

# Lyxor Index Fund

*Société d'Investissement à Capital Variable*

R.C.S. Luxembourg B 117.500

**Annual report including the audited financial statements**  
as at October 31, 2022

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

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## Organisation and Administration

### Registered Office

(until June 1, 2022)  
28-32, place de la Gare,  
L-1616 Luxembourg  
Luxembourg

Arendt Services SA  
(since June 2, 2022)  
9, rue de Bitbourg,  
L-1273 Luxembourg  
Luxembourg

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

### Management Company

Amundi Asset Management S.A.S.  
91-93, boulevard Pasteur  
75015 Paris  
France

### Board of Directors of the Company

#### Chairman:

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

#### Directors:

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

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

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

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

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

### Depositary and Paying Agent

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

### Administrative agent

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

### Corporate and Domiciliary Agent

Société Générale Luxembourg  
(until February 16, 2022)  
(operational center)  
28-32, place de la Gare,  
L-1616 Luxembourg  
Luxembourg

Arendt Services S.A.  
(since February 16, 2022)  
9, rue de Bitbourg,  
L-1273 Luxembourg  
Luxembourg

### Sponsor

Société Générale  
29, boulevard Haussmann,  
75009 Paris  
France

## Organisation and Administration (continued)

### **Registrar and Transfer Agent**

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

### ***Cabinet de révision agréé***

Deloitte Audit  
*Société à responsabilité limitée*  
20, boulevard de Kockelscheuer,  
L-1821 Luxembourg  
Luxembourg

### **Legal Advisor**

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

## Information to the Shareholders

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

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

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

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

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

The Company has been established for an undetermined period.



## Report of the Board of Directors of the Company

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

The Lyxor Core STOXX Europe 600 (DR) - UCITS ETF Acc is an ETF compliant with the UCITS Directive that seeks to replicate the performance of the STOXX Europe 600 (Net Return) EUR benchmark index. The index represents European large-, mid- and small-cap companies.

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

The Lyxor Core EURO STOXX 50 (DR) - UCITS ETF is an ETF compliant with the UCITS Directive that seeks to replicate the performance of the EURO STOXX 50 Net Return EUR benchmark index. The EURO STOXX 50 Net Return EUR index is representative of the performance of the eurozone's large-cap equity markets.

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

The Lyxor ESG USD Corporate Bond (DR) UCITS ETF is an ETF compliant with the UCITS Directive that seeks to replicate the performance of the benchmark Bloomberg Barclays MSCI USD Corporate Liquid SRI Sustainable Index. This index reflects the performance of investment-grade bonds, denominated in USD and issued by companies (US or other), with maturities greater than or equal to one year. The index excludes issuers with an MSCI ESG rating below BBB, issuers involved in certain controversial activities (weapons, alcohol, tobacco) and issuers with an MSCI "red flag" ESG controversy score. For more information on this index, please visit [www.bloomberg.com](http://www.bloomberg.com).

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

The Lyxor ESG USD High Yield (DR) UCITS ETF is an ETF (Exchange Traded Fund) compliant with the UCITS Directive. Its objective is to replicate, both upwards and downwards, the Bloomberg Barclays MSCI US Corporate High Yield SRI Sustainable index. This index represents the performance of the USD-denominated high-yield bond market, with maturities of at least one year. It only includes issuers with an ESG rating of BBB or higher according to MSCI and excludes issuers linked to certain sectors such as controversial military activities, as well as companies with a "red" score according to MSCI's controversy score. More information on the index and methodology can be found at [www.bloomberg.com](http://www.bloomberg.com).

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

The Lyxor \$ Floating Rate Note UCITS ETF is an ETF compliant with the UCITS Directive that seeks to replicate the performance of the benchmark Bloomberg Barclays MSCI USD Corporate Liquid FRN 0-5 Year SRI Sustainable Index. This index reflects the performance of investment-grade floating-rate bonds, denominated in USD and issued by companies (US or other), with maturities ranging from 1 month to less than 5 years. The bonds that comprise this index have a variable coupon, which adjusts according to movements in the 3m USD LIBOR. The index excludes issuers with an MSCI ESG rating below BBB, issuers involved in certain controversial activities (weapons, alcohol, tobacco) and issuers with an MSCI "red flag" ESG controversy score. The EUR hedged portion has a simple monthly currency hedging mechanism integrated into the investment product, an effective foreign exchange risk management solution for EUR investors. For more information on this index, please visit [www.bloomberg.com](http://www.bloomberg.com).

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

The Lyxor MSCI EMU Growth (DR) UCITS ETF is an ETF compliant with the UCITS Directive that seeks to replicate the performance of the benchmark MSCI EMU Growth Net Return EUR Index. The MSCI EMU Growth Net Return EUR Index consists of a sample of companies representative of growth shares within the MSCI EMU index. A growth share is typically a company with good earnings growth prospects and generally above industry and market average financial ratios. The index methodology is available at [www.msci.com](http://www.msci.com)

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

The Lyxor MSCI EMU Small Cap (DR) UCITS ETF is an ETF compliant with the UCITS Directive that seeks to replicate the performance of the benchmark MSCI EMU Small Cap Net Return EUR Index. The MSCI EMU Small Cap Net Return EUR Index is an equity index representative of the most liquid shares in the eurozone with a capitalisation of between USD 200 million and USD 1.5 billion. The MSCI EMU Small Cap Net Return EUR Index aims to represent, in the universe of shares with the required capitalisation, 40% of the total market capitalisation of each industry group, in each eurozone state. The index methodology is available at [www.msci.com](http://www.msci.com).

## Report of the Board of Directors of the Company (continued)

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

The Lyxor MSCI EMU Small Cap (DR) UCITS ETF is an ETF compliant with the UCITS Directive that seeks to replicate the performance of the benchmark MSCI EMU Small Cap Net Return EUR Index. The MSCI EMU Small Cap Net Return EUR Index is an equity index representative of the most liquid shares in the eurozone with a capitalisation of between USD 200 million and USD 1.5 billion. The MSCI EMU Small Cap Net Return EUR Index aims to represent, in the universe of shares with the required capitalisation, 40% of the total market capitalisation of each industry group, in each eurozone state. The index methodology is available at [www.msci.com](http://www.msci.com)

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

The Lyxor BofAML € Short Term High Yield Bond UCITS ETF is an ETF (exchange traded fund) compliant with the UCITS Directive. Its objective is to replicate the BofA Merrill Lynch BB-CCC 1-3 Year Euro Developed Markets High Yield Constrained Index. This index reflects the performance of the euro-denominated short-term non-investment grade corporate bond market.

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

The Lyxor Global Gender Equality (DR) UCITS ETF is an ETF (exchange traded fund) compliant with the UCITS Directive. Its objective is to replicate the Solactive Equileap Global Gender Equality Net Total Return Index. This index is comprised of 150 equally weighted companies around the world that have obtained the best gender equality score according to 19 criteria established by Equileap, a research organisation specialising in this field. Companies whose business is related to weapons, gambling, tobacco and those included on the Norwegian Ethics Council list are excluded.

