC	USD	12 712	14 858	0.03
256	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	26 805	30 300	0.05
645	TAPESTRY INC	USD	32 854	30 128	0.05
492	TARGA RESOURCES CORP	USD	22 853	24 349	0.04
1 195	TARGET CORP	USD	84 296	90 963	0.16
610	TD AMERITRADE HOLDING CORP	USD	35 815	33 410	0.06
785	TE CONNECTIVITY LTD	USD	78 827	70 697	0.12
80	TELEDYNE TECHNOLOGIES INC	USD	15 076	15 925	0.03

## MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF

## Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
102	TELEFLEX INC	USD	26 286	27 357	0.05
271	TERADATA CORP	USD	11 723	10 881	0.02
429	TERADYNE INC	USD	19 660	16 332	0.03
301	TESLA INC	USD	93 956	103 228	0.18
2 194	TEXAS INSTRUMENTS INC	USD	230 845	241 889	0.43
574	TEXTRON INC	USD	33 490	37 832	0.07
902	THERMO FISHER SCIENTIFIC INC	USD	189 022	186 840	0.33
110	THOR INDUSTRIES INC	USD	12 579	10 713	0.02
228	TIFFANY & CO	USD	22 846	30 005	0.05
1 405	TJX COS INC	USD	113 958	133 728	0.24
664	T-MOBILE US INC	USD	40 264	39 674	0.07
316	TOLL BROTHERS INC	USD	13 790	11 689	0.02
237	TORCHMARK CORP	USD	20 074	19 294	0.03
238	TORO CO	USD	14 607	14 340	0.03
372	TOTAL SYSTEM SERVICES INC	USD	32 363	31 441	0.06
273	TRACTOR SUPPLY CO	USD	17 001	20 882	0.04
109	TRANSDIGM GROUP INC	USD	33 223	37 620	0.07
983	TRANSOCEAN LTD	USD	11 717	13 212	0.02
338	TRANSUNION	USD	20 046	24 214	0.04
606	TRAVELERS COS INC	USD	83 512	74 138	0.13
558	TRIMBLE INC	USD	20 093	18 325	0.03
335	TRINITY INDUSTRIES INC	USD	10 895	11 477	0.02
240	TRIPADVISOR INC	USD	9 842	13 370	0.02
2 362	TWENTY-FIRST CENTURY FOX INC - A	USD	87 743	117 368	0.21
984	TWENTY-FIRST CENTURY FOX INC - B	USD	36 032	48 482	0.09
1 467	TWITTER INC	USD	46 161	64 064	0.11
80	TYLER TECHNOLOGIES INC	USD	16 958	17 768	0.03
667	TYSON FOODS INC - A	USD	48 304	45 923	0.08
48	UBIQUITI NETWORKS INC	USD	3 344	4 067	0.01
600	UDR INC	USD	20 844	22 524	0.04
388	UGI CORP	USD	17 170	20 203	0.04
128	ULTA BEAUTY INC	USD	27 193	29 883	0.05
65	ULTIMATE SOFTWARE GROUP INC	USD	15 945	16 725	0.03
493	UMPQUA HOLDINGS CORP	USD	11 679	11 137	0.02
422	UNDER ARMOUR INC	USD	6 175	8 896	0.02
417	UNDER ARMOUR INC - A	USD	6 884	9 374	0.02
1 738	UNION PACIFIC CORP	USD	235 497	246 240	0.43
528	UNITED CONTINENTAL HOLDINGS INC	USD	36 053	36 817	0.06
1 545	UNITED PARCEL SERVICE INC - B	USD	163 870	164 125	0.29
187	UNITED RENTALS INC	USD	33 255	27 605	0.05
396	UNITED STATES STEEL CORP	USD	14 276	13 761	0.02
1 667	UNITED TECHNOLOGIES CORP	USD	210 094	208 425	0.37
98	UNITED THERAPEUTICS CORP	USD	10 764	11 089	0.02
2 153	UNITEDHEALTH GROUP INC	USD	478 321	528 217	0.93

## MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
195	UNIVERSAL HEALTH SERVICES INC - B	USD	23 603	21 731	0.04
496	UNUM GROUP	USD	23 790	18 347	0.03
3 497	US BANCORP/MN	USD	179 753	174 920	0.31
310	US FOODS HOLDING CORP	USD	10 403	11 724	0.02
198	USG CORP	USD	6 951	8 538	0.02
91	VAIL RESORTS INC	USD	20 539	24 951	0.04
966	VALERO ENERGY CORP	USD	93 379	107 062	0.19
183	VALIDUS HOLDINGS LTD	USD	12 417	12 371	0.02
205	VARIAN MEDICAL SYSTEMS INC	USD	24 794	23 313	0.04
186	VECTREN CORP	USD	11 822	13 290	0.02
267	VEEVA SYSTEMS INC	USD	19 499	20 522	0.04
798	VENTAS INC	USD	39 639	45 446	0.08
2 170	VEREIT INC	USD	14 778	16 145	0.03
215	VERISIGN INC	USD	26 415	29 545	0.05
348	VERISK ANALYTICS INC - A	USD	36 239	37 459	0.07
9 259	VERIZON COMMUNICATIONS INC	USD	438 502	465 820	0.82
571	VERTEX PHARMACEUTICALS INC	USD	93 930	97 047	0.17
734	VF CORP	USD	54 463	59 836	0.11
19	VIACOM INC - A	USD	718	674	0.00
791	VIACOM INC - B	USD	24 294	23 857	0.04
158	VICI PROPERTIES INC	USD	3 242	3 261	0.01
4 003	VISA INC	USD	487 577	530 196	0.93
832	VISTRA ENERGY CORP	USD	17 358	19 685	0.03
156	VMWARE INC - A	USD	19 578	22 927	0.04
388	VORNADO REALTY TRUST	USD	26 029	28 681	0.05
378	VOYA FINANCIAL INC	USD	19 387	17 766	0.03
296	VULCAN MATERIALS CO	USD	34 368	38 202	0.07
113	WABCO HOLDINGS INC	USD	15 129	13 223	0.02
192	WABTEC CORP/DE	USD	16 005	18 927	0.03
1 911	WALGREENS BOOTS ALLIANCE INC	USD	126 252	114 689	0.20
3 242	WALMART INC	USD	283 257	277 677	0.49
3 332	WALT DISNEY CO	USD	338 259	349 227	0.61
891	WASTE MANAGEMENT INC	USD	75 238	72 474	0.13
176	WATERS CORP	USD	35 807	34 072	0.06
72	WATSCO INC	USD	12 576	12 836	0.02
206	WEBSTER FINANCIAL CORP	USD	11 613	13 122	0.02
707	WEC ENERGY GROUP INC	USD	43 322	45 708	0.08
100	WELLCARE HEALTH PLANS INC	USD	19 481	24 624	0.04
9 828	WELLS FARGO & CO	USD	529 544	544 863	0.96
834	WELLTOWER INC	USD	44 330	52 283	0.09
165	WEST PHARMACEUTICAL SERVICES INC	USD	14 647	16 383	0.03
218	WESTERN ALLIANCE BANCORP	USD	12 716	12 341	0.02
671	WESTERN DIGITAL CORP	USD	64 345	51 942	0.09
1 032	WESTERN UNION CO	USD	20 133	20 981	0.04

## MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
81	WESTLAKE CHEMICAL CORP	USD	9 184	8 718	0.02
575	WESTROCK CO	USD	36 438	32 787	0.06
90	WEX INC	USD	14 196	17 143	0.03
1 696	WEYERHAEUSER CO	USD	60 165	61 836	0.11
145	WHIRLPOOL CORP	USD	22 835	21 203	0.04
1 855	WILLIAMS COS INC	USD	49 692	50 289	0.09
295	WILLIS TOWERS WATSON PLC	USD	45 882	44 722	0.08
126	WINTRUST FINANCIAL CORP	USD	11 857	10 968	0.02
124	WOODWARD INC	USD	8 989	9 531	0.02
328	WORKDAY INC	USD	42 581	39 727	0.07
666	WORLDPAY INC - A	USD	54 146	54 465	0.10
240	WP CAREY INC	USD	14 755	15 924	0.03
896	WPX ENERGY INC	USD	13 372	16 155	0.03
215	WR BERKLEY CORP - C	USD	15 417	15 568	0.03
151	WR GRACE & CO	USD	9 809	11 070	0.02
114	WW GRAINGER INC	USD	31 911	35 158	0.06
224	WYNDHAM DESTINATIONS INC	USD	11 533	9 916	0.02
190	WYNN RESORTS LTD	USD	33 700	31 795	0.06
1 140	XCEL ENERGY INC	USD	50 591	52 075	0.09
479	XEROX CORP	USD	14 143	11 496	0.02
568	XILINX INC	USD	41 154	37 068	0.07
579	XL GROUP LTD	USD	30 833	32 395	0.06
224	XPO LOGISTICS INC	USD	22 817	22 440	0.04
403	XYLEM INC/NY	USD	30 734	27 154	0.05
724	YUM! BRANDS INC	USD	59 594	56 631	0.10
418	ZAYO GROUP HOLDINGS INC	USD	14 678	15 249	0.03
120	ZEBRA TECHNOLOGIES CORP - A	USD	16 872	17 190	0.03
108	ZILLOW GROUP INC	USD	5 800	6 453	0.01
250	ZILLOW GROUP INC	USD	13 406	14 765	0.03
456	ZIMMER BIOMET HOLDINGS INC	USD	51 137	50 817	0.09
442	ZIONS BANCORPORATION	USD	23 820	23 289	0.04
1 084	ZOETIS INC	USD	89 323	92 346	0.16
1 330	3M CO	USD	296 206	261 638	0.46
<b>Total Shares</b>			<b>55 713 288</b>	<b>56 740 305</b>	<b>99.79</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>55 713 288</b>	<b>56 740 305</b>	<b>99.79</b>

**MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Other transferable securities</b>					
<b>Shares</b>					
138	LINCOLN ELECTRIC HOLDINGS INC	USD	12 469	12 111	0.02
<b>Total Shares</b>			<b>12 469</b>	<b>12 111</b>	<b>0.02</b>
<b>Total Other transferable securities</b>			<b>12 469</b>	<b>12 111</b>	<b>0.02</b>
<b>Total Investments</b>			<b>55 725 757</b>	<b>56 752 416</b>	<b>99.81</b>



## MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software & Computer Services	12.58	United States of America	95.56
Technology Hardware & Equipment	8.98	Ireland	1.48
Banks	7.95	Bermuda	0.49
Pharmaceuticals & Biotechnology	7.07	Australia	0.44
General Retailers	6.76	Switzerland	0.41
Financial Services	5.82	Curacao	0.37
Health Care Equipment & Services	5.35	United Kingdom	0.32
Oil & Gas Producers	4.88	Netherlands	0.23
Nonlife Insurance	3.02	Jersey	0.14
Real Estate Investment Trusts	2.85	Panama	0.09
Aerospace & Defense	2.64	British Virgin Islands	0.07
General Industrials	2.47	Liberia	0.07
Support Services	2.27	Sweden	0.05
Personal Goods	2.22	Singapore	0.03
Travel, Leisure & Catering	2.06	Canada	0.02
Fixed Line Telecommunications	1.90	Cayman Islands	0.02
Beverages	1.69	India	0.02
Industrial Transportation	1.67		
Electricity	1.61		<b>99.81</b>
Chemicals	1.49		
Media	1.45		
Electronic & Electrical Equipment	1.36		
Industrial Engineering	1.25		
Food Producers	1.20		
Leisure Goods	1.18		
Automobiles & Parts	1.05		
Construction & Materials	1.03		
Tobacco	0.97		
Food & Drug Retailers	0.90		
Oil Equipment, Services & Distribution	0.87		
Life Insurance	0.66		
Gas, Water & Multiutilities	0.57		
Alternative Energy	0.55		
Real Estate Investment & Services	0.50		
Household Goods & Home Construction	0.41		
Industrial Metals & Mining	0.23		
Mining	0.18		
Forestry & Paper	0.09		
Mobile Telecommunications	0.08		
	<b>99.81</b>		

## MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
476	ACCOR SA	EUR	22 134	20 002	0.39
4 507	AEGON NV	EUR	25 609	23 148	0.45
75	AEROPORTS DE PARIS	EUR	13 695	14 528	0.28
477	AGEAS NV	EUR	20 702	20 611	0.40
639	AKZO NOBEL NV-CVA - CVA	EUR	51 056	46 851	0.91
1 114	ALLIANZ SE-NOM - REG	EUR	210 769	197 199	3.86
1 110	AMADEUS IT GROUP SA - A	EUR	75 369	75 036	1.46
184	ANDRITZ AG	EUR	9 167	8 365	0.16
173	ARKEMA SA	EUR	18 866	17 542	0.34
2 964	ASSICURAZIONI GENERALI SPA	EUR	46 653	42 593	0.83
240	ATOS SE	EUR	26 844	28 068	0.55
4 909	AXA SA	EUR	110 256	103 162	2.02
123	AXEL SPRINGER	EUR	8 333	7 620	0.15
16 871	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	111 298	102 473	2.00
255	BEIERSDORF	EUR	22 180	24 796	0.48
105	BIOMERIEUX	EUR	6 857	8 096	0.16
554	BOUYGUES SA	EUR	22 948	20 448	0.40
391	BRENNTAG AG	EUR	19 179	18 659	0.36
140	CASINO GUICHARD PERRACHON SA	EUR	5 527	4 655	0.09
2 588	CNH INDUSTRIAL NV	EUR	27 523	23 540	0.46
434	CNP ASSURANCES	EUR	9 062	8 459	0.17
551	COCA-COLA EUROPEAN PARTNERS PLC	USD	18 311	19 179	0.37
152	COLRUYT	EUR	6 688	7 428	0.14
2 535	COMMERZBANK AG	EUR	30 455	20 815	0.41
278	CONTINENTAL AG	EUR	62 133	54 363	1.06
95	COVIVIO	EUR	8 505	8 465	0.17
2 880	CREDIT AGRICOLE SA	EUR	33 811	32 933	0.64
2 123	CRH PLC	EUR	59 062	64 433	1.26
1 527	DANONE	EUR	101 354	96 002	1.87
488	DEUTSCHE BOERSE AG	EUR	54 192	55 705	1.09
897	DEUTSCHE WOHNEN SE	EUR	35 997	37 136	0.72
596	EDENRED	EUR	17 022	16 128	0.31
6 476	EDP - ENERGIAS DE PORTUGAL SA	EUR	19 527	22 018	0.43
198	EIFFAGE SA	EUR	18 523	18 450	0.36
574	ENAGAS SA	EUR	12 140	14 373	0.28
804	ENDESA SA	EUR	13 913	15 192	0.30
5 569	E.ON SE	EUR	49 375	50 979	0.99
527	ESSILOR INTERNATIONAL CIE GENERALE D'OPTIQUE SA	EUR	58 260	63 714	1.24
115	EURAZEO SA	EUR	8 567	7 469	0.15
29	EUROFINS SCIENTIFIC SE	EUR	13 398	13 816	0.27
442	EUTELSAT COMMUNICATIONS SA	EUR	7 518	7 852	0.15
413	EVONIK INDUSTRIES AG	EUR	11 808	12 113	0.24
311	FERRARI NV	EUR	31 000	36 232	0.71
546	FRESENIUS MEDICAL CARE AG & CO	EUR	44 925	47 163	0.92

## MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF

## Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
1 053	FRESENIUS SE & CO KGAA	EUR	66 339	72 446	1.41
176	FUCHS PETROLUB SE - PFD	EUR	8 473	7 434	0.15
1 268	GALP ENERGIA SGPS SA	EUR	19 610	20 713	0.40
438	GEA GROUP AG	EUR	15 680	12 654	0.25
114	GECINA SA	EUR	16 359	16 336	0.32
1 183	GETLINK - REG	EUR	13 776	13 894	0.27
755	GRIFOLS SA	EUR	16 814	19 464	0.38
153	HANNOVER RUECK SE - REG	EUR	16 524	16 340	0.32
377	HEIDELBERGCEMENT AG	EUR	30 937	27 174	0.53
263	HENKEL AG & CO KGAA	EUR	26 221	25 051	0.49
451	HENKEL KGAA VZ PFD - PFD	EUR	47 986	49 385	0.96
80	HERMES INTERNATIONAL	EUR	36 240	41 904	0.82
14 661	IBERDROLA SA	EUR	86 793	97 114	1.90
84	ICADE	EUR	6 678	6 745	0.13
91	IMERYS SA	EUR	7 380	6 302	0.12
2 760	INDITEX	EUR	74 548	80 758	1.58
150	INGENICO GROUP SA	EUR	10 260	11 550	0.23
34 108	INTESA SANPAOLO SPA	EUR	101 232	84 810	1.66
2 359	INTESA SANPAOLO SPA - RNC	EUR	7 322	6 129	0.12
95	IPSEN SA	EUR	11 695	12 763	0.25
188	JCDECAUX SA	EUR	5 347	5 388	0.11
637	JERONIMO MARTINS SGPS SA	EUR	9 517	7 880	0.15
635	KBC GROUP NV	EUR	46 355	41 986	0.82
401	KERRY GROUP PLC	EUR	31 819	35 930	0.70
856	KONE B - B	EUR	34 762	37 373	0.73
3 155	KONINKLIJKE AHOLD DELHAIZE NV	EUR	58 954	64 693	1.26
459	KONINKLIJKE DSM NV	EUR	37 225	39 529	0.77
8 507	KONINKLIJKE KPN NV	EUR	20 987	19 821	0.39
2 381	KONINKLIJKE PHILIPS N.V.	EUR	77 714	86 728	1.69
178	KONINKLIJKE VOPAK NV	EUR	6 862	7 043	0.14
484	K+S AG	EUR	11 500	10 237	0.20
673	LEGRAND SA	EUR	43 469	42 332	0.83
470	LINDE AG	EUR	85 775	96 068	1.87
637	L'OREAL SA	EUR	115 711	134 725	2.64
430	LUXOTTICA GROUP SPA	EUR	21 827	23 762	0.46
327	MERCK KGAA	EUR	25 715	27 344	0.53
456	METRO AG	EUR	6 952	4 827	0.09
266	METSO OYJ	EUR	6 905	7 634	0.15
431	MICHELIN (CGDE)-SA	EUR	54 457	44 953	0.88
453	MONCLER SPA	EUR	17 789	17 667	0.34
132	MTU AERO ENGINES AG	EUR	21 344	21 727	0.42
392	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	75 342	70 972	1.39
2 381	NATIXIS SA	EUR	16 543	14 472	0.28

## MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF

## Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
324	NESTE CORPORATION	EUR	18 585	21 773	0.42
14 248	NOKIA OYJ	EUR	70 385	70 243	1.37
295	NOKIAN RENKAAT OYJ	EUR	10 829	9 983	0.19
373	OMV AG	EUR	17 856	18 117	0.35
5 048	ORANGE	EUR	70 192	72 414	1.41
263	ORION OYJ - B	EUR	7 282	6 073	0.12
252	OSRAM LICHT AG	EUR	15 972	8 820	0.17
1 488	PEUGEOT SA	EUR	27 997	29 105	0.57
1 012	PIRELLI & C SPA	EUR	7 406	7 238	0.14
590	PROSIEBENSAT.1 MEDIA SE	EUR	16 190	12 821	0.25
525	PUBLICIS GROUPE	EUR	29 778	30 944	0.60
577	QIAGEN NV	EUR	15 917	18 002	0.35
301	RANDSTAD NV	EUR	17 121	15 176	0.30
265	RECORDATI SPA	EUR	7 579	9 026	0.18
1 095	RED ELECTRICA CORPORACION SA	EUR	17 361	19 097	0.37
2 444	RELX NV	EUR	40 815	44 640	0.87
3 445	REPSOL SA	EUR	47 352	57 755	1.13
767	REXEL SA	EUR	10 826	9 446	0.18
98	RTL GROUP	EUR	6 698	5 694	0.11
1 311	RWE AG	EUR	26 207	25 597	0.50
387	RYANAIR HOLDINGS PLC	EUR	6 326	6 117	0.12
1 122	SAMPO OYJ - A	EUR	47 214	46 900	0.92
2 487	SAP SE	EUR	212 390	246 088	4.81
90	SARTORIUS AG	EUR	11 277	11 529	0.22
420	SCHAEFFLER AG	EUR	5 439	4 683	0.09
1 359	SCHNEIDER ELECTRIC SE	EUR	96 095	97 060	1.89
57	SEB SA	EUR	9 063	8 527	0.17
922	SES SA	EUR	11 626	14 466	0.28
1 936	SIEMENS AG - REG	EUR	204 868	219 193	4.29
603	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	8 014	6 938	0.14
5 757	SNAM SPA	EUR	20 932	20 587	0.40
65	SOCIETE BIC SA	EUR	5 044	5 161	0.10
229	SODEXO SA	EUR	22 671	19 607	0.38
188	SOLVAY	EUR	21 629	20 332	0.40
1 728	STMICROELECTRONICS NV	EUR	35 182	33 022	0.64
1 394	STORA ENSO OYJ - R	EUR	21 502	23 363	0.46
946	SUEZ	EUR	10 928	10 505	0.21
312	SYMRISE AG	EUR	20 055	23 431	0.46
11 823	TELEFONICA SA	EUR	94 501	86 060	1.68
134	TELENET GROUP HOLDING NV	EUR	7 182	5 360	0.10
146	TELEPERFORMANCE	EUR	19 739	22 090	0.43
3 560	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	16 814	16 490	0.32
6 096	TOTAL	EUR	281 848	318 271	6.22
320	UCB SA	EUR	21 171	21 549	0.42

**MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of 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>					
530	UMICORE SA	EUR	24 968	26 050	0.51
350	UNIBAIL RODAMCO REITS	EUR	67 140	65 993	1.29
1 350	UPM-KYMMENE OYJ	EUR	39 920	41 337	0.81
606	VALEO SA	EUR	33 500	28 373	0.55
2 623	VIVENDI SA	EUR	56 132	55 083	1.07
290	VOESTALPINE AG	EUR	12 740	11 441	0.22
1 123	WARTSILA OYJ	EUR	20 674	18 900	0.37
70	WENDEL SA	EUR	10 101	8 260	0.16
735	WOLTERS KLUWER CVA	EUR	31 179	35 471	0.69
282	ZALANDO SE	EUR	13 446	13 499	0.26
<b>Total Shares</b>			<b>5 037 907</b>	<b>5 113 566</b>	<b>99.79</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>5 037 907</b>	<b>5 113 566</b>	<b>99.79</b>
<b>Total Investments</b>			<b>5 037 907</b>	<b>5 113 566</b>	<b>99.79</b>

## MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Nonlife Insurance	9.32	France	31.38
Oil & Gas Producers	8.53	Germany	29.93
Chemicals	6.21	Spain	11.21
Personal Goods	6.19	Netherlands	9.64
Banks	5.93	Finland	5.53
Software & Computer Services	5.35	Italy	4.46
General Industrials	5.03	Belgium	2.80
Electronic & Electrical Equipment	4.41	Ireland	2.08
Media	4.40	Portugal	0.99
Automobiles & Parts	4.05	Austria	0.74
Electricity	3.64	Luxembourg	0.66
Pharmaceuticals & Biotechnology	3.64	United Kingdom	0.37
Fixed Line Telecommunications	3.48		
Construction & Materials	2.67		<b>99.79</b>
Real Estate Investment Trusts	2.63		
Health Care Equipment & Services	2.59		
Food Producers	2.57		
Industrial Engineering	2.34		
Technology Hardware & Equipment	2.24		
Support Services	2.21		
Gas, Water & Multiutilities	2.06		
General Retailers	2.02		
Food & Drug Retailers	1.75		
Forestry & Paper	1.26		
Financial Services	1.25		
Life Insurance	1.02		
Travel, Leisure & Catering	0.89		
Industrial Transportation	0.69		
Aerospace & Defense	0.42		
Beverages	0.37		
Household Goods & Home Construction	0.27		
Industrial Metals & Mining	0.22		
Alternative Energy	0.14		
	<b>99.79</b>		

## MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF

## Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
742	ABBVIE INC	USD	83 355	68 746	1.37
20	ABIOMED INC	USD	7 623	8 181	0.16
288	ACCENTURE PLC - A	USD	46 665	47 114	0.94
20	ACUITY BRANDS INC	USD	2 941	2 317	0.05
230	ADOBE SYSTEMS INC	USD	52 163	56 076	1.12
35	ADVANCE AUTO PARTS INC	USD	4 033	4 750	0.09
309	AES CORP/VA	USD	3 337	4 144	0.08
364	AFLAC INC	USD	16 515	15 659	0.31
30	AGCO CORP	USD	1 976	1 822	0.04
151	AGILENT TECHNOLOGIES INC	USD	10 479	9 338	0.19
102	AIR PRODUCTS & CHEMICALS INC	USD	16 947	15 884	0.32
52	ALBEMARLE CORP	USD	5 068	4 905	0.10
36	ALIGN TECHNOLOGY INC	USD	9 725	12 317	0.25
73	ALKERMES PLC	USD	4 417	3 005	0.06
44	ALLEGION PLC	USD	3 781	3 404	0.07
108	ALLIANT ENERGY CORP	USD	4 283	4 571	0.09
166	ALLSTATE CORP	USD	16 069	15 151	0.30
203	ALLY FINANCIAL INC	USD	5 576	5 333	0.11
147	ALPHABET INC	USD	160 358	164 001	3.28
4	AMERCO	USD	1 349	1 425	0.03
342	AMERICAN EXPRESS CO	USD	32 391	33 516	0.67
35	AMERICAN FINANCIAL GROUP INC/OH	USD	4 036	3 757	0.07
422	AMERICAN INTERNATIONAL GROUP INC	USD	23 560	22 374	0.45
206	AMERICAN TOWER CORP	USD	29 321	29 699	0.59
83	AMERICAN WATER WORKS CO INC	USD	6 711	7 087	0.14
68	AMERIPRISE FINANCIAL INC	USD	10 734	9 512	0.19
77	AMERISOURCEBERGEN CORP	USD	6 892	6 566	0.13
315	AMGEN INC	USD	57 185	58 146	1.16
173	ANALOG DEVICES INC	USD	16 812	16 594	0.33
96	ANTERO RESOURCES CORP	USD	1 931	2 050	0.04
68	AO SMITH CORP	USD	4 464	4 022	0.08
115	AON PLC	USD	16 492	15 775	0.31
178	APACHE CORP	USD	6 782	8 322	0.17
491	APPLIED MATERIALS INC	USD	29 834	22 679	0.45
124	APTIV PLC	USD	10 929	11 362	0.23
115	ARAMARK	USD	4 693	4 267	0.09
192	ARCH CAPITAL GROUP LTD	USD	5 478	5 080	0.10
85	ARTHUR J GALLAGHER & CO	USD	5 973	5 549	0.11
25	ASSURANT INC	USD	2 275	2 587	0.05
52	ATMOS ENERGY CORP	USD	4 231	4 687	0.09
103	AUTODESK INC	USD	13 907	13 502	0.27
41	AUTOLIV INC	USD	6 155	5 872	0.12
41	AVERY DENNISON CORP	USD	4 516	4 186	0.08
103	AXALTA COATING SYSTEMS LTD	USD	3 142	3 122	0.06

## MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF

## Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
39	AXIS CAPITAL HOLDINGS LTD	USD	2 250	2 169	0.04
198	BAKER HUGHES A GE CO	USD	6 145	6 540	0.13
472	BANK OF NEW YORK MELLON CORP	USD	25 764	25 455	0.51
364	BB&T CORP	USD	19 907	18 360	0.37
124	BECTON DICKINSON AND CO	USD	27 084	29 705	0.59
123	BEST BUY CO INC	USD	8 418	9 173	0.18
99	BIOGEN INC	USD	27 452	28 734	0.57
82	BIOMARIN PHARMACEUTICAL INC	USD	7 058	7 724	0.15
56	BLACKROCK INC	USD	31 593	27 946	0.56
23	BOOKING HOLDINGS INC	USD	49 305	46 623	0.93
98	BORGWARNER INC	USD	5 006	4 230	0.08
72	BOSTON PROPERTIES INC	USD	8 953	9 030	0.18
146	CA INC	USD	5 155	5 205	0.10
132	CADENCE DESIGN SYSTEMS INC	USD	5 062	5 717	0.11
84	CAMPBELL SOUP CO	USD	3 542	3 405	0.07
227	CAPITAL ONE FINANCIAL CORP	USD	22 280	20 861	0.42
147	CARDINAL HEALTH INC	USD	9 656	7 178	0.14
85	CARMAX INC	USD	5 228	6 194	0.12
279	CATERPILLAR INC	USD	43 442	37 852	0.75
151	CBRE GROUP INC	USD	7 197	7 209	0.14
63	CELANESE CORP - A	USD	6 557	6 997	0.14
352	CELGENE CORP	USD	31 080	27 956	0.56
95	CENTENE CORP	USD	10 108	11 705	0.23
191	CENTERPOINT ENERGY INC	USD	5 126	5 293	0.11
450	CENTURYLINK INC	USD	7 358	8 388	0.17
140	CERNER CORP	USD	8 380	8 371	0.17
65	CH ROBINSON WORLDWIDE INC	USD	6 085	5 438	0.11
566	CHARLES SCHWAB CORP	USD	31 596	28 923	0.58
94	CHENIERE ENERGY INC	USD	5 089	6 128	0.12
217	CHUBB LTD	USD	30 429	27 563	0.55
114	CHURCH & DWIGHT CO INC	USD	5 352	6 060	0.12
114	CIGNA CORP	USD	19 040	19 374	0.39
45	CIMAREX ENERGY CO	USD	4 260	4 578	0.09
42	CINTAS CORP	USD	7 278	7 773	0.16
2 252	CISCO SYSTEMS INC	USD	96 183	96 904	1.93
54	CIT GROUP INC	USD	2 915	2 722	0.05
228	CITIZENS FINANCIAL GROUP INC	USD	10 231	8 869	0.18
64	CITRIX SYSTEMS INC	USD	6 042	6 710	0.13
60	CLOROX CO	USD	7 489	8 115	0.16
159	CME GROUP INC	USD	26 156	26 063	0.52
132	CMS ENERGY CORP	USD	5 783	6 241	0.12
1 894	COCA-COLA CO	USD	81 439	83 071	1.66
389	COLGATE-PALMOLIVE CO	USD	26 721	25 211	0.50
81	COMERICA INC	USD	8 018	7 365	0.15



## MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF

## Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
89	COMMSCOPE HOLDING CO INC	USD	3 594	2 599	0.05
23	COOPER COS INC	USD	5 252	5 415	0.11
98	COPART INC	USD	5 373	5 543	0.11
190	CROWN CASTLE INTERNATIONAL CORP	USD	19 789	20 486	0.41
394	CSX CORP	USD	22 411	25 129	0.50
74	CUMMINS INC	USD	11 950	9 842	0.20
58	DARDEN RESTAURANTS INC	USD	5 412	6 209	0.12
144	DEERE & CO	USD	22 644	20 131	0.40
83	DELTA AIR LINES INC	USD	4 644	4 112	0.08
107	DENTSPLY SIRONA INC	USD	5 792	4 683	0.09
246	DEVON ENERGY CORP	USD	8 130	10 814	0.22
166	DISCOVER FINANCIAL SERVICES	USD	12 427	11 688	0.23
72	DISCOVERY COMMUNICATIONS INC - A	USD	1 596	1 980	0.04
141	DISCOVERY COMMUNICATIONS INC - C	USD	2 891	3 596	0.07
305	DOMINION ENERGY INC	USD	20 630	20 795	0.41
72	DOVER CORP	USD	5 990	5 270	0.11
84	DR PEPPER SNAPPLE GROUP INC	USD	9 912	10 248	0.20
84	DTE ENERGY CO	USD	8 613	8 705	0.17
134	DXC TECHNOLOGY CO	USD	12 330	10 802	0.22
68	EAST WEST BANCORP INC	USD	4 434	4 434	0.09
206	EATON CORP PLC	USD	16 779	15 396	0.31
122	ECOLAB INC	USD	16 637	17 120	0.34
152	EDISON INTERNATIONAL	USD	9 413	9 617	0.19
98	EDWARDS LIFESCIENCES CORP	USD	13 629	14 266	0.28
124	EQT CORP	USD	6 151	6 842	0.14
37	EQUINIX INC	USD	15 244	15 906	0.32
105	ESTEE LAUDER COS INC - A	USD	15 344	14 982	0.30
124	E*TRADE FINANCIAL CORP	USD	7 144	7 584	0.15
148	EVERSOURCE ENERGY	USD	8 504	8 674	0.17
58	EXPEDIA GROUP INC	USD	7 020	6 971	0.14
83	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	5 317	6 067	0.12
134	FASTENAL CO	USD	7 614	6 449	0.13
34	FEDERAL REALTY INVESTMENT TRUST	USD	3 899	4 303	0.09
155	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	15 584	16 435	0.33
324	FIFTH THIRD BANCORP	USD	10 893	9 299	0.19
76	FIRST REPUBLIC BANK/CA	USD	7 367	7 356	0.15
61	FLOWERVE CORP	USD	2 740	2 464	0.05
146	FORTIVE CORP	USD	11 439	11 258	0.22
71	FORTUNE BRANDS HOME & SECURITY INC	USD	4 322	3 812	0.08
155	FRANKLIN RESOURCES INC	USD	5 997	4 968	0.10
53	GARMIN LTD	USD	3 154	3 233	0.06
69	GENUINE PARTS CO	USD	6 243	6 334	0.13
612	GILEAD SCIENCES INC	USD	46 807	43 354	0.86
74	GLOBAL PAYMENTS INC	USD	8 623	8 250	0.16

**MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
168	HANESBRANDS INC	USD	3 190	3 699	0.07
79	HARLEY-DAVIDSON INC	USD	3 419	3 324	0.07
55	HASBRO INC	USD	4 763	5 077	0.10
131	HCA HEALTHCARE INC	USD	13 216	13 441	0.27
82	HD SUPPLY HOLDINGS INC	USD	3 175	3 517	0.07
72	HENRY SCHEIN INC	USD	4 729	5 230	0.10
133	HESS CORP	USD	6 742	8 896	0.18
732	HEWLETT PACKARD ENTERPRISE CO	USD	13 696	10 695	0.21
133	HILTON WORLDWIDE HOLDINGS INC	USD	10 785	10 528	0.21
129	HOLOGIC INC	USD	4 927	5 128	0.10
136	HORMEL FOODS CORP	USD	4 459	5 061	0.10
343	HOST HOTELS & RESORTS INC	USD	6 431	7 227	0.14
765	HP INC	USD	17 809	17 358	0.35
98	H&R BLOCK INC	USD	2 532	2 232	0.04
64	HUMANA INC	USD	17 332	19 048	0.38
515	HUNTINGTON BANCSHARES INC/OH	USD	8 166	7 601	0.15
36	IDEX CORP	USD	5 374	4 913	0.10
41	IDEXX LABORATORIES INC	USD	8 209	8 936	0.18
187	IHS MARKIT LTD	USD	9 124	9 647	0.19
144	ILLINOIS TOOL WORKS INC	USD	24 208	19 950	0.40
69	ILLUMINA INC	USD	17 032	19 271	0.38
84	INCYTE CORP	USD	7 458	5 628	0.11
117	INGERSOLL-RAND PLC	USD	10 412	10 498	0.21
34	INGREDION INC	USD	4 429	3 764	0.08
2 187	INTEL CORP	USD	112 752	108 716	2.17
272	INTERCONTINENTAL EXCHANGE INC	USD	19 282	20 006	0.40
431	INTERNATIONAL BUSINESS MACHINES CORP	USD	67 381	60 211	1.20
37	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	5 035	4 587	0.09
183	INTERNATIONAL PAPER CO	USD	9 796	9 531	0.19
180	INTERPUBLIC GROUP OF COS INC	USD	4 124	4 219	0.08
114	INTUIT INC	USD	20 136	23 291	0.46
190	INVESCO LTD	USD	6 259	5 046	0.10
73	IQVIA HOLDINGS INC	USD	7 553	7 287	0.15
127	IRON MOUNTAIN INC	USD	4 014	4 446	0.09
36	JACK HENRY & ASSOCIATES INC	USD	4 502	4 693	0.09
28	JAZZ PHARMACEUTICALS PLC	USD	4 305	4 824	0.10
53	JM SMUCKER CO	USD	6 368	5 696	0.11
433	JOHNSON CONTROLS INTERNATIONAL PLC	USD	15 726	14 484	0.29
21	JONES LANG LASALLE INC	USD	3 710	3 486	0.07
48	KANSAS CITY SOUTHERN	USD	5 273	5 086	0.10
121	KELLOGG CO	USD	7 791	8 454	0.17
496	KEYCORP	USD	10 390	9 692	0.19
88	KEYSIGHT TECHNOLOGIES INC	USD	5 169	5 195	0.10
164	KIMBERLY-CLARK CORP	USD	17 776	17 276	0.34

**MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
928	KINDER MORGAN	USD	15 479	16 398	0.33
79	KOHL'S CORP	USD	5 035	5 759	0.11
285	KRAFT HEINZ CO	USD	17 663	17 904	0.36
112	L BRANDS INC	USD	3 798	4 131	0.08
48	LABORATORY CORP OF AMERICA HOLDINGS	USD	8 139	8 617	0.17
76	LAM RESEARCH CORP	USD	17 045	13 137	0.26
62	LEGGETT & PLATT INC	USD	2 807	2 768	0.06
134	LENNAR CORP	USD	8 022	7 035	0.14
17	LENNOX INTERNATIONAL INC	USD	3 592	3 403	0.07
50	LIBERTY BROADBAND CORP	USD	4 351	3 786	0.08
92	LIBERTY GLOBAL PLC - A	USD	2 970	2 534	0.05
257	LIBERTY GLOBAL PLC - C	USD	8 034	6 839	0.14
69	LIBERTY PROPERTY TRUST	USD	2 734	3 059	0.06
102	LINCOLN NATIONAL CORP	USD	7 874	6 350	0.13
68	LIVE NATION ENTERTAINMENT INC	USD	2 930	3 303	0.07
145	LKQ CORP	USD	5 728	4 626	0.09
131	LOEWS CORP	USD	6 758	6 325	0.13
388	LOWE'S COS INC	USD	33 847	37 081	0.74
47	LULULEMON ATHLETICA INC	USD	3 793	5 868	0.12
157	LYONDELLBASELL INDUSTRIES NV - A	USD	17 460	17 246	0.34
37	L3 TECHNOLOGIES INC	USD	7 635	7 116	0.14
142	MACY'S INC	USD	4 073	5 315	0.11
31	MANPOWERGROUP INC	USD	3 756	2 668	0.05
397	MARATHON OIL CORP	USD	6 479	8 281	0.17
142	MARRIOTT INTERNATIONAL INC/MD - A	USD	19 934	17 977	0.36
237	MARSH & MCLENNAN COS INC	USD	20 024	19 427	0.39
29	MARTIN MARIETTA MATERIALS INC	USD	5 995	6 477	0.13
209	MARVELL TECHNOLOGY GROUP LTD	USD	4 502	4 481	0.09
146	MASCO CORP	USD	6 066	5 463	0.11
161	MATTEL INC	USD	2 061	2 644	0.05
131	MAXIM INTEGRATED PRODUCTS INC	USD	7 683	7 684	0.15
57	MCCORMICK & CO INC/MD	USD	6 101	6 617	0.13
20	MERCADOLIBRE INC	USD	5 817	5 979	0.12
12	METTLER-TOLEDO INTERNATIONAL INC	USD	7 277	6 944	0.14
71	MICHAEL KORS HOLDINGS LTD	USD	4 491	4 729	0.09
3 419	MICROSOFT CORP	USD	316 136	337 149	6.73
53	MID-AMERICA APARTMENT COMMUNITIES INC	USD	4 742	5 336	0.11
26	MIDDLEBY CORP	USD	3 335	2 715	0.05
30	MOHAWK INDUSTRIES INC	USD	7 413	6 428	0.13
80	MOODY'S CORP	USD	13 365	13 645	0.27
171	MOSAIC CO	USD	4 346	4 797	0.10
67	M&T BANK CORP	USD	12 654	11 400	0.23
54	NASDAQ INC	USD	4 960	4 929	0.10
178	NATIONAL OILWELL VARCO INC	USD	6 771	7 725	0.15

## MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF

## Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
75	NEKTAR THERAPEUTICS	USD	6 020	3 662	0.07
203	NETFLIX INC	USD	64 245	79 460	1.58
228	NEW YORK COMMUNITY BANCORP INC	USD	3 210	2 517	0.05
229	NEWELL BRANDS INC	USD	6 139	5 906	0.12
93	NEWFIELD EXPLORATION CO	USD	2 306	2 813	0.06
249	NEWMONT MINING CORP	USD	9 694	9 390	0.19
167	NIELSEN HOLDINGS PLC	USD	5 417	5 165	0.10
158	NISOURCE INC	USD	3 680	4 152	0.08
228	NOBLE ENERGY INC	USD	7 103	8 044	0.16
54	NORDSTROM INC	USD	2 576	2 796	0.06
133	NORFOLK SOUTHERN CORP	USD	18 537	20 066	0.40
100	NORTHERN TRUST CORP	USD	10 695	10 289	0.21
100	NORWEGIAN CRUISE LINE HOLDINGS LTD	USD	5 417	4 725	0.09
149	NUCOR CORP	USD	9 725	9 313	0.19
269	NVIDIA CORP	USD	66 850	63 726	1.27
2	NVR INC	USD	5 981	5 941	0.12
358	OCCIDENTAL PETROLEUM CORP	USD	23 639	29 957	0.60
93	OGE ENERGY CORP	USD	2 956	3 275	0.07
108	OMNICOM GROUP INC	USD	7 824	8 237	0.16
192	ONEOK INC	USD	11 279	13 407	0.27
1 451	ORACLE CORP	USD	68 214	63 931	1.27
52	OWENS CORNING	USD	3 287	3 295	0.07
165	PACCAR INC	USD	11 025	10 223	0.20
62	PARKER-HANNIFIN CORP	USD	11 269	9 663	0.19
151	PAYCHEX INC - AK9420	USD	9 898	10 321	0.21
81	PENTAIR PLC	USD	3 535	3 408	0.07
162	PEOPLE'S UNITED FINANCIAL INC	USD	3 182	2 931	0.06
664	PEPSICO INC	USD	72 200	72 290	1.44
63	PERRIGO CO PLC	USD	5 160	4 593	0.09
52	PINNACLE WEST CAPITAL CORP	USD	4 053	4 189	0.08
80	PIONEER NATURAL RESOURCES CO	USD	14 024	15 139	0.30
221	PNC FINANCIAL SERVICES GROUP INC	USD	35 115	29 857	0.60
117	PPG INDUSTRIES INC	USD	13 325	12 136	0.24
324	PPL CORP	USD	8 820	9 250	0.18
134	PRAXAIR INC	USD	20 318	21 192	0.42
135	PRINCIPAL FINANCIAL GROUP INC	USD	8 397	7 148	0.14
1 178	PROCTER & GAMBLE CO	USD	90 748	91 955	1.83
272	PROGRESSIVE CORP - AL4288	USD	16 867	16 089	0.32
249	PROLOGIS INC	USD	15 590	16 357	0.33
197	PRUDENTIAL FINANCIAL INC	USD	21 442	18 421	0.37
236	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	11 420	12 777	0.25
36	PVH CORP	USD	5 148	5 390	0.11
63	QUEST DIAGNOSTICS INC	USD	6 529	6 926	0.14
61	RAYMOND JAMES FINANCIAL INC	USD	5 908	5 450	0.11

**MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
525	REGIONS FINANCIAL CORP	USD	10 253	9 335	0.19
30	REINSURANCE GROUP OF AMERICA INC	USD	4 847	4 004	0.08
67	RESMED INC	USD	6 588	6 940	0.14
58	ROBERT HALF INTERNATIONAL INC	USD	3 460	3 776	0.08
60	ROCKWELL AUTOMATION INC	USD	10 883	9 974	0.20
77	ROCKWELL COLLINS INC	USD	10 477	10 370	0.21
46	ROLLINS INC	USD	2 383	2 419	0.05
48	ROPER TECHNOLOGIES INC	USD	13 913	13 244	0.26
179	ROSS STORES INC	USD	13 847	15 170	0.30
80	ROYAL CARIBBEAN CRUISES LTD	USD	9 864	8 288	0.17
321	SALESFORCE.COM INC	USD	39 059	43 784	0.87
54	SBA COMMUNICATIONS CORP	USD	9 023	8 916	0.18
63	SCANA CORP	USD	2 357	2 427	0.05
647	SCHLUMBERGER LTD	USD	43 817	43 368	0.86
78	SEALED AIR CORP	USD	3 347	3 311	0.07
80	SENSATA TECHNOLOGIES HOLDING PLC	USD	4 269	3 806	0.08
26	SIGNATURE BANK/NEW YORK NY	USD	3 986	3 325	0.07
735	SIRIUS XM HOLDINGS INC	USD	4 682	4 976	0.10
85	SKYWORKS SOLUTIONS INC	USD	8 382	8 215	0.16
27	SNAP-ON INC	USD	4 096	4 339	0.09
471	SOUTHERN CO	USD	20 676	21 812	0.43
69	SOUTHWEST AIRLINES CO	USD	3 987	3 511	0.07
119	S&P GLOBAL INC	USD	23 063	24 263	0.48
54	SPIRIT AEROSYSTEMS HOLDINGS INC - A	USD	4 574	4 639	0.09
66	SPLUNK INC	USD	7 186	6 541	0.13
374	SPRINT CORP	USD	1 930	2 035	0.04
72	STANLEY BLACK & DECKER INC	USD	11 537	9 562	0.19
657	STARBUCKS CORP	USD	38 411	32 094	0.64
172	STATE STREET CORP	USD	18 356	16 011	0.32
219	SUNTRUST BANKS INC	USD	15 509	14 458	0.29
25	SVB FINANCIAL GROUP	USD	6 626	7 219	0.14
114	T ROWE PRICE GROUP INC	USD	12 834	13 234	0.26
133	TAPESTRY INC	USD	7 045	6 212	0.12
102	TARGA RESOURCES CORP	USD	4 960	5 048	0.10
133	TD AMERITRADE HOLDING CORP	USD	8 153	7 284	0.15
164	TE CONNECTIVITY LTD	USD	17 168	14 770	0.29
207	TECHNIPFMC PLC	USD	6 316	6 570	0.13
59	TESLA INC	USD	18 675	20 234	0.40
460	TEXAS INSTRUMENTS INC	USD	49 961	50 715	1.01
52	TIFFANY & CO	USD	5 046	6 843	0.14
296	TJX COS INC	USD	24 523	28 173	0.56
68	TOLL BROTHERS INC	USD	3 060	2 515	0.05
58	TRACTOR SUPPLY CO	USD	3 588	4 436	0.09
22	TRANSDIGM GROUP INC	USD	6 805	7 593	0.15

## MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF

## Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
127	TRAVELERS COS INC	USD	17 914	15 537	0.31
116	TRIMBLE INC	USD	4 341	3 809	0.08
50	TRIPADVISOR INC	USD	2 080	2 786	0.06
125	UDR INC	USD	4 406	4 693	0.09
27	ULTA BEAUTY INC	USD	5 751	6 303	0.13
88	UNDER ARMOUR INC	USD	1 238	1 855	0.04
87	UNDER ARMOUR INC - A	USD	1 388	1 956	0.04
368	UNION PACIFIC CORP	USD	50 979	52 138	1.04
322	UNITED PARCEL SERVICE INC - B	USD	34 654	34 206	0.68
39	UNITED RENTALS INC	USD	7 304	5 757	0.11
20	UNITED THERAPEUTICS CORP	USD	2 181	2 263	0.05
19	VAIL RESORTS INC	USD	4 364	5 210	0.10
202	VALERO ENERGY CORP	USD	19 274	22 388	0.45
43	VARIAN MEDICAL SYSTEMS INC	USD	5 307	4 890	0.10
54	VEEVA SYSTEMS INC	USD	4 120	4 150	0.08
41	VERISIGN INC	USD	5 109	5 634	0.11
73	VERISK ANALYTICS INC - A	USD	7 756	7 858	0.16
119	VERTEX PHARMACEUTICALS INC	USD	20 262	20 225	0.40
842	VISA INC	USD	110 066	111 523	2.22
34	VMWARE INC - A	USD	4 228	4 997	0.10
80	VOYA FINANCIAL INC	USD	4 274	3 760	0.07
62	VULCAN MATERIALS CO	USD	7 118	8 002	0.16
25	WABCO HOLDINGS INC	USD	3 446	2 926	0.06
40	WABTEC CORP/DE	USD	3 260	3 943	0.08
394	WALGREENS BOOTS ALLIANCE INC	USD	26 109	23 646	0.47
123	WASTE CONNECTIONS INC	USD	9 023	9 259	0.18
203	WASTE MANAGEMENT INC	USD	17 442	16 512	0.33
37	WATERS CORP	USD	7 802	7 163	0.14
147	WEC ENERGY GROUP INC	USD	9 010	9 504	0.19
173	WELLTOWER INC	USD	9 074	10 845	0.22
215	WESTERN UNION CO	USD	4 231	4 371	0.09
119	WESTROCK CO	USD	7 716	6 785	0.14
353	WEYERHAEUSER CO	USD	12 489	12 870	0.26
30	WHIRLPOOL CORP	USD	4 747	4 387	0.09
62	WILLIS TOWERS WATSON PLC	USD	9 791	9 399	0.19
64	WORKDAY INC	USD	8 540	7 752	0.15
22	WW GRAINGER INC	USD	6 280	6 785	0.14
237	XCEL ENERGY INC	USD	10 537	10 826	0.22
107	XEROX CORP	USD	3 287	2 568	0.05
119	XILINX INC	USD	8 105	7 766	0.15
120	XL GROUP LTD	USD	6 647	6 714	0.13
84	XYLEM INC/NY	USD	6 665	5 660	0.11
99	ZAYO GROUP HOLDINGS INC	USD	3 504	3 612	0.07
92	ZIONS BANCORPORATION	USD	5 069	4 847	0.10

**MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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	ZOETIS INC	USD	19 091	19 338	0.39
<b>Total Shares</b>			<b>4 990 896</b>	<b>4 964 944</b>	<b>99.01</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>4 990 896</b>	<b>4 964 944</b>	<b>99.01</b>
<b>Total Investments</b>			<b>4 990 896</b>	<b>4 964 944</b>	<b>99.01</b>

**MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF**

Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software & Computer Services	18.97	United States of America	91.13
Financial Services	9.61	Ireland	2.25
Technology Hardware & Equipment	8.85	United Kingdom	0.96
Pharmaceuticals & Biotechnology	6.61	Switzerland	0.91
Banks	5.52	Australia	0.89
Personal Goods	3.89	Curacao	0.86
Beverages	3.30	Bermuda	0.82
General Retailers	3.21	Netherlands	0.34
Nonlife Insurance	3.17	Jersey	0.23
Health Care Equipment & Services	3.10	Canada	0.18
Real Estate Investment Trusts	3.05	Liberia	0.17
Industrial Transportation	2.95	Sweden	0.12
Support Services	2.79	British Virgin Islands	0.09
Oil & Gas Producers	2.52	India	0.06
Industrial Engineering	2.16		
Travel, Leisure & Catering	1.89		<b>99.01</b>
Construction & Materials	1.80		
Electricity	1.77		
Chemicals	1.51		
Oil Equipment, Services & Distribution	1.45		
Electronic & Electrical Equipment	1.36		
General Industrials	1.24		
Life Insurance	1.18		
Automobiles & Parts	1.17		
Food Producers	1.02		
Alternative Energy	0.85		
Household Goods & Home Construction	0.75		
Gas, Water & Multiutilities	0.71		
Food & Drug Retailers	0.61		
Media	0.56		
Aerospace & Defense	0.45		
Mining	0.37		
Forestry & Paper	0.19		
Fixed Line Telecommunications	0.17		
Leisure Goods	0.15		
Real Estate Investment & Services	0.07		
Mobile Telecommunications	0.04		
	<b>99.01</b>		



## MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF

## Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
1 017	ABB LTD-NOM	CHF	23 871	22 235	0.22
876	ABBVIE INC	USD	85 931	81 161	0.81
23	ABIOMED INC	USD	8 766	9 408	0.09
233	ABN AMRO GROUP NV	EUR	6 877	6 045	0.06
340	ACCENTURE PLC - A	USD	51 130	55 621	0.55
104	ACCOR SA	EUR	5 773	5 102	0.05
23	ACUITY BRANDS INC	USD	3 097	2 665	0.03
90	ADECCO GROUP AG - REG	CHF	6 318	5 326	0.05
271	ADOBE SYSTEMS INC	USD	59 793	66 073	0.65
41	ADVANCE AUTO PARTS INC	USD	4 580	5 564	0.05
987	AEGON NV	EUR	6 636	5 919	0.06
337	AEON CO LTD	JPY	5 805	7 211	0.07
62	AEON FINANCIAL SERVICE CO LTD	JPY	1 425	1 323	0.01
366	AES CORP/VA	USD	3 960	4 908	0.05
430	AFLAC INC	USD	19 079	18 499	0.18
36	AGCO CORP	USD	2 264	2 186	0.02
104	AGEAS NV	EUR	5 269	5 247	0.05
178	AGILENT TECHNOLOGIES INC	USD	12 010	11 008	0.11
128	AGNICO EAGLE MINES LTD	CAD	5 142	5 865	0.06
6 662	AIA GROUP LTD -H-	HKD	57 079	58 252	0.57
236	AIR LIQUIDE SA	EUR	28 948	29 676	0.29
121	AIR PRODUCTS & CHEMICALS INC	USD	19 504	18 843	0.19
89	AISIN SEIKI CO LTD	JPY	4 771	4 058	0.04
252	AJINOMOTO CO INC	JPY	4 476	4 769	0.05
60	AKER BP ASA	NOK	2 192	2 214	0.02
139	AKZO NOBEL NV-CVA - CVA	EUR	13 280	11 899	0.12
62	ALBEMARLE CORP	USD	5 835	5 848	0.06
42	ALIGN TECHNOLOGY INC	USD	10 925	14 370	0.14
238	ALIMENTATION COUCHE-TARD INC - B	CAD	10 561	10 333	0.10
86	ALKERMES PLC	USD	5 095	3 540	0.03
52	ALLEGION PLC	USD	4 399	4 023	0.04
129	ALLIANT ENERGY CORP	USD	5 138	5 459	0.05
243	ALLIANZ SE-NOM - REG	EUR	55 293	50 223	0.50
196	ALLSTATE CORP	USD	18 551	17 889	0.18
240	ALLY FINANCIAL INC	USD	6 355	6 305	0.06
174	ALPHABET INC	USD	182 547	194 122	1.92
97	ALTAGAS LTD	CAD	1 826	2 002	0.02
242	AMADEUS IT GROUP SA - A	EUR	17 853	19 100	0.19
639	AMCOR LTD/AUSTRALIA	AUD	6 914	6 803	0.07
5	AMERCO	USD	1 683	1 781	0.02
403	AMERICAN EXPRESS CO	USD	36 838	39 494	0.39
41	AMERICAN FINANCIAL GROUP INC/OH	USD	4 583	4 401	0.04
498	AMERICAN INTERNATIONAL GROUP INC	USD	27 295	26 404	0.26
243	AMERICAN TOWER CORP	USD	34 769	35 033	0.35

## MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF

## Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
99	AMERICAN WATER WORKS CO INC	USD	7 935	8 453	0.08
81	AMERIPRISE FINANCIAL INC	USD	12 236	11 330	0.11
90	AMERISOURCEBERGEN CORP	USD	7 650	7 674	0.08
372	AMGEN INC	USD	65 449	68 667	0.68
1 610	AMP LTD	AUD	6 502	4 235	0.04
64	ANA HOLDINGS INC	JPY	2 483	2 351	0.02
204	ANALOG DEVICES INC	USD	19 825	19 568	0.19
114	ANTERO RESOURCES CORP	USD	2 263	2 434	0.02
219	ANTOFAGASTA PLC	GBP	2 934	2 862	0.03
81	AO SMITH CORP	USD	5 223	4 791	0.05
136	AON PLC	USD	18 946	18 655	0.18
651	APA GROUP	AUD	3 914	4 738	0.05
210	APACHE CORP	USD	7 829	9 818	0.10
580	APPLIED MATERIALS INC	USD	34 093	26 790	0.26
147	APTIV PLC	USD	12 328	13 470	0.13
136	ARAMARK	USD	5 411	5 046	0.05
197	ARC RESOURCES LTD	CAD	2 050	2 034	0.02
225	ARCH CAPITAL GROUP LTD	USD	6 085	5 954	0.06
38	ARKEMA SA	EUR	5 028	4 499	0.04
101	ARTHUR J GALLAGHER & CO	USD	6 926	6 593	0.07
1 373	ASCENDAS REAL ESTATE INVESTMENT TRUST	SGD	2 785	2 658	0.03
168	ASM PACIFIC TECHNOLOGY LTD	HKD	2 196	2 124	0.02
226	ASML HOLDING NV	EUR	47 015	44 778	0.44
556	ASSA ABLOY AB	SEK	11 807	11 865	0.12
646	ASSICURAZIONI GENERALI SPA	EUR	12 404	10 838	0.11
30	ASSURANT INC	USD	2 684	3 105	0.03
1 084	ASTELLAS PHARMA INC	JPY	16 527	16 529	0.16
107	ASX LTD	AUD	4 735	5 091	0.05
370	ATLAS COPCO AB	SEK	12 166	10 787	0.11
216	ATLAS COPCO AB - B	SEK	6 214	5 666	0.06
61	ATMOS ENERGY CORP	USD	4 967	5 499	0.05
52	ATOS SE	EUR	7 053	7 100	0.07
529	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	2 347	2 428	0.02
1 107	AURIZON HOLDINGS LTD	AUD	3 648	3 542	0.03
997	AUSNET SERVICES	AUD	1 302	1 182	0.01
122	AUTODESK INC	USD	16 021	15 993	0.16
48	AUTOLIV INC	USD	7 081	6 875	0.07
49	AVERY DENNISON CORP	USD	5 190	5 003	0.05
2 214	AVIVA PLC	GBP	15 721	14 732	0.15
1 070	AXA SA	EUR	28 684	26 254	0.26
121	AXALTA COATING SYSTEMS LTD	USD	3 655	3 668	0.04
27	AXEL SPRINGER	EUR	2 245	1 953	0.02
46	AXIS CAPITAL HOLDINGS LTD	USD	2 608	2 559	0.03
233	BAKER HUGHES A GE CO	USD	6 977	7 696	0.08

**MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
3 679	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	29 185	26 090	0.26
3 105	BANCO DE SABADELL SA	EUR	6 222	5 204	0.05
8 903	BANCO SANTANDER SA	EUR	57 093	47 732	0.47
591	BANK HAPOALIM BM	ILS	4 163	3 996	0.04
803	BANK LEUMI LE-ISRAEL BM	ILS	4 943	4 738	0.05
356	BANK OF MONTREAL	CAD	26 991	27 501	0.27
557	BANK OF NEW YORK MELLON CORP	USD	28 975	30 039	0.30
684	BANKIA SA	EUR	3 073	2 561	0.03
374	BANKINTER	EUR	3 848	3 643	0.04
561	BARRATT DEVELOPMENTS PLC	GBP	4 110	3 817	0.04
429	BB&T CORP	USD	22 441	21 639	0.21
147	BECTON DICKINSON AND CO	USD	31 348	35 215	0.35
56	BEIERSDORF	EUR	6 028	6 358	0.06
267	BENDIGO & ADELAIDE BANK LTD	AUD	2 167	2 138	0.02
72	BERKELEY GROUP HOLDINGS	GBP	3 791	3 598	0.04
145	BEST BUY CO INC	USD	9 751	10 814	0.11
117	BIOGEN INC	USD	31 790	33 958	0.33
97	BIOMARIN PHARMACEUTICAL INC	USD	7 878	9 137	0.09
23	BIOMERIEUX	EUR	1 820	2 070	0.02
279	BLACKBERRY LTD	CAD	3 575	2 689	0.03
67	BLACKROCK INC	USD	36 103	33 436	0.33
307	BLUESCOPE STEEL LTD	AUD	3 715	3 915	0.04
2 042	BOC HONG KONG HOLDINGS LTD	HKD	10 403	9 617	0.09
151	BOLIDEN AB	SEK	5 315	4 905	0.05
27	BOOKING HOLDINGS INC	USD	57 073	54 731	0.54
647	BORAL LTD	AUD	3 740	3 122	0.03
117	BORGWARNER INC	USD	5 831	5 050	0.05
85	BOSTON PROPERTIES INC	USD	10 390	10 661	0.11
121	BOUYGUES SA	EUR	5 965	5 214	0.05
878	BRAMBLES LTD	AUD	6 733	5 761	0.06
85	BRENNTAG AG	EUR	5 031	4 736	0.05
336	BRIDGESTONE CORP	JPY	14 476	13 144	0.13
515	BRITISH LAND CO PLC	GBP	4 660	4 570	0.05
466	BROOKFIELD ASSET MANAGEMENT INC	CAD	18 020	18 892	0.19
4 653	BT GROUP PLC	GBP	12 686	13 380	0.13
187	BUNZL	GBP	5 287	5 666	0.06
231	BURBERRY GROUP PLC	GBP	5 392	6 587	0.06
174	CA INC	USD	5 970	6 203	0.06
156	CADENCE DESIGN SYSTEMS INC	USD	5 833	6 756	0.07
149	CAE INC	CAD	2 642	3 093	0.03
44	CALBEE INC	JPY	1 486	1 654	0.02
144	CALTEX AUSTRALIA LTD	AUD	3 538	3 462	0.03
100	CAMPBELL SOUP CO	USD	4 210	4 054	0.04
242	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	21 718	21 039	0.21

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
409	CANADIAN NATIONAL RAILWAY CO	CAD	29 390	33 433	0.33
35	CANADIAN TIRE CORP LTD - A	CAD	4 573	4 566	0.05
552	CANON INC	JPY	20 481	18 095	0.18
88	CAP GEMINI SE	EUR	11 572	11 836	0.12
269	CAPITAL ONE FINANCIAL CORP	USD	25 461	24 721	0.24
1 393	CAPITALAND COMMERCIAL TRUST	SGD	1 924	1 696	0.02
1 415	CAPITALAND LTD	SGD	3 909	3 279	0.03
1 370	CAPITALAND MALL TRUST	SGD	2 141	2 080	0.02
174	CARDINAL HEALTH INC	USD	11 112	8 496	0.08
100	CARMAX INC	USD	6 004	7 287	0.07
31	CASINO GUICHARD PERRACHON SA	EUR	1 475	1 203	0.01
107	CASIO COMPUTER CO LTD	JPY	1 644	1 741	0.02
330	CATERPILLAR INC	USD	48 575	44 771	0.44
178	CBRE GROUP INC	USD	8 271	8 498	0.08
82	CCL INDUSTRIES INC	CAD	4 064	4 018	0.04
75	CELANESE CORP - A	USD	7 529	8 330	0.08
415	CELGENE CORP	USD	36 062	32 959	0.33
579	CENOVUS ENERGY INC	CAD	4 871	6 008	0.06
112	CENTENE CORP	USD	11 761	13 800	0.14
227	CENTERPOINT ENERGY INC	USD	6 068	6 290	0.06
531	CENTURYLINK INC	USD	8 387	9 898	0.10
166	CERNER CORP	USD	9 540	9 925	0.10
141	CGI GROUP INC - A	CAD	8 054	8 930	0.09
78	CH ROBINSON WORLDWIDE INC	USD	7 227	6 525	0.06
669	CHARLES SCHWAB CORP	USD	35 865	34 186	0.34
111	CHENIERE ENERGY INC	USD	5 776	7 236	0.07
55	CHR HANSEN HOLDING A/S	DKK	4 725	5 080	0.05
256	CHUBB LTD	USD	35 236	32 517	0.32
124	CHUGAI PHARMACEUTICAL CO LTD	JPY	6 578	6 504	0.06
154	CHUGOKU ELECTRIC POWER CO INC	JPY	2 017	1 991	0.02
135	CHURCH & DWIGHT CO INC	USD	6 338	7 177	0.07
152	CI FINANCIAL CORP	CAD	3 339	2 730	0.03
288	CIE FINANCIERE RICHEMONT SA - REG	CHF	26 158	24 398	0.24
134	CIGNA CORP	USD	22 156	22 773	0.22
53	CIMAREX ENERGY CO	USD	4 995	5 392	0.05
50	CINTAS CORP	USD	8 156	9 254	0.09
2 658	CISCO SYSTEMS INC	USD	113 522	114 373	1.14
64	CIT GROUP INC	USD	3 322	3 226	0.03
269	CITIZENS FINANCIAL GROUP INC	USD	11 554	10 464	0.10
75	CITRIX SYSTEMS INC	USD	6 999	7 863	0.08
226	CITY DEVELOPMENTS LTD	SGD	2 263	1 812	0.02
110	CLARIANT AG - REG	CHF	2 661	2 639	0.03
71	CLOROX CO	USD	8 911	9 603	0.09
906	CLP HOLDINGS LTD	HKD	9 506	9 758	0.10