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

The Lyxor ESG Euro High Yield (DR) UCITS ETF is an ETF (exchange traded fund) compliant with the UCITS Directive. Its objective is to replicate, both upwards and downwards, the Bloomberg Barclays MSCI Euro Corporate High Yield SRI Sustainable index. This index represents the performance of the euro-denominated high-yield bond market, with maturities of at least one year. It only includes issuers with an ESG rating of BBB or higher according to MSCI and excludes issuers linked to certain sectors such as controversial military activities, as well as companies with a "red" score according to MSCI's controversy score. More information on the index and methodology can be found at [www.bloomberg.com](http://www.bloomberg.com).

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

The Lyxor Global High Yield Sustainable Exposure UCITS ETF is an ETF (exchange traded fund) compliant with the UCITS Directive. Its objective is to replicate, both upwards and downwards, the Bloomberg Barclays MSCI Global Corporate High Yield SRI Sustainable index. This index represents the performance of the overall high-yield bond market, with maturities of at least one year. It only includes issuers with an ESG rating of BBB or higher according to MSCI and excludes issuers linked to certain sectors such as controversial military activities, as well as companies with a "red" score according to MSCI's controversy score.

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

The Lyxor STOXX Europe Select Dividend 30 UCITS ETF is an ETF compliant with the UCITS Directive that seeks to replicate the performance of the STOXX Europe Select Dividend 30 Net Return EUR benchmark index. The STOXX Europe Select Dividend 30 Net Return EUR index consists of 30 shares selected by Stoxx in the universe of 600 European shares in the DJ Stoxx 600 index. The 30 companies selected from those that have seen non-negative growth in dividend per share over five years are those that offer the highest net dividend rates in their country. The weighting of the various shares in the index is based on the respective dividend rates. As a result, the index's dividend rate is particularly high. The index methodology is available at [www.stoxx.com](http://www.stoxx.com).

### Lyxor Index Fund - Lyxor Smart Overnight Return

The investment objective of the sub-fund Lyxor Index Fund – Lyxor Smart Overnight Return is to generate a return linked to money market rates.

The sub-fund Lyxor Index Fund – Lyxor Smart Overnight Return is actively managed within a strict risk and liquidity control environment.

The index used as benchmark is the ESTER (Euro Short Term Rate) compounded rate.

The reference benchmark for investments in share-classes not denominated in Euro is the equivalent overnight money market rate for the currency of the related share class.

## Report of the Board of Directors of the Company (continued)

The net asset value of the share IE of the sub-fund Lyxor Index Fund - Lyxor Smart Overnight Return reached EUR 977.991 as of the end of October 31, 2022, posting a negative performance of -0.20% over a one year period. The relevant benchmark is ESTER compounded rate, which returned -0.36% (in EUR) over the same period. The performance since inception of the share class IE reached -2.20%.

The net asset value of the share IG of the sub-fund Lyxor Index Fund - Lyxor Smart Overnight Return reached GBP 1 045.2783 as of the end of October 31, 2022, posting a positive performance of +1.05% over a one year period. The relevant benchmark remains the SONIA compounded rate, which returned +0.91% (in GBP) over the same period. The performance since inception of the share class IG reached +4.53%.

The net asset value of the share IU of the sub-fund Lyxor Index Fund - Lyxor Smart Overnight Return reached USD 1 094.1202 as of the end of October 31, 2022, posting a positive performance of +1.24% over a one year period. The relevant benchmark remains the Federal Funds compounded rate, which returned +1.04% (in USD) over the same period. The performance since inception of the share class IU reached +10.44 %.

The net asset value of the share UCITS ETF C-EUR of the sub-fund Lyxor Index Fund - Lyxor Smart Overnight Return reached EUR 97.7991 as of October 31, 2022, posting a negative performance of -0.19% over a one year period. The relevant benchmark remains the EONIA compounded rate, which returned -0.36% (in EUR) over the same period. The performance since inception of the share class UCITS ETF C-EUR reached -2.19%.

The net asset value of the share UCITS ETF C-GBP of the sub-fund Lyxor Index Fund - Lyxor Smart Overnight Return reached GBP 1 045.2783 as of October 31, 2022, posting a positive performance of +1.05% over a one year period. The relevant benchmark remains the SONIA compounded rate, which returned +0.91% (in GBP) over the same period. The performance since inception of the share class UCITS ETF C-GBP reached +4.51%.

The net asset value of the share UCITS ETF C-USD of the sub-fund Lyxor Index Fund - Lyxor Smart Overnight Return reached USD 1 094.1202 as of October 31, 2022, posting a positive performance of +1.22% over a one year period. The relevant benchmark remains the Federal Funds compounded rate, which returned +1.04% (in USD) over the same period. The performance since inception of the share class UCITS ETF C-USD reached +9.35%.

The net asset value of the share UCITS ETF D-EUR of the sub-fund Lyxor Index Fund - Lyxor Smart Overnight Return reached EUR 99.4195 as of October 31, 2022, posting a negative performance of -0.21% over a one year period. The relevant benchmark is ESTR compounded rate, which returned -0.36% (in EUR) over the same period. The performance since inception of the share class UCITS ETF D-EUR reached -0.74%. Investment techniques over the period.

In order to meet the investment objective, the sub-fund Lyxor Index Fund – Lyxor Smart Overnight Return has entered in a Total Return Swap (TRS) and into efficient portfolio management techniques (securities lending), both with Société Générale. In connection with the TRS, both parties, on a daily basis, adjust swap parameters in order to reset the market value, offsetting counterparty risk. The change in the composition of the assets of the basket must respect specific rules, agreed by both parties. For the avoidance of doubt, the sub-fund Lyxor Index Fund – Lyxor Smart Overnight Return did not invest in money market papers over the period.

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

The objective of Lyxor Index Fund - Lyxor Stoxx Europe 600 Real Estate UCITS ETF is to replicate the movements of the euro-denominated STOXX<sup>®</sup> Europe 600 Real Estate (net Return) Index, as closely as possible, both upwards and downwards. This ETF offers investors exposure to the most important listed European real property securities in a single transaction. For more information, you may also consult the Fund's prospectus or KIID.

## Report of the Board of Directors of the Company (continued)

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

The Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF is an ETF compliant with the UCITS Directive that seeks to replicate the performance of the FTSE EPRA/NAREIT Developed Index Net TRI USD benchmark index. The FTSE EPRA/NAREIT Developed Index Net TRI USD index measures the performance of listed companies operating in the real estate market in developed countries. The index is denominated in US\$. The index is calculated by FTSE, which is a trademark of the London Stock Exchange Plc. "NAREIT®" is a trademark of the National Association of Real Estate Investment Trusts and "EPRA®" is a trademark of the EPRA, all used under licence by FTSE International Limited (hereinafter "FTSE").

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

The Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF is an ETF compliant with the UCITS Directive that seeks to replicate the performance of the STOXX Europe 600 Construction & Materials (Net Return) EUR benchmark index. The STOXX Europe Supersectors are indices derived from the STOXX 600, which includes the 600 largest capitalisations in Europe in terms of free float capital. The STOXX Europe Supersectors are comprised of the largest European companies in each of the 18 Supersectors as defined by the ICB (Industry Classification Benchmark) classification. The index methodology is available at [www.stoxx.com](http://www.stoxx.com).