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
188	CME GROUP INC	USD	30 127	30 817	0.30
156	CMS ENERGY CORP	USD	6 856	7 376	0.07
567	CNH INDUSTRIAL NV	EUR	7 098	6 022	0.06
95	CNP ASSURANCES	EUR	2 411	2 162	0.02
280	COCA-COLA AMATIL LTD	AUD	1 903	1 903	0.02
2 236	COCA-COLA CO	USD	95 579	98 071	0.98
121	COCA-COLA EUROPEAN PARTNERS PLC	USD	4 885	4 917	0.05
111	COCA-COLA HBC AG	GBP	3 874	3 709	0.04
32	COCHLEAR LTD	AUD	4 573	4 733	0.05
459	COLGATE-PALMOLIVE CO	USD	31 588	29 748	0.29
34	COLRUYT	EUR	1 842	1 940	0.02
96	COMERICA INC	USD	9 097	8 728	0.09
1 194	COMFORTDELGRO CORP LTD	SGD	2 191	2 058	0.02
553	COMMERZBANK AG	EUR	7 614	5 301	0.05
106	COMMSCOPE HOLDING CO INC	USD	4 204	3 096	0.03
874	COMPASS GROUP PLC	GBP	18 344	18 676	0.18
255	COMPUTERSHARE LTD	AUD	3 485	3 472	0.03
604	CONCORDIA FINANCIAL GROUP LTD	JPY	3 408	3 075	0.03
758	CONVATEC GROUP PLC	GBP	2 100	2 126	0.02
27	COOPER COS INC	USD	6 069	6 357	0.06
115	COPART INC	USD	6 305	6 504	0.06
106	COVESTRO AG	EUR	10 722	9 458	0.09
21	COVIVIO	EUR	2 289	2 185	0.02
628	CREDIT AGRICOLE SA	EUR	8 606	8 384	0.08
303	CRESCENT POINT ENERGY CORP	CAD	2 170	2 225	0.02
463	CRH PLC	EUR	15 595	16 406	0.16
73	CRODA INTERNATIONAL PLC	GBP	4 623	4 628	0.05
225	CROWN CASTLE INTERNATIONAL CORP	USD	23 434	24 260	0.24
250	CSL LTD	AUD	35 155	35 580	0.35
465	CSX CORP	USD	25 710	29 658	0.29
87	CUMMINS INC	USD	13 707	11 571	0.11
145	DAICEL CORP	JPY	1 665	1 605	0.02
56	DAIFUKU CO LTD	JPY	2 912	2 455	0.02
313	DAIICHI SANKYO CO LTD	JPY	10 965	11 973	0.12
137	DAIKIN INDUSTRIES LTD	JPY	15 429	16 413	0.16
312	DAIWA HOUSE INDUSTRY CO LTD	JPY	11 846	10 636	0.10
333	DANONE	EUR	26 592	24 443	0.24
68	DARDEN RESTAURANTS INC	USD	5 844	7 280	0.07
990	DBS GROUP HOLDINGS LTD	SGD	21 097	19 321	0.19
49	DCC PLC	GBP	4 569	4 460	0.04
169	DEERE & CO	USD	25 580	23 626	0.23
99	DELTA AIR LINES INC	USD	5 412	4 904	0.05
58	DENA CO LTD	JPY	1 052	1 088	0.01
241	DENSO CORP	JPY	13 457	11 775	0.12

**MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
128	DENTSPY SIRONA INC	USD	6 740	5 603	0.06
106	DEUTSCHE BOERSE AG	EUR	14 574	14 127	0.14
290	DEVON ENERGY CORP	USD	9 494	12 748	0.13
561	DEXUS	AUD	4 025	4 025	0.04
196	DISCOVER FINANCIAL SERVICES	USD	14 090	13 800	0.14
86	DISCOVERY COMMUNICATIONS INC - A	USD	1 851	2 365	0.02
168	DISCOVERY COMMUNICATIONS INC - C	USD	3 340	4 284	0.04
539	DNB NOR ASA	NOK	10 488	10 535	0.10
359	DOMINION ENERGY INC	USD	24 358	24 477	0.24
65	DON QUIJOTE HOLDINGS CO LTD	JPY	3 668	3 122	0.03
85	DOVER CORP	USD	6 791	6 222	0.06
99	DR PEPPER SNAPPLE GROUP INC	USD	11 684	12 078	0.12
99	DTE ENERGY CO	USD	10 147	10 259	0.10
18	DUFREY AG - REG	CHF	2 352	2 291	0.02
159	DXC TECHNOLOGY CO	USD	14 171	12 817	0.13
170	EAST JAPAN RAILWAY CO	JPY	15 635	16 292	0.16
80	EAST WEST BANCORP INC	USD	5 038	5 216	0.05
88	EASYJET PLC	GBP	1 978	1 944	0.02
244	EATON CORP PLC	USD	19 381	18 237	0.18
143	ECOLAB INC	USD	19 179	20 067	0.20
181	EDISON INTERNATIONAL	USD	11 389	11 452	0.11
1 412	EDP - ENERGIAS DE PORTUGAL SA	EUR	5 157	5 605	0.06
116	EDWARDS LIFESCIENCES CORP	USD	15 927	16 886	0.17
43	EIFFAGE SA	EUR	4 928	4 678	0.05
139	EISAI CO LTD	JPY	8 935	9 793	0.10
133	ELECTROLUX AB	SEK	4 275	3 033	0.03
79	ELISA OYJ	EUR	3 441	3 659	0.04
32	EMERA INC	CAD	999	1 041	0.01
97	EMPIRE CO LTD	CAD	1 898	1 946	0.02
5	EMS-CHEMIE HOLDING AG	CHF	3 141	3 205	0.03
126	ENAGAS SA	EUR	3 288	3 684	0.04
540	ENCANA CORP	CAD	6 397	7 048	0.07
176	ENDESA SA	EUR	3 725	3 883	0.04
146	EQT CORP	USD	7 137	8 056	0.08
44	EQUINIX INC	USD	18 374	18 915	0.19
642	EQUINOR ASA	NOK	14 925	17 046	0.17
166	ERSTE GROUP BANK	EUR	8 378	6 929	0.07
115	ESSILOR INTERNATIONAL CIE GENERALE D'OPTIQUE SA	EUR	15 366	16 233	0.16
336	ESSITY AB	SEK	8 921	8 308	0.08
124	ESTEE LAUDER COS INC - A	USD	17 918	17 694	0.17
148	E*TRADE FINANCIAL CORP	USD	8 136	9 052	0.09
25	EURAZEO SA	EUR	2 221	1 896	0.02
6	EUROFINS SCIENTIFIC SE	EUR	3 402	3 337	0.03
97	EUTELSAT COMMUNICATIONS SA	EUR	2 005	2 012	0.02

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## Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
176	EVERSOURCE ENERGY	USD	10 122	10 315	0.10
90	EVONIK INDUSTRIES AG	EUR	3 136	3 082	0.03
60	EXOR NV	EUR	4 308	4 042	0.04
69	EXPEDIA GROUP INC	USD	8 351	8 293	0.08
98	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	6 122	7 164	0.07
107	FANUC CORP	JPY	22 918	21 257	0.21
160	FASTENAL CO	USD	8 845	7 701	0.08
40	FEDERAL REALTY INVESTMENT TRUST	USD	4 561	5 062	0.05
130	FERGUSON PLC	GBP	10 134	10 555	0.10
68	FERRARI NV	EUR	8 295	9 249	0.09
183	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	17 846	19 403	0.19
383	FIFTH THIRD BANCORP	USD	12 371	10 992	0.11
88	FIRST CAPITAL REALTY INC	CAD	1 395	1 382	0.01
382	FIRST QUANTUM MINERALS LTD	CAD	5 258	5 625	0.06
89	FIRST REPUBLIC BANK/CA	USD	8 193	8 614	0.08
471	FLETCHER BUILDING LTD	NZD	2 092	2 216	0.02
31	FLIGHT CENTRE TRAVEL GROUP LTD	AUD	1 384	1 458	0.01
72	FLOWSERVE CORP	USD	3 115	2 909	0.03
859	FORTESCUE METALS GROUP LTD	AUD	3 048	2 786	0.03
232	FORTIS INC/CANADA	CAD	7 766	7 411	0.07
173	FORTIVE CORP	USD	13 284	13 340	0.13
84	FORTUNE BRANDS HOME & SECURITY INC	USD	5 014	4 510	0.04
103	FRANCO-NEVADA CORP	CAD	7 007	7 513	0.07
185	FRANKLIN RESOURCES INC	USD	6 895	5 929	0.06
119	FRESENIUS MEDICAL CARE AG & CO	EUR	11 970	12 002	0.12
231	FRESENIUS SE & CO KGAA	EUR	17 566	18 556	0.18
122	FRESNILLO PLC	GBP	1 994	1 842	0.02
22	FRUTAROM INDUSTRIES LTD	ILS	2 202	2 155	0.02
38	FUCHS PETROLUB SE - PFD	EUR	2 125	1 874	0.02
277	GALP ENERGIA SGPS SA	EUR	5 223	5 283	0.05
62	GARMIN LTD	USD	3 617	3 782	0.04
20	GEBERIT AG-NOM - REG	CHF	8 663	8 578	0.08
25	GECINA SA	EUR	4 383	4 183	0.04
34	GENMAB A/S	DKK	6 985	5 247	0.05
82	GENUINE PARTS CO	USD	7 214	7 527	0.07
258	GETLINK - REG	EUR	3 490	3 538	0.03
121	GILDAN ACTIVEWEAR INC	CAD	3 494	3 406	0.03
723	GILEAD SCIENCES INC	USD	54 627	51 217	0.51
5	GIVAUDAN SA - REG	CHF	11 331	11 340	0.11
88	GLOBAL PAYMENTS INC	USD	9 993	9 811	0.10
894	GOODMAN GROUP	AUD	5 760	6 354	0.06
995	GPT GROUP	AUD	3 650	3 720	0.04
164	GREAT-WEST LIFECO INC	CAD	4 217	4 029	0.04
165	GRIFOLS SA	EUR	4 551	4 966	0.05

**MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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	H LUNDBECK A/S	DKK	2 079	2 670	0.03
129	HAKUHODO DY HOLDINGS INC	JPY	1 809	2 071	0.02
440	HAMMERSON PLC	GBP	3 442	3 036	0.03
203	HANESBRANDS INC	USD	3 774	4 470	0.04
422	HANG SENG BANK LTD	HKD	10 077	10 553	0.10
126	HANKYU HANSHIN HOLDINGS INC	JPY	4 648	5 068	0.05
33	HANNOVER RUECK SE - REG	EUR	4 160	4 115	0.04
94	HARLEY-DAVIDSON INC	USD	3 960	3 956	0.04
307	HARVEY NORMAN HOLDINGS LTD	AUD	880	753	0.01
65	HASBRO INC	USD	5 509	6 000	0.06
154	HCA HEALTHCARE INC	USD	15 351	15 800	0.16
99	HD SUPPLY HOLDINGS INC	USD	3 760	4 246	0.04
959	HEALTHSCOPE LTD	AUD	1 452	1 566	0.02
82	HEIDELBERGCEMENT AG	EUR	8 050	6 901	0.07
57	HENKEL AG & CO KGAA	EUR	7 156	6 339	0.06
98	HENKEL KGAA VZ PFD - PFD	EUR	12 762	12 529	0.12
484	HENNES & MAURITZ AB - B	SEK	7 438	7 223	0.07
85	HENRY SCHEIN INC	USD	5 604	6 174	0.06
156	HESS CORP	USD	7 816	10 435	0.10
865	HEWLETT PACKARD ENTERPRISE CO	USD	15 847	12 638	0.12
157	HILTON WORLDWIDE HOLDINGS INC	USD	12 809	12 428	0.12
143	HINO MOTORS LTD	JPY	1 852	1 527	0.02
18	HIROSE ELECTRIC CO LTD	JPY	2 348	2 231	0.02
57	HITACHI CHEMICAL CO LTD	JPY	1 288	1 150	0.01
59	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	2 383	1 918	0.02
38	HITACHI HIGH-TECHNOLOGIES CORP	JPY	1 812	1 551	0.02
118	HITACHI METALS LTD	JPY	1 432	1 225	0.01
153	HOLOGIC INC	USD	5 837	6 082	0.06
5 093	HONG KONG & CHINA GAS CO LTD	HKD	9 613	9 750	0.10
650	HONG KONG EXCHANGES & CLEARING LTD	HKD	21 815	19 553	0.19
161	HORMEL FOODS CORP	USD	5 265	5 991	0.06
30	HOSHIZAKI CORP	JPY	2 717	3 036	0.03
410	HOST HOTELS & RESORTS INC	USD	7 544	8 639	0.09
903	HP INC	USD	20 287	20 489	0.20
116	H&R BLOCK INC	USD	2 922	2 642	0.03
165	HULIC CO LTD	JPY	1 809	1 762	0.02
76	HUMANA INC	USD	20 195	22 620	0.22
608	HUNTINGTON BANCSHARES INC/OH	USD	9 305	8 974	0.09
231	HUSQVARNA AB - B	SEK	2 316	2 195	0.02
346	HYSAN DEVELOPMENT CO LTD	HKD	1 779	1 932	0.02
3 197	IBERDROLA SA	EUR	22 800	24 725	0.24
44	ICA GRUPPEN AB	SEK	1 555	1 351	0.01
18	ICADE	EUR	1 731	1 688	0.02
42	IDEX CORP	USD	6 078	5 732	0.06



## MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
48	IDEXX LABORATORIES INC	USD	9 306	10 461	0.10
46	IGM FINANCIAL INC	CAD	1 393	1 333	0.01
222	IHS MARKIT LTD	USD	10 605	11 453	0.11
170	ILLINOIS TOOL WORKS INC	USD	27 668	23 552	0.23
81	ILLUMINA INC	USD	19 520	22 622	0.22
20	IMERY'S SA	EUR	1 944	1 617	0.02
162	IMPERIAL OIL LTD	CAD	4 330	5 382	0.05
99	INCYTE CORP	USD	8 434	6 633	0.07
602	INDITEX	EUR	18 980	20 566	0.20
59	INDUSTRIAL ALLIANCE INSURANCE & FINANCIAL SERVICES INC	CAD	2 425	2 276	0.02
92	INDUSTRIVARDEN AB - C	SEK	2 108	1 786	0.02
2 144	ING GROUP NV	EUR	35 863	30 860	0.30
33	INGENICO GROUP SA	EUR	2 610	2 967	0.03
138	INGERSOLL-RAND PLC	USD	11 879	12 383	0.12
40	INGREDION INC	USD	5 140	4 428	0.04
565	INPEX CORP	JPY	7 019	5 863	0.06
1 306	INSURANCE AUSTRALIA GROUP LTD	AUD	7 755	8 231	0.08
77	INTACT FINANCIAL CORP	CAD	5 765	5 458	0.05
2 582	INTEL CORP	USD	131 235	128 350	1.28
210	INTER PIPELINE LTD	CAD	3 965	3 934	0.04
321	INTERCONTINENTAL EXCHANGE INC	USD	22 756	23 610	0.23
100	INTERCONTINENTAL HOTELS GROUP PLC	GBP	6 212	6 232	0.06
508	INTERNATIONAL BUSINESS MACHINES CORP	USD	77 105	70 968	0.70
44	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	5 863	5 454	0.05
217	INTERNATIONAL PAPER CO	USD	11 156	11 301	0.11
215	INTERPUBLIC GROUP OF COS INC	USD	4 779	5 040	0.05
89	INTERTEK GROUP PLC	GBP	6 053	6 716	0.07
7 438	INTESA SANPAOLO SPA	EUR	26 545	21 593	0.21
517	INTESA SANPAOLO SPA - RNC	EUR	1 920	1 568	0.02
134	INTUIT INC	USD	23 427	27 377	0.27
225	INVESCO LTD	USD	7 077	5 976	0.06
371	INVESTEC PLC	GBP	2 912	2 635	0.03
251	INVESTOR AB - B	SEK	10 390	10 238	0.10
21	IPSEN SA	EUR	3 183	3 294	0.03
86	IQVIA HOLDINGS INC	USD	8 746	8 585	0.08
149	IRON MOUNTAIN INC	USD	4 714	5 216	0.05
92	ISS A/S	DKK	3 296	3 162	0.03
304	ISUZU MOTORS LTD	JPY	4 646	4 039	0.04
2 009	ITV PLC	GBP	4 099	4 615	0.05
127	J FRONT RETAILING CO LTD	JPY	2 189	1 934	0.02
43	JACK HENRY & ASSOCIATES INC	USD	5 378	5 605	0.06
281	JAPAN EXCHANGE GROUP INC	JPY	5 035	5 223	0.05
1	JAPAN RETAIL FUND INVESTMENT CORP	JPY	1 966	1 802	0.02
55	JARDINE CYCLE & CARRIAGE LTD	SGD	1 421	1 284	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
33	JAZZ PHARMACEUTICALS PLC	USD	4 972	5 686	0.06
41	JCDECAUX SA	EUR	1 274	1 372	0.01
139	JERONIMO MARTINS SGPS SA	EUR	2 510	2 008	0.02
271	JFE HOLDINGS INC	JPY	5 617	5 128	0.05
63	JM SMUCKER CO	USD	7 463	6 771	0.07
513	JOHNSON CONTROLS INTERNATIONAL PLC	USD	18 212	17 160	0.17
108	JOHNSON MATTHEY PLC	GBP	4 721	5 160	0.05
25	JONES LANG LASALLE INC	USD	4 321	4 150	0.04
496	KAJIMA CORP	JPY	4 651	3 842	0.04
135	KANEKA CORP	JPY	1 315	1 210	0.01
98	KANSAI PAINT CO LTD	JPY	2 325	2 037	0.02
58	KANSAS CITY SOUTHERN	USD	6 282	6 146	0.06
273	KAO CORP	JPY	19 170	20 827	0.21
78	KAWASAKI HEAVY INDUSTRIES LTD	JPY	2 586	2 299	0.02
139	KBC GROUP NV	EUR	11 973	10 731	0.11
999	KDDI CORP	JPY	25 673	27 337	0.27
57	KEIO CORP	JPY	2 439	2 758	0.03
143	KELLOGG CO	USD	9 208	9 991	0.10
88	KERRY GROUP PLC	EUR	8 524	9 206	0.09
585	KEYCORP	USD	11 682	11 431	0.11
112	KEYERA CORP	CAD	2 845	3 115	0.03
103	KEYSIGHT TECHNOLOGIES INC	USD	6 050	6 080	0.06
81	KIKKOMAN CORP	JPY	3 234	4 088	0.04
193	KIMBERLY-CLARK CORP	USD	20 720	20 331	0.20
1 095	KINDER MORGAN	USD	18 265	19 349	0.19
1 192	KINGFISHER	GBP	4 920	4 674	0.05
130	KINNEVIK AB	SEK	4 645	4 460	0.04
688	KINROSS GOLD CORP	CAD	2 482	2 589	0.03
95	KINTETSU GROUP HOLDINGS CO LTD	JPY	3 717	3 877	0.04
27	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	2 388	2 333	0.02
93	KOHL'S CORP	USD	5 860	6 780	0.07
509	KOMATSU LTD	JPY	17 741	14 558	0.14
250	KONICA MINOLTA INC	JPY	2 206	2 322	0.02
688	KONINKLIJKE AHOLD DELHAIZE NV	EUR	15 812	16 471	0.16
100	KONINKLIJKE DSM NV	EUR	9 894	10 055	0.10
1 865	KONINKLIJKE KPN NV	EUR	5 541	5 074	0.05
519	KONINKLIJKE PHILIPS N.V.	EUR	20 442	22 072	0.22
39	KONINKLIJKE VOPAK NV	EUR	1 835	1 802	0.02
17	KOSE CORP	JPY	3 233	3 664	0.04
338	KRAFT HEINZ CO	USD	20 459	21 233	0.21
106	K+S AG	EUR	3 070	2 618	0.03
545	KUBOTA CORP	JPY	9 285	8 576	0.08
30	KUEHNE UND NAGEL INTERNATIONAL AG-NOM - REG	CHF	4 575	4 508	0.04
176	KURARAY CO LTD	JPY	2 933	2 425	0.02

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
209	KYUSHU ELECTRIC POWER CO INC	JPY	2 451	2 332	0.02
88	KYUSHU RAILWAY CO	JPY	2 719	2 693	0.03
132	L BRANDS INC	USD	4 476	4 868	0.05
56	LABORATORY CORP OF AMERICA HOLDINGS	USD	9 279	10 054	0.10
90	LAM RESEARCH CORP	USD	19 334	15 557	0.15
48	LANXESS	EUR	3 722	3 744	0.04
28	LAWSON INC	JPY	1 864	1 749	0.02
3 287	LEGAL & GENERAL GROUP PLC	GBP	11 973	11 543	0.11
73	LEGETT & PLATT INC	USD	3 229	3 259	0.03
147	LEGRAND SA	EUR	11 458	10 796	0.11
322	LENLEASE GROUP	AUD	4 310	4 713	0.05
159	LENNAR CORP	USD	9 330	8 348	0.08
20	LENNOX INTERNATIONAL INC	USD	4 121	4 003	0.04
3 271	LI & FUNG LTD	HKD	1 746	1 201	0.01
60	LIBERTY BROADBAND CORP	USD	5 146	4 543	0.04
111	LIBERTY GLOBAL PLC - A	USD	3 559	3 057	0.03
303	LIBERTY GLOBAL PLC - C	USD	9 432	8 063	0.08
82	LIBERTY PROPERTY TRUST	USD	3 214	3 635	0.04
120	LINCOLN NATIONAL CORP	USD	8 832	7 470	0.07
102	LINDE AG	EUR	22 605	24 342	0.24
124	LION CORP	JPY	2 367	2 273	0.02
81	LIVE NATION ENTERTAINMENT INC	USD	3 443	3 934	0.04
147	LIXIL GROUP CORP	JPY	3 255	2 941	0.03
171	LKQ CORP	USD	6 477	5 455	0.05
154	LOEWS CORP	USD	7 729	7 435	0.07
172	LONDON STOCK EXCHANGE GROUP PLC	GBP	10 137	10 153	0.10
41	LONZA GROUP AG - REG	CHF	9 741	10 880	0.11
139	L'OREAL SA	EUR	30 707	34 324	0.34
458	LOWE'S COS INC	USD	39 256	43 771	0.43
57	LULULEMON ATHLETICA INC	USD	4 623	7 116	0.07
42	LUNDBERGFÖRETAGEN AB - B	SEK	1 507	1 292	0.01
364	LUNDIN MINING CORP	CAD	2 494	2 023	0.02
94	LUXOTTICA GROUP SPA	EUR	5 790	6 065	0.06
186	LYONDELLBASELL INDUSTRIES NV - A	USD	19 828	20 432	0.20
43	L3 TECHNOLOGIES INC	USD	8 615	8 270	0.08
178	MACQUARIE GROUP LTD	AUD	14 637	16 262	0.16
169	MACY'S INC	USD	4 778	6 326	0.06
190	MAGNA INTERNATIONAL INC	CAD	10 347	11 044	0.11
37	MANPOWERGROUP INC	USD	4 285	3 184	0.03
1 098	MANULIFE FINANCIAL CORP	CAD	20 546	19 716	0.19
469	MARATHON OIL CORP	USD	7 436	9 783	0.10
231	MARINE HARVEST ASA	NOK	4 578	4 597	0.05
901	MARKS & SPENCER GROUP PLC	GBP	3 369	3 510	0.03
168	MARRIOTT INTERNATIONAL INC/MD - A	USD	23 058	21 269	0.21

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
280	MARSH & MCLENNAN COS INC	USD	23 080	22 952	0.23
35	MARTIN MARIETTA MATERIALS INC	USD	7 060	7 817	0.08
110	MARUI GROUP CO LTD	JPY	2 083	2 318	0.02
246	MARVELL TECHNOLOGY GROUP LTD	USD	5 299	5 274	0.05
174	MASCO CORP	USD	7 139	6 511	0.06
190	MATTEL INC	USD	2 451	3 120	0.03
155	MAXIM INTEGRATED PRODUCTS INC	USD	9 091	9 092	0.09
66	MCCORMICK & CO INC/MD	USD	7 033	7 662	0.08
37	MCDONALD'S HOLDINGS CO JAPAN LTD	JPY	1 653	1 887	0.02
1 519	MEDIBANK PVT LTD	AUD	3 512	3 277	0.03
204	MEDICLINIC INTERNATIONAL PLC	GBP	1 632	1 418	0.01
94	MEDIPAL HOLDINGS CORP	JPY	1 944	1 891	0.02
430	MEGGITT PLC	GBP	2 593	2 800	0.03
23	MERCADOLIBRE INC	USD	6 689	6 875	0.07
71	MERCK KGAA	EUR	6 661	6 932	0.07
707	MERIDIAN ENERGY LTD	NZD	1 482	1 493	0.01
396	MERLIN ENTERTAINMENTS PLC	GBP	1 973	2 022	0.02
100	METRO AG	EUR	1 878	1 236	0.01
135	METRO INC	CAD	4 267	4 586	0.05
58	METSO OYJ	EUR	2 005	1 944	0.02
14	METTLER-TOLEDO INTERNATIONAL INC	USD	8 171	8 101	0.08
85	MICHAEL KORS HOLDINGS LTD	USD	5 279	5 661	0.06
94	MICHELIN (CGDE)-SA	EUR	14 237	11 447	0.11
4 036	MICROSOFT CORP	USD	362 486	397 989	3.93
63	MID-AMERICA APARTMENT COMMUNITIES INC	USD	5 554	6 342	0.06
31	MIDDLEBY CORP	USD	3 861	3 237	0.03
36	MILLICOM INTERNATIONAL CELLULAR SA - SDR	SEK	2 481	2 129	0.02
2 047	MIRVAC GROUP	AUD	3 502	3 282	0.03
706	mitsubishi chemical holdings corp	JPY	6 785	5 911	0.06
1 007	MITSUBISHI ELECTRIC CORP	JPY	16 484	13 405	0.13
652	MITSUBISHI ESTATE CO LTD	JPY	10 967	11 402	0.11
222	MITSUBISHI UFJ LEASE & FINANCE CO LTD	JPY	1 343	1 365	0.01
102	MITSUI CHEMICALS INC	JPY	3 195	2 717	0.03
492	MITSUI FUDOSAN CO LTD	JPY	11 766	11 877	0.12
78	MIZRAHI TEFAHOT BANK LTD	ILS	1 478	1 431	0.01
35	MOHAWK INDUSTRIES INC	USD	8 393	7 499	0.07
203	MONDI PLC	GBP	5 468	5 497	0.05
95	MOODY'S CORP	USD	15 286	16 203	0.16
202	MOSAIC CO	USD	5 033	5 666	0.06
262	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	8 297	8 146	0.08
79	M&T BANK CORP	USD	14 372	13 442	0.13
829	MTR CORP LTD	HKD	4 483	4 586	0.05
29	MTU AERO ENGINES AG	EUR	5 474	5 573	0.05

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
86	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	20 112	18 179	0.18
99	MURATA MANUFACTURING CO LTD	JPY	13 592	16 642	0.16
62	NABTESCO CORP	JPY	2 528	1 909	0.02
99	NAGOYA RAILROAD CO LTD	JPY	2 507	2 556	0.03
64	NASDAQ INC	USD	5 879	5 841	0.06
189	NATIONAL BANK OF CANADA	CAD	9 152	9 069	0.09
1 858	NATIONAL GRID PLC	GBP	19 830	20 566	0.20
210	NATIONAL OILWELL VARCO INC	USD	7 816	9 114	0.09
522	NATIXIS SA	EUR	4 333	3 704	0.04
144	NEC CORP	JPY	4 307	3 952	0.04
89	NEKTAR THERAPEUTICS	USD	7 144	4 346	0.04
71	NESTE CORPORATION	EUR	4 987	5 571	0.05
239	NETFLIX INC	USD	73 342	93 552	0.93
272	NEW YORK COMMUNITY BANCORP INC	USD	3 667	3 003	0.03
423	NEWCREST MINING LTD	AUD	6 413	6 813	0.07
272	NEWELL BRANDS INC	USD	7 028	7 015	0.07
110	NEWFIELD EXPLORATION CO	USD	2 669	3 328	0.03
294	NEWMONT MINING CORP	USD	11 445	11 087	0.11
79	NEXT PLC	GBP	5 178	6 310	0.06
145	NGK INSULATORS LTD	JPY	2 549	2 583	0.03
88	NGK SPARK PLUG CO LTD	JPY	2 136	2 511	0.02
197	NIELSEN HOLDINGS PLC	USD	6 269	6 093	0.06
177	NIKON CORP	JPY	3 314	2 817	0.03
63	NINTENDO CO LTD	JPY	29 022	20 590	0.20
41	NIPPON EXPRESS CO LTD	JPY	2 773	2 976	0.03
187	NISOURCE INC	USD	4 374	4 914	0.05
71	NISSAN CHEMICAL CORP	JPY	3 346	3 314	0.03
44	NITORI HOLDINGS CO LTD	JPY	7 819	6 864	0.07
91	NITTO DENKO CORP	JPY	6 933	6 887	0.07
57	NMC HEALTH PLC	GBP	2 673	2 696	0.03
170	NN GROUP NV	EUR	7 476	6 915	0.07
269	NOBLE ENERGY INC	USD	8 218	9 490	0.09
43	NOK CORP	JPY	854	832	0.01
3 107	NOKIA OYJ	EUR	17 916	17 884	0.18
64	NOKIAN RENKAAT OYJ	EUR	2 834	2 529	0.02
69	NOMURA REAL ESTATE HOLDINGS INC	JPY	1 673	1 531	0.02
62	NOMURA RESEARCH INSTITUTE LTD	JPY	2 881	3 006	0.03
64	NORDSTROM INC	USD	3 000	3 314	0.03
157	NORFOLK SOUTHERN CORP	USD	21 062	23 687	0.23
119	NORTHERN TRUST CORP	USD	12 190	12 244	0.12
118	NORWEGIAN CRUISE LINE HOLDINGS LTD	USD	6 220	5 576	0.05
975	NOVO NORDISK A/S	DKK	48 021	45 225	0.45
125	NOVOZYMES AS-B	DKK	6 472	6 341	0.06

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
198	NSK LTD	JPY	2 702	2 043	0.02
348	NTT DATA CORP	JPY	3 898	4 009	0.04
753	NTT DOCOMO INC	JPY	19 674	19 188	0.19
175	NUCOR CORP	USD	10 691	10 938	0.11
318	NVIDIA CORP	USD	76 899	75 334	0.74
2	NVR INC	USD	5 981	5 941	0.06
860	NWS HOLDINGS LTD	HKD	1 589	1 489	0.01
358	OBAYASHI CORP	JPY	3 953	3 727	0.04
422	OCCIDENTAL PETROLEUM CORP	USD	27 532	35 313	0.35
163	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	3 290	3 499	0.03
111	OGE ENERGY CORP	USD	3 531	3 908	0.04
2 736	OLD MUTUAL LTD	GBP	7 687	5 433	0.05
127	OMNICOM GROUP INC	USD	8 990	9 686	0.10
106	OMRON CORP	JPY	6 420	4 948	0.05
81	OMV AG	EUR	4 739	4 593	0.05
227	ONEOK INC	USD	13 176	15 851	0.16
48	ONEX CORP	CAD	3 537	3 521	0.03
1 713	ORACLE CORP	USD	78 673	75 475	0.74
1 107	ORANGE	EUR	18 572	18 541	0.18
209	ORICA LTD	AUD	2 948	2 741	0.03
110	ORIENTAL LAND	JPY	11 289	11 545	0.11
970	ORIGIN ENERGY LTD	AUD	6 870	7 188	0.07
58	ORION OYJ - B	EUR	1 774	1 564	0.02
731	ORIX CORP	JPY	13 159	11 562	0.11
452	ORKLAASA	NOK	4 897	3 960	0.04
105	ORSTED A/S	DKK	6 599	6 351	0.06
207	OSAKA GAS CO LTD	JPY	4 050	4 284	0.04
55	OSRAM LICHT AG	EUR	4 185	2 248	0.02
58	OTSUKA CORP	JPY	2 872	2 275	0.02
1 735	OVERSEA-CHINESE BANKING	SGD	17 450	14 811	0.15
62	OWENS CORNING	USD	3 920	3 929	0.04
195	PACCAR INC	USD	12 542	12 082	0.12
1 218	PANASONIC CORP	JPY	18 844	16 423	0.16
62	PANDORA A/S	DKK	6 190	4 331	0.04
73	PARKER-HANNIFIN CORP	USD	12 810	11 377	0.11
178	PAYCHEX INC - AK9420	USD	11 316	12 166	0.12
431	PEARSON PLC	GBP	5 171	5 036	0.05
277	PEMBINA PIPELINE CORP	CAD	8 629	9 587	0.09
95	PENTAIR PLC	USD	4 146	3 998	0.04
192	PEOPLE'S UNITED FINANCIAL INC	USD	3 627	3 473	0.03
783	PEPSICO INC	USD	84 296	85 245	0.85
74	PERRIGO CO PLC	USD	6 010	5 395	0.05
324	PEUGEOT SA	EUR	7 438	7 399	0.07
62	PINNACLE WEST CAPITAL CORP	USD	4 835	4 995	0.05

**MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
94	PIONEER NATURAL RESOURCES CO	USD	16 200	17 789	0.18
221	PIRELLI & C SPA	EUR	1 888	1 845	0.02
261	PNC FINANCIAL SERVICES GROUP INC	USD	39 978	35 261	0.35
765	POWER ASSETS HOLDINGS LTD	HKD	6 814	5 348	0.05
196	POWER CORP OF CANADA	CAD	4 444	4 387	0.04
138	PPG INDUSTRIES INC	USD	15 361	14 315	0.14
382	PPL CORP	USD	10 436	10 906	0.11
118	PRAIRIESKY ROYALTY LTD	CAD	2 584	2 328	0.02
158	PRAXAIR INC	USD	23 199	24 988	0.25
160	PRINCIPAL FINANCIAL GROUP INC	USD	9 589	8 472	0.08
1 391	PROCTER & GAMBLE CO	USD	106 307	108 580	1.08
322	PROGRESSIVE CORP - AL4288	USD	19 497	19 046	0.19
295	PROLOGIS INC	USD	18 204	19 379	0.19
130	PROSIEBENSAT.1 MEDIA SE	EUR	4 349	3 298	0.03
85	PROXIMUS	EUR	2 566	1 916	0.02
233	PRUDENTIAL FINANCIAL INC	USD	24 479	21 788	0.21
280	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	13 513	15 159	0.15
115	PUBLICIS GROUPE	EUR	7 839	7 914	0.08
42	PVH CORP	USD	5 941	6 288	0.06
750	QBE INSURANCE GROUP LTD	AUD	5 723	5 397	0.05
126	QIAGEN NV	EUR	4 183	4 590	0.05
75	QUEST DIAGNOSTICS INC	USD	7 641	8 246	0.08
475	RAKUTEN INC	JPY	4 074	3 214	0.03
78	RAMSAY HEALTH CARE LTD	AUD	3 775	3 111	0.03
52	RANDGOLD RESOURCES LTD	GBP	4 223	3 996	0.04
66	RANDSTAD NV	EUR	4 507	3 885	0.04
72	RAYMOND JAMES FINANCIAL INC	USD	6 595	6 433	0.06
58	RECORDATI SPA	EUR	2 029	2 306	0.02
608	RECRUIT HOLDINGS CO LTD	JPY	14 832	16 830	0.17
240	RED ELECTRICA CORPORACION SA	EUR	4 586	4 887	0.05
619	REGIONS FINANCIAL CORP	USD	11 507	11 006	0.11
36	REINSURANCE GROUP OF AMERICA INC	USD	5 637	4 805	0.05
536	RELX NV	EUR	10 945	11 430	0.11
584	RELX PLC	GBP	11 967	12 510	0.12
751	REPSOL SA	EUR	12 706	14 700	0.14
78	RESMED INC	USD	7 525	8 079	0.08
1 154	RESONA HOLDINGS INC	JPY	6 309	6 174	0.06
169	REXEL SA	EUR	2 855	2 430	0.02
19	RINNAI CORP	JPY	1 768	1 676	0.02
69	ROBERT HALF INTERNATIONAL INC	USD	4 006	4 492	0.04
71	ROCKWELL AUTOMATION INC	USD	12 479	11 802	0.12
90	ROCKWELL COLLINS INC	USD	12 147	12 121	0.12
201	ROGERS COMMUNICATIONS INC - B	CAD	8 913	9 541	0.09
52	ROHM CO LTD	JPY	4 829	4 366	0.04

**MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
55	ROLLINS INC	USD	2 790	2 892	0.03
57	ROPER TECHNOLOGIES INC	USD	16 009	15 727	0.16
211	ROSS STORES INC	USD	15 833	17 882	0.18
95	ROYAL CARIBBEAN CRUISES LTD	USD	11 417	9 842	0.10
567	RSA INSURANCE GROUP PLC	GBP	5 035	5 086	0.05
287	RWE AG	EUR	7 000	6 543	0.06
221	RYMAN HEALTHCARE LTD	NZD	1 737	1 791	0.02
379	SALESFORCE.COM INC	USD	44 740	51 696	0.51
245	SAMPO OYJ - A	EUR	13 475	11 957	0.12
626	SANDVIK AB	SEK	11 327	11 126	0.11
542	SAP SE	EUR	56 969	62 617	0.62
20	SARTORIUS AG	EUR	2 925	2 991	0.03
372	SATS LTD	SGD	1 454	1 364	0.01
64	SBA COMMUNICATIONS CORP	USD	10 852	10 568	0.10
75	SCANA CORP	USD	2 831	2 889	0.03
55	SCHIBSTED ASA - B	NOK	1 454	1 552	0.02
764	SCHLUMBERGER LTD	USD	50 355	51 211	0.51
296	SCHNEIDER ELECTRIC SE	EUR	24 863	24 682	0.24
69	SCHRODERS LTD	GBP	3 170	2 877	0.03
92	SEALED AIR CORP	USD	3 846	3 905	0.04
12	SEB SA	EUR	2 323	2 096	0.02
184	SEEK LTD	AUD	2 831	2 965	0.03
556	SEGRO PLC	GBP	4 652	4 914	0.05
207	SEKISUI CHEMICAL CO LTD	JPY	3 594	3 528	0.03
343	SEKISUI HOUSE LTD	JPY	6 010	6 069	0.06
95	SENSATA TECHNOLOGIES HOLDING PLC	USD	4 899	4 520	0.04
202	SES SA	EUR	3 000	3 700	0.04
3	SGS SA - REG	CHF	7 412	7 982	0.08
692	SHANGRI-LA ASIA LTD	HKD	1 392	1 302	0.01
96	SHARP CORP/JAPAN	JPY	3 024	2 340	0.02
123	SHIMADZU CORP	JPY	3 426	3 720	0.04
305	SHIMIZU CORP	JPY	2 708	3 164	0.03
203	SHIN-ETSU CHEMICAL CO LTD	JPY	21 374	18 094	0.18
502	SHIRE PLC	GBP	21 208	28 267	0.28
210	SHISEIDO CO LTD	JPY	12 571	16 680	0.16
48	SHOPIFY INC	CAD	6 978	6 995	0.07
422	SIEMENS AG - REG	EUR	53 618	55 784	0.55
83	SIEMENS HEALTHINEERS AG	EUR	3 295	3 426	0.03
30	SIGNATURE BANK/NEW YORK NY	USD	4 403	3 836	0.04
60	SIKA AG	CHF	7 807	8 302	0.08
298	SINGAPORE AIRLINES LTD	SGD	2 477	2 336	0.02
443	SINGAPORE EXCHANGE LTD	SGD	2 509	2 330	0.02
883	SINGAPORE PRESS HOLDINGS LTD	SGD	1 662	1 684	0.02
861	SINGAPORE TECHNOLOGIES ENGINEERING LTD	SGD	2 265	2 078	0.02



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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
4 505	SINGAPORE TELECOMMUNICATIONS LTD	SGD	11 777	10 176	0.10
867	SIRIUS XM HOLDINGS INC	USD	5 427	5 870	0.06
898	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	9 924	8 548	0.08
209	SKF AB - B	SEK	4 360	3 895	0.04
572	SKY PLC	GBP	10 594	11 037	0.11
101	SKYWORKS SOLUTIONS INC	USD	9 960	9 762	0.10
485	SMITH & NEPHEW PLC	GBP	8 955	8 952	0.09
1 255	SNAM SPA	EUR	5 610	5 240	0.05
31	SNAP-ON INC	USD	4 601	4 982	0.05
14	SOCIETE BIC SA	EUR	1 350	1 298	0.01
50	SODEXO SA	EUR	6 093	4 998	0.05
39	SOHGO SECURITY SERVICES CO LTD	JPY	1 882	1 838	0.02
41	SOLVAY	EUR	5 764	5 177	0.05
31	SONOVA HOLDING AG	CHF	4 902	5 552	0.05
698	SONY CORP	JPY	34 388	35 692	0.35
557	SOUTHERN CO	USD	24 402	25 795	0.25
83	SOUTHWEST AIRLINES CO	USD	4 731	4 223	0.04
2 858	SOUTH32 LTD	AUD	7 432	7 623	0.08
140	S&P GLOBAL INC	USD	26 471	28 545	0.28
63	SPIRIT AEROSYSTEMS HOLDINGS INC - A	USD	5 337	5 412	0.05
77	SPLUNK INC	USD	8 153	7 631	0.08
444	SPRINT CORP	USD	2 233	2 415	0.02
564	SSE PLC	GBP	9 643	10 090	0.10
85	STANLEY BLACK & DECKER INC	USD	13 129	11 289	0.11
73	STANLEY ELECTRIC CO LTD	JPY	2 702	2 491	0.02
776	STARBUCKS CORP	USD	44 806	37 908	0.37
112	START TODAY CO LTD	JPY	2 953	4 060	0.04
203	STATE STREET CORP	USD	20 590	18 897	0.19
377	STMICROELECTRONICS NV	EUR	8 960	8 412	0.08
1 343	STOCKLAND	AUD	4 193	3 939	0.04
305	STORA ENSO OYJ - R	EUR	5 702	5 968	0.06
6	STRAUMANN HOLDING AG - REG	CHF	3 785	4 562	0.04
822	SUMITOMO CHEMICAL CO LTD	JPY	4 747	4 660	0.05
416	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	6 446	6 197	0.06
128	SUMITOMO METAL MINING CO LTD	JPY	5 461	4 897	0.05
741	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	31 584	28 806	0.28
183	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	7 587	7 258	0.07
94	SUMITOMO RUBBER INDUSTRIES LTD	JPY	1 709	1 494	0.01
879	SUN HUNG KAI PROPERTIES -H-	HKD	13 986	13 265	0.13
337	SUN LIFE FINANCIAL INC	CAD	14 075	13 534	0.13
905	SUNCOR ENERGY INC	CAD	30 024	36 807	0.36
715	SUNCORP GROUP LTD	AUD	7 526	7 708	0.08
77	SUNTORY BEVERAGE & FOOD LTD	JPY	3 615	3 288	0.03
258	SUNTRUST BANKS INC	USD	17 647	17 033	0.17

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## Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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	SVB FINANCIAL GROUP	USD	7 269	8 374	0.08
843	SVENSKA HANDELSBANKEN AB	SEK	10 211	9 382	0.09
17	SWATCH GROUP AG	CHF	7 318	8 065	0.08
31	SWATCH GROUP AG - REG	CHF	2 518	2 680	0.03
500	SWEDBANK AB - A	SEK	11 987	10 720	0.11
275	SWIRE PACIFIC A -H	HKD	2 788	2 913	0.03
646	SWIRE PROPERTIES LTD	HKD	2 339	2 388	0.02
174	SWISS RE AG	CHF	17 225	15 017	0.15
14	SWISSCOM AG - REG	CHF	6 882	6 249	0.06
609	SYDNEY AIRPORT	AUD	3 070	3 222	0.03
69	SYMRISE AG	EUR	5 395	6 050	0.06
92	SYSMEX CORP	JPY	8 307	8 588	0.08
135	T ROWE PRICE GROUP INC	USD	14 519	15 672	0.15
67	TAIHEIYO CEMENT CORP	JPY	2 407	2 205	0.02
118	TAISEI CORP	JPY	5 945	6 509	0.06
157	TAKASHIMAYA CO LTD	JPY	1 490	1 344	0.01
158	TAPESTRY INC	USD	8 208	7 380	0.07
121	TARGA RESOURCES CORP	USD	5 884	5 988	0.06
1 814	TAYLOR WIMPEY PLC	GBP	4 694	4 284	0.04
157	TD AMERITRADE HOLDING CORP	USD	9 171	8 599	0.08
307	T&D HOLDINGS INC	JPY	4 960	4 613	0.05
71	TDK CORP	JPY	6 391	7 256	0.07
194	TE CONNECTIVITY LTD	USD	19 454	17 472	0.17
245	TECHNIPFMC PLC	USD	7 205	7 776	0.08
759	TECHTRONIC INDUSTRIES CO LTD -H	HKD	4 365	4 233	0.04
98	TEIJIN LTD	JPY	1 872	1 798	0.02
6 323	TELECOM ITALIA SPA/MILANO	EUR	6 074	4 706	0.05
1 695	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	12 275	13 123	0.13
412	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	1 901	1 624	0.02
2 578	TELEFONICA SA	EUR	24 855	21 909	0.22
30	TELENET GROUP HOLDING NV	EUR	1 944	1 401	0.01
416	TELENOR	NOK	9 261	8 531	0.08
32	TELEPERFORMANCE	EUR	5 050	5 653	0.06
200	TELE2 AB	SEK	2 345	2 354	0.02
2 297	TELSTRA CORP LTD	AUD	5 789	4 447	0.04
109	TELUS CORP	CAD	3 814	3 870	0.04
262	TENARIS SA	EUR	4 576	4 807	0.05
780	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	4 388	4 218	0.04
70	TESLA INC	USD	21 622	24 007	0.24
543	TEXAS INSTRUMENTS INC	USD	56 556	59 866	0.59
66	THK CO LTD	JPY	2 896	1 892	0.02
158	THOMSON REUTERS CORP	CAD	6 126	6 372	0.06
62	TIFFANY & CO	USD	5 900	8 159	0.08
349	TJX COS INC	USD	28 267	33 218	0.33

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
107	TOBU RAILWAY CO LTD	JPY	3 225	3 275	0.03
63	TOHO CO LTD/TOKYO	JPY	2 032	2 113	0.02
41	TOHO GAS CO LTD	JPY	1 240	1 420	0.01
371	TOKIO MARINE HOLDINGS INC	JPY	17 494	17 394	0.17
87	TOKYO ELECTRON LTD	JPY	17 465	14 939	0.15
215	TOKYO GAS CO LTD	JPY	5 544	5 708	0.06
108	TOKYO TATEMONO CO LTD	JPY	1 625	1 483	0.01
276	TOKYU CORP	JPY	4 375	4 754	0.05
81	TOLL BROTHERS INC	USD	3 568	2 996	0.03
765	TORAY INDUSTRIES INC	JPY	7 292	6 036	0.06
1 329	TOTAL	EUR	75 682	81 013	0.80
78	TOTO LTD	JPY	4 093	3 620	0.04
142	TOURMALINE OIL CORP	CAD	2 388	2 536	0.03
49	TOYO SUISAN KAISHA LTD	JPY	1 910	1 745	0.02
36	TOYODA GOSEI CO LTD	JPY	820	913	0.01
81	TOYOTA INDUSTRIES CORP	JPY	4 838	4 541	0.04
1 260	TOYOTA MOTOR CORP	JPY	81 110	81 562	0.81
117	TOYOTA TSUSHO CORP	JPY	4 055	3 919	0.04
69	TRACTOR SUPPLY CO	USD	4 141	5 278	0.05
26	TRANSDIGM GROUP INC	USD	7 871	8 974	0.09
1 227	TRANSURBAN GROUP	AUD	10 563	10 852	0.11
150	TRAVELERS COS INC	USD	20 723	18 351	0.18
140	TRAVIS PERKINS PLC	GBP	2 407	2 629	0.03
139	TRIMBLE INC	USD	4 971	4 565	0.05
59	TRIPADVISOR INC	USD	2 366	3 287	0.03
67	TRYG A/S	DKK	1 549	1 573	0.02
245	TUI AG	GBP	5 271	5 377	0.05
70	UCB SA	EUR	5 680	5 504	0.05
148	UDR INC	USD	5 146	5 556	0.05
32	ULTA BEAUTY INC	USD	6 636	7 471	0.07
116	UMICORE SA	EUR	6 561	6 657	0.07
104	UNDER ARMOUR INC	USD	1 426	2 192	0.02
102	UNDER ARMOUR INC - A	USD	1 604	2 293	0.02
76	UNIBAIL RODAMCO REITS	EUR	17 590	16 731	0.16
223	UNICHARM CORP	JPY	6 265	6 710	0.07
434	UNION PACIFIC CORP	USD	58 652	61 489	0.61
738	UNITED OVERSEAS BANK LTD	SGD	15 758	14 484	0.14
380	UNITED PARCEL SERVICE INC - B	USD	39 677	40 367	0.40
47	UNITED RENTALS INC	USD	8 472	6 938	0.07
24	UNITED THERAPEUTICS CORP	USD	2 602	2 716	0.03
379	UNITED UTILITIES GROUP PLC	GBP	3 576	3 819	0.04
279	UOL GROUP LTD	SGD	1 834	1 559	0.02
296	UPM-KYMMENE OYJ	EUR	10 773	10 582	0.10
121	USS CO LTD	JPY	2 479	2 303	0.02

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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	VAIL RESORTS INC	USD	5 015	6 032	0.06
133	VALEO SA	EUR	9 112	7 270	0.07
239	VALERO ENERGY CORP	USD	22 245	26 488	0.26
50	VARIAN MEDICAL SYSTEMS INC	USD	6 055	5 686	0.06
63	VEEVA SYSTEMS INC	USD	4 730	4 842	0.05
48	VERISIGN INC	USD	5 887	6 596	0.07
86	VERISK ANALYTICS INC - A	USD	9 137	9 257	0.09
64	VERMILION ENERGY INC	CAD	2 018	2 307	0.02
140	VERTEX PHARMACEUTICALS INC	USD	23 245	23 794	0.23
113	VESTAS WIND SYSTEMS A/S	DKK	8 180	6 994	0.07
25	VIFOR PHARMA AG	CHF	3 780	3 994	0.04
995	VISA INC	USD	130 065	131 787	1.31
572	VIVENDI SA	EUR	14 887	14 025	0.14
40	VMWARE INC - A	USD	4 884	5 879	0.06
63	VOESTALPINE AG	EUR	3 398	2 902	0.03
866	VOLVO AB - B	SEK	15 549	13 862	0.14
95	VOYA FINANCIAL INC	USD	4 854	4 465	0.04
73	VULCAN MATERIALS CO	USD	8 293	9 421	0.09
30	WABCO HOLDINGS INC	USD	3 989	3 511	0.03
48	WABTEC CORP/DE	USD	3 806	4 732	0.05
465	WALGREENS BOOTS ALLIANCE INC	USD	30 611	27 907	0.28
246	WARTSILA OYJ	EUR	5 435	4 834	0.05
145	WASTE CONNECTIONS INC	USD	10 463	10 916	0.11
239	WASTE MANAGEMENT INC	USD	20 133	19 440	0.19
43	WATERS CORP	USD	8 798	8 324	0.08
175	WEC ENERGY GROUP INC	USD	10 749	11 314	0.11
205	WELLTOWER INC	USD	10 814	12 851	0.13
15	WENDEL SA	EUR	2 402	2 067	0.02
626	WESFARMERS LTD	AUD	20 529	22 830	0.23
33	WEST FRASER TIMBER CO LTD	CAD	2 216	2 270	0.02
91	WEST JAPAN RAILWAY CO	JPY	6 288	6 707	0.07
255	WESTERN UNION CO	USD	4 934	5 184	0.05
142	WESTROCK CO	USD	8 909	8 097	0.08
417	WEYERHAEUSER CO	USD	14 653	15 204	0.15
671	WHARF HOLDINGS LTD	HKD	2 279	2 155	0.02
244	WHEATON PRECIOUS METALS CORP	CAD	4 916	5 383	0.05
451	WHEELOCK & CO LTD	HKD	3 379	3 142	0.03
36	WHIRLPOOL CORP	USD	5 597	5 264	0.05
102	WHITBREAD PLC	GBP	5 281	5 331	0.05
57	WILLIAM DEMANT HOLDING A/S	DKK	2 153	2 294	0.02
73	WILLIS TOWERS WATSON PLC	USD	11 272	11 067	0.11
1 241	WM MORRISON SUPERMARKETS PLC	GBP	3 609	4 129	0.04
497	WOODSIDE PETROLEUM LTD	AUD	11 277	13 021	0.13
720	WOOLWORTHS GROUP LTD	AUD	14 881	16 236	0.16

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### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
76	WORKDAY INC	USD	9 966	9 205	0.09
701	WPP PLC	GBP	10 854	11 041	0.11
57	WSP GLOBAL INC	CAD	2 996	2 999	0.03
26	WW GRAINGER INC	USD	7 284	8 018	0.08
281	XCEL ENERGY INC	USD	12 524	12 836	0.13
126	XEROX CORP	USD	3 739	3 024	0.03
141	XILINX INC	USD	9 604	9 202	0.09
142	XL GROUP LTD	USD	7 861	7 945	0.08
99	XYLEM INC/NY	USD	7 661	6 671	0.07
786	YAHOO JAPAN CORP	JPY	3 763	2 611	0.03
347	YAMADA DENKI CO LTD	JPY	2 160	1 726	0.02
109	YAMAGUCHI FINANCIAL GROUP INC	JPY	1 341	1 228	0.01
76	YAMAHA CORP	JPY	3 406	3 952	0.04
98	YARA INTERNATIONAL ASA	NOK	4 058	4 064	0.04
132	YASKAWA ELECTRIC CORP	JPY	6 117	4 666	0.05
126	YOKOGAWA ELECTRIC CORP	JPY	2 573	2 243	0.02
65	YOKOHAMA RUBBER CO LTD	JPY	1 497	1 351	0.01
62	ZALANDO SE	EUR	3 423	3 465	0.03
116	ZAYO GROUP HOLDINGS INC	USD	4 051	4 232	0.04
111	ZIONS BANCORPORATION	USD	5 891	5 849	0.06
268	ZOETIS INC	USD	21 995	22 831	0.23
84	ZURICH INSURANCE GROUP AG	CHF	26 914	24 879	0.25
537	3I GROUP PLC	GBP	6 604	6 385	0.06
<b>Total Shares</b>			<b>9 984 487</b>	<b>10 014 721</b>	<b>98.76</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>9 984 487</b>	<b>10 014 721</b>	<b>98.76</b>
<b>Other transferable securities</b>					
<b>Shares</b>					
138	POWER FINANCIAL CORP	CAD	3 485	3 226	0.03
<b>Total Shares</b>			<b>3 485</b>	<b>3 226</b>	<b>0.03</b>
<b>Total Other transferable securities</b>			<b>3 485</b>	<b>3 226</b>	<b>0.03</b>
<b>Total Investments</b>			<b>9 987 972</b>	<b>10 017 947</b>	<b>98.79</b>

**MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF**

Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software & Computer Services	11.96	United States of America	53.31
Financial Services	7.33	Japan	9.65
Banks	7.26	France	4.24
Technology Hardware & Equipment	6.65	Canada	3.86
Pharmaceuticals & Biotechnology	6.21	Germany	3.68
Nonlife Insurance	3.95	United Kingdom	3.16
Personal Goods	3.71	Australia	3.13
Oil & Gas Producers	3.68	Switzerland	2.37
Industrial Engineering	3.13	Netherlands	2.27
Chemicals	3.01	Spain	2.01
General Retailers	2.99	Ireland	1.61
Support Services	2.68	Hong Kong (China)	1.55
Health Care Equipment & Services	2.60	Sweden	1.51
Industrial Transportation	2.53	Denmark	0.88
Automobiles & Parts	2.48	Singapore	0.84
Life Insurance	2.36	Finland	0.66
Real Estate Investment Trusts	2.32	Jersey	0.66
Travel, Leisure & Catering	2.32	Italy	0.58
Beverages	2.06	Bermuda	0.52
Electricity	2.03	Norway	0.52
Construction & Materials	1.92	Curacao	0.51
Electronic & Electrical Equipment	1.73	Belgium	0.38
General Industrials	1.72	Luxembourg	0.16
Media	1.37	Austria	0.14
Food Producers	1.18	Portugal	0.13
Fixed Line Telecommunications	1.15	Israel	0.12
Food & Drug Retailers	1.02	Liberia	0.10
Gas, Water & Multiutilities	1.02	New Zealand	0.08
Oil Equipment, Services & Distribution	0.93	British Virgin Islands	0.06
Leisure Goods	0.90	South Africa	0.05
Household Goods & Home Construction	0.87	India	0.03
Real Estate Investment & Services	0.82	Cayman Islands	0.02
Mining	0.70		
Alternative Energy	0.60		
Mobile Telecommunications	0.47		
Forestry & Paper	0.41		
Aerospace & Defense	0.39		
Industrial Metals & Mining	0.33		
	<b>98.79</b>		<b>98.79</b>

## MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCITS ETF

## Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
2 401	ADIDAS AG - REG	EUR	544 603	524 075	0.79
4 720	AENA SME SA	EUR	992 373	856 935	1.29
19 882	AIRBUS SE	EUR	2 421 874	2 327 358	3.51
19 741	AKZO NOBEL NV-CVA	EUR	1 730 012	1 689 924	2.55
29 200	ASML HOLDING NV	EUR	6 168 234	5 785 490	8.74
13 636	BANCO DE SABADELL SA	EUR	23 382	22 854	0.03
347 893	BANCO SANTANDER SA	EUR	1 909 444	1 865 190	2.82
22 000	BASF SE - REG	EUR	2 164 500	2 103 948	3.18
6 383	BEIERSDORF	EUR	736 003	724 678	1.09
5 317	BUCHER INDUSTRIES AG - REG	CHF	1 759 003	1 779 871	2.69
216 994	CAIXABANK SA	EUR	1 046 960	938 920	1.42
64 324	COMMERZBANK AG	EUR	844 917	616 658	0.93
4 592	COVESTRO AG	EUR	414 391	409 717	0.62
18 119	DAIMLER	EUR	1 322 127	1 166 266	1.76
22 546	E.ON SE	EUR	242 919	240 966	0.36
9 127	FANUC CORP	JPY	2 001 191	1 813 205	2.74
15 440	FRESENIUS MEDICAL CARE AG & CO	EUR	1 577 325	1 557 170	2.35
6 698	GEMALTO NV	EUR	390 588	389 605	0.59
2 123	GEORG FISCHER AG NAMEN - REG	CHF	2 841 322	2 717 418	4.10
15 456	HEIDELBERGCEMENT AG	EUR	1 427 928	1 300 731	1.96
410 011	ING GROUP NV	EUR	6 041 160	5 901 516	8.92
137 628	ISETAN MITSUKOSHI HOLDINGS LTD	JPY	1 760 657	1 719 651	2.60
12 505	KIKKOMAN CORP	JPY	559 206	631 092	0.95
124 270	KOMATSU LTD	JPY	3 882 558	3 554 257	5.36
1 769	LENDLEASE GROUP	AUD	24 036	25 893	0.04
19 026	LOGITECH INTERNATIONAL SA - REG	CHF	777 615	836 742	1.26
74 206	MINITUBISHI CORP	JPY	2 141 419	2 062 078	3.11
54 807	MINITUBISHI ELECTRIC CORP	JPY	828 734	729 589	1.10
8 187	MINITUBISHI UFJ FINANCIAL GROUP INC	JPY	54 159	46 647	0.07
140 155	PANASONIC CORP	JPY	1 941 865	1 889 780	2.85
1 318	PARTNERS GROUP HOLDING N	CHF	965 194	965 627	1.46
233	SCHINDLER HOLDING AG - REG	CHF	50 391	48 995	0.07
443	SWISS LIFE HOLDING NOM - REG	CHF	160 451	153 916	0.23
3 434	SWISS RE AG	CHF	326 410	296 375	0.45
13 083	TDK CORP	JPY	1 247 362	1 337 061	2.02
65 032	TOKIO MARINE HOLDINGS INC	JPY	3 280 586	3 048 897	4.60
151 303	UBS GROUP AG	CHF	2 349 259	2 335 119	3.52
110 732	UNILEVER CVA	EUR	5 986 908	6 177 891	9.33
3 986	ZURICH INSURANCE GROUP AG	CHF	1 186 791	1 180 574	1.78
<b>Total Shares</b>			<b>64 123 857</b>	<b>61 772 679</b>	<b>93.24</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>64 123 857</b>	<b>61 772 679</b>	<b>93.24</b>
<b>Total Investments</b>			<b>64 123 857</b>	<b>61 772 679</b>	<b>93.24</b>

## MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Industrial Engineering	16.07	Netherlands	33.61
Banks	14.19	Japan	25.41
Personal Goods	11.21	Switzerland	15.57
Technology Hardware & Equipment	10.00	Germany	13.05
Nonlife Insurance	6.83	Spain	5.56
Chemicals	6.34	Australia	0.04
Financial Services	4.98		
Aerospace & Defense	3.51		<b>93.24</b>
Support Services	3.11		
Leisure Goods	2.85		
General Retailers	2.60		
Health Care Equipment & Services	2.35		
Electronic & Electrical Equipment	2.02		
Construction & Materials	1.96		
Automobiles & Parts	1.76		
Industrial Transportation	1.29		
Food Producers	0.95		
Software & Computer Services	0.59		
Electricity	0.36		
Life Insurance	0.23		
Real Estate Investment & Services	0.04		
	<b>93.24</b>		



## MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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>					
590	ACTIVISION BLIZZARD INC	USD	45 672	45 029	4.75
893	AGEAS NV	EUR	46 358	45 052	4.75
392	AIRBUS SE	EUR	46 698	45 887	4.84
87	ALTRIA GROUP INC	USD	4 871	4 941	0.52
449	ANHEUSER-BUSCH INBEV SA/NV	EUR	43 490	45 346	4.78
6	ANTHEM INC	USD	1 469	1 428	0.15
144	APPLE INC	USD	26 739	26 656	2.81
255	AVNET INC	USD	10 896	10 937	1.15
1 073	ERSTE GROUP BANK	EUR	46 848	44 787	4.73
92	EXTRA SPACE STORAGE INC	USD	9 168	9 183	0.97
444	FANUC CORP	JPY	92 068	88 206	9.32
6	FRESENIUS MEDICAL CARE AG & CO	EUR	603	605	0.06
241	GAZPROM PJSC - ADR REG	USD	998	1 061	0.11
426	GROUPE BRUXELLES LAMBERT SA	EUR	46 493	44 923	4.74
3 052	ING GROUP NV	EUR	46 649	43 929	4.63
1 842	KONINKLIJKE AHOLD DELHAIZE NV	EUR	43 330	44 099	4.65
431	KONINKLIJKE PHILIPS N.V.	EUR	18 563	18 330	1.93
164	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	1 010	934	0.10
3 269	NTT DOCOMO INC	JPY	84 711	83 300	8.79
92	PPL CORP	USD	2 600	2 627	0.28
213	SHIMIZU CORP	JPY	2 140	2 210	0.23
4 144	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	39 270	39 448	4.16
130	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	5 036	4 799	0.51
21	SWISS LIFE HOLDING NOM - REG	CHF	7 344	7 296	0.77
777	TD AMERITRADE HOLDING CORP	USD	47 024	42 556	4.49
5 582	TOSOH CORP	JPY	94 215	86 528	9.13
202	VOLKSWAGEN AG - PFD	EUR	35 117	33 542	3.54
152	WILLIAMS PARTNERS LP	USD	6 185	6 170	0.65
1 704	YAMAHA CORP	JPY	93 491	88 610	9.36
<b>Total Shares</b>			<b>949 056</b>	<b>918 419</b>	<b>96.90</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>949 056</b>	<b>918 419</b>	<b>96.90</b>
<b>Total Investments</b>			<b>949 056</b>	<b>918 419</b>	<b>96.90</b>

## MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF

### Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Leisure Goods	14.11	Japan	37.41
Banks	13.62	Netherlands	16.06
Industrial Engineering	9.31	United States of America	15.78
Financial Services	9.23	Belgium	14.28
Chemicals	9.13	Austria	4.73
Mobile Telecommunications	8.79	Sweden	4.16
Life Insurance	5.52	Germany	3.60
Aerospace & Defense	4.84	Switzerland	0.77
Beverages	4.78	Russia	0.11
Food & Drug Retailers	4.65		
Automobiles & Parts	3.54		<b>96.90</b>
Electronic & Electrical Equipment	3.09		
Technology Hardware & Equipment	2.81		
Real Estate Investment Trusts	0.97		
Oil Equipment, Services & Distribution	0.65		
Tobacco	0.52		
Real Estate Investment & Services	0.51		
Gas, Water & Multiutilities	0.28		
Construction & Materials	0.23		
Health Care Equipment & Services	0.21		
Oil & Gas Producers	0.11		
	<b>96.90</b>		

## Notes to the financial statements

### 1 - General

MULTI UNITS LUXEMBOURG (the "Fund") was incorporated on March 29, 2006 under Luxembourg laws as a *Société d'Investissement à Capital Variable* ("SICAV") for an unlimited period of time. The Fund is governed by the Provisions of Part I of the Luxembourg law of December 17, 2010, as amended relating to Undertakings for Collective Investment.