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

The Lyxor Stoxx Europe 600 Financial Services UCITS ETF is an ETF compliant with the UCITS Directive that seeks to replicate the performance of the STOXX Europe 600 Financial Services Net Return EUR benchmark index. The STOXX Europe Supersectors are indices derived from the STOXX 600, which includes the 600 largest capitalisations in Europe in terms of free float capital. The STOXX Europe Supersectors are comprised of the largest European companies in each of the 18 Supersectors as defined by the ICB (Industry Classification Benchmark) classification. The index methodology is available at [www.stoxx.com](http://www.stoxx.com).

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

The Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF is an ETF compliant with the UCITS Directive that seeks to replicate the performance of the STOXX Europe 600 Food & Beverage Net Return EUR benchmark index. The STOXX Europe Supersectors are indices derived from the STOXX 600, which includes the 600 largest capitalisations in Europe in terms of free float capital. The STOXX Europe Supersectors are comprised of the largest European companies in each of the 18 Supersectors as defined by the ICB (Industry Classification Benchmark) classification. The index methodology is available at [www.stoxx.com](http://www.stoxx.com).

### **Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF**

The Lyxor Stoxx Europe 600 Healthcare UCITS ETF is an ETF compliant with the UCITS Directive that seeks to replicate the performance of the STOXX Europe 600 Health Care Net Return EUR benchmark index. The STOXX Europe Supersectors are indices derived from the STOXX 600, which includes the 600 largest capitalisations in Europe in terms of free float capital. The STOXX Europe Supersectors are comprised of the largest European companies in each of the 18 Supersectors as defined by the ICB (Industry Classification Benchmark) classification. The index methodology is available at [www.stoxx.com](http://www.stoxx.com).

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

The Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF is an ETF compliant with the UCITS Directive that seeks to replicate the performance of the STOXX Europe 600 Industrial Goods & Services Net Return EUR benchmark index. The STOXX Europe Supersectors are indices derived from the STOXX 600, which includes the 600 largest capitalisations in Europe in terms of free float capital. The STOXX Europe Supersectors are comprised of the largest European companies in each of the 18 Supersectors as defined by the ICB (Industry Classification Benchmark) classification. The index methodology is available at [www.stoxx.com](http://www.stoxx.com).

### **Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF**

The Lyxor Stoxx Europe 600 Insurance UCITS ETF is an ETF compliant with the UCITS Directive that seeks to replicate the performance of the STOXX Europe 600 Insurance Net Return EUR benchmark index. The STOXX Europe Supersectors are indices derived from the STOXX 600, which includes the 600 largest capitalisations in Europe in terms of free float capital. The STOXX Europe Supersectors are comprised of the largest European companies in each of the 18 Supersectors as defined by the ICB (Industry Classification Benchmark) classification. The index methodology is available at [www.stoxx.com](http://www.stoxx.com).

## Report of the Board of Directors of the Company (continued)

### **Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF**

The Lyxor Stoxx Europe 600 Media UCITS ETF is an ETF compliant with the UCITS Directive that seeks to replicate the performance of the STOXX Europe 600 Media Net Return EUR benchmark index. The STOXX Europe Supersectors are indices derived from the STOXX 600, which includes the 600 largest capitalisations in Europe in terms of free float capital. The STOXX Europe Supersectors are comprised of the largest European companies in each of the 18 Supersectors as defined by the ICB (Industry Classification Benchmark) classification. The index methodology is available at [www.stoxx.com](http://www.stoxx.com).

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

The Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF is an ETF compliant with the UCITS Directive that seeks to replicate the performance of the STOXX Europe 600 Oil & Gas (Net Return) EUR benchmark index. The STOXX Europe Supersectors are indices derived from the STOXX 600, which includes the 600 largest capitalisations in Europe in terms of free float capital. The STOXX Europe Supersectors are comprised of the largest European companies in each of the 18 Supersectors as defined by the ICB (Industry Classification Benchmark) classification. The index methodology is available at [www.stoxx.com](http://www.stoxx.com).

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

The Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF is an ETF compliant with the UCITS Directive that seeks to replicate the performance of the STOXX Europe 600 Personal & Household Goods (Net Return) EUR benchmark index. The STOXX Europe Supersectors are indices derived from the STOXX 600, which includes the 600 largest capitalisations in Europe in terms of free float capital. The STOXX Europe Supersectors are comprised of the largest European companies in each of the 18 Supersectors as defined by the ICB (Industry Classification Benchmark) classification. The index methodology is available at [www.stoxx.com](http://www.stoxx.com).

### **Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF**

The Lyxor Stoxx Europe 600 Retail UCITS ETF is an ETF compliant with the UCITS Directive that seeks to replicate the performance of the STOXX Europe 600 Retail (Net Return) EUR benchmark index. The STOXX Europe Supersectors are indices derived from the STOXX 600, which includes the 600 largest capitalisations in Europe in terms of free float capital. The STOXX Europe Supersectors are comprised of the largest European companies in each of the 18 Supersectors as defined by the ICB (Industry Classification Benchmark) classification. The index methodology is available at [www.stoxx.com](http://www.stoxx.com).

### **Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF**

The Lyxor Stoxx Europe 600 Technology UCITS ETF is an ETF compliant with the UCITS Directive that seeks to replicate the performance of the STOXX Europe 600 Technology Net Return EUR benchmark index. The STOXX Europe Supersectors are indices derived from the STOXX 600, which includes the 600 largest capitalisations in Europe in terms of free float capital. The STOXX Europe Supersectors are comprised of the largest European companies in each of the 18 Supersectors as defined by the ICB (Industry Classification Benchmark) classification. The index methodology is available at [www.stoxx.com](http://www.stoxx.com).

### **Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF**

The Lyxor Stoxx Europe 600 Telecommunications UCITS ETF is an ETF compliant with the UCITS Directive that seeks to replicate the performance of the STOXX Europe 600 Telecommunications Net Return EUR benchmark index. The STOXX Europe Supersectors are indices derived from the STOXX 600, which includes the 600 largest capitalisations in Europe in terms of free float capital. The STOXX Europe Supersectors are comprised of the largest European companies in each of the 18 Supersectors as defined by the ICB (Industry Classification Benchmark) classification. The index methodology is available at [www.stoxx.com](http://www.stoxx.com).

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

The Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF is an ETF compliant with the UCITS Directive that seeks to replicate the performance of the STOXX Europe 600 Travel & Leisure (Net Return) EUR benchmark index. The STOXX Europe Supersectors are indices derived from the STOXX 600, which includes the 600 largest capitalisations in Europe in terms of free float capital. The STOXX Europe Supersectors are comprised of the largest European companies in each of the 18 Supersectors as defined by the ICB (Industry Classification Benchmark) classification. The index methodology is available at [www.stoxx.com](http://www.stoxx.com).

### **Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF**

The Lyxor Stoxx Europe 600 Utilities UCITS ETF is an ETF compliant with the UCITS Directive that seeks to replicate the performance of the STOXX Europe 600 Utilities Net Return EUR benchmark index. The STOXX Europe Supersectors are indices derived from the STOXX 600, which includes the 600 largest capitalisations in Europe in terms of free float capital. The

## Report of the Board of Directors of the Company (continued)

STOXX Europe Supersectors are comprised of the largest European companies in each of the 18 Supersectors as defined by the ICB (Industry Classification Benchmark) classification. The index methodology is available at [www.stoxx.com](http://www.stoxx.com).

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

The Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF is an ETF compliant with the UCITS Directive that seeks to replicate the performance of the STOXX Europe 600 Automobiles & Parts (Net Return) EUR benchmark index. The STOXX Europe Supersectors are indices derived from the STOXX 600, which includes the 600 largest capitalisations in Europe in terms of free float capital. The STOXX Europe Supersectors are comprised of the largest European companies in each of the 18 Supersectors as defined by the ICB (Industry Classification Benchmark) classification. The index methodology is available at [www.stoxx.com](http://www.stoxx.com).

### **Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF**

The Lyxor Stoxx Europe 600 Banks UCITS ETF is an ETF compliant with the UCITS Directive that seeks to replicate the performance of the STOXX Europe 600 Banks Net Return EUR benchmark index. The STOXX Europe Supersectors are indices derived from the STOXX 600, which includes the 600 largest capitalisations in Europe in terms of free float capital. The STOXX Europe Supersectors are comprised of the largest European companies in each of the 18 Supersectors as defined by the ICB (Industry Classification Benchmark) classification. The index methodology is available at [www.stoxx.com](http://www.stoxx.com).

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

The Lyxor Stoxx Europe 600 Basic Resources UCITS ETF is an ETF compliant with the UCITS Directive that seeks to replicate the performance of the STOXX Europe 600 Basic Resources Net Return EUR benchmark index. The STOXX Europe Supersectors are indices derived from the STOXX 600, which includes the 600 largest capitalisations in Europe in terms of free float capital. The STOXX Europe Supersectors are comprised of the largest European companies in each of the 18 Supersectors as defined by the ICB (Industry Classification Benchmark) classification. The index methodology is available at [www.stoxx.com](http://www.stoxx.com).

### **Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF**

The Lyxor Stoxx Europe 600 Chemicals UCITS ETF is an ETF compliant with the UCITS Directive that seeks to replicate the performance of the STOXX Europe 600 Chemicals Net Return EUR benchmark index. The STOXX Europe Supersectors are indices derived from the STOXX 600, which includes the 600 largest capitalisations in Europe in terms of free float capital. The STOXX Europe Supersectors are comprised of the largest European companies in each of the 18 Supersectors as defined by the ICB (Industry Classification Benchmark) classification. The index methodology is available at [www.stoxx.com](http://www.stoxx.com).

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

The Lyxor MSCI Robotics & AI UCITS ETF is an ETF (exchange traded fund) compliant with the UCITS Directive. Its objective is to replicate, both upwards and downwards, the MSCI ACWI IMI ROBOTICS & AI ESG FILTERED benchmark index. This index aims to represent the performance of shares that are expected to generate significant revenues in areas such as robotics/artificial intelligence, the IoT/smart homes, cloud computing, cybersecurity, medical robotics, social media automation and vehicle automation. A set of relevant keywords and expressions derived from the above activities is used to identify companies that could benefit from the increased adoption and use of robotics and artificial intelligence-related products and services.

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

The Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF is an ETF (exchange traded fund) compliant with the UCITS Directive. Its objective is to replicate the MSCI ACWI IMI Smart Cities ESG Filtered Net Total Return Index. This index reflects the performance of companies that are expected to generate significant revenues in areas such as smart connectivity (IoT), smart buildings, smart homes, smart safety and security, smart mobility, smart waste and water management, and energy and smart grids. The method of selecting shares in the index uses a series of keywords on theme-related products, services and concepts, built using natural language processing and data analysis techniques. These keywords are used to identify and target companies based on the percentage of their revenues that can be linked to the smart cities theme. Each year, the general framework of the index's objectives and the underlying themes associated with them are reviewed with the advisory input of a thematic industry expert selected by the MSCI. The index applies filters based on MSCI ESG ratings, controversy scores and certain sectors. The final weightings applied for each share are based on an overall score that takes into account three main measurements: year-on-year sales growth, return on investment and the percentage of revenue devoted to Research & Development and Capex.

## Report of the Board of Directors of the Company (continued)

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

The Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF is an ETF (exchange traded fund) compliant with the UCITS Directive. Its objective is to replicate the MSCI ACWI IMI Digital Economy ESG Filtered Net Total Return Index. The index reflects the performance of companies that are expected to generate significant revenues in areas such as e-commerce, digital payments, cybersecurity, social media, cloud computing, robotics and the sharing economy. The method of selecting shares in the index uses a series of keywords on theme-related products, services and concepts, built using natural language processing and data analysis techniques. These keywords are used to identify and target companies based on the percentage of their revenues that can be linked to the digital economy theme. Each year, the general framework of the index's objectives and the underlying themes associated with them are reviewed with the advisory input of a thematic industry expert selected by the MSCI. The index applies filters based on MSCI ESG ratings, controversy scores and certain sectors. The final weightings applied for each share are based on an overall score that takes into account three main measurements: year-on-year sales growth, return on investment and the percentage of revenue devoted to Research & Development and Capex.

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

The Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF is an ETF (exchange traded fund) compliant with the UCITS Directive. Its objective is to replicate the MSCI ACWI IMI Disruptive Technology ESG Filtered Index. The index reflects the performance of companies that are expected to generate significant revenues in areas such as 3D printing, the Internet of Things, cloud computing, financial technology, digital payment, healthcare, robotics, clean energy, smart grids and cybersecurity. The method of selecting shares in the index uses a series of keywords on theme-related products, services and concepts, built using natural language processing and data analysis techniques. These keywords are used to identify and target companies based on the percentage of their revenues that can be linked to the disruptive technology theme. Each year, the general framework of the index's objectives and the underlying themes associated with them are reviewed with the advisory input of a thematic industry expert selected by the MSCI. The index applies filters based on MSCI ESG ratings, controversy scores and certain sectors. The final weightings applied for each share are based on an overall score that takes into account three main measurements: year-on-year sales growth, return on investment and the percentage of revenue devoted to Research & Development and Capex.

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

The Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF is an ETF (exchange traded fund) compliant with the UCITS Directive. Its objective is to replicate the MSCI ACWI IMI Future Mobility ESG Filtered Net Total Return Index. The index reflects the performance of companies that are expected to generate significant revenues in areas such as electric vehicles and their components and materials, autonomous vehicles and related technologies, new passenger and freight transport methods, electrochemical energy storage technologies, shared mobility, and mining and metal companies involved in battery manufacturing. The method of selecting shares in the index uses a series of keywords on theme-related products, services and concepts, built using natural language processing and data analysis techniques. These keywords are used to identify and target companies based on the percentage of their revenues that can be linked to the mobility of the future theme. Each year, the general framework of the index's objectives and the underlying themes associated with them are reviewed with the advisory input of a thematic industry expert selected by the MSCI. The index applies filters based on MSCI ESG ratings, controversy scores and certain sectors. The final weightings applied for each share are based on an overall score that takes into account three main measurements: year-on-year sales growth, return on investment and the percentage of revenue devoted to Research & Development and Capex.