As at June 30, 2018, seventy-one Sub-Funds are available to investors:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Telecommunication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE Emerging Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro STOXX 50 Protective Put UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 5-7Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 7-10Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 15+Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor BOT MTS Ex-Bank of Italy (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE All World Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts Inflation-Linked (DR) UCITS ETF

**Notes to the financial statements** (continued)

- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB EX-Agriculture TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor UK£ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Italia Equity PIR (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 1-3Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 3-5Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 10-15Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS All-Maturity Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS Inflation Linked Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE EMU Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets LU UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI WORLD ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF

By Circular Resolution dated December 20, 2017, the Board of Directors decided to proceed with the amalgamation of the share class C-USD (the “Merging Share Class”) with the share class C-EUR (the “Receiving Share Class”) of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF on January 25, 2018.

By Circular Resolution dated January 30, 2018, the Board of Directors decided to proceed with the amalgamation of the share class D-USD (the “Merging Share Class”) with the share class D-EUR (the “Receiving Share Class”) of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF on March 16, 2018.

By Circular Resolution dated January 30, 2018, the Board of Directors decided to proceed with the amalgamation of the share class C-EUR (the “Merging Share Class”) with the share class PLN (the “Receiving Share Class”) of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF on March 16, 2018.

By Circular Resolution dated January 30, 2018, the Board of Directors decided to proceed with the amalgamation of the share class D-USD (the “Merging Share Class”) with the share class D-EUR (the “Receiving Share Class”) of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF on March 16, 2018.

By Circular Resolution dated January 30, 2018, the Board of Directors decided to proceed with the amalgamation of the share classes D-USD and D-GBP (the “Merging Share Classes”) with the share class D-EUR (the “Receiving Share Class”) of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF on March 16, 2018.

## Notes to the financial statements (continued)

By Circular Resolutions dated as of August 3, 2018 with a retroactive effect as of February 22, 2018, the Board of Directors decided to launch the MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF on February 22, 2018.

By Circular Resolution dated March 20, 2018, the Board of Directors resolved to:

- approved the project of creation of the following sub-funds:
  - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF
  - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF
  - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 5-7Y (DR) UCITS ETF
  - Lyxor MSCI All Country World UCITS ETF
  - Lyxor Euro Stoxx Banks (DR) UCITS ETF
  - Lyxor German Mid-Cap MDAX UCITS ETF
  - Lyxor Euro Corporate Bond Ex Financials UCITS ETF
  - Lyxor Euro Corporate Bond UCITS ETF
  - Lyxor Commodities Thomson Reuters/CoreCommodity CRB TR UCITS ETF
  - Lyxor Commodities Thomson Reuters/CoreCommodity CRB Ex-Energy TR UCITS ETF
  - Lyxor Barclays Floating Rate Euro 0-7Y UCITS ETF
  - Lyxor Dow Jones Industrial Average UCITS ETF
  - Lyxor Nasdaq-100 UCITS ETF
  - Lyxor Brazil (IBOVESPA) UCITS ETF
  - Lyxor Eastern Europe (CECE NTR EUR) UCITS ETF
  - Lyxor Hong Kong (HSI) UCITS ETF
  - Lyxor MSCI AC Asia Ex Japan UCITS ETF
  - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
  - Lyxor MSCI EM Latin America UCITS ETF
  - Lyxor MSCI Korea UCITS ETF
  - Lyxor MSCI Malaysia UCITS ETF
  - Lyxor MSCI Select OECD Emerging Markets GDP UCITS ETF
  - Lyxor MSCI Taiwan UCITS ETF
  - Lyxor South Africa (FTSE JSE TOP 40) UCITS ETF
  - Lyxor Turkey (DJ Turkey Titans 20) UCITS ETF
  - Lyxor China Enterprise (HSCEI) UCITS ETF
  - Lyxor MSCI Indonesia UCITS ETF
  - Lyxor Thailand (SET50 NET TR) UCITS ETF
- approved the project of merger of the French UCITS, which qualify as *Fonds commun de placement* (the “Merging FCP”), in the following sub-funds of the Fund (the “Receiving Sub-Funds”)

Merging FCP	Receiving Sub-Funds
Lyxor Euro Corporate Bond Ex Financials UCITS ETF	Lyxor Euro Corporate Bond Ex Financials UCITS ETF
Lyxor Euro Corporate Bond UCITS ETF	Lyxor Euro Corporate Bond UCITS ETF
Lyxor Commodities Thomson Reuters/CoreCommodity CRB TR UCITS ETF	Lyxor Commodities Thomson Reuters/CoreCommodity CRB TR UCITS ETF
Lyxor Commodities Thomson Reuters/CoreCommodity CRB Ex-Energy TR UCITS ETF	Lyxor Commodities Thomson Reuters/CoreCommodity CRB Ex-Energy TR UCITS ETF
Lyxor Barclays Floating Rate Euro 0-7Y UCITS ETF	Lyxor Barclays Floating Rate Euro 0-7Y UCITS ETF
Lyxor Dow Jones Industrial Average UCITS ETF	Lyxor Dow Jones Industrial Average UCITS ETF
Lyxor Nasdaq-100 UCITS ETF	Lyxor Nasdaq-100 UCITS ETF
Lyxor Brazil (IBOVESPA) UCITS ETF	Lyxor Brazil (IBOVESPA) UCITS ETF
Lyxor Eastern Europe (CECE NTR EUR) UCITS ETF	Lyxor Eastern Europe (CECE NTR EUR) UCITS ETF

Notes to the financial statements (continued)

Merging FCP	Receiving Sub-Funds
Lyxor Hong Kong (HSI) UCITS ETF	Lyxor Hong Kong (HSI) UCITS ETF
Lyxor MSCI AC Asia Ex Japan UCITS ETF	Lyxor MSCI AC Asia Ex Japan UCITS ETF
Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF	Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
Lyxor MSCI EM Latin America UCITS ETF	Lyxor MSCI EM Latin America UCITS ETF
Lyxor MSCI Korea UCITS ETF	Lyxor MSCI Korea UCITS ETF
Lyxor MSCI Malaysia UCITS ETF	Lyxor MSCI Malaysia UCITS ETF
Lyxor MSCI Taiwan UCITS ETF	Lyxor MSCI Taiwan UCITS ETF
Lyxor South Africa (FTSE JSE TOP 40) UCITS ETF	Lyxor South Africa (FTSE JSE TOP 40) UCITS ETF
Lyxor Turkey (DJ Turkey Titans 20) UCITS ETF	Lyxor Turkey (DJ Turkey Titans 20) UCITS ETF
Lyxor China Enterprise (HSCEI) UCITS ETF	Lyxor China Enterprise (HSCEI) UCITS ETF
Lyxor MSCI Indonesia UCITS ETF	Lyxor MSCI Indonesia UCITS ETF

- approved the project of merger of the French UCITS, which qualify as sub-funds of the SICAV Multi Units France (the "Merging Sub-Funds"), in the following sub-funds of the Fund (the "Receiving Sub-Funds"):

Merging Sub-Funds	Receiving Sub-Funds
Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF	Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF
Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF	Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF
Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 5-7Y (DR) UCITS ETF	Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 5-7Y (DR) UCITS ETF
Lyxor MSCI All Country World UCITS ETF	Lyxor MSCI All Country World UCITS ETF
Lyxor Euro Stoxx Banks UCITS ETF	Lyxor Euro Stoxx Banks UCITS ETF
Lyxor German Mid-Cap MDAX UCITS ETF	Lyxor German Mid-Cap MDAX UCITS ETF
Lyxor MSCI Select OECD Emerging Markets GDP UCITS ETF	Lyxor MSCI Select OECD Emerging Markets GDP UCITS ETF
Lyxor MSCI Indonesia UCITS ETF	Lyxor MSCI Indonesia UCITS ETF
Lyxor Thailand (SET50 NET TR) UCITS ETF	Lyxor Thailand (SET50 NET TR) UCITS ETF

By Circular Resolution dated March 22, 2018, the Board of Directors resolved to launch:

- the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF (share class Acc) on March 20, 2018;
- the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF (share class Acc) on March 21, 2018;
- the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF (share class Acc) on March 22, 2018;

By Circular Resolution dated April 26, 2018, the Board of Directors resolved to launch MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCITS ETF which was launched on April 26, 2018.

By Circular Resolution dated June 11, 2018, the Board of Directors resolved to launch MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF which was launched on June 11, 2018.

By Circular Resolution dated July 18, 2018, the Board of Directors resolved:

- to launch the following sub-funds within the Company :
  - MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF which was launched on February 28, 2018.
  - MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF which was launched on February 28, 2018.
  - MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets LU UCITS ETF which was launched on March 5, 2018.
  - MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF which was launched on March 5, 2018.
  - MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF which was launched on February 27, 2018.
  - MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF which was launched on February 27, 2018.



Notes to the financial statements (continued)

- to change the denomination of classes of shares of certain 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 12, 2018.

Previous Share Class name	New Share Class name
Lyxor Commodities Thomson Reuters/CoreCommodity CRB EX-Agriculture TR UCITS ETF - C-USD	Lyxor Commodities Thomson Reuters/CoreCommodity CRB EX-Agriculture TR UCITS ETF - Acc
Lyxor DAX (DR) UCITS ETF- EUR	Lyxor DAX (DR) UCITS ETF- Acc
Lyxor JPX-Nikkei 400 (DR) UCITS ETF- C-EUR	Lyxor JPX-Nikkei 400 (DR) UCITS ETF- Acc
Lyxor JPX-Nikkei 400 (DR) UCITS ETF - Daily Hedged C-EUR	Lyxor JPX-Nikkei 400 (DR) UCITS ETF - Daily Hedged to EUR - Acc
Lyxor JPX-Nikkei 400 (DR) UCITS ETF - Daily Hedged C-USD	Lyxor JPX-Nikkei 400 (DR) UCITS ETF - Daily Hedged to USD - Acc
Lyxor JPX-Nikkei 400 (DR) UCITS ETF - Daily Hedged C-GBP	Lyxor JPX-Nikkei 400 (DR) UCITS ETF - Daily Hedged to GBP - Acc
Lyxor JPX-Nikkei 400 (DR) UCITS ETF - Daily Hedged C-CHF	Lyxor JPX-Nikkei 400 (DR) UCITS ETF - Daily Hedged to CHF - Acc
Lyxor FTSE 100 UCITS ETF - C-GBP	Lyxor FTSE 100 UCITS ETF - Acc
Lyxor FTSE 100 UCITS ETF - Monthly Hedged C-EUR	Lyxor FTSE 100 UCITS ETF - Monthly Hedged to EUR - Acc
Lyxor FTSE 100 UCITS ETF - D-GBP	Lyxor FTSE 100 UCITS ETF - Dist
Lyxor FTSE 100 UCITS ETF - Monthly Hedged C-USD	Lyxor FTSE 100 UCITS ETF - Monthly Hedged to USD - Acc
Lyxor MSCI EMU (DR) UCITS ETF - D-EUR	Lyxor MSCI EMU (DR) UCITS ETF - Dist
Lyxor MSCI EMU (DR) UCITS ETF - Monthly Hedged C-CHF	Lyxor MSCI EMU (DR) UCITS ETF - Monthly Hedged to CHF - Acc
Lyxor FTSE Europe Minimum Variance UCITS ETF - C-EUR	Lyxor FTSE Europe Minimum Variance UCITS ETF - Acc
Lyxor MSCI Pacific Ex Japan UCITS ETF - D-USD	Lyxor MSCI Pacific Ex Japan UCITS ETF - Dist
LYXOR FTSE USA MINIMUM VARIANCE UCITS ETF - C-USD	Lyxor FTSE USA Minimum Variance UCITS ETF - Acc
Lyxor Pan Africa UCITS ETF - C-EUR	Lyxor Pan Africa UCITS ETF - Acc
Lyxor SG European Quality Income NTR UCITS ETF - D-EUR	Lyxor SG European Quality Income NTR UCITS ETF - Dist
Lyxor FTSE All World Minimum Variance UCITS ETF - C-USD	Lyxor FTSE All World Minimum Variance UCITS ETF - Acc
Lyxor FTSE Emerging Minimum Variance UCITS ETF - C-USD	Lyxor FTSE Emerging Minimum Variance UCITS ETF - Acc
Lyxor Euro Stoxx 50 Protective Put UCITS ETF - D-EUR	Lyxor Euro Stoxx 50 Protective Put UCITS ETF - Dist
Lyxor DAILY LevDAX UCITS ETF - EUR	Lyxor Daily LevDAX UCITS ETF - Acc
Lyxor Daily Double Short S&P 500 UCITS ETF - C-USD	Lyxor Daily Double Short S&P 500 UCITS ETF - Acc
Lyxor S&P 500 UCITS ETF - Daily Hedged D-EUR	Lyxor S&P 500 UCITS ETF - Daily Hedged to EUR - Dist
Lyxor S&P 500 UCITS ETF - Daily Hedged C-EUR	Lyxor S&P 500 UCITS ETF - Daily Hedged to EUR - Acc
Lyxor S&P 500 UCITS ETF - Daily Hedged C-CHF	Lyxor S&P 500 UCITS ETF - Daily Hedged to CHF - Acc
Lyxor FTSE EMU Minimum Variance UCITS ETF - C-EUR	Lyxor FTSE EMU Minimum Variance UCITS ETF - Acc
Lyxor EUR 2-10Y Inflation Expectations UCITS ETF - C-EUR	Lyxor EUR 2-10Y Inflation Expectations UCITS ETF - Acc
Lyxor EUROMTS 3-5Y Investment Grade (DR) UCITS ETF - C-EUR	Lyxor EUROMTS 3-5Y INVESTMENT GRADE (DR) UCITS ETF - Acc
Lyxor EUROMTS All-Maturity Investment Grade (DR) UCITS ETF C-EUR	Lyxor EUROMTS All-Maturity Investment Grade (DR) UCITS ETF - Acc
Lyxor EUROMTS Inflation Linked Investment Grade (DR) UCITS ETF - C-EUR	Lyxor EUROMTS Inflation Linked Investment Grade (DR) UCITS ETF - Acc
Lyxor EUROMTS 1-3Y Investment Grade (DR) UCITS ETF - C-EUR	Lyxor EUROMTS 1-3Y Investment Grade (DR) UCITS ETF - Acc
Lyxor US\$ 10Y Inflation Expectations UCITS ETF - C-USD	Lyxor US\$ 10Y Inflation Expectations UCITS ETF - Acc
Lyxor EUROMTS 5-7Y Investment Grade (DR) UCITS ETF - C-EUR	Lyxor EuroMTS 5-7Y Investment Grade (DR) UCITS ETF - Acc
Lyxor US TIPS (DR) UCITS ETF - D-USD	Lyxor US TIPS (DR) UCITS ETF - Dist
Lyxor EUROMTS 7-10Y Investment Grade (DR) UCITS ETF - C-EUR	Lyxor EuroMTS 7-10Y Investment Grade (DR) UCITS ETF - Acc
Lyxor FTSE Actuaries UK Gilts (DR) UCITS ETF - D-GBP	Lyxor FTSE Actuaries UK Gilts (DR) UCITS ETF - Dist
Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF - C-EUR	Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF - Acc
Lyxor iBoxx EUR Liquid High Yield BB UCITS ETF - C-EUR	Lyxor iBoxx EUR Liquid High Yield BB UCITS ETF - Acc
Lyxor iBoxx \$Treasuries 1-3Y (DR) UCITS ETF - D-USD	Lyxor iBoxx \$Treasuries 1-3Y (DR) UCITS ETF - Dist
Lyxor iBoxx \$Treasuries 1-3Y (DR) UCITS ETF - Monthly Hedged D-EUR	Lyxor iBoxx \$Treasuries 1-3Y (DR) UCITS ETF- Monthly Hedged to EUR - Dist
Lyxor EUROMTS 10-15Y Investment Grade (DR) UCITS ETF - C-EUR	Lyxor EUROMTS 10-15Y Investment Grade (DR) UCITS ETF - Acc
Lyxor EUROMTS 15+Y Investment Grade (DR) UCITS ETF - C-EUR	Lyxor EUROMTS 15+Y Investment Grade (DR) UCITS ETF - Acc
Lyxor UK£ 10Y Inflation Expectations UCITS ETF - C-GBP	Lyxor UK£ 10Y Inflation Expectations UCITS ETF - Acc
Lyxor BOT MTS Ex-Bank of Italy (DR) UCITS ETF - C-EUR	Lyxor BOT MTS Ex-Bank of Italy (DR) UCITS ETF - Acc
Lyxor FTSE Actuaries UK Gilts Inflation-Linked (DR) UCITS ETF - D-GBP	Lyxor FTSE Actuaries UK Gilts Inflation-Linked (DR) UCITS ETF- Dist
Lyxor Fed Funds US Dollar Cash UCITS ETF - C-USD	Lyxor Fed Funds US Dollar Cash UCITS ETF - Acc
Lyxor iBoxx \$Treasuries 5-7Y (DR) UCITS ETF - D-USD	Lyxor iBoxx \$Treasuries 5-7Y (DR) UCITS ETF - Dist
Lyxor iBoxx GBP Liquid Corporates Long Dated UCITS ETF - D-GBP	Lyxor iBoxx GBP Liquid Corporates Long Dated UCITS ETF - Dist
Lyxor iBoxx \$Treasuries 3-5Y (DR) UCITS ETF - D-USD	Lyxor iBoxx \$Treasuries 3-5Y (DR) UCITS ETF- Dist

Notes to the financial statements (continued)

Previous Share Class name	New Share Class name
Lyxor iBoxx \$Treasuries 7-10Y (DR) UCITS ETF - D-USD	Lyxor iBoxx \$Treasuries 7-10Y (DR) UCITS ETF - Dist
Lyxor Green Bond (DR) UCITS ETF - C-EUR	Lyxor Green Bond (DR) UCITS ETF - Acc
Lyxor Green Bond (DR) UCITS ETF - Monthly Hedged C-EUR	Lyxor Green Bond (DR) UCITS ETF - Monthly Hedged to EUR - Acc

- to rename the following sub-funds:

Previous name of the sub-fund	New name of the sub-fund as of March 19, 2018
MULTI UNITS LUXEMBOURG - Lyxor FTSE Actuaries UK Gilts (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts (DR) UCITS ETF
MULTI UNITS LUXEMBOURG - Lyxor FTSE Actuaries UK Gilts Inflation-Linked (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts Inflation-Linked (DR) UCITS ETF
MULTI UNITS LUXEMBOURG - Lyxor US TIPS (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF

Previous name of the sub-fund	New name of the sub-fund as of April 16, 2018
MULTI UNITS LUXEMBOURG - Lyxor Italia Equity PIR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Italia Equity PIR (DR) UCITS ETF

Previous name of the sub-fund	New name of the sub-fund as of May 9, 2018
MULTI UNITS LUXEMBOURG - Lyxor Daily Double Short S&P 500 UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF
MULTI UNITS LUXEMBOURG - Lyxor iBoxx \$ Treasuries 1-3Y (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 1-3Y (DR) UCITS ETF
MULTI UNITS LUXEMBOURG - Lyxor iBoxx \$ Treasuries 5-7Y (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 5-7Y (DR) UCITS ETF
MULTI UNITS LUXEMBOURG - Lyxor iBoxx \$ Treasuries 3-5Y (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 3-5Y (DR) UCITS ETF
MULTI UNITS LUXEMBOURG - Lyxor iBoxx \$ Treasuries 7-10Y (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 7-10Y (DR) UCITS ETF
MULTI UNITS LUXEMBOURG - Lyxor FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF

Within each Sub-Fund, the Fund may create different Classes of Shares which are entitled to regular dividend payments (“Distribution Shares”) or with earnings reinvested (“Capitalisation Shares”), or which differ also by the targeted investors, their reference currencies, their currency hedging policy, by the management fees or the subscription/redemption fees.

Capitalisation and distribution shares have been issued during the period ended June 30, 2018.

The amounts invested in the several Classes of Shares of one Sub-Fund are themselves invested in a common underlying portfolio of investments within the Sub-Fund, although the Net Asset Value per share of each Class of Shares may differ as a result of either the distribution policy, the *taxe d’abonnement* and/or the management fees and/or the subscription and redemption fees for each Class.

Sub-Funds	Class of shares	ISIN Code	Distribution Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF	Class Acc	LU0252633754	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF	Class Acc	LU0252634307	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF	Class PLN	LU0459113907	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	Class C-EUR	LU1135865084	Capitalisation
	Class Daily Hedged to CHF - Acc	LU1302703878	Capitalisation
	Class Daily Hedged to EUR - Acc	LU0959211326	Capitalisation
	Class Daily Hedged to EUR - Dist	LU0959211243	Distribution
	Class D-EUR	LU0496786574	Distribution
	Class D-USD	LU0496786657	Distribution
MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF	Class D-EUR	LU0496786731	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF	Class D-EUR	LU0496786905	Distribution



## Notes to the financial statements (continued)

Sub-Funds	Class of shares	ISIN Code	Distribution Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF	Class C-EUR	LU0533034558	Capitalisation
	Class C-USD	LU0533034632	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF	Class C-EUR	LU0533033824	Capitalisation
	Class C-USD	LU0533034046	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Telecommunication Services TR UCITS ETF	Class C-EUR	LU0533034129	Capitalisation
	Class C-USD	LU0533034392	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF	Class C-EUR	LU0533033667	Capitalisation
	Class C-USD	LU0533033741	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF	Class C-EUR	LU0533033238	Capitalisation
	Class C-USD	LU0533033311	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF	Class C-EUR	LU0533033402	Capitalisation
	Class C-USD	LU0533033584	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF	Class C-EUR	LU0533032420	Capitalisation
	Class C-USD	LU0533032776	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF	Class C-EUR	LU0533032859	Capitalisation
	Class C-USD	LU0533033071	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF	Class C-EUR	LU0533032008	Capitalisation
	Class C-USD	LU0533032180	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF	Class C-EUR	LU0533032263	Capitalisation
	Class C-USD	LU0533032347	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF	Class Acc	LU0832435464	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF	Class C-GBP	LU0855692520	Capitalisation
	Class D-EUR	LU0832436512	Distribution
	Class Monthly Hedged C-GBP	LU1040688639	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF	Class C-EUR	LU0854423687	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF	Class Dist	LU0959210278	Distribution
MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF	Class Acc	LU1215415214	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF	Class Dist	LU1220245556	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF	Class Acc	LU1233598447	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor FTSE Emerging Minimum Variance UCITS ETF	Class Acc	LU1237527673	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance UCITS ETF	Class Acc	LU1237527160	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Euro STOXX 50 Protective PUT UCITS ETF	Class Dist	LU1267054333	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF	Class Acc	LU1287022708	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 5-7Y Investment Grade (DR) UCITS ETF	Class Acc	LU1287023003	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 7-10Y Investment Grade (DR) UCITS ETF	Class Acc	LU1287023185	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 15+Y Investment Grade (DR) UCITS ETF	Class Acc	LU1287023268	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF	Class Acc	LU1287023342	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor BOT MTS Ex-Bank of Italy (DR) UCITS ETF	Class Acc	LU1287024076	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF	Class Acc	LU1327051279	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor FTSE All World Minimum Variance UCITS ETF	Class Acc	LU1389266302	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF	Class Acc	LU1390062245	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF	Class Acc	LU1390062831	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 1-3Y (DR) UCITS ETF	Class Dist	LU1407887162	Distribution
	Class Monthly Hedged to EUR - Dist	LU1407887329	Distribution

## Notes to the financial statements (continued)

Sub-Funds	Class of shares	ISIN Code	Distribution Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 5-7Y (DR) UCITS ETF	Class Dist	LU1407888996	Distribution
MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF	Class Dist	LU1407891602	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts (DR) UCITS ETF	Class Dist	LU1407892592	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts Inflation-Linked (DR) UCITS ETF	Class Dist	LU1407893301	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 3-5Y (DR) UCITS ETF	Class Dist	LU1407889887	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 7-10Y (DR) UCITS ETF	Class Dist	LU1407888053	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB EX-Agriculture TR UCITS ETF	Class Acc	LU1435770406	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF	Class Dist	LU1439943090	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF	Class Dist	LU1452600270	Distribution
	Class Monthly Hedged to GBP - Dist	LU1452600601	Distribution
MULTI UNITS LUXEMBOURG - Lyxor UK£ 10Y Inflation Expectations UCITS ETF	Class Acc	LU1549300439	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF	Class Acc	LU1563454310	Capitalisation
	Class Monthly Hedged to EUR - Acc	LU1563454823	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Italia Equity PIR (DR) UCITS ETF	Class Acc	LU1605710802	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF	Class Dist	LU1646360971	Distribution
	Class Monthly Hedged to CHF - Acc	LU1646361193	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF	Class Acc	LU1646359452	Capitalisation
	Class Daily Hedged to CHF - Acc	LU1646360039	Capitalisation
	Class Daily Hedged to EUR - Acc	LU1646359965	Capitalisation
	Class Daily Hedged to GBP - Acc	LU1646359619	Capitalisation
	Class Daily Hedged to USD - Acc	LU1646359882	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF	Class Acc	LU1646362167	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 1-3Y Investment Grade (DR) UCITS ETF	Class Acc	LU1650487413	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 3-5Y Investment Grade (DR) UCITS ETF	Class Acc	LU1650488494	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 10-15Y Investment Grade (DR) UCITS ETF	Class Acc	LU1650489385	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS All-Maturity Investment Grade (DR) UCITS ETF	Class Acc	LU1650490474	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS Inflation Linked Investment Grade (DR) UCITS ETF	Class Acc	LU1650491282	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF	Class Acc	LU1650492173	Capitalisation
	Class Dist	LU1650492256	Distribution
	Class Monthly Hedged to EUR - Acc	LU1650492330	Capitalisation
	Class Monthly Hedged to USD - Acc	LU1650492504	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor FTSE EMU Minimum Variance UCITS ETF	Class Acc	LU1717044488	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF	Class Acc	LU1769088581	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF	Class Acc	LU1781541179	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF	Class Acc	LU1781541252	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets LU UCITS ETF	Class Acc	LU1781541922	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF	Class Acc	LU1781541849	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF	Class Acc	LU1781541096	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF	Class Acc	LU1781540957	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF	Class Acc	LU1792117340	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF	Class Acc	LU1792117696	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI WORLD ESG Trend Leaders (DR) UCITS ETF	Class Acc	LU1792117779	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCIT ETF	Class Acc (EUR)	LU1810006863	Capitalisation
	Class Acc (USD)	LU1810006780	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF	Class Acc	LU1829221966	Capitalisation

## Notes to the financial statements (continued)

The following Sub-Funds are listed in NYSE Euronext Paris Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Telecommunication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE Emerging Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 5-7Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 7-10Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 15+Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor BOT MTS Ex-Bank of Italy (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE All World Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts Inflation-Linked (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 1-3Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 3-5Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 10-15Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS All-Maturity Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS Inflation Linked Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF

## Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor FTSE EMU Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCITS ETF

The following Sub-Funds are listed in Deutsche Boerse Frankfurt Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Telecommunication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 5-7Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 7-10Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 15+Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB EX-Agriculture TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 1-3Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 3-5Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 10-15Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS All-Maturity Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS Inflation Linked Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCITS ETF



**Notes to the financial statements** (continued)

The following Sub-Funds are listed in Borsa Italiana Milan Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Telecommunication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE Emerging Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 5-7Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 7-10Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 15+Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor BOT MTS Ex-Bank of Italy (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE All World Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB EX-Agriculture TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Italia Equity PIR (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 1-3Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 3-5Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 10-15Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS All-Maturity Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS Inflation Linked Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF

## Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCITS ETF

The following Sub-Funds are listed in Warsaw Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

The following Sub-Funds are listed in SIX Swiss Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Telecommunication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 5-7Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 7-10Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 15+Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB EX-Agriculture TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 1-3Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 3-5Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 10-15Y Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS All-Maturity Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS Inflation Linked Investment Grade (DR) UCITS ETF

The following Sub-Funds are listed in London Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Telecommunication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE Emerging Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE All World Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts Inflation-Linked (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB EX-Agriculture TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor UK£ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS All-Maturity Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUROMTS Inflation Linked Investment Grade (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCITS ETF

## Notes to the financial statements (continued)

The following Sub-Funds are listed in Luxembourg Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor UK£ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF

The following Sub-Funds are listed in NYSE Euronext Amsterdam Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF

The following Sub-Fund is listed in NYSE Euronext Brussels Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF

## 2 - Significant accounting policies

### 2.1 Presentation of financial statements

The financial statements are prepared in accordance with Luxembourg regulations relating to Undertakings for Collective Investment.

### 2.2 Valuation of investment in securities

2.2.1 Securities listed on a recognised stock exchange or dealt in 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 their last available closing prices on the main market for the relevant security.

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

2.2.3 Securities not listed or traded on a stock exchange or not dealt in 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.

2.2.4 Securities not listed or traded on a stock exchange or not dealt in on another regulated market are valued at their face value with interest accrued.

2.2.5 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 the material changes in market conditions, the valuation basis of the investment is adjusted to the new market yields.

2.2.6 Investments in open-ended UCIs are valued on the basis of the last available net asset value of the units or shares of such UCIs.

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

2.2.8 The Company may more specifically enter into securities lending transactions provided that the following rules are complied with in addition to the abovementioned conditions:

- The borrower in a securities lending transaction must be subject to prudential supervision rules considered by the CSSF as equivalent to those prescribed by EU law;



## Notes to the financial statements (continued)

- The Company may only lend securities to a borrower either directly or through a standardised system organised by a recognised clearing institution or through a lending system organised by a financial institution subject to prudential supervision rules considered by the CSSF as equivalent to those provided by EU law and specialised in this type of transaction;
- The Company may only enter into securities lending transactions provided that it is entitled at any time under the terms of the agreement to request the return of the securities lent or to terminate the agreement.
- The Company and the Management Company have appointed the securities lending agent. The securities lending agent has been authorised (i) to enter into securities lending transactions including but not limited to Global Master Securities Lending Agreements (“GMSLA”), and /or any other internationally recognized master agreement) on behalf of the Company and (ii) to invest any cash received/held on behalf of the Company as collateral pursuant to such securities lending transactions, in accordance with and within the limits set forth in the agency securities lending agreement, the rules set out in the Prospectus and the applicable regulations.

Any income generated by securities lending transactions (reduced by any applicable direct or indirect operational costs and fees arising there from and paid to the Securities Lending Agent and, as the case may be, to the Management Company) will be payable to the relevant Sub-Fund. As these direct and indirect operational costs do not increase the costs of running the Sub-Fund, they have been excluded from the ongoing charges. For the avoidance of doubt securities lending transaction will be limited to Sub-Fund applying Direct Replication investment policy.

### 2.3 Valuation of Futures

The value of financial derivative instruments traded on exchanges or on other Regulated Markets shall be based upon the last available settlement prices of these financial derivative instruments on exchanges and Regulated Markets on which the particular financial derivative instruments are traded by the Company; provided that if financial derivative instruments could not be liquidated on the day with respect to which net assets are being determined, the basis for determining the value of such financial derivative instruments shall be such value as the Directors may deem fair and reasonable. The financial derivative instruments which are not listed on any official stock exchange or traded on any other organised market will be valued in a reliable and verifiable manner on a daily basis and verified by a competent professional appointed by the Company.

### 2.4 Valuation of total return swaps

Swaps linked to indexes or financial instruments are valued at their market value, net present value of future cash flows, based on the applicable index or financial instrument, in accordance with the procedure laid down by the Board of Directors.

### 2.5 Net realised gains or losses on performance swaps

The realised on swaps in the Statement of Operations and Changes in Net Assets includes the balances on swaps paid or received by the Fund in the context of the increase / decrease of the composition of the securities basket, or paid / received in the context of subscriptions / redemptions at the Fund’s level.

### 2.6 Net realised gains or losses resulting from investments

The realised gains or losses resulting from the sales of investments are calculated on an average cost basis.

### 2.7 Foreign exchange translation

The accounts of each Sub-Fund are maintained in the reference currency of the Sub-Fund and the financial statements are expressed in that currency.

The acquisition cost of securities expressed in a currency other than the reference currency is translated into the reference currency at the exchange rates prevailing on the date of purchase.

Income and expenses expressed in other currencies than the reference currency are converted at exchange rates ruling at the transaction date.

Assets and liabilities expressed in other currencies than the reference currency are converted at exchange rates ruling at the year-end.