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

The Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF is an ETF (exchange traded fund) compliant with the UCITS Directive. Its objective is to replicate the MSCI ACWI IMI Millennials ESG Filtered Net Total Return Index. The index reflects the performance of companies that are expected to generate significant revenues in areas such as social media, entertainment, healthcare, fitness, fashion, food, travel, leisure, housing and household goods, and financial services. The method of selecting shares in the index uses a series of keywords on theme-related products, services and concepts, built using natural language processing and data analysis techniques. These keywords are used to identify and target companies based on the percentage

## Report of the Board of Directors of the Company (continued)

of their revenues that can be linked to the generation Y theme. Each year, the general framework of the index's objectives and the underlying themes associated with them are reviewed with the advisory input of a thematic industry expert selected by the MSCI. The index applies filters based on MSCI ESG ratings, controversy scores and certain sectors. The final weightings applied for each share are based on an overall score that takes into account three main measurements: year-on-year sales growth, return on investment and the percentage of revenue devoted to Research & Development and Capex.

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

The Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF is an ETF (exchange traded fund) compliant with the UCITS Directive. Its objective is to replicate the MSCI World Select Catholic Principles ESG Universal and Environment Net USD benchmark index. The index is designed to represent the performance of a strategy that aims to select companies that have a low carbon footprint and a higher environmental, social and governance (ESG) performance than their sector. Companies involved in controversial activities such as weapons, gambling or adult entertainment are excluded. The index also excludes companies involved in abortion and contraception, stem cell research and animal experimentation.

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

The Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF is an ETF compliant with the UCITS Directive that seeks to replicate the performance of the Markit iBoxx USD Liquid Emerging Markets Sovereigns Mid Price TCA TRI benchmark index. The Markit iBoxx USD Liquid Emerging Markets Sovereigns Mid Price TCA TRI index includes some of the most liquid bonds in the Markit iBoxx \$ Emerging Markets Sovereigns index. It contains bonds denominated in USD and issued by sovereign states of low or middle income countries as defined by the World Bank. The index is based on transparent and objective construction rules, according to the usual specifications of iBoxx family indices.

Luxembourg, February 22, 2023



To the Shareholders of  
**Lyxor Index Fund**  
*Société d'Investissement à Capital Variable*  
9, rue de Bitbourg  
L-1273 LUXEMBOURG

## REPORT OF THE *RÉVISEUR D'ENTREPRISES AGRÉÉ*

### Report on the Audit of the Financial Statements

#### Opinion

We have audited the Financial Statements of Lyxor Index Fund (the "Company") and of each of its sub-funds, which comprise the statement of net assets and the schedule of investments as at October 31, 2022 and the statement of operations and changes in net assets for the year then ended and notes to the financial statements, including a summary of significant accounting policies.

In our opinion, the accompanying financial statements give a true and fair view of the financial position of the Company and of each of its sub-funds as at October 31, 2022 and of the results of their operations and changes in their net assets for the year then ended in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements.

#### Basis for Opinion

We conducted our audit in accordance with the EU Regulation N° 537/2014, the Law of 23 July 2016 on the audit profession (Law of 23 July 2016) and with International Standards on Auditing (ISAs) as adopted for Luxembourg by the "Commission de Surveillance du Secteur Financier" (CSSF). Our responsibilities under the EU Regulation N° 537/2014, the Law of 23 July 2016 and ISAs as adopted for Luxembourg by the CSSF are further described in the "Responsibilities of the "réviseur d'entreprises agréé" for the Audit of the Financial Statements" section of our report. We are also independent of the Company in accordance with the International Code of Ethics for Professional Accountants, including International Independence Standards, issued by the International Ethics Standards Board for Accountants (IESBA Code) as adopted for Luxembourg by the CSSF together with the ethical requirements that are relevant to our audit of the financial statements, and have fulfilled our other ethical responsibilities under those ethical requirements. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

#### Key Audit Matters

Key audit matters are those matters that, in our professional judgment, were of most significance in our audit of the financial statements of the current period. These matters were addressed in the context of the audit of the financial statements as a whole, and in forming our opinion thereon, and we do not provide a separate opinion on these matters.

## **Existence and valuation of OTC derivative instruments (Index swaps)**

### *Key audit matter description*

Twenty-eight sub-funds of Lyxor Index Fund are investing in index swaps. These index swaps are OTC ("Over-the-counter") derivative instruments. We refer to Note 9 to the financial statements for the description of the OTC derivative instruments held. The commitment on these investments is significant to the sub-funds' investment activity. Some of those OTC derivative instruments are neither directly held by the Depositary nor kept by credit institutions but are contracts between the parties. This requires specific procedures by the Depositary on the statements received from OTC derivative instruments' counterparties to ensure their existence and the correct manual accounting input after each transaction. We refer to Note 2.8. related to the valuation of swaps. Index swaps are valued on the basis of directly observable market data.

### *How the matter was addressed in the audit?*

Our audit procedures over the existence and valuation of the Company's OTC derivative instruments consisted in:

- obtaining an understanding of the Administrative Agent's and the Depositary's internal controls, including controls in place around the transaction processing of OTC derivative instruments, the reconciliation of holdings between fund accounting and broker and/or counterparty statements of holdings at valuation date and valuation of different kinds of OTC derivative instruments held;
- requesting from the Depositary a confirmation of all assets including derivatives held directly as well as all other assets held outside the Depositary network;
- inspecting reconciliations performed by the Depositary at year-end between their records and the statements of OTC derivative instruments held obtained from counterparties;
- reading the prospectus to understand how the Company describes to shareholders its valuation policy for OTC derivative instruments, and assessing that the described valuation method is commonly used by market players and adequate for each type of OTC derivative instruments;
- performing substantive procedures to analyse the correlation of the performance of the index of specific index swaps with the performance of the net asset value per share of the related sub-fund for a sample of sub-funds.

## **Other Information**

The Board of Directors of the Company is responsible for the other information. The other information comprises the information stated in the annual report but does not include the financial statements and our report of the "réviseur d'entreprises agréé" thereon.

Our opinion on the financial statements does not cover the other information and we do not express any form of assurance conclusion thereon.

In connection with our audit of the financial statements, our responsibility is to read the other information and, in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit or otherwise appears to be materially misstated. If, based on the work we have performed, we conclude that there is a material misstatement of this other information we are required to report this fact. We have nothing to report in this regard.

## **Responsibilities of the Board of Directors of the Company for the Financial Statements**

The Board of Directors of the Company is responsible for the preparation and fair presentation of the financial statements in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements, and for such internal control as the Board of Directors of the Company determines is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the Board of Directors is responsible for assessing the Company's ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless the Board of Directors either intends to liquidate the Company or to cease operations, or has no realistic alternative but to do so.

## **Responsibilities of the "réviseur d'entreprises agréé" for the Audit of the Financial Statements**

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue a report of the "réviseur d'entreprises agréé" that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with the EU Regulation N° 537/2014, the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

As part of an audit in accordance with the EU Regulation N° 537/2014, the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF, we exercise professional judgment and maintain professional scepticism throughout the audit. We also:

- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Company's internal control.
- Evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by the Board of Directors of the Company.
- Conclude on the appropriateness of the Board of Directors of the Company's use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the Company's ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our report of the "réviseur d'entreprises agréé" to the related disclosures in the financial statements or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our report of the "réviseur d'entreprises agréé". However, future events or conditions may cause the Company to cease to continue as a going concern.
- Evaluate the overall presentation, structure and content of the financial statements, including the disclosures, and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

We communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

We also provide those charged with governance with a statement that we have complied with relevant ethical requirements regarding independence, and to communicate with them all relationships and other matters that may reasonably be thought to bear on our independence, and where applicable, actions taken to eliminate threats or safeguards applied.