## Notes to the financial statements (continued)

### 2.8 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”.

### 2.9 Combined financial statements

The combined Statement of Net Assets represent the total of the Statements of Net Assets of the individual Sub-Funds, converted in Euro, based on exchange rates applicable at year-end.

### 2.10 Income

Dividends are credited to income on the date upon which the relevant securities are first listed as ex-dividend. Interest income is accrued on a daily basis.

### 2.11 Formation expenses

The formation expenses of the Fund are borne by the Management Company.

## 3 - Management fees

Following a Main Delegation Agreement dated March 29, 2006, as amended, Lyxor Asset Management Luxembourg S.A. was appointed as Management Company of the Sub-Funds.

Following a Novation Agreement dated February 28, 2014, Lyxor International Asset Management S.A.S was appointed as Management Company of the Sub-Funds.

A management fee is payable monthly in arrears to the Management Company in compensation for its services. Such fee was payable monthly and is set for the period under review at the following rates of the Net Asset Value (inclusive of VAT):

Sub-Fund	Share Class	Management fee
MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF	Class Acc	0.15%
MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF	Class Acc	0.40%
MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF	Class PLN	0.45%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	Class C-EUR	0.15%
	Class Daily Hedged to CHF - Acc	0.15%
	Class Daily Hedged to EUR - Acc	0.15%
	Class Daily Hedged to EUR - Dist	0.15%
	Class D-EUR	0.15%
	Class D-USD	0.15%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF	Class D-EUR	0.40%
MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF	Class D-EUR	0.40%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF	Class C-EUR	0.30%
	Class C-USD	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF	Class C-EUR	0.30%
	Class C-USD	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Telecommunication Services TR UCITS ETF	Class C-EUR	0.30%
	Class C-USD	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF	Class C-EUR	0.30%
	Class C-USD	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF	Class C-EUR	0.30%
	Class C-USD	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF	Class C-EUR	0.30%
	Class C-USD	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF	Class C-EUR	0.30%

## Notes to the financial statements (continued)

Sub-Fund	Share Class	Management fee
	Class C-USD	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF	Class C-EUR	0.30%
	Class C-USD	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF	Class C-EUR	0.30%
	Class C-USD	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF	Class C-EUR	0.30%
	Class C-USD	0.30%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF	Class Acc	0.60%
MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF	Class C-GBP	0.45%
	Class D-EUR	0.45%
	Class Monthly Hedged C-GBP	0.45%
MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF	Class C-EUR	0.50%
MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF	Class Dist	0.45%
MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF	Class Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF	Class Dist	0.12%
MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF	Class Acc	0.10%
MULTI UNITS LUXEMBOURG - Lyxor FTSE Emerging Minimum Variance UCITS ETF	Class Acc	0.40%
MULTI UNITS LUXEMBOURG - FTSE Europe Minimum Variance UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor Euro STOXX 50 Protective Put UCITS ETF	Class Dist	0.35%
MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF	Class Acc	0.85%
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 5-7Y Investment Grade (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 7-10Y Investment Grade (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 15+Y Investment Grade (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor BOT MTS Ex-Bank of Italy (DR) UCITS ETF	Class Acc	0.15%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF	Class Acc	0.60%
MULTI UNITS LUXEMBOURG - LYXOR FTSE All World Minimum Variance UCITS ETF	Class Acc	0.30%
MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF	Class Acc	0.25%
MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF	Class Acc	0.25%
MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 1-3Y (DR) UCITS ETF	Class Dist	0.07%
	Class Monthly Hedged to EUR - Dist	0.15%
MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 5-7Y (DR) UCITS ETF	Class Dist	0.07%
MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF	Class Dist	0.09%
MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts (DR) UCITS ETF	Class Dist	0.07%
MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts Inflation-Linked (DR) UCITS ETF	Class Dist	0.07%
MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 3-5Y (DR) UCITS ETF	Class Dist	0.07%
MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 7-10Y (DR) UCITS ETF	Class Dist	0.07%
MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB EX-Agriculture TR UCITS ETF	Class Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF	Class Dist	0.07%
MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF	Class Dist	0.09%
	Class Monthly Hedged to GBP - Dist	0.20%
MULTI UNITS LUXEMBOURG - Lyxor UK£ 10Y Inflation Expectations UCITS ETF	Class Acc	0.25%
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF	Class Acc	0.25%
	Class Monthly Hedged to EUR - Acc	0.30%
MULTI UNITS LUXEMBOURG - Lyxor Italia Equity PIR (DR) UCITS ETF	Class Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF	Class Dist	0.12%
	Class Monthly Hedged to CHF - Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF	Class Acc	0.25%
	Class Daily Hedged to CHF - Acc	0.25%
	Class Daily Hedged to EUR - Acc	0.25%
	Class Daily Hedged to GBP - Acc	0.25%
	Class Daily Hedged to USD - Acc	0.25%

## Notes to the financial statements (continued)

Sub-Fund	Share Class	Management fee
MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 1-3Y Investment Grade (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 3-5Y Investment Grade (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 10-15Y Investment Grade (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS All-Maturity Investment Grade (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS Inflation Linked Investment Grade (DR) UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF	Class Acc	0.15%
	Class Dist	0.15%
	Class Monthly Hedged to EUR - Acc	0.30%
	Class Monthly Hedged to USD - Acc	0.30%
MULTI UNITS LUXEMBOURG - Lyxor FTSE EMU Minimum Variance UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF	Class Acc	0.30%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF	Class Acc	0.12%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF	Class Acc	0.12%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets LU UCITS ETF	Class Acc	0.12%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF	Class Acc	0.12%
MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF	Class Acc	0.04%
MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF	Class Acc	0.04%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF	Class Acc	0.25%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF	Class Acc	0.30%
MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCITS ETF	Class Acc (EUR)	0.55%
	Class Acc (USD)	0.55%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF	Class Acc	0.20%

#### 4 - Depositary, Administrative, Registrar Agent and other fees

As Administrative, Corporate and Domiciliary Agent, Société Générale Bank & Trust is entitled to receive fees and commissions for its services rendered to the Sub-Funds. Such fees are payable by the Management Company out of the fee it receives to cover structural costs.

As Depositary and Paying Agent, Société Générale Bank & Trust is entitled to receive a fee for its services rendered to the Sub-Funds. Such fee is payable by the Management Company out of the fee it receives to cover structural costs.

As Registrar and Transfer Agent, Société Générale Bank & Trust is entitled to receive fees and commissions for its services rendered to the Sub-Funds. Such fees are payable by the Management Company.

#### 5 - Taxation

The amended Law of December 17, 2010 lays down that Sub-Funds of umbrella UCI established under the Law of December 20, 2002 are exempted of the *taxe d'abonnement* if they comply with following conditions stated in the article 175 e):

- whose securities are listed or dealt in on a stock exchange or another market which is regulated, operates regularly and is recognised and open to the public;
- whose exclusive object is to replicate the performance of one or several indices.

Considering that all classes of shares of all Sub-Funds of the Fund described in the Prospectus comply with the conditions required by the article 175 e) of the amended Law of December 17, 2010, the Board of Directors decided, by a Circular Resolution dated December 31, 2010, that all Sub-Funds and their classes of shares are exempted of the *taxe d'abonnement* as from January 1, 2011.

The Fund is not liable to any Luxembourg tax other than a once-and-for-all tax of EUR 1 250 that was paid upon incorporation.

Investment income from dividends and interest received by the Fund may be subject to withholding taxes at varying rates. Such withholding taxes are usually not recoverable.

## Notes to the financial statements (continued)

### 6 - Securities lending

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

The counterparty and the lending agent for the securities lending is Société Générale (France).

Sub-Fund	Market value of securities lent (JPY)
MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF	127 771 743

As at June 30, 2018, the collateral received is composed of the following securities:

#### MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF

Instrument Type	Issuer Name	Rating	Currency	Market Value JPY
Equity	SANOFI ex SANOFI-AVENTIS	-	JPY	34 650 643
Equity	BP PLC	-	JPY	20 141 294
Equity	APPLE INC	-	JPY	19 212 891
Equity	ORANGE S.A.	-	JPY	13 563 040
Equity	CAESARS ENTERTAI	-	JPY	12 486 679
Equity	ALPHABET INC-CL A	-	JPY	12 324 156
Equity	VIVENDI	-	JPY	11 177 893
Equity	WILLIAM HILL PLC	-	JPY	7 263 267
Equity	RYANAIR HOLDINGS PLC	-	JPY	5 120 353
Equity	AVIS BUDGET GROUP INC	-	JPY	4 504 809
Equity	OC OERLIKON CORP AG-REG	-	JPY	2 175 578
Equity	UNITED RENTALS INC	-	JPY	1 291 127
				<b>143 911 730</b>

For the period ended June 30, 2018, as required by the CSSF circular 13/559, the securities lending income generated by the Fund is as follows:

Sub-Fund	Total gross amount of securities lending income (in EUR)	Direct and indirect operational costs incurred (in EUR)	% of direct and indirect operational costs incurred	Total net amount of securities lending income (in EUR)	% of securities lending income
MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF	98 640	34 524	35%	64 116	65%

The difference between the net amount and the gross amount is explained by the profit sharing which is detailed here below:

	Sub-Fund	LMA	Lyxor
MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF	64 116	14 796	19 728

### 7 - Total return swap agreements

The Total Return Swaps entered into by the Sub-Funds are governed by the Master Index Swap Confirmation Agreement dated as of November 13, 2014, signed between Société Générale and Lyxor International Asset Management on behalf of the Sub-Funds.

## Notes to the financial statements (continued)

The terms and conditions of the swap transaction are detailed for each swap transaction in appendices to these Master Agreement.

Under the Master Agreement, the Sub-Fund pays to Société Générale an amount reflecting the performance of the basket of securities (including income received) held by the Sub-Fund, and receives an amount reflecting the performance of an index (see below the index for each Sub-Fund).

The performance difference between the two legs is adjusted by (i) the difference of repo rate between the basket of securities held by the Sub-Fund and the index components, (ii) the difference between the index components dividend level in the index methodology and their market price, and (iii) pricing parameters linked to the index replication.

The market value of those swaps, used only for index replication purpose are booked in the caption "Swap at market value" of the Statement of Net Assets.

The counterparty of the Total Return Swaps is Société Générale (France) for all the Sub-Funds.

### 7.1 MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-12-18	Index swap	LevDAX	EUR	545 981 343	2 687 775
					<b>2 687 775</b>

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Equity	APTIV REGISTERED SHS	-	USD	2 198 007
Equity	CASINO GUICHARD	-	EUR	436 340
Equity	BIC	-	EUR	431 380
Equity	ALLERGAN PLC	-	USD	280 877
Equity	MITSUBISHI CHEMICA	-	JPY	241 553
Equity	CENTAMIN	-	GBP	56 617
Equity	ALSTOM	-	EUR	55 812
Equity	ARKEMA	-	EUR	55 567
Equity	EURAZEO SE	-	EUR	46 764
Equity	CNP ASSURANCES	-	EUR	46 464
				<b>3 849 381</b>

### 7.2 MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in PLN)
20-08-18	Index swap	WIG 20	PLN	300 720 097	2 514 635
					<b>2 514 635</b>

Notes to the financial statements (continued)

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Equity	CIMENTS VICAT SA	-	EUR	835 996
Equity	CHRISTIAN DIOR	-	EUR	698 339
Equity	GAZTRANSPORT	-	EUR	323 582
Equity	ULTRA ELECTRONICS	-	GBP	207 238
Equity	TELEPERFORM.SE	-	EUR	203 702
Equity	AMAZON.COM	-	USD	178 191
Equity	PLASTIC OMNIUM	-	EUR	168 097
Equity	BASF SE	-	EUR	160 048
Equity	ALSTOM	-	EUR	158 288
Equity	NEOPOST	-	EUR	155 870
Equity	FERRARI NV	-	EUR	152 266
Equity	BTG	-	GBP	138 213
Equity	SILTRONIC AG	-	EUR	137 138
				<b>3 516 968</b>

7.3 MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-11-18	Index swap	S&P 500 ND	EUR	2 144 371 308	38 892 746
20-11-18	Index swap	S&P 500 DailyHdgEuroNTR Index	EUR	4 024 088 514	77 432 842
20-11-18	Index swap	S&P500CHFDailyHdgNetTR Index	EUR	33 597 792	781 292
					<b>117 106 880</b>

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Equity	DEUTSCHE LUFTHANSA N	-	EUR	50 987 595
Equity	SAP	-	EUR	47 301 661
Equity	LINDE BR	-	EUR	12 178 152
Equity	ICHIGO INC	-	JPY	10 537 218
Equity	CNP ASSURANCES	-	EUR	9 220 485
Equity	GLAXOSMITHKLINE PLC	-	GBP	8 021 923
Equity	DISH NETWORK CORP	-	USD	5 109 077
Equity	IBM CORP	-	USD	4 656 387
Equity	ALTRAN TECHNOLOGIE	-	EUR	4 053 081
Equity	ZOETIS INC	-	USD	3 510 626
Equity	TELEPERFORM.SE	-	EUR	2 842 624
Equity	ASTRAZENECA PLC	-	GBP	2 519 789
Equity	ALSTOM	-	EUR	2 090 331
Equity	HCP	-	USD	1 815 859
Equity	CELGENE CORP	-	USD	1 778 388
Equity	OJI HOLDINGS	-	JPY	1 726 482
Equity	JFE HOLDINGS	-	JPY	1 690 431
Equity	T&D HOLDINGS INC	-	JPY	1 678 752
Equity	NOMURA HLDGS INC	-	JPY	1 513 188
Equity	VARIAN MEDICAL SYS	-	USD	1 475 034
Equity	SCOR SE ACT PROV	-	EUR	1 462 702
Equity	DAIICHI SANKYO CO	-	JPY	1 454 764



Notes to the financial statements (continued)

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Equity	KAJIMA CORP	-	JPY	1 393 248
Equity	CONOCOPHILLIPS	-	USD	1 115 780
Equity	MITSUBISHI MOTORS	-	JPY	1 081 528
Equity	KYOCERA CORP	-	JPY	1 035 228
Equity	M6	-	EUR	1 022 712
Equity	TOKYU CORP	-	JPY	978 169
Equity	OBAYASHI	-	JPY	968 280
Equity	KANSAI ELEC. POWER	-	JPY	965 774
Equity	ROYAL MAIL -W/I	-	GBP	951 416
Equity	TOKYO GAS CO LTD	-	JPY	805 658
Equity	RICOH COMPANY LTD	-	JPY	787 967
Equity	DAIWA SECURITIES GRP	-	JPY	678 515
Equity	CENTENE	-	USD	664 197
Equity	SOMPO HLDGS SHS	-	JPY	651 023
Equity	DAIWA HOUSE INDUSTRY	-	JPY	641 890
Equity	SUMITOMO CHEMICAL	-	JPY	640 520
Equity	OSAKA GAS CO LTD	-	JPY	636 252
Equity	TOBU RAILWAY	-	JPY	576 692
Equity	NEC CORP	-	JPY	552 412
Equity	ASAHI KASEI	-	JPY	499 024
Equity	RPC GROUP	-	GBP	477 880
Equity	AUTO TRADER GRP PLC	-	GBP	420 896
Equity	BT GROUP PLC	-	GBP	409 388
Equity	AVIVA PLC	-	GBP	384 228
Equity	DIRECT LINE INSU	-	GBP	338 643
Equity	CHRISTIAN DIOR	-	EUR	243 934
Equity	DECHRA PHARMACEUTI	-	GBP	223 007
Equity	BTG	-	GBP	186 428
Equity	ISUZU MOTORS LTD	-	JPY	176 491
Equity	WORLDLINE	-	EUR	163 076
Equity	DISCOVERY- A	-	USD	128 061
Equity	BONDUELLE SA	-	EUR	89 105
Equity	RSA INSURANCE GROUP	-	GBP	65 547
Equity	FNAC DARTY	-	EUR	61 658
Equity	THOMAS COOK GRP PLC	-	GBP	50 944
				<b>197 690 120</b>

**7.4 MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF**

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-11-18	Index swap	MSCI Canada Net Return	EUR	110 158 092	1 549 013
					<b>1 549 013</b>



Notes to the financial statements (continued)

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Equity	ROYAL DUTCH SHELL	-	EUR	1 872 117
Equity	GETLINK SE	-	EUR	327 967
Equity	SAP	-	EUR	163 861
Equity	GAZTRANSPORT	-	EUR	94 028
Equity	ALSTOM	-	EUR	45 421
Equity	FRESENIUS SE CO KGAA	-	EUR	45 408
Equity	CGG	-	EUR	40 668
Equity	DANONE	-	EUR	40 488
Equity	LAR ESPANA	-	EUR	39 215
Equity	CNP ASSURANCES	-	EUR	39 019
				<b>2 708 192</b>

**7.5 MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF**

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
19-10-18	Index swap	S&P ASX200 Net Total Return index	EUR	80 126 438	592 615
					<b>592 615</b>

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Equity	WORLDLINE	-	EUR	478 553
Equity	CHRISTIAN DIOR	-	EUR	299 813
Equity	SILTRONIC AG	-	EUR	153 433
Equity	SAP	-	EUR	80 248
Equity	BASF SE	-	EUR	56 764
Equity	TELEPERFORM.SE	-	EUR	56 435
Equity	LAGARDERE	-	EUR	56 276
Equity	DECHRA PHARMACEUTI	-	GBP	56 216
Equity	ALSTOM	-	EUR	55 812
Equity	AKZO NOBEL NV-CVA	-	EUR	54 183
Equity	AVIVA PLC	-	GBP	53 042
Equity	NEOPOST	-	EUR	48 987
Equity	PORSCHE AUTOMOBIL	-	EUR	46 321
				<b>1 496 083</b>

**7.6 MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF**

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
19-10-18	Index swap	MSCI Daily TR World Utilit	EUR	99 826 031	1 257 143
					<b>1 257 143</b>

Notes to the financial statements (continued)

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Equity	ROYAL DUTCH	-	EUR	1 151 355
Equity	BASF SE	-	EUR	335 012
Equity	VICTREX	-	GBP	311 352
Equity	CHRISTIAN DIOR	-	EUR	63 401
Equity	NEOPOST	-	EUR	39 065
Equity	PRUDENTIAL PLC	-	GBP	25 203
Equity	DANONE	-	EUR	25 085
Equity	CGG	-	EUR	24 604
Equity	CNP ASSURANCES	-	EUR	23 700
Equity	ALSTOM	-	EUR	22 435
				<b>2 021 212</b>

**7.7 MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF**

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
19-10-18	Index swap	MSCI Daily TR World Net Materi	EUR	126 813 190	2 112 518
					<b>2 112 518</b>

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Equity	CENTAMIN	-	GBP	2 473 374
Equity	PANASONIC CORP	-	JPY	432 735
Equity	BIC	-	EUR	418 835
Equity	CIMENTS VICAT SA	-	EUR	271 390
Equity	FOREST CITY TRUST	-	USD	116 653
Equity	LVMH	-	EUR	50 766
Equity	DANONE	-	EUR	49 730
Equity	EURAZEO SE	-	EUR	49 102
Equity	CNP ASSURANCES	-	EUR	46 464
Equity	OVS SPA	-	EUR	21 512
				<b>3 930 561</b>

**7.8 MULTI UNITS LUXEMBOURG - Lyxor MSCI World Telecommunication Services TR UCITS ETF**

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
19-10-18	Index swap	MSCI Daily TR World Net Teleco	EUR	48 567 627	2 197 362
					<b>2 197 362</b>

Notes to the financial statements (continued)

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Equity	ROYAL DUTCH	-	EUR	1 710 763
Equity	SSE PLC	-	GBP	544 298
Equity	ICHIGO INC	-	JPY	294 355
Equity	FAURECIA	-	EUR	140 637
Equity	ALSTOM	-	EUR	116 545
Equity	BASF SE	-	EUR	100 176
Equity	FOREST CITY	-	USD	57 594
Equity	MAN GROUP PLC	-	GBP	52 272
Equity	CHRISTIAN DIOR	-	EUR	50 148
Equity	CNP ASSURANCES	-	EUR	43 073
Equity	HAMMERSON RE	-	GBP	2 098
				<b>3 111 959</b>

**7.9 MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF**

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
19-10-18	Index swap	MSCI Daily TR World Net Inform	EUR	78 340 578	5 781 489
					<b>5 781 489</b>

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Equity	ALSTOM	-	EUR	3 092 554
Equity	SAP	-	EUR	1 712 428
Equity	ASTRAZENECA PLC	-	SEK	1 354 548
Equity	PROLOGIS REIT	-	USD	976 109
Equity	EIFFAGE	-	EUR	888 005
Equity	PLASTIC OMNIUM	-	EUR	841 883
Equity	BELLWAY	-	GBP	556 369
Equity	ROLLS-ROYCE HDLGS	-	GBP	545 105
Equity	SMITH & NEPHEW	-	GBP	515 380
Equity	ADMIRAL GROUP	-	GBP	512 211
Equity	GAZTRANSPORT	-	EUR	511 718
Equity	BASF SE	-	EUR	456 403
Equity	SSE PLC	-	GBP	326 542
Equity	ST JAMES'S PLACE	-	GBP	249 392
Equity	SILTRONIC AG	-	EUR	192 036
Equity	LAGARDERE	-	EUR	122 750
Equity	CNP ASSURANCES	-	EUR	47 497
Equity	PRUDENTIAL PLC	-	GBP	18 338
				<b>12 919 268</b>

Notes to the financial statements (continued)

**7.10 MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF**

<b>Maturity Date</b>	<b>Contract</b>	<b>Underlying</b>	<b>Currency</b>	<b>Nominal</b>	<b>Market Value (expressed in EUR)</b>
19-10-18	Index swap	MSCI Daily TR World Net Health	EUR	203 550 979	8 156 390
					<b>8 156 390</b>

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

<b>Instrument Type</b>	<b>Issuer Name</b>	<b>Rating</b>	<b>Currency</b>	<b>Collateral Amount Received (in Sub-fund Currency)</b>
Equity	PERRIGO COMPANY PLC	-	USD	3 834 183
Equity	CRH PLC	-	EUR	2 341 441
Equity	BASF SE	-	EUR	1 598 965
Equity	VONOVIA SE REIT	-	EUR	1 293 193
Equity	ACCENTURE SHS CL A	-	USD	831 996
Equity	SAP	-	EUR	545 808
Equity	SMITH & NEPHEW	-	GBP	448 163
Equity	EATON CORP	-	USD	440 163
Equity	KINGSPAN GROUP PLC	-	EUR	390 894
Equity	ALLIANZ SE-NOM	-	EUR	380 770
Equity	JAZZ PHARMA	-	USD	368 050
Equity	ALLERGAN PLC	-	USD	325 858
Equity	GLANBIA PLC	-	EUR	313 596
Equity	DIRECT LINE INSU	-	GBP	272 234
Equity	FAURECIA	-	EUR	271 801
Equity	GETLINK SE	-	EUR	270 147
Equity	ALKERMES PLC	-	USD	268 560
Equity	ARKEMA	-	EUR	170 048
Equity	GAZTRANSPORT	-	EUR	81 795
Equity	AVIVA PLC	-	GBP	58 917
Equity	ICHIGO INC	-	JPY	54 375
<b>14 560 957</b>				

**7.11 MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF**

<b>Maturity Date</b>	<b>Contract</b>	<b>Underlying</b>	<b>Currency</b>	<b>Nominal</b>	<b>Market Value (expressed in EUR)</b>
19-10-18	Index swap	MSCI Daily TR World Net Indust	EUR	88 738 550	1 800 072
					<b>1 800 072</b>

Notes to the financial statements (continued)

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Equity	ROYAL DUTCH SHELL	-	EUR	2 982 626
Equity	VONOVIA SE REIT	-	EUR	117 470
Equity	PORSCHE AUTOMOBIL	-	EUR	96 953
Equity	ULTRA ELECTRONICS	-	GBP	60 097
Equity	DECHRA PHARMACEUTICALS PLC	-	GBP	51 686
Equity	BASF SE	-	EUR	50 948
Equity	CGG	-	EUR	48 326
Equity	LVMH	-	EUR	46 488
Equity	DANONE	-	EUR	45 832
Equity	CNP ASSURANCES	-	EUR	44 496
				<b>3 544 922</b>

7.12 MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
19-10-18	Index swap	MSCI World Energy Sector Net T	EUR	164 914 888	5 159 652
					<b>5 159 652</b>

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Equity	ROYAL DUTCH SHELL A	-	GBP	3 261 648
Equity	ROYAL MAIL -W/I	-	GBP	1 486 642
Equity	INVESTECH	-	GBP	1 290 135
Equity	GLAXOSMITHKLINE PLC	-	GBP	1 258 852
Equity	PORSCHE AUTOMOBIL	-	EUR	1 085 471
Equity	BERKELEY GRP UTS	-	GBP	1 081 251
Equity	ALTRAN TECHNOLOGIE	-	EUR	292 876
Equity	CRODA INTL	-	GBP	130 808
Equity	CGG	-	EUR	49 721
Equity	SCOR SE ACT PROV	-	EUR	49 194
Equity	CNP ASSURANCES	-	EUR	46 542
Equity	BTG	-	GBP	43 586
				<b>10 076 726</b>

7.13 MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
19-10-18	Index swap	MSCI Daily TR World Net Financ	EUR	34 079 986	2 696 528
					<b>2 696 528</b>

Notes to the financial statements (continued)

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Equity	ROYAL DUTCH SHELL	-	EUR	2 444 654
Equity	RIO TINTO PLC	-	GBP	2 047 224
Equity	BANCO BPM SPA	-	EUR	193 394
Equity	SAP	-	EUR	144 269
Equity	BASF SE	-	EUR	52 750
Equity	CGG	-	EUR	50 001
Equity	IMERYSA SA	-	EUR	49 929
Equity	DANONE	-	EUR	49 730
Equity	BIC	-	EUR	49 228
Equity	CNP ASSURANCES	-	EUR	46 542
				<b>5 127 721</b>

**7.14 MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF**

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
19-10-18	Index swap	MSCI Daily TR World Net Consum	EUR	65 274 035	1 902 562
					<b>1 902 562</b>

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Equity	TAYLOR WINPEY PLC	-	GBP	1 506 099
Equity	VOLKSWAGEN AG-PFD	-	EUR	605 573
Equity	WENDEL ACT	-	EUR	211 338
Equity	SAP	-	EUR	186 422
Equity	ALLIANZ SE-NOM	-	EUR	122 498
Equity	ICHIGO INC	-	JPY	117 326
Equity	PORSCHE AUTOMOBIL	-	EUR	77 530
Equity	BTG	-	GBP	50 039
Equity	LAGARDERE	-	EUR	45 288
Equity	SCHRODERS LTD	-	GBP	40 923
Equity	BIC	-	EUR	40 335
Equity	ALLIED MINDS	-	GBP	8 496
				<b>3 011 867</b>

**7.15 MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF**

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
19-10-18	Index swap	MSCI Daily TR World Net Consum	EUR	77 678 090	1 505 942
					<b>1 505 942</b>

Notes to the financial statements (continued)

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Equity	SSE PLC	-	GBP	1 482 280
Equity	JAZZ PHARMA	-	USD	504 851
Equity	LAGARDERE	-	EUR	83 363
Equity	HCP	-	USD	49 625
Equity	DANONE	-	EUR	32 755
Equity	BIC	-	EUR	32 475
Equity	CNP ASSURANCES	-	EUR	32 314
Equity	SEB	-	EUR	31 715
Equity	LVMH	-	EUR	31 087
Equity	IMERYS SA	-	EUR	30 401
				<b>2 310 866</b>

**7.16 MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF**

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
19-10-18	Index swap	S&P 500 VIX FutEnRoll TR	USD	1 328 700 958	3 445 884
					<b>3 445 884</b>

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Equity	BP PLC	-	GBP	1 603 983
Equity	SILTRONIC AG	-	EUR	1 076 701
Equity	BASF SE	-	EUR	466 407
Equity	ROYAL DUTCH SHELL	-	EUR	412 959
Equity	SPIE SA	-	EUR	281 917
Equity	SAP	-	EUR	198 941
Equity	ARKEMA	-	EUR	70 087
Equity	NEOPOST	-	EUR	36 230
Equity	CGG	-	EUR	34 520
Equity	CNP ASSURANCES	-	EUR	30 788
				<b>4 212 533</b>

**7.17 MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF**

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
19-10-18	Index swap	SGGblQltyIncmGBPHgdgNet Index	EUR	1 412 537 245	51 217 152
19-10-18	Index swap	SG Gbl Qlty Income NetTR	EUR	211 054 937	6 355 632
					<b>57 572 784</b>

Notes to the financial statements (continued)

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Equity	EDF	-	EUR	20 026 000
Equity	BASF SE	-	EUR	10 832 925
Equity	IMERYS SA	-	EUR	8 518 858
Equity	CNP ASSURANCES	-	EUR	8 368 421
Equity	KLEPIERRE REITS	-	EUR	5 160 258
Equity	ICHIGO INC	-	JPY	4 171 373
Equity	WELLTOWER INC REIT	-	USD	3 920 011
Equity	DUKE REALTY REIT	-	USD	3 314 674
Equity	TELEPERFORM.SE	-	EUR	2 967 750
Equity	SMITH & NEPHEW	-	GBP	1 160 276
Equity	SSE PLC	-	GBP	1 151 110
Equity	ROYAL MAIL -W/I	-	GBP	1 146 004
Equity	MICRO FOCUS INTL PLC	-	GBP	1 053 861
Equity	GAZTRANSPORT	-	EUR	986 895
Equity	HERMES INTL	-	EUR	981 601
Equity	COVIVIO REITS	-	EUR	886 901
Equity	ASHTAD GROUP	-	GBP	474 854
Equity	DECHRA PHARMACEUTI	-	GBP	330 468
Equity	TLG IMMOBILIEN REIT	-	EUR	301 214
Equity	LAGARDERE	-	EUR	246 743
Equity	KENNEDIX	-	JPY	194 913
Equity	WORLDLINE	-	EUR	138 379
Equity	DIRECT LINE INSU	-	GBP	120 456
Equity	SCOR SE ACT PROV	-	EUR	95 746
Equity	BTG	-	GBP	63 249
				<b>76 612 940</b>

**7.18 MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF**

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
19-10-18	Index swap	MSCI ACWI Gd w18%GEC Nt\$	USD	44 401 824	490 509
					<b>490 509</b>

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Equity	ROYAL DUTCH	-	EUR	459 882
Equity	CRH PLC	-	EUR	212 646
Equity	PRUDENTIAL PLC	-	GBP	21 503
Equity	WORLDLINE	-	EUR	19 148
Equity	ULTRA ELECTRONICS	-	GBP	15 619
Equity	LVMH	-	EUR	9 990
Equity	IMERYS SA	-	EUR	9 864
Equity	LAR ESPANA	-	EUR	9 700
Equity	DANONE	-	EUR	9 689
Equity	CNP ASSURANCES	-	EUR	9 398
				<b>777 439</b>



Notes to the financial statements (continued)

**7.19 MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF**

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-02-19	Index swap	SG Euro Qual Inc Idx	EUR	99 600 001	315 947
					<b>315 947</b>

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Equity	SILTRONIC AG	-	EUR	415 690
Equity	ARKEMA	-	EUR	93 592
Equity	CHRISTIAN DIOR	-	EUR	83 102
Equity	SAP	-	EUR	48 486
Equity	VONOVIA SE REIT	-	EUR	46 792
Equity	DANONE	-	EUR	39 105
Equity	NEOPOST	-	EUR	39 042
Equity	EURAZEO SE	-	EUR	38 840
Equity	CNP ASSURANCES	-	EUR	37 421
Equity	STARBUCKS	-	USD	37 363
				<b>879 433</b>

**7.20 MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF**

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
11-04-19	Index swap	Markit iBoxx EUR High Yield Co	EUR	193 300 001	2 295 231
					<b>2 295 231</b>

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Bonds	GERMANY	AAA	EUR	3 167 213
Bonds	FRANCE	AA	EUR	365 193
Bonds	EUROSTABILITY MECHANISM	AAA	EUR	72 217
Bonds	COUNCIL OF EUROPE DEVELOPMENT BANK	AA	EUR	56 728
				<b>3 661 351</b>

**7.21 MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF**

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
18-01-19	Index swap	MSCI Daily TR Net Pacific Ex J	USD	274 961 682	1 979 846
					<b>1 979 846</b>

## Notes to the financial statements (continued)

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Equity	WORLDLINE	-	EUR	1 588 114
Equity	SEB	-	EUR	447 668
Equity	PAGE GROUP SHS	-	GBP	167 322
Equity	PORSCHE AUTOMOBIL	-	EUR	141 481
Equity	ALSTOM	-	EUR	83 776
Equity	EIFFAGE	-	EUR	77 351
Equity	BAYER AG	-	EUR	64 663
Equity	DANONE	-	EUR	58 062
Equity	FAURECIA	-	EUR	55 804
Equity	EURAZEO SE	-	EUR	54 599
Equity	CNP ASSURANCES	-	EUR	54 249
				<b>2 793 089</b>

### 7.22 MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
31-05-19	Index swap	Solactive Fed Funds Effective Rate Total Return Index	USD	70 694 281	1 515 118
					<b>1 515 118</b>

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Bonds	UNITED STATES OF AMERICA	AAA	USD	1 682 585
Bonds	EUROPEAN INVESTMENT BANK (EIB)	AAA	USD	520 221
Bonds	KREDITANSTALT WIEDER KFW	AAA	USD	16 600
Bonds	INTER AMERICA DEVELOPMENT BANK	AAA	USD	933
				<b>2 220 339</b>

### 7.23 MULTI UNITS LUXEMBOURG - Lyxor FTSE Emerging Minimum Variance UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
20-02-19	Index swap	FTSE Emerging Minimum Variance Index	USD	74 007 001	1 018 752
					<b>1 018 752</b>

Notes to the financial statements (continued)

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Equity	ROYAL DUTCH SHELL	-	EUR	1 124 662
Equity	SAP	-	EUR	483 258
Equity	PORSCHE AUTOMOBIL	-	EUR	32 106
Equity	BASF SE	-	EUR	25 534
Equity	CGG	-	EUR	24 234
Equity	EURAZEO SE	-	EUR	23 811
Equity	RUBIS SCA	-	EUR	23 362
Equity	IMERYSA SA	-	EUR	23 286
Equity	DANONE	-	EUR	23 196
Equity	CNP ASSURANCES	-	EUR	46
				<b>1 783 495</b>

**7.24 MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance UCITS ETF**

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-02-19	Index swap	FTSE Developed Euro Min Var Net Tax	EUR	220 102 301	1 347 806
					<b>1 347 806</b>

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Equity	ALSTOM	-	EUR	1 051 698
Equity	CIMENTS VICAT SA	-	EUR	570 486
Equity	CHRISTIAN DIOR	-	EUR	491 809
Equity	VONOVIA SE REIT	-	EUR	167 850
Equity	ICHIGO INC	-	JPY	60 841
Equity	SSE PLC	-	GBP	59 679
Equity	ALLIANZ SE-NOM	-	EUR	58 063
Equity	ADP	-	EUR	56 173
Equity	BIC	-	EUR	55 421
Equity	CGG	-	EUR	50 001
Equity	NEOPOST	-	EUR	48 987
				<b>2 671 008</b>

**7.25 MULTI UNITS LUXEMBOURG - Lyxor Euro STOXX 50 Protective Put UCITS ETF**

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-11-19	Index swap	ESTX50PP 18m6/3 EURTR(NR)	EUR	2 000 001	14 060
					<b>14 060</b>

Notes to the financial statements (continued)

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Equity	SILTRONIC AG	-	EUR	6 741
Equity	BASF SE	-	EUR	3 441
Equity	CHRISTIAN DIOR	-	EUR	2 866
Equity	PORSCHE AUTOMOBIL	-	EUR	1 309
Equity	ICHIGO INC	-	JPY	1 202
Equity	SEB	-	EUR	1 197
Equity	CONVATEC GRP GP	-	GBP	1 143
Equity	MEGGITT PLC	-	GBP	1 132
Equity	BUREAU VERITAS	-	EUR	1 074
Equity	FNAC DARTY	-	EUR	1 059
Equity	ERAMET	-	EUR	1 014
				<b>22 178</b>

**7.26 MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF**

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-05-19	Index swap	S&P 500 NetTR	EUR	101 196 784	895 287
					<b>895 287</b>

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Equity	SWISS RE AG	-	CHF	416 616
Equity	RUBIS SCA	-	EUR	263 274
Equity	MEGGITT PLC	-	GBP	155 490
Equity	ALTRAN TECHNOLOGIE	-	EUR	82 531
Equity	ADP	-	EUR	56 173
Equity	DEUTSCHE LUFTHANSA NOM	-	EUR	55 146
Equity	DASSAULT AVIATION	-	EUR	53 856
Equity	TE CONNECTIVITY LTD	-	USD	53 841
Equity	LAR ESPANA	-	EUR	50 592
Equity	CGG	-	EUR	48 898
Equity	CNP ASSURANCES	-	EUR	46 542
				<b>1 282 959</b>

**7.27 MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF**

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
20-08-18	Index swap	S&P 500 2x Inverse Daily	USD	32 168 987	1 182 797
					<b>1 182 797</b>

Notes to the financial statements (continued)

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Equity	SUMITOMO METAL MIN	-	JPY	763 196
Equity	UNILEVER CVA	-	EUR	587 093
Equity	SAP	-	EUR	146 029
Equity	TRIGANO	-	EUR	144 116
Equity	INFINEON TECHNO AG-N	-	EUR	116 478
Equity	VONOVIA SE REIT	-	EUR	60 486
Equity	SEB	-	EUR	20 960
Equity	CGG	-	EUR	18 914
Equity	NATUREX	-	EUR	17 155
Equity	FOREST CITY TRUST	-	USD	16 628
Equity	DANONE	-	EUR	16 149
Equity	CNP ASSURANCES	-	EUR	205
				<b>1 907 409</b>

**7.28 MULTI UNITS LUXEMBOURG - Lyxor FTSE All World Minimum Variance UCITS ETF**

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
19-10-18	Index swap	FTSE AllWorld Min Var NT	USD	60 000 001	894 505
					<b>894 505</b>

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Equity	INVESTEK	-	GBP	1 411 935
Equity	SILTRONIC AG	-	EUR	133 926
Equity	WORLDFINE	-	EUR	34 386
Equity	SOITEC REVER.SPLIT	-	EUR	28 830
Equity	BASF SE	-	EUR	26 491
Equity	LVMH	-	EUR	25 640
Equity	DANONE	-	EUR	25 031
Equity	IMERYSA SA	-	EUR	24 984
Equity	BIC	-	EUR	24 937
Equity	CNP ASSURANCES	-	EUR	23 188
				<b>1 759 348</b>

**7.29 MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF**

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
11-04-19	Index swap	Markit iBoxx EUR Breakeven Euro- Inflation France & Germany Index Nominal TRI	EUR	1 129 787 393	23 744 835
					<b>23 744 835</b>

Notes to the financial statements (continued)

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Bonds	GERMANY	AAA	EUR	19 212 808
Bonds	FRANCE	AA	EUR	5 609 483
Bonds	NORDEA BANK AB	AA	EUR	5 129 862
Bonds	DEUTSCHE POST AG	BBB	EUR	2 084 642
Bonds	COUNCIL OF EUROPE DEVELOPMENT BANK	AA	EUR	966 397
Bonds	FINLAND REPUBLIC	AA	EUR	826 712
Bonds	THE AUSTRIAN REPUBLIC	AA	EUR	210 796
Bonds	ABERTIS INFRASTRUCTURAS SA	BBB	EUR	108 828
Bonds	DELHAIZE LE LION DE LEEUW COMM VA	BBB	EUR	106 478
Bonds	2I RETE GAS SPA	BBB	EUR	103 428
				<b>34 359 434</b>

**7.30 MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF**

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
11-04-19	Index swap	Markit iBoxx USD Breakeven 10-Year Inflation Index	USD	1 307 681 814	50 456 668
					<b>50 456 668</b>

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Bonds	UNITED STATES OF AMERICA	AAA	USD	68 037 226
Bonds	EUROPEAN INVESTMENT BANK (EIB)	AAA	USD	5 968 659
Bonds	SOCIETE DE FINANCEMENT LOCAL	AAA	USD	589 182
Bonds	EXPORT DEVELOPMENT CANADA	AAA	USD	143 921
				<b>74 738 988</b>

**7.31 MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF**

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in GBP)
06-02-19	Index swap	Markit iBoxx GBP Liquid Corporate	GBP	40 900 201	847 216
					<b>847 216</b>

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Bonds	UK OF GB AND NORTHERN IRELAND	AA	GBP	921 240
Bonds	THAMES WATER UTILITIES CAYMAN FINANCE LTD	BBB	GBP	308 567
				<b>1 229 807</b>

## Notes to the financial statements (continued)

**7.32 MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB EX-Agriculture TR UCITS ETF**

<b>Maturity Date</b>	<b>Contract</b>	<b>Underlying</b>	<b>Currency</b>	<b>Nominal</b>	<b>Market Value (expressed in USD)</b>
20-09-18	Index swap	Thomson Reuters / CoreCommodity CRB	USD	162 200 001	5 145 264
					<b>5 145 264</b>

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

<b>Instrument Type</b>	<b>Issuer Name</b>	<b>Rating</b>	<b>Currency</b>	<b>Collateral Amount Received (in Sub-fund Currency)</b>
Equity	SHIRE	-	GBP	6 704 316
Equity	CRH PLC	-	EUR	2 984 986
Equity	ALLERGAN PLC	-	USD	614 697
Equity	BASF SE	-	EUR	92 382
Equity	CHRISTIAN DIOR	-	EUR	63 151
Equity	CNP ASSURANCES	-	EUR	58 778
Equity	IMERYS SA	-	EUR	58 295
Equity	DANONE	-	EUR	58 062
Equity	NEOPOST	-	EUR	57 194
Equity	ICHIGO INC	-	JPY	17 994
				<b>10 709 855</b>

**7.33 MULTI UNITS LUXEMBOURG - Lyxor UK£ 10Y Inflation Expectations UCITS ETF**

<b>Maturity Date</b>	<b>Contract</b>	<b>Underlying</b>	<b>Currency</b>	<b>Nominal</b>	<b>Market Value (expressed in GBP)</b>
22-02-19	Index swap	Markit iBoxx GBP Breakeven 10-Y Inflat	GBP	88 200 001	1 113 992
					<b>1 113 992</b>

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

<b>Instrument Type</b>	<b>Issuer Name</b>	<b>Rating</b>	<b>Currency</b>	<b>Collateral Amount Received (in Sub-fund Currency)</b>
Bonds	UK OF GB AND NORTHERN IRELAND	AA	GBP	1 553 284
				<b>1 553 284</b>

**7.34 MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF**

<b>Maturity Date</b>	<b>Contract</b>	<b>Underlying</b>	<b>Currency</b>	<b>Nominal</b>	<b>Market Value (expressed in USD)</b>
19-10-18	Index swap	FTSE USA Min Var Net	USD	195 650 878	3 151 143
					<b>3 151 143</b>

Notes to the financial statements (continued)

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Equity	CRH PLC	-	EUR	4 042 903
Equity	HP ENTERPRISE CO	-	USD	1 549 902
Equity	BT GROUP PLC	-	GBP	125 813
Equity	EURAZEO SE	-	EUR	58 618
Equity	RUBIS SCA	-	EUR	58 404
Equity	IMERYSA SA	-	EUR	58 295
Equity	BIC	-	EUR	58 125
Equity	DANONE	-	EUR	58 062
Equity	CHRISTIAN DIOR	-	EUR	56 041
Equity	CNP ASSURANCES	-	EUR	54 249
				<b>6 120 412</b>

**7.35 MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF**

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in GBP)
18-01-19	Index swap	FTSE 100 TOTAL RETURN	GBP	707 373 522	3 494 245
18-01-19	Index swap	FTSE 100100%HdgEURNT	GBP	210 253 030	948 846
18-01-19	Index swap	FTSE 100100%HdgUSDNT	GBP	9 066 832	68 068
					<b>4 511 159</b>

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Equity	SILTRONIC AG	-	EUR	3 117 141
Equity	BASF SE	-	EUR	2 701 903
Equity	FRESENIUS MED.CARE	-	EUR	857 327
Equity	SSE PLC	-	GBP	660 847
Equity	VERTEX PHARMA. INC	-	USD	521 247
Equity	APPLE INC	-	USD	519 478
Equity	QUALCOMM INC	-	USD	485 224
Equity	RUBIS SCA	-	EUR	459 643
Equity	ALLERGAN PLC	-	USD	359 773
Equity	DASSAULT AVIATION	-	EUR	298 755
Equity	CHRISTIAN DIOR	-	EUR	297 451
Equity	EURAZEO SE	-	EUR	165 825
Equity	CRODA INTL	-	GBP	99 690
Equity	EIFFAGE	-	EUR	50 101
Equity	ALSTOM	-	EUR	49 358
Equity	BELLWAY	-	GBP	43 408
Equity	ROYAL BANK CANADA	-	CAD	5 700
				<b>10 692 871</b>



Notes to the financial statements (continued)

**7.36 MULTI UNITS LUXEMBOURG - Lyxor FTSE EMU Minimum Variance UCITS ETF**

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
19-10-18	Index swap	FTSE Eu Min Var NT	EUR	30 200 001	303 063
					<b>303 063</b>

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Equity	SEB	-	EUR	243 100
Equity	MICRO FOCUS INTL PLC	-	GBP	94 988
Equity	NEXANS SA	-	EUR	76 748
Equity	ICHIGO INC	-	JPY	71 914
Equity	CHRISTIAN DIOR	-	EUR	34 029
Equity	CGG	-	EUR	31 475
Equity	IMERYYS SA	-	EUR	30 747
Equity	DANONE	-	EUR	30 681
Equity	CNP ASSURANCES	-	EUR	29 177
Equity	NEOPOST	-	EUR	29 051
Equity	FNAC DARTY	-	EUR	17 838
				<b>689 748</b>

**7.37 MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF**

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
22-01-19	Index swap	MSCI EM Select ESG Rating and Trend Le	USD	13 480 001	600 968
					<b>600 968</b>

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Equity	GLAXOSMITHKLINE PLC	-	GBP	526 089
Equity	ALLIANZ SE-NOM	-	EUR	364 170
Equity	KRAFT HEINZ CO/T	-	USD	16 082
Equity	WENDEL ACT	-	EUR	15 017
Equity	IMERYYS SA	-	EUR	11 805
Equity	EURAZEO SE	-	EUR	11 754
Equity	BIC	-	EUR	11 681
Equity	ESSILOR INTERNAT	-	EUR	11 575
Equity	DANONE	-	EUR	11 524
Equity	CNP ASSURANCES	-	EUR	10 445
				<b>990 142</b>

Notes to the financial statements (continued)

**7.38 MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets LU UCITS ETF**

<u>Maturity Date</u>	<u>Contract</u>	<u>Underlying</u>	<u>Currency</u>	<u>Nominal</u>	<u>Market Value (expressed in USD)</u>
20-02-19	Index swap	MSCI Emerging Markets Net Total Ret	USD	2 450 601	27 974
					<b>27 974</b>

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

<u>Instrument Type</u>	<u>Issuer Name</u>	<u>Rating</u>	<u>Currency</u>	<u>Collateral Amount Received (in Sub-fund Currency)</u>
Equity	CHRISTIAN DIOR	-	EUR	17 147
Equity	GAZTRANSPORT	-	EUR	6 926
Equity	IDACORP	-	USD	4 335
Equity	LAGARDERE	-	EUR	1 980
Equity	EURAZEO SE	-	EUR	1 896
Equity	BASF SE	-	EUR	1 339
Equity	FRESENIUS MED.CARE	-	EUR	1 311
Equity	NEXANS SA	-	EUR	1 276
Equity	NEOPOST	-	EUR	1 129
Equity	VECTURA GROUP PLC	-	GBP	573
Equity	LAR ESPANA	-	EUR	100
				<b>38 012</b>

**7.39 MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF**

<u>Maturity Date</u>	<u>Contract</u>	<u>Underlying</u>	<u>Currency</u>	<u>Nominal</u>	<u>Market Value (expressed in USD)</u>
19-02-19	Index swap	MSCI Emerging Markets Asia Net Total R	USD	14 660 601	261 749
					<b>261 749</b>

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

<u>Instrument Type</u>	<u>Issuer Name</u>	<u>Rating</u>	<u>Currency</u>	<u>Collateral Amount Received (in Sub-fund Currency)</u>
Equity	ALLIANZ SE-NOM	-	EUR	146 537
Equity	GAZTRANSPORT	-	EUR	32 548
Equity	CNP ASSURANCES	-	EUR	25 532
Equity	CHRISTIAN DIOR	-	EUR	15 056
Equity	PUBLIC STORAGE REIT	-	USD	14 519
Equity	ALTRAN TECHNOLOGIE	-	EUR	13 964
Equity	SEB	-	EUR	13 275
Equity	IMERYSA SA	-	EUR	12 775
Equity	DANONE	-	EUR	12 625
Equity	LAR ESPANA	-	EUR	11 965
				<b>298 796</b>

Notes to the financial statements (continued)

**7.40 MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCITS ETF**

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
20-03-19	Index swap	SB D MVol LS 3,5 USD NR	USD	45 427 427	4 498 668
					<b>4 498 668</b>

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Equity	IPSEN	-	EUR	1 990 245
Equity	CRH PLC	-	EUR	1 328 783
Equity	BASF SE	-	EUR	995 263
Equity	SCOR SE ACT PROV	-	EUR	946 730
Equity	JFE HOLDINGS	-	JPY	599 592
Equity	ALTRAN TECHNOLOGIE	-	EUR	539 465
Equity	COVIVIO REITS	-	EUR	176 329
Equity	OC OERLIKON CORP	-	CHF	84 855
Equity	EURAZEO SE	-	EUR	58 618
Equity	DANONE	-	EUR	58 062
Equity	SEB	-	EUR	20 436
Equity	CNP ASSURANCES	-	EUR	19 410
				<b>6 817 788</b>

**7.41 MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF**

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
20-05-19	Index swap	S&P 500 Capped 35/20 Banks and Diversi	USD	2 000 001	29 500
					<b>29 500</b>

As at June 30, 2018, the collateral fully covered the market value of the total return swaps :

Instrument Type	Issuer Name	Rating	Currency	Collateral Amount Received (in Sub-fund Currency)
Equity	SPIRAX-SARCO ENGINEERING PLC	-	GBP	43 987
Equity	ICHIGO INC	-	JPY	5 779
Equity	CASINO GUICHARD	-	EUR	3 067
Equity	LAR ESPANA	-	EUR	2 813
Equity	FRESENIUS MED.CARE	-	EUR	1 311
Equity	NEXANS SA	-	EUR	1 069
Equity	SEB	-	EUR	1 048
Equity	BIC	-	EUR	1 020
Equity	EURAZEO SE	-	EUR	986
Equity	CNP ASSURANCES	-	EUR	978
Equity	DANONE	-	EUR	954
Equity	LAGARDERE	-	EUR	950
				<b>63 962</b>

Notes to the financial statements (continued)

8 - Exchange rates

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

1 EUR =	1.58020	AUD	1 EUR =	1.53585	CAD
1 EUR =	1.15935	CHF	1 EUR =	7.45070	DKK
1 EUR =	0.88435	GBP	1 EUR =	9.15995	HKD
1 EUR =	329.12500	HUF	1 EUR =	4.27390	ILS
1 EUR =	129.32370	JPY	1 EUR =	9.51600	NOK
1 EUR =	1.72445	NZD	1 EUR =	4.37125	PLN
1 EUR =	10.44490	SEK	1 EUR =	1.59195	SGD
1 EUR =	1.16755	USD			

9 - Futures contracts

MULTI UNITS LUXEMBOURG - Lyxor DAX (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	DAX INDEX	EUREX-DEUTSCHLAND	Sep-18	-	37	11 385 363	(75 963)
							<b>11 385 363</b>	<b>(75 963)</b>

MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (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	Sep-18	9	-	305 190	(2 030)
							<b>305 190</b>	<b>(2 030)</b>

MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF

Underlying nature	Currency contract	Details	Market	Maturity	Number of contracts bought	Number of contracts sold	Commitment JPY	Unrealised appreciation/depreciation JPY
Index	JPY	JPX-NIKKEI IND 400	TOKYO STOCK EXCHANGE	Sep-18	-	150	229 650 000	(576 220)
							<b>229 650 000</b>	<b>(576 220)</b>

Notes to the financial statements (continued)

**MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF**

Underlying nature	Currency contract	Details	Market	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/depreciation USD
Index	USD	MSCI WORLD INDEX	EUREX-DEUTSCHLAND	Sep-18	3	-	180 360	(2 390)
							<b>180 360</b>	<b>(2 390)</b>

**MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF**

Underlying nature	Currency contract	Details	Market	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/depreciation USD
Index	USD	S&P 500 EMINI	CHICAGO MERCANTILE EXCHANGE	Sep-18	1	-	136 075	(2 238)
							<b>136 075</b>	<b>(2 238)</b>

**MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF**

Underlying nature	Currency contract	Details	Market	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/depreciation USD
Index	USD	MSCI WORLD INDEX	EUREX-DEUTSCHLAND	Sep-18	2	-	120 240	(640)
							<b>120 240</b>	<b>(640)</b>

**10 - Forward foreign exchange contracts**

**MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 1-3Y (DR) UCITS ETF**

Purchase	Sale	Maturity date	Unrealised appreciation/depreciation USD
EUR 13 017 274	USD 15 233 352	03-Jul-18	(33 923)
EUR 65 090	USD 76 100	03-Jul-18	(98)
USD 599 600	EUR 512 429	03-Jul-18	1 272
			<b>(32 749)</b>

Notes to the financial statements (continued)

**MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF**

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation USD
GBP	340 454 247	USD	453 193 700	03-Jul-18	(3 692 660)
GBP	6 910 842	USD	9 287 700	03-Jul-18	(163 273)
GBP	5 439 243	USD	7 272 600	03-Jul-18	(90 986)
GBP	2 980 998	USD	4 001 700	03-Jul-18	(65 855)
GBP	2 476 249	USD	3 286 800	03-Jul-18	(17 396)
GBP	1 762 347	USD	2 352 600	03-Jul-18	(25 761)
USD	16 369 100	GBP	12 298 367	03-Jul-18	131 645
					<b>(3 924 286)</b>

**MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF**

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation EUR
EUR	292 418	USD	342 200	03-Jul-18	(589)
EUR	7 079	USD	8 300	03-Jul-18	(26)
					<b>(615)</b>

**MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF**

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation EUR
CHF	1 509 388	EUR	1 315 622	03-Jul-18	(13 640)
CHF	57 386	EUR	50 018	03-Jul-18	(518)
CHF	1 582 456	EUR	1 365 640	03-Aug-18	(130)
EUR	39 810	CHF	46 147	03-Aug-18	1
					<b>(14 287)</b>

**MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF**

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation JPY
CHF	9 186 213	JPY	1 015 078 218	03-Jul-18	9 697 936
CHF	137 764	JPY	15 301 291	03-Jul-18	66 852
CHF	64 090	JPY	7 180 576	03-Jul-18	(31 139)
CHF	59 644	JPY	6 594 655	03-Jul-18	58 938
CHF	50 363	JPY	5 571 789	03-Jul-18	46 253
CHF	46 437	JPY	5 205 440	03-Jul-18	(25 200)
CHF	36 978	JPY	4 106 523	03-Jul-18	18 413
CHF	36 294	JPY	4 067 001	03-Jul-18	(18 269)

## Notes to the financial statements (continued)

## MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation JPY
CHF 28 316	JPY 3 162 351	03-Jul-18	(3 680)
CHF 16 092	JPY 1 797 946	03-Jul-18	(2 779)
CHF 15 711	JPY 1 743 526	03-Jul-18	9 029
CHF 6 495	JPY 717 307	03-Jul-18	7 275
CHF 4 630	JPY 514 931	03-Jul-18	1 586
CHF 3 667	JPY 407 878	03-Jul-18	1 333
EUR 136 896 777	JPY 17 369 338 158	03-Jul-18	335 223 912
EUR 4 671 911	JPY 599 244 112	03-Jul-18	4 957 473
EUR 1 959 360	JPY 251 346 747	03-Jul-18	2 049 687
EUR 932 842	JPY 121 391 777	03-Jul-18	(751 241)
EUR 895 341	JPY 113 487 735	03-Jul-18	2 305 239
EUR 724 890	JPY 92 379 535	03-Jul-18	1 364 847
EUR 670 721	JPY 87 197 466	03-Jul-18	(456 346)
EUR 531 056	JPY 69 043 591	03-Jul-18	(364 530)
EUR 530 528	JPY 68 097 254	03-Jul-18	512 146
EUR 402 032	JPY 52 172 536	03-Jul-18	(180 375)
EUR 235 964	JPY 30 602 339	03-Jul-18	(86 064)
EUR 224 817	JPY 28 815 418	03-Jul-18	257 874
EUR 67 269	JPY 8 622 105	03-Jul-18	77 512
EUR 51 572	JPY 6 593 246	03-Jul-18	76 392
GBP 54 563 376	JPY 7 881 609 547	03-Jul-18	97 129 378
GBP 781 052	JPY 114 108 016	03-Jul-18	103 348
GBP 361 294	JPY 53 300 928	03-Jul-18	(469 548)
GBP 355 665	JPY 51 329 273	03-Jul-18	679 821
GBP 279 591	JPY 40 570 172	03-Jul-18	312 566
GBP 262 022	JPY 38 659 465	03-Jul-18	(344 787)
GBP 199 554	JPY 29 370 705	03-Jul-18	(190 568)
GBP 199 979	JPY 29 342 469	03-Jul-18	(101 301)
GBP 156 699	JPY 23 054 029	03-Jul-18	(140 711)
GBP 95 005	JPY 14 031 482	03-Jul-18	(139 101)
GBP 88 524	JPY 12 867 242	03-Jul-18	76 968
GBP 25 251	JPY 3 697 546	03-Jul-18	(5 140)
GBP 21 250	JPY 3 102 431	03-Jul-18	5 026
JPY 15 994 457	CHF 144 953	03-Jul-18	(174 672)
JPY 10 151 308	CHF 91 405	03-Jul-18	(44 677)
JPY 9 993 936	CHF 89 918	03-Jul-18	(36 629)
JPY 8 659 125	CHF 78 028	03-Jul-18	(44 696)
JPY 5 971 247	CHF 53 789	03-Jul-18	(29 120)
JPY 3 845 490	CHF 34 641	03-Jul-18	(18 648)
JPY 3 074 577	CHF 27 800	03-Jul-18	(26 500)
JPY 834 628	CHF 7 523	03-Jul-18	(4 613)
JPY 47 799	CHF 431	03-Jul-18	(226)
JPY 709 678 300	EUR 5 605 351	03-Jul-18	(15 242 545)
JPY 385 083 438	EUR 3 011 090	03-Jul-18	(4 294 942)
JPY 317 749 449	EUR 2 486 318	03-Jul-18	(3 788 379)
JPY 270 904 204	EUR 2 114 726	03-Jul-18	(2 581 084)
JPY 268 205 977	EUR 2 111 936	03-Jul-18	(4 905 593)
JPY 213 653 795	EUR 1 660 333	03-Jul-18	(1 069 293)
JPY 170 113 923	EUR 1 326 323	03-Jul-18	(1 403 402)
JPY 167 622 534	EUR 1 304 863	03-Jul-18	(1 127 741)
JPY 141 971 920	EUR 1 107 652	03-Jul-18	(1 268 160)
JPY 100 443 098	EUR 780 622	03-Jul-18	(511 009)
JPY 63 951 903	EUR 500 081	03-Jul-18	(717 984)
JPY 49 444 425	EUR 386 918	03-Jul-18	(593 105)

## Notes to the financial statements (continued)

## MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation JPY
JPY 13 721 194	EUR 107 497	03-Jul-18	(180 570)
JPY 1 444 818	EUR 11 279	03-Jul-18	(13 831)
JPY 314 935 737	GBP 2 184 063	03-Jul-18	(4 434 101)
JPY 158 809 747	GBP 1 084 061	03-Jul-18	292 368
JPY 116 981 670	GBP 809 105	03-Jul-18	(1 324 957)
JPY 74 007 722	GBP 506 241	03-Jul-18	(14 568)
JPY 73 036 237	GBP 497 075	03-Jul-18	350 588
JPY 63 267 106	GBP 434 897	03-Jul-18	(323 886)
JPY 44 528 579	GBP 304 022	03-Jul-18	72 189
JPY 27 851 316	GBP 191 047	03-Jul-18	(83 899)
JPY 22 303 678	GBP 154 325	03-Jul-18	(263 686)
JPY 6 000 154	GBP 41 162	03-Jul-18	(18 718)
JPY 764 713	GBP 5 265	03-Jul-18	(5 253)
JPY 727 087 073	USD 6 648 991	03-Jul-18	(9 225 860)
JPY 562 040 589	USD 5 117 923	03-Jul-18	(4 717 038)
JPY 229 043 037	USD 2 097 810	03-Jul-18	(3 265 636)
JPY 99 039 891	USD 902 731	03-Jul-18	(926 998)
JPY 63 087 633	USD 571 768	03-Jul-18	(229 689)
JPY 62 534 576	USD 567 866	03-Jul-18	(353 571)
JPY 53 668 581	USD 489 602	03-Jul-18	(550 267)
JPY 38 296 784	USD 350 836	03-Jul-18	(555 855)
JPY 23 725 330	USD 216 049	03-Jul-18	(200 741)
JPY 19 393 180	USD 175 722	03-Jul-18	(69 818)
JPY 15 319 566	USD 141 360	03-Jul-18	(334 873)
JPY 5 374 541	USD 48 897	03-Jul-18	(40 692)
JPY 406 240	USD 3 678	03-Jul-18	(1 109)
USD 72 085 570	JPY 7 815 327 352	03-Jul-18	167 585 192
USD 1 153 928	JPY 126 729 309	03-Jul-18	1 050 836
USD 969 914	JPY 106 140 160	03-Jul-18	1 270 892
USD 471 963	JPY 51 208 595	03-Jul-18	1 059 438
USD 451 679	JPY 49 599 161	03-Jul-18	421 467
USD 312 927	JPY 34 412 131	03-Jul-18	242 193
USD 299 231	JPY 32 997 515	03-Jul-18	139 869
USD 232 340	JPY 25 586 238	03-Jul-18	143 447
USD 221 347	JPY 24 428 055	03-Jul-18	84 510
USD 178 532	JPY 19 589 195	03-Jul-18	181 536
USD 122 170	JPY 13 419 214	03-Jul-18	110 197
USD 99 637	JPY 10 942 615	03-Jul-18	91 411
USD 32 168	JPY 3 525 755	03-Jul-18	36 591
USD 27 405	JPY 2 997 674	03-Jul-18	37 392
EUR 123 915 783	JPY 16 024 343 041	02-Aug-18	3 805 001
EUR 2 376 125	JPY 307 407 599	02-Aug-18	(62 502)
EUR 215 606	JPY 27 891 857	02-Aug-18	(323)
GBP 50 593 302	JPY 7 392 556 646	02-Aug-18	1 358 997
GBP 601 404	JPY 87 920 035	02-Aug-18	(27 719)
GBP 86 785	JPY 12 682 206	02-Aug-18	2 778
USD 58 067 173	JPY 6 417 885 948	02-Aug-18	1 160 223
USD 1 266 291	JPY 140 090 990	02-Aug-18	(108 659)
USD 100 496	JPY 11 109 647	02-Aug-18	1 813
CHF 9 075 650	JPY 1 012 876 865	03-Aug-18	94 930
CHF 77 707	JPY 8 671 945	03-Aug-18	812
CHF 16 036	JPY 1 790 065	03-Aug-18	564

566 106 422



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**Notes to the financial statements** (continued)**11 - Subsequent events**

By Circular Resolution dated June 1, 2018, the Board of Directors resolved to modify :

- the distribution policy applicable to share class "Daily Hedged to CHF - Acc" of MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF sub-fund, from capitalizing to distributing as of July 8, 2018. The Share class will be renamed "Daily Hedged to CHF - Dist" on July 8, 2018.
- the distribution policy applicable to share class "Acc" of MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF sub-fund, from capitalizing to distributing as of July 8, 2018. The Share class will be renamed "Dist" on July 8, 2018.

## Tracking Error

Calculation methodology: Tracking error has been calculated over a period of 52 weeks.

Sub-Fund	Share Class	TE 1 Year
MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF	Class Acc	0.1374%
MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF	Class Acc	0.3130%
MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF	Class PLN	0.1250%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	Class C-EUR	0.0131%
	Class Daily Hedged to CHF - Acc	0.0131%
	Class Daily Hedged to EUR - Acc	0.0132%
	Class Daily Hedged to EUR - Dist	0.0131%
	Class D-EUR	0.0132%
	Class D-USD	0.0132%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF	Class D-EUR	0.0310%
MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF	Class D-EUR	0.0119%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF	Class C-EUR	0.0162%
	Class C-USD	0.0163%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF	Class C-EUR	0.0106%
	Class C-USD	0.0107%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Telecommunication Services TR UCITS ETF	Class C-EUR	0.0136%
	Class C-USD	0.0136%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF	Class C-EUR	0.0142%
	Class C-USD	0.0142%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF	Class C-EUR	0.0037%
	Class C-USD	0.0036%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF	Class C-EUR	0.0086%
	Class C-USD	0.0086%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF	Class C-EUR	0.0175%
	Class C-USD	0.0175%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF	Class C-EUR	0.0109%
	Class C-USD	0.0110%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF	Class C-EUR	0.0050%
	Class C-USD	0.0050%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF	Class C-EUR	0.0053%
	Class C-USD	0.0053%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF	Class Acc	0.0781%
MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF	Class C-GBP	0.0265%
	Class D-EUR	0.0140%
	Class Monthly Hedged C-GBP	0.0415%
MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF	Class C-EUR	0.0276%
MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF	Class Dist	0.0152%
MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF	Class Acc	0.0099%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF	Class Dist	0.0119%
MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF	Class Acc	0.0020%
MULTI UNITS LUXEMBOURG - Lyxor FTSE Emerging Minimum Variance UCITS ETF	Class Acc	0.0237%
MULTI UNITS LUXEMBOURG - FTSE Europe Minimum Variance UCITS ETF	Class Acc	0.0003%
MULTI UNITS LUXEMBOURG - Lyxor Euro STOXX 50 Protective Put UCITS ETF	Class Dist	0.0182%
MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF	Class Acc	0.0675%
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 5-7Y Investment Grade (DR) UCITS ETF	Class Acc	0.0121%
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 7-10Y Investment Grade (DR) UCITS ETF	Class Acc	0.0080%
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 15+Y Investment Grade (DR) UCITS ETF	Class Acc	0.0084%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF	Class Acc	0.0042%
MULTI UNITS LUXEMBOURG - Lyxor BOT MTS Ex-Bank of Italy (DR) UCITS ETF	Class Acc	0.0030%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF	Class Acc	0.0294%
MULTI UNITS LUXEMBOURG - LYXOR FTSE All World Minimum Variance UCITS ETF	Class Acc	0.0134%
MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF	Class Acc	0.0069%

## Tracking Error (continued)

Sub-Fund	Share Class	Management fee
MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF	Class Acc	0.0069%
MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 1-3Y (DR) UCITS ETF	Class Dist	0.0229%
	Class Monthly Hedged to EUR - Dist	0.0475%
MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 5-7Y (DR) UCITS ETF	Class Dist	0.0286%
MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF	Class Dist	0.0018%
MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts (DR) UCITS ETF	Class Dist	0.0121%
MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts Inflation-Linked (DR) UCITS ETF	Class Dist	0.0130%
MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 3-5Y (DR) UCITS ETF	Class Dist	0.0262%
MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 7-10Y (DR) UCITS ETF	Class Dist	0.0298%
MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB EX-Agriculture TR UCITS ETF	Class Acc	0.0136%
MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF	Class Dist	0.0127%
MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF	Class Dist	0.0265%
	Class Monthly Hedged to GBP - Dist	0.0967%
MULTI UNITS LUXEMBOURG - Lyxor UK£ 10Y Inflation Expectations UCITS ETF	Class Acc	0.0070%
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF	Class Acc	0.1888%
	Class Monthly Hedged to EUR - Acc	0.1815%
MULTI UNITS LUXEMBOURG - Lyxor Italia Equity PIR (DR) UCITS ETF	Class Acc	0.0739%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF	Class Dist	0.1500%
	Class Monthly Hedged to CHF - Acc	0.1852%
MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF	Class Acc	0.0843%
	Class Daily Hedged to CHF - Acc	0.0980%
	Class Daily Hedged to EUR - Acc	0.0970%
	Class Daily Hedged to GBP - Acc	0.1005%
	Class Daily Hedged to USD - Acc	0.1107%
MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF	Class Acc	0.0307%
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 1-3Y Investment Grade (DR) UCITS ETF	Class Acc	0.0047%
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 3-5Y Investment Grade (DR) UCITS ETF	Class Acc	0.0126%
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS 10-15Y Investment Grade (DR) UCITS ETF	Class Acc	0.0424%
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS All-Maturity Investment Grade (DR) UCITS ETF	Class Acc	0.0092%
MULTI UNITS LUXEMBOURG - Lyxor EUROMTS Inflation Linked Investment Grade (DR) UCITS ETF	Class Acc	0.0042%
MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF	Class Acc	0.0110%
	Class Dist	0.0044%
	Class Monthly Hedged to EUR - Acc	0.0419%
	Class Monthly Hedged to USD - Acc	0.0460%
MULTI UNITS LUXEMBOURG - Lyxor FTSE EMU Minimum Variance UCITS ETF	Class Acc	0.0078%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF	Class Acc	-*
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF	Class Acc	-*
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF	Class Acc	-*
MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets LU UCITS ETF	Class Acc	-*
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF	Class Acc	-*
MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF	Class Acc	-*
MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF	Class Acc	-*
MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF	Class Acc	-*
MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF	Class Acc	-*
MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF	Class Acc	-*
MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCITS ETF	Class Acc (EUR)	-*
	Class Acc (USD)	-*
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF	Class Acc	-*

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

## SFT Regulation

### Securities lending

Following the Regulation 2015/2365 of the European Parliament and of the Council of November 25, 2015 on transparency of securities financing transactions, please find below details about securities lending transactions for the period ending June 30, 2018:

	MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF
<b>Amount of securities lent expressed in absolute amount (in the currency of the sub-fund)</b>	see note 6
Proportion of lendable Assets	0.16%
Proportion of AUM	0.16%
<b>Maturity tenor of the securities lending 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	127 771 743
Total	127 771 743
<b>Counterparty</b>	
Name of counterparty	see note 6
Country of domicile of the counterparty	see note 6
Gross volume of outstanding transactions	see note 6
<b>Data of collateral</b>	
<i>Type of collateral:</i>	
Cash	-
Securities	see note 6
<i>Quality of collateral:</i>	
Rating	see note 6
<b>Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)</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	see note 6
Total	see note 6
<b>Safekeeping of collateral received by the fund as part of securities lending</b>	
Name of custodian	Société Générale
Securities	see note 6
Cash	see note 6
<b>Data on returns and costs for securities lending</b>	
Proportion of collateral granted	-

All transactions are bilateral transactions.

The collateral on securities lending is not reused.

## SFT Regulation (continued)

### Total return swaps

Following the Regulation 2015/2365 of the European Parliament and of the Council of November 25, 2015 on transparency of securities financing transactions, please find below details about total return swaps for the period ending June 30, 2018:

	MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
<b>Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)</b>	2 687 775	2 514 635	117 106 880	1 549 013	592 615
Proportion of AUM	1.53%	1.68%	1.97%	3.82%	0.92%
<b>Maturity tenor of the Performance 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	-	2 514 635	-	-	-
Three months to one year	2 687 775	-	117 106 880	1 549 013	592 615
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	2 687 775	2 514 635	117 106 880	1 549 013	592 615
<b>Counterparty</b>					
Name of counterparty, Country of domicile of the counterparty and Gross volume of outstanding transactions	Société Générale France see note 7	Société Générale France see note 7	Société Générale France see note 7	Société Générale France see note 7	Société Générale France see note 7
<b>Data on Collateral</b>					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7
<i>Quality of collateral</i>					
Rating	see note 7	see note 7	see note 7	see note 7	see note 7
<b>Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)</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	3 849 381	3 516 968	197 690 120	2 708 192	1 496 083
Total	3 849 381	3 516 968	197 690 120	2 708 192	1 496 083
<b>Safekeeping of collateral received by the fund as part of total return swap</b>					
Name of custodian	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7
Proportion of collateral granted	-	-	-	-	-

## SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Telecom- munication Services TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
<b>Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)</b>	1 257 143	2 112 518	2 197 362	5 781 489	8 156 390
Proportion of AUM	4.99%	4.24%	4.90%	3.02%	3.53%
<b>Maturity tenor of the Performance 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	1 257 143	2 112 518	2 197 362	5 781 489	8 156 390
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	1 257 143	2 112 518	2 197 362	5 781 489	8 156 390
<b>Counterparty</b>					
Name of counterparty, Country of domicile of the counterparty and Gross volume of outstanding transactions	Société Générale France see note 7	Société Générale France see note 7	Société Générale France see note 7	Société Générale France see note 7	Société Générale France see note 7
<b>Data on Collateral</b>					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7
<i>Quality of collateral</i>					
Rating	see note 7	see note 7	see note 7	see note 7	see note 7
<b>Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)</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	2 021 212	3 930 561	3 111 959	12 919 268	14 560 957
Total	2 021 212	3 930 561	3 111 959	12 919 268	14 560 957
<b>Safekeeping of collateral received by the fund as part of total return swap</b>					
Name of custodian	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7
Proportion of collateral granted	-	-	-	-	-

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
<b>Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)</b>	1 800 072	5 159 652	2 696 528	1 902 562	1 505 942
Proportion of AUM	3.96%	3.54%	4.47%	4.59%	4.97%
<b>Maturity tenor of the Performance 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	1 800 072	5 159 652	2 696 528	1 902 562	1 505 942
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	1 800 072	5 159 652	2 696 528	1 902 562	1 505 942
<b>Counterparty</b>					
Name of counterparty, Country of domicile of the counterparty and Gross volume of outstanding transactions	Société Générale France see note 7	Société Générale France see note 7	Société Générale France see note 7	Société Générale France see note 7	Société Générale France see note 7
<b>Data on Collateral</b>					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7
<i>Quality of collateral</i>					
Rating	see note 7	see note 7	see note 7	see note 7	see note 7
<b>Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)</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	3 544 922	10 076 726	5 127 721	3 011 867	2 310 866
Total	3 544 922	10 076 726	5 127 721	3 011 867	2 310 866
<b>Safekeeping of collateral received by the fund as part of total return swap</b>					
Name of custodian	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7
Proportion of collateral granted	-	-	-	-	-

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF
<b>Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)</b>	3 445 884	57 572 784	490 509	315 947	2 295 231
Proportion of AUM	8.20%	5.08%	5.01%	0.81%	1.88%
<b>Maturity tenor of the Performance 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	3 445 884	57 572 784	490 509	315 947	2 295 231
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	3 445 884	57 572 784	490 509	315 947	2 295 231
<b>Counterparty</b>					
Name of counterparty, Country of domicile of the counterparty and Gross volume of outstanding transactions	Société Générale France see note 7	Société Générale France see note 7	Société Générale France see note 7	Société Générale France see note 7	Société Générale France see note 7
<b>Data on Collateral</b>					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7
<i>Quality of collateral</i>					
Rating	see note 7	see note 7	see note 7	see note 7	see note 7
<b>Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)</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	-	-	-	-	56 728
Above one year	-	-	-	-	3 604 623
Open maturity	4 212 533	76 612 941	777 439	879 433	-
Total	4 212 533	76 612 941	777 439	879 433	3 661 351
<b>Safekeeping of collateral received by the fund as part of total return swap</b>					
Name of custodian	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7
Proportion of collateral granted	-	-	-	-	-



SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor FTSE Emerging Minimum Variance UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Euro STOXX 50 Protective Put UCITS ETF
<b>Amount of assets engaged in total return swap (in Sub-Fund's currency)</b>	1 979 846	1 515 118	1 018 752	1 347 806	14 060
Proportion of AUM	1.59%	4.13%	4.38%	1.15%	1.46%
<b>Maturity tenor of the Performance 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	1 979 846	1 515 118	1 018 752	1 347 806	-
Above one year	-	-	-	-	14 060
Open maturity	-	-	-	-	-
Total	1 979 846	1 515 118	1 018 752	1 347 806	14 060
<b>Counterparty</b>					
Name of counterparty, Country of domicile of the counterparty and Gross volume of outstanding transactions	Société Générale France see note 7	Société Générale France see note 7	Société Générale France see note 7	Société Générale France see note 7	Société Générale France see note 7
<b>Data on Collateral</b>					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7
<i>Quality of collateral</i>					
Rating	see note 7	see note 7	see note 7	see note 7	see note 7
<b>Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)</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	-	2 220 339	-	-	-
Open maturity	2 793 089	-	1 783 495	2 671 008	22 178
Total	2 793 089	2 220 339	1 783 495	2 671 008	22 178
<b>Safekeeping of collateral received by the fund as part of total return swap</b>					
Name of custodian	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7
Proportion of collateral granted	-	-	-	-	-

## SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor FTSE All World Minimum Variance UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
<b>Amount of assets engaged in total return swap (in Sub-Fund's currency)</b>	895 287	1 182 797	894 505	23 744 835	50 456 668
Proportion of AUM	1.61%	7.22%	3.59%	2.08%	4.05%
<b>Maturity tenor of the Performance 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	-	1 182 797	-	-	-
Three months to one year	895 287	-	894 505	23 744 835	50 456 668
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	895 287	1 182 797	894 505	23 744 835	50 456 668
<b>Counterparty</b>					
Name of counterparty, Country of domicile of the counterparty and Gross volume of outstanding transactions	Société Générale France see note 7	Société Générale France see note 7	Société Générale France see note 7	Société Générale France see note 7	Société Générale France see note 7
<b>Data on Collateral</b>					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7
<i>Quality of collateral</i>					
Rating	see note 7	see note 7	see note 7	see note 7	see note 7
<b>Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)</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	-	-	-	966 397	823 864
Above one year	-	-	-	33 393 037	73 915 124
Open maturity	1 482 066	1 907 409	1 759 348	-	-
Total	1 482 066	1 907 409	1 759 348	34 359 434	74 738 988
<b>Safekeeping of collateral received by the fund as part of total return swap</b>					
Name of custodian	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7
Proportion of collateral granted	-	-	-	-	-

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/Core Commodity CRB EX-Agriculture TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor UK£ 10Y Inflation Expectations UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
<b>Amount of assets engaged in total return swap (in Sub-Fund's currency)</b>	847 216	5 145 264	1 113 992	4 511 159
Proportion of AUM	2.06%	3.77%	2.15%	0.98%
<b>Maturity tenor of the Performance 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	-	5 145 264	-	-
Three months to one year	847 216	-	1 113 992	4 511 159
Above one year	-	-	-	-
Open maturity	-	-	-	-
Total	847 216	5 145 264	1 113 992	4 511 159
<b>Counterparty</b>				
Name of counterparty, Country of domicile of the counterparty and Gross volume of outstanding transactions	Société Générale France see note 7	Société Générale France see note 7	Société Générale France see note 7	Société Générale France see note 7
<b>Data on Collateral</b>				
<i>Type of collateral</i>				
Cash	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7
<i>Quality of collateral</i>				
Rating	see note 7	see note 7	see note 7	see note 7
<b>Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)</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	1 229 807	-	1 553 284	-
Open maturity	-	10 709 855	-	6 120 412
Total	1 229 807	10 709 855	1 553 284	10 692 871
<b>Safekeeping of collateral received by the fund as part of total return swap</b>				
Name of custodian	Société Générale	Société Générale	Société Générale	Société Générale
Cash	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7
Proportion of collateral granted	-	-	-	-

## SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor FTSE EMU Minimum Variance UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets LU UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCIT ETF
<b>Amount of assets engaged in total return swap (in Sub-Fund's currency)</b>	303 063	600 968	27 974	261 749	4 498 668
Proportion of AUM	0.98%	5.11%	2.49%	2.06%	6.79%
<b>Maturity tenor of the Performance 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	303 063	600 968	27 974	261 749	4 498 668
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	303 063	600 968	27 974	261 749	4 498 668
<b>Counterparty</b>					
Name of counterparty, Country of domicile of the counterparty and Gross volume of outstanding transactions	Société Générale France see note 7	Société Générale France see note 7	Société Générale France see note 7	Société Générale France see note 7	Société Générale France see note 7
<b>Data on Collateral</b>					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7
<i>Quality of collateral</i>					
Rating	see note 7	see note 7	see note 7	see note 7	see note 7
<b>Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)</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	689 748	990 142	38 012	298 796	6 817 788
Total	689 748	990 142	38 012	298 796	6 817 788
<b>Safekeeping of collateral received by the fund as part of total return swap</b>					
Name of custodian	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Cash	-	-	-	-	-
Securities	see note 7	see note 7	see note 7	see note 7	see note 7
Proportion of collateral granted	-	-	-	-	-

The settlement and clearing of all swaps transactions are bilateral.

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

The collateral on total return swaps is not reused.

**SFT Regulation (continued)**

	<b>MULTI UNITS LUXEMBOURG - Lyxor S&amp;P 500 Banks UCITS ETF</b>
<b>Amount of assets engaged in total return swap (in Sub-Fund's currency)</b>	29 500
Proportion of AUM	3.11%
<b>Maturity tenor of the Performance 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	29 500
Above one year	-
Open maturity	-
Total	29 500
<b>Counterparty</b>	
Name of counterparty, Country of domicile of the counterparty and Gross volume of outstanding transactions	Société Générale France see note 7
<b>Data on Collateral</b>	
<i>Type of collateral</i>	
Cash	-
Securities	see note 7
<i>Quality of collateral</i>	
Rating	see note 7
<b>Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)</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	63 962
Total	63 962
<b>Safekeeping of collateral received by the fund as part of total return swap</b>	
Name of custodian	Société Générale
Cash	-
Securities	see note 7
Proportion of collateral granted	-

The settlement and clearing of all swaps transactions are bilateral.

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

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
MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF	EUR	APTIV REGISTERED SHS	2 198 007
		CASINO GUICHARD	436 340
		BIC	431 380
		ALLERGAN PLC	280 877
		MITSUBISHI CHEMICA	241 553
		CENTAMIN	56 617
		ALSTOM	55 812
		ARKEMA	55 567
		EURAZEO SE	46 764
		CNP ASSURANCES	46 464
MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF	PLN	CIMENTS VICAT SA	835 996
		CHRISTIAN DIOR	698 339
		GAZTRANSPORT	323 582
		ULTRA ELECTRONICS	207 238
		TELEPERFORM.SE	203 702
		AMAZON.COM	178 191
		PLASTIC OMNIUM	168 097
		BASF SE	160 048
		ALSTOM	158 288
		NEOPOST	155 870
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	EUR	DEUTSCHE LUFTHANSA NOM	50 987 595
		SAP	47 301 661
		LINDE BR	12 178 152
		ICHIGO INC	10 537 218
		CNP ASSURANCES	9 220 485
		GLAXOSMITHKLINE PLC	8 021 923
		DISH NETWORK CORP	5 109 077
		IBM CORP	4 656 387
		ALTRAN TECHNOLOGIE	4 053 081
		ZOETIS INC	3 510 626
MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF	EUR	ROYAL DUTCH SHELL	1 872 117
		GETLINK SE	327 967
		SAP	163 861
		GAZTRANSPORT	94 028
		ALSTOM	45 421
		FRESENIUS SE CO KGAA	45 408
		CGG	40 668
		DANONE	40 488
		LAR ESPANA	39 215
		CNP ASSURANCES	39 019
MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF	EUR	WORLDLINE	478 553
		CHRISTIAN DIOR	299 813
		SILTRONIC AG	153 433
		SAP	80 248
		BASF SE	56 764
		TELEPERFORM.SE	56 435
		LAGARDERE	56 276
		DECHRA PHARMACEUTI	56 216
		ALSTOM	55 812
		AKZO NOBEL NV-CVA	54 183

## 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
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF	EUR	ROYAL DUTCH	1 151 355
		BASF SE	335 012
		VICTREX	311 352
		CHRISTIAN DIOR	63 401
		NEOPOST	39 065
		PRUDENTIAL PLC	25 203
		DANONE	25 085
		CGG	24 604
		CNP ASSURANCES	23 700
		ALSTOM	22 435
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF	EUR	CENTAMIN	2 473 374
		PANASONIC CORP	432 735
		BIC	418 835
		CIMENTS VICAT SA	271 390
		FOREST CITY TRUST	116 653
		LVMH	50 766
		DANONE	49 730
		EURAZEO SE	49 102
		CNP ASSURANCES	46 464
		OVS SPA	21 512
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Telecommunication Services TR UCITS ETF	EUR	ROYAL DUTCH	1 710 763
		SSE PLC	544 298
		ICHIGO INC	294 355
		FAURECIA	140 637
		ALSTOM	116 545
		BASF SE	100 176
		FOREST CITY	57 594
		MAN GROUP PLC	52 272
		CHRISTIAN DIOR	50 148
		CNP ASSURANCES	43 073
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF	EUR	ALSTOM	3 092 554
		SAP	1 712 428
		ASTRAZENECA PLC	1 354 548
		PROLOGIS REIT	976 109
		EIFPAGE	888 005
		PLASTIC OMNIUM	841 883
		BELLWAY	556 369
		ROLLS-ROYCE HDLGS	545 105
		SMITH & NEPHEW	515 380
		ADMIRAL GROUP	512 211
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF	EUR	PERRIGO COMPANY PLC	3 834 183
		CRH PLC	2 341 441
		BASF SE	1 598 965
		VONOVIA SE REIT	1 293 193
		ACCENTURE SHS CL A	831 996
		SAP	545 808
		SMITH & NEPHEW	448 163
		EATON CORP	440 163
		KINGSPAN GROUP PLC	390 894
		ALLIANZ SE-NOM	380 770

## 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
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF	EUR	ROYAL DUTCH SHELL	2 982 626
		VONOVIA SE REIT	117 470
		PORSCHE AUTOMOBIL	96 953
		ULTRA ELECTRONICS	60 097
		DECHRA PHARMACEUTICALS PLC	51 686
		BASF SE	50 948
		CGG	48 326
		LVMH	46 488
		DANONE	45 832
		CNP ASSURANCES	44 496
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF	EUR	ROYAL DUTCH SHELL A	3 261 648
		ROYAL MAIL -W/I	1 486 642
		INVESTEC	1 290 135
		GLAXOSMITHKLINE PLC	1 258 852
		PORSCHE AUTOMOBIL	1 085 471
		BERKELEY GRP UTS	1 081 251
		ALTRAN TECHNOLOGIE	292 876
		CRODA INTL	130 808
		CGG	49 721
		SCOR SE ACT PROV	49 194
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF	EUR	ROYAL DUTCH SHELL	2 444 654
		RIO TINTO PLC	2 047 224
		BANCO BPM SPA	193 394
		SAP	144 269
		BASF SE	52 750
		CGG	50 001
		IMERYSA	49 929
		DANONE	49 730
		BIC	49 228
		CNP ASSURANCES	46 542
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF	EUR	TAYLOR WINPEY PLC	1 506 099
		VOLKSWAGEN AG-PFD	605 573
		WENDEL ACT	211 338
		SAP	186 422
		ALLIANZ SE-NOM	122 498
		ICHIGO INC	117 326
		PORSCHE AUTOMOBIL	77 530
		BTG	50 039
		LAGARDERE	45 288
		SCHRODERS LTD	40 923
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF	EUR	SSE PLC	1 482 280
		JAZZ PHARMA	504 851
		LAGARDERE	83 363
		HCP	49 625
		DANONE	32 755
		BIC	32 475
		CNP ASSURANCES	32 314
		SEB	31 715
		LVMH	31 087
IMERYSA	30 401		



## 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
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF	USD	BP PLC	1 603 983
		SILTRONIC AG	1 076 701
		BASF SE	466 407
		ROYAL DUTCH SHELL	412 959
		SPIE SA	281 917
		SAP	198 941
		ARKEMA	70 087
		NEOPOST	36 230
		CGG	34 520
		CNP ASSURANCES	30 788
MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS	EUR	EDF	20 026 000
		BASF SE	10 832 925
		IMERYSA SA	8 518 858
		CNP ASSURANCES	8 368 421
		KLEPIERRE REITS	5 160 258
		ICHIGO INC	4 171 373
		WELLTOWER INC REIT	3 920 011
		DUKE REALTY REIT	3 314 674
		TELEPERFORM.SE	2 967 750
		SMITH & NEPHEW	1 160 276
MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF	USD	ROYAL DUTCH	459 882
		CRH PLC	212 646
		PRUDENTIAL PLC	21 503
		WORLDLINE	19 148
		ULTRA ELECTRONICS	15 619
		LVMH	9 990
		IMERYSA SA	9 864
		LAR ESPANA	9 700
		DANONE	9 689
		CNP ASSURANCES	9 398
MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF	EUR	SILTRONIC AG	415 690
		ARKEMA	93 592
		CHRISTIAN DIOR	83 102
		SAP	48 486
		VONOVIA SE REIT	46 792
		DANONE	39 105
		NEOPOST	39 042
		EURAZEO SE	38 840
		CNP ASSURANCES	37 421
		STARBUCKS	37 363
MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF	EUR	GERMANY	3 167 213
		FRANCE	365 193
		EUROSTABILITY MECHANISM	72 217
		COUNCIL OF EUROPE DEVELOPMENT BANK	56 728
MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF	USD	WORLDLINE	1 588 114
		SEB	447 668
		PAGE GROUP SHS	167 322
		PORSCHE AUTOMOBIL	141 481
		ALSTOM	83 776
		EFFAGE	77 351
		BAYER AG	64 663
		DANONE	58 062
		FAURECIA	55 804
		EURAZEO SE	54 599

## 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
MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF	USD	UNITED STATES OF AMERICA	1 682 585
		EUROPEAN INVESTMENT BANK (EIB)	520 221
		KREDITANSTALT WIEDER KFW	16 600
		INTER AMERICA DEVELOPMENT BANK	933
MULTI UNITS LUXEMBOURG - Lyxor FTSE Emerging Minimum Variance UCITS ETF	USD	ROYAL DUTCH SHELL	1 124 662
		SAP	483 258
		PORSCHE AUTOMOBIL	32 106
		BASF SE	25 534
		CGG	24 234
		EURAZEO SE	23 811
		RUBIS SCA	23 362
		IMERYYS SA	23 286
		DANONE	23 196
CNP ASSURANCES	46		
MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance UCITS ETF	EUR	ALSTOM	1 051 698
		CIMENTS VICAT SA	570 486
		CHRISTIAN DIOR	491 809
		VONOVIA SE REIT	167 850
		ICHIGO INC	60 841
		SSE PLC	59 679
		ALLIANZ SE-NOM	58 063
		ADP	56 173
		BIC	55 421
CGG	50 001		
MULTI UNITS LUXEMBOURG - Lyxor Euro STOXX 50 Protective Put UCITS ETF	EUR	SILTRONIC AG	6 741
		BASF SE	3 441
		CHRISTIAN DIOR	2 866
		PORSCHE AUTOMOBIL	1 309
		ICHIGO INC	1 202
		SEB	1 197
		CONVATEC GRP GP	1 143
		MEGGITT PLC	1 132
		BUREAU VERITAS	1 074
FNAC DARTY	1 059		
MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF	EUR	SWISS RE AG	416 617
		RUBIS SCA	263 274
		MEGGITT PLC	155 490
		ALTRAN TECHNOLOGIE	82 531
		ADP	56 173
		DEUTSCHE LUFTHANSA NOM	55 146
		DASSAULT AVIATION	53 856
		TE CONNECTIVITY LTD	53 841
		LAR ESPANA	50 592
CGG	48 898		
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF	USD	SUMITOMO METAL MIN	763 196
		UNILEVER CVA	587 093
		SAP	146 029
		TRIGANO	144 116
		INFINEON TECHNO AG-N	116 478
		VONOVIA SE REIT	60 486
		SEB	20 960
		CGG	18 914
		NATUREX	17 155
FOREST CITY TRUST	16 628		

## 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
MULTI UNITS LUXEMBOURG - Lyxor FTSE All World Minimum Variance UCITS ETF	USD	INVESTEC	1 411 935
		SILTRONIC AG	133 926
		WORLDLINE	34 386
		SOITEC REVER.SPLIT	28 830
		BASF SE	26 491
		LVMH	25 640
		DANONE	25 031
		IMERYSA	24 984
		BIC	24 937
		CNP ASSURANCES	23 188
MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF	EUR	GERMANY	19 212 808
		FRANCE	5 609 483
		NORDEA BANK AB	5 129 862
		DEUTSCHE POST AG	2 084 642
		COUNCIL OF EUROPE DEVELOPMENT BANK	966 397
		FINLAND REPUBLIC	826 712
		THE AUSTRIAN REPUBLIC	210 796
		ABERTIS INFRASTRUCTURAS SA	108 828
		DELHAIZE LE LION DE LEEUW COMM VA	106 478
		ZI RETE GAS SPA	103 428
MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS	USD	UNITED STATES OF AMERICA	68 037 226
		EUROPEAN INVESTMENT BANK (EIB)	5 968 659
		SOCIETE DE FINANCEMENT LOCAL	589 182
		EXPORT DEVELOPMENT CANADA	143 921
MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF	GBP	UK OF GB AND NORTHERN IRELAND	921 240
		THAMES WATER UTILITIES CAYMAN FINANCE LTD	308 567
MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB EXAgriculture TR UCITS ETF	USD	SHIRE	6 704 316
		CRH PLC	2 984 986
		ALLERGAN PLC	614 697
		BASF SE	92 382
		CHRISTIAN DIOR	63 151
		CNP ASSURANCES	58 778
		IMERYSA	58 295
		DANONE	58 062
		NEOPOST	57 194
		ICHIGO INC	17 994
MULTI UNITS LUXEMBOURG - Lyxor UK£ 10Y Inflation Expectations UCITS ETF	GBP	UK OF GB AND NORTHERN IRELAND	1 153 284
MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF	USD	CRH PLC	4 042 903
		HP ENTERPRISE CO	1 549 902
		BT GROUP PLC	125 813
		EURAZEO SE	58 618
		RUBIS SCA	58 404
		IMERYSA	58 295
		BIC	58 125
		DANONE	58 062
		CHRISTIAN DIOR	56 041
CNP ASSURANCES	54 249		

## 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
MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF	GBP	SILTRONIC AG	3 117 141
		BASF SE	2 701 903
		FRESENIUS MED.CARE	857 327
		SSE PLC	660 847
		VERTEX PHARMA. INC	521 247
		APPLE INC	519 478
		QUALCOMM INC	485 224
		RUBIS SCA	459 643
		ALLERGAN PLC	359 773
		DASSAULT AVIATION	298 755
MULTI UNITS LUXEMBOURG - Lyxor FTSE EMU Minimum Variance UCITS ETF	EUR	SEB	243 100
		MICRO FOCUS INTL PLC	94 988
		NEXANS SA	76 748
		ICHIGO INC	71 914
		CHRISTIAN DIOR	34 029
		CGG	31 475
		IMERYSA SA	30 747
		DANONE	30 681
		CNP ASSURANCES	29 177
		NEOPOST	29 051
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF	USD	GLAXOSMITHKLINE PLC	526 089
		ALLIANZ SE-NOM	364 170
		KRAFT HEINZ CO/T	16 082
		WENDEL ACT	15 017
		IMERYSA SA	11 805
		EURAZEO SE	11 754
		BIC	11 681
		ESSILOR INTERNAT	11 575
		DANONE	11 524
		CNP ASSURANCES	10 445
MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets LU UCITS ETF	USD	CHRISTIAN DIOR	17 147
		GAZTRANSPORT	6 926
		IDACORP	4 335
		LAGARDERE	1 980
		EURAZEO SE	1 896
		BASF SE	1 339
		FRESENIUS MED.CARE	1 311
		NEXANS SA	1 276
		NEOPOST	1 129
		VECTURA GROUP PLC	573
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF	USD	ALLIANZ SE-NOM	146 537
		GAZTRANSPORT	32 548
		CNP ASSURANCES	25 532
		CHRISTIAN DIOR	15 056
		PUBLIC STORAGE REIT	14 519
		ALTRAN TECHNOLOGIE	13 964
		SEB	13 275
		IMERYSA SA	12 775
		DANONE	12 625
LAR ESPANA	11 965		

## 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
MULTI UNITS LUXEMBOURG - Lyxor Scientific Beta Developed Long/Short UCITS ETF	USD	IPSEN	1 990 245
		CRH PLC	1 328 783
		BASF SE	995 263
		SCOR SE ACT PROV	946 730
		JFE HOLDINGS	599 592
		ALTRAN TECHNOLOGIE	539 465
		COVIVIO REITS	176 329
		OC OERLIKON CORP	84 855
		EURAZEO SE	58 618
		DANONE	58 062
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF	USD	SPIRAX-SARCO ENGINEERING PLC	43 987
		ICHIGO INC	5 779
		CASINO GUICHARD	3 067
		LAR ESPANA	2 813
		FRESENIUS MED.CARE	1 311
		NEXANS SA	1 069
		SEB	1 048
		BIC	1 020
		EURAZEO SE	986
CNP ASSURANCES	978		

**MULTI UNITS LUXEMBOURG**

Unaudited semi-annual report