From the matters communicated with those charged with governance, we determine those matters that were of most significance in the audit of the financial statements of the current period and are therefore the key audit matters. We describe these matters in our report unless law or regulation precludes public disclosure about the matter.



### **Report on Other Legal and Regulatory Requirements**

We have been appointed as "réviseur d'entreprises agréé" by the General Meeting of the Shareholders on February 28, 2022 and the duration of our uninterrupted engagement, including previous renewals and reappointments, is 11 years.

We confirm that the prohibited non-audit services referred to in the EU Regulation N° 537/2014 were not provided and that we remained independent of the Fund in conducting the audit.

For Deloitte Audit, *Cabinet de révision agréé*

Elisabeth Layer, *Réviseur d'entreprises agréé*  
Partner

Luxembourg, February 22, 2023

## Statement of Net Assets

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR) EUR	Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR) EUR	Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF USD
<b>ASSETS</b>				
Securities portfolio at cost		4 655 001 729	278 983 999	186 070 973
Net unrealised profit/ (loss)		(70 469 935)	8 400 387	(30 550 168)
Securities portfolio at market value	2	4 584 531 794	287 384 386	155 520 805
Cash at bank	2	36 665 943	1 201 666	864 553
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	-
Receivable on swaps		-	-	-
Dividends receivable, net		2 949 120	135 247	76 706
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	1 501 935
Swaps at market value	2.8, 9	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	320 738	-	356 984
Unrealised appreciation on financial futures contracts	2.7, 7	-	39 245	-
Other assets		1 151 716	160 648	-
		<b>4 625 619 311</b>	<b>288 921 192</b>	<b>158 320 983</b>
<b>LIABILITIES</b>				
Bank Overdraft		6 740 133	-	10 308
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		-	-	-
Management fees payable	3	1 121 201	68 359	87 416
Taxe d'abonnement payable	4	-	-	-
Swaps at market value	2.8, 9	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	420 036	-	23 205
Unrealised depreciation on financial futures contracts	2.7, 7	677 130	-	-
Other liabilities		237 937	26 093	32 322
		<b>9 196 437</b>	<b>94 452</b>	<b>153 251</b>
<b>TOTAL NET ASSETS</b>		<b>4 616 422 874</b>	<b>288 826 740</b>	<b>158 167 732</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF USD	Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF USD	Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		137 175 330	111 053 087	55 186 639
Net unrealised profit/ (loss)		(13 788 576)	(5 983 991)	1 782 939
Securities portfolio at market value	2	123 386 754	105 069 096	56 969 578
Cash at bank	2	2 026 015	324	323 505
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	219 735	-
Receivable on swaps		-	228 779	-
Dividends receivable, net		225 517	-	15 101
Bank interest receivable		-	-	-
Interest receivable on bonds		1 781 502	508 054	-
Swaps at market value	2.8, 9	-	105 485 750	-
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	453 122	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	360
Other assets		258	-	-
		<b>127 873 168</b>	<b>211 511 738</b>	<b>57 308 544</b>
<b>LIABILITIES</b>				
Bank Overdraft		91 804	-	322
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	448 514	-
Payable on swaps		-	-	-
Management fees payable	3	185 198	21 858	79 927
Taxe d'abonnement payable	4	-	-	-
Swaps at market value	2.8, 9	-	105 577 033	-
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	27 457	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		39 739	-	3 015
		<b>344 198</b>	<b>106 047 405</b>	<b>83 264</b>
<b>TOTAL NET ASSETS</b>		<b>127 528 970</b>	<b>105 464 333</b>	<b>57 225 280</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF EUR	Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF EUR	Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		210 779 710	275 215 459	118 693 245
Net unrealised profit/ (loss)		(20 848 774)	(17 144 980)	(1 541 018)
Securities portfolio at market value	2	189 930 936	258 070 479	117 152 227
Cash at bank	2	1 159 611	1 483 916	70
Receivable for Fund shares issued		4 370 355	-	-
Receivable for securities sold		-	-	2 857 425
Receivable on swaps		-	-	524 170
Dividends receivable, net		61 416	105 693	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	1 327 586
Swaps at market value	2.8, 9	-	-	117 076 872
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	960	11 313	-
Other assets		224 117	324 357	-
		<b>195 747 395</b>	<b>259 995 758</b>	<b>238 938 350</b>
<b>LIABILITIES</b>				
Bank Overdraft		240	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		4 425 493	-	3 381 595
Payable on swaps		-	-	-
Management fees payable	3	240 932	355 664	56 720
Taxe d'abonnement payable	4	-	-	-
Swaps at market value	2.8, 9	-	-	118 479 814
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		15 465	26 426	-
		<b>4 682 130</b>	<b>382 090</b>	<b>121 918 129</b>
<b>TOTAL NET ASSETS</b>		<b>191 065 265</b>	<b>259 613 668</b>	<b>117 020 221</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

		Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF	Lyxor Index Fund - Lyxor ESG Euro High Yield (DR) UCITS ETF	Lyxor Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF
	Notes	USD	EUR	USD
<b>ASSETS</b>				
Securities portfolio at cost		57 984 657	149 711 132	29 672 510
Net unrealised profit/ (loss)		(6 409 181)	(16 793 117)	(2 478 699)
Securities portfolio at market value	2	51 575 476	132 918 015	27 193 811
Cash at bank	2	632 846	882 942	33
Receivable for Fund shares issued		-	3 037 558	-
Receivable for securities sold		-	-	-
Receivable on swaps		-	-	229 255
Dividends receivable, net		52 910	47 229	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	2 135 184	241 031
Swaps at market value	2.8, 9	-	-	27 052 706
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	13 198	-	-
Other assets		-	-	-
		<b>52 274 430</b>	<b>139 020 928</b>	<b>54 716 836</b>
<b>LIABILITIES</b>				
Bank Overdraft		35 264	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	3 074 600	229 255
Payable on swaps		-	-	-
Management fees payable	3	34 347	125 607	32 345
Taxe d'abonnement payable	4	-	-	-
Swaps at market value	2.8, 9	-	-	27 434 842
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		3 968	6 672	-
		<b>73 579</b>	<b>3 206 879</b>	<b>27 696 442</b>
<b>TOTAL NET ASSETS</b>		<b>52 200 851</b>	<b>135 814 049</b>	<b>27 020 394</b>



## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF EUR	Lyxor Index Fund - Lyxor Smart Overnight Return EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Real Estate UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		150 908 743	1 994 788 882	27 679 657
Net unrealised profit/ (loss)		(6 821 605)	37 163 222	(1 971 738)
Securities portfolio at market value	2	144 087 138	2 031 952 104	25 707 919
Cash at bank	2	34 429	44	4 303
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	19 502 696	327 334
Receivable on swaps		-	-	-
Dividends receivable, net		-	-	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	145 052 378	1 981 661 938	25 944 375
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Other assets		-	-	-
		<b>289 173 945</b>	<b>4 033 116 782</b>	<b>51 983 931</b>
<b>LIABILITIES</b>				
Bank Overdraft		62	19 502 698	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		-	-	327 334
Management fees payable	3	70 636	872 070	12 734
Taxe d'abonnement payable	4	-	22 653	-
Swaps at market value	2.8, 9	144 087 138	2 031 952 104	25 707 919
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		6 424	-	-
		<b>144 164 260</b>	<b>2 052 349 525</b>	<b>26 047 987</b>
<b>TOTAL NET ASSETS</b>		<b>145 009 685</b>	<b>1 980 767 257</b>	<b>25 935 944</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		150 217 834	31 751 617	25 280 757
Net unrealised profit/ (loss)		(6 794 801)	(3 239 468)	(159 250)
Securities portfolio at market value	2	143 423 033	28 512 149	25 121 507
Cash at bank	2	765	34 495	13 181
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		424 976	752 152	-
Receivable on swaps		-	245 608	-
Dividends receivable, net		-	-	-
Bank interest receivable		22	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	144 321 870	28 486 114	24 869 195
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Other assets		-	-	-
		<b>288 170 666</b>	<b>58 030 518</b>	<b>50 003 883</b>
<b>LIABILITIES</b>				
Bank Overdraft		-	1 667	95
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	997 738	-
Payable on swaps		424 976	-	-
Management fees payable	3	293 895	33 107	13 225
Taxe d'abonnement payable	4	-	-	-
Swaps at market value	2.8, 9	143 423 033	28 512 149	25 121 507
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		-	2 005	883
		<b>144 141 904</b>	<b>29 546 666</b>	<b>25 135 710</b>
<b>TOTAL NET ASSETS</b>		<b>144 028 762</b>	<b>28 483 852</b>	<b>24 868 173</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		194 649 566	734 125 127	49 623 918
Net unrealised profit/ (loss)		1 358 742	(52 038 069)	465 159
Securities portfolio at market value	2	196 008 308	682 087 058	50 089 077
Cash at bank	2	-	287 193	5 259
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		3 725 320	6 633 165	1 652 786
Receivable on swaps		56 305	17 488 279	1 650 764
Dividends receivable, net		-	17 551	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	197 651 082	685 926 532	49 653 354
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Other assets		-	37 831	-
		<b>397 441 015</b>	<b>1 392 477 609</b>	<b>103 051 240</b>
<b>LIABILITIES</b>				
Bank Overdraft		99	609	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		2 653 363	17 487 979	1 650 764
Payable on swaps		1 128 261	6 633 165	1 652 786
Management fees payable	3	99 887	337 478	22 780
Taxe d'abonnement payable	4	-	-	-
Swaps at market value	2.8, 9	196 008 308	682 087 058	50 089 077
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		-	30 294	-
		<b>199 889 918</b>	<b>706 576 583</b>	<b>53 415 407</b>
<b>TOTAL NET ASSETS</b>		<b>197 551 097</b>	<b>685 901 026</b>	<b>49 635 833</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		69 394 035	14 001 425	487 103 929
Net unrealised profit/ (loss)		(767 764)	376 282	7 873 674
Securities portfolio at market value	2	68 626 271	14 377 707	494 977 603
Cash at bank	2	5 220	3 158	9 710
Receivable for Fund shares issued		-	1 337 040	-
Receivable for securities sold		184 601	-	6 845 188
Receivable on swaps		-	1 098 561	-
Dividends receivable, net		-	-	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	68 501 634	14 619 701	497 049 142
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Other assets		-	-	-
		<b>137 317 726</b>	<b>31 436 167</b>	<b>998 881 643</b>
<b>LIABILITIES</b>				
Bank Overdraft		-	120	125
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	1 098 561	4 780 984
Payable on swaps		184 601	1 337 040	2 064 204
Management fees payable	3	43 172	4 072	246 947
Taxe d'abonnement payable	4	-	-	-
Swaps at market value	2.8, 9	68 626 271	14 377 707	494 977 603
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		-	396	-
		<b>68 854 044</b>	<b>16 817 896</b>	<b>502 069 863</b>
<b>TOTAL NET ASSETS</b>		<b>68 463 682</b>	<b>14 618 271</b>	<b>496 811 780</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		37 965 856	17 586 904	112 539 360
Net unrealised profit/ (loss)		537 948	(346 696)	(682 288)
Securities portfolio at market value	2	38 503 804	17 240 208	111 857 072
Cash at bank	2	4 553	1 876	11 914
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		241 807	680 073	719 742
Receivable on swaps		-	179 810	-
Dividends receivable, net		-	-	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	38 466 282	17 114 001	111 324 703
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Other assets		-	-	-
		<b>77 216 446</b>	<b>35 215 968</b>	<b>223 913 431</b>
<b>LIABILITIES</b>				
Bank Overdraft		-	20	285
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	377 308	-
Payable on swaps		241 807	482 575	719 742
Management fees payable	3	18 817	7 553	51 571
Taxe d'abonnement payable	4	-	-	-
Swaps at market value	2.8, 9	38 503 804	17 240 208	111 857 072
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		-	-	-
		<b>38 764 428</b>	<b>18 107 664</b>	<b>112 628 670</b>
<b>TOTAL NET ASSETS</b>		<b>38 452 018</b>	<b>17 108 304</b>	<b>111 284 761</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		49 596 523	125 022 047	46 813 401
Net unrealised profit/ (loss)		1 218 095	(5 187 287)	(268 355)
Securities portfolio at market value	2	50 814 618	119 834 760	46 545 046
Cash at bank	2	272	66 770	10 601
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	930 202	120 109
Receivable on swaps		1 000 268	12	-
Dividends receivable, net		-	-	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	51 050 843	120 843 054	46 601 796
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Other assets		-	-	-
		<b>102 866 001</b>	<b>241 674 798</b>	<b>93 277 552</b>
<b>LIABILITIES</b>				
Bank Overdraft		53	6 864	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		1 000 268	-	-
Payable on swaps		-	930 202	120 109
Management fees payable	3	24 679	56 869	23 414
Taxe d'abonnement payable	4	-	-	-
Swaps at market value	2.8, 9	50 814 618	119 834 760	46 545 046
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		-	6 646	-
		<b>51 839 618</b>	<b>120 835 341</b>	<b>46 688 569</b>
<b>TOTAL NET ASSETS</b>		<b>51 026 383</b>	<b>120 839 457</b>	<b>46 588 983</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		60 941 917	920 629 673	539 829 109
Net unrealised profit/ (loss)		(2 852 980)	64 705 870	12 738 384
Securities portfolio at market value	2	58 088 937	985 335 543	552 567 493
Cash at bank	2	752	69 065	22 667
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		2 409 854	64 202 492	28 376 838
Receivable on swaps		1 220 657	2 932 492	-
Dividends receivable, net		-	-	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	58 122 240	992 324 110	552 260 313
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Other assets		-	-	-
		<b>119 842 440</b>	<b>2 044 863 702</b>	<b>1 133 227 311</b>
<b>LIABILITIES</b>				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		2 105 271	52 658 747	13 186 541
Payable on swaps		1 525 239	14 476 236	15 190 296
Management fees payable	3	29 623	453 899	280 756
Taxe d'abonnement payable	4	-	-	-
Swaps at market value	2.8, 9	58 088 937	985 335 543	552 567 493
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		-	-	-
		<b>61 749 070</b>	<b>1 052 924 425</b>	<b>581 225 086</b>
<b>TOTAL NET ASSETS</b>		<b>58 093 370</b>	<b>991 939 277</b>	<b>552 002 225</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF EUR	Lyxor Index Fund - Lyxor MSCI Robotics & AI ESG Filtered UCITS ETF USD	Lyxor Index Fund - Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF USD
<b>ASSETS</b>				
Securities portfolio at cost		29 134 610	262 026 775	67 887 664
Net unrealised profit/ (loss)		(1 208 895)	(10 783 179)	(9 365 411)
Securities portfolio at market value	2	27 925 715	251 243 596	58 522 253
Cash at bank	2	842	9	223 500
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		323 880	52 162	-
Receivable on swaps		433 936	-	-
Dividends receivable, net		-	-	77 485
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	27 857 291	250 769 474	-
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Other assets		-	-	-
		<b>56 541 664</b>	<b>502 065 241</b>	<b>58 823 238</b>
<b>LIABILITIES</b>				
Bank Overdraft		-	186	9 900
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		433 936	-	-
Payable on swaps		323 880	52 162	-
Management fees payable	3	14 227	165 508	94 132
Taxe d'abonnement payable	4	-	-	-
Swaps at market value	2.8, 9	27 925 715	251 243 596	-
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	4 195
Other liabilities		-	-	9 242
		<b>28 697 758</b>	<b>251 461 452</b>	<b>117 469</b>
<b>TOTAL NET ASSETS</b>		<b>27 843 906</b>	<b>250 603 789</b>	<b>58 705 769</b>



## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF USD	Lyxor Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF USD	Lyxor Index Fund - Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF USD
<b>ASSETS</b>				
Securities portfolio at cost		147 027 254	203 348 420	348 048 608
Net unrealised profit/ (loss)		(35 158 940)	(34 139 702)	(72 190 630)
Securities portfolio at market value	2	111 868 314	169 208 718	275 857 978
Cash at bank	2	1 092 976	2 240 778	700 005
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	16 848
Receivable on swaps		-	-	-
Dividends receivable, net		34 247	51 738	235 266
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	58 028	9 173
Other assets		-	-	-
		<b>112 995 537</b>	<b>171 559 262</b>	<b>276 819 270</b>
<b>LIABILITIES</b>				
Bank Overdraft		107 908	50 460	14 344
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		-	-	-
Management fees payable	3	182 559	276 712	467 324
Taxe d'abonnement payable	4	-	-	-
Swaps at market value	2.8, 9	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	30 227	-	-
Other liabilities		15 375	23 139	40 210
		<b>336 069</b>	<b>350 311</b>	<b>521 878</b>
<b>TOTAL NET ASSETS</b>		<b>112 659 468</b>	<b>171 208 951</b>	<b>276 297 392</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF USD	Lyxor Index Fund - Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF USD	Lyxor Index Fund - Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF USD
<b>ASSETS</b>				
Securities portfolio at cost		64 003 545	143 883 154	145 784 897
Net unrealised profit/ (loss)		(16 950 335)	(22 242 251)	(5 988 919)
Securities portfolio at market value	2	47 053 210	121 640 903	139 795 978
Cash at bank	2	977 829	1 114 077	340
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	9	13 630 159
Receivable on swaps		-	-	12 115 392
Dividends receivable, net		17 521	152 457	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	1 190 763
Swaps at market value	2.8, 9	-	-	141 960 127
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	25 022	-	-
Other assets		-	-	-
		<b>48 073 582</b>	<b>122 907 446</b>	<b>308 692 759</b>
<b>LIABILITIES</b>				
Bank Overdraft		103 079	119 571	2 196 672
Payable for Fund shares redeemed		-	-	12 115 392
Payable for securities purchased		-	-	984
Payable on swaps		-	-	11 447 771
Management fees payable	3	76 735	128 263	88 858
Taxe d'abonnement payable	4	-	-	-
Swaps at market value	2.8, 9	-	-	140 986 741
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	13 049	-
Other liabilities		6 367	4 113	-
		<b>186 181</b>	<b>264 996</b>	<b>166 836 418</b>
<b>TOTAL NET ASSETS</b>		<b>47 887 401</b>	<b>122 642 450</b>	<b>141 856 341</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Combined USD
<b>ASSETS</b>		
Securities portfolio at cost		13 381 830 400
Net unrealised profit/ (loss)		(337 701 485)
Securities portfolio at market value	2	13 044 128 915
Cash at bank	2	51 685 157
Receivable for Fund shares issued		8 643 074
Receivable for securities sold		153 187 944
Receivable on swaps		39 091 708
Dividends receivable, net		3 944 198
Bank interest receivable		22
Interest receivable on bonds		8 917 910
Swaps at market value	2.8, 9	6 452 184 404
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	1 127 107
Unrealised appreciation on financial futures contracts	2.7, 7	156 695
Other assets		1 876 808
		<b>19 764 943 942</b>
<b>LIABILITIES</b>		
Bank Overdraft		28 687 036
Payable for Fund shares redeemed		12 115 392
Payable for securities purchased		108 718 403
Payable on swaps		58 705 953
Management fees payable	3	6 842 129
<i>Taxe d'abonnement payable</i>	4	22 389
Swaps at market value	2.8, 9	6 487 130 398
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	465 805
Unrealised depreciation on financial futures contracts	2.7, 7	716 712
Other liabilities		532 511
		<b>6 703 936 728</b>
<b>TOTAL NET ASSETS</b>		<b>13 061 007 214</b>

## Statement of Operations and Changes in Net Assets

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR) EUR	Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR) EUR	Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF USD
<b>Net assets at the beginning of the year</b>		<b>3 254 488 663</b>	<b>314 751 723</b>	<b>132 881 877</b>
<b>INCOME</b>				
Dividends, net	2	132 367 718	9 623 354	21 614
Interest on Bonds, net	2	-	-	5 295 097
Bank interest		21 897	671	31 444
Other income	2	9 540 797	170 136	23 032
		<b>141 930 412</b>	<b>9 794 161</b>	<b>5 371 187</b>
<b>EXPENSES</b>				
Management fees	3	3 115 068	214 719	239 952
<i>Taxe d'abonnement</i>	6	-	577	-
Interest and bank charges		249 492	7 423	38 755
Transaction costs	2	10 056 762	199 859	32 266
Other expenses	2	356 292	4 958	20 065
		<b>13 777 614</b>	<b>427 536</b>	<b>331 038</b>
<b>Net investment income/ (loss)</b>		<b>128 152 798</b>	<b>9 366 625</b>	<b>5 040 149</b>
<b>Net realised gains/ (losses) on</b>				
- securities sold	2	(17 998 886)	2 352 711	(7 618 484)
- currencies	2	233 222	8 627	776 879
- forward foreign exchange contracts	2, 8	(836 699)	-	(9 731 159)
- financial futures contracts	2, 7	(2 377 730)	(285 403)	-
- swaps	2, 9	-	-	-
		<b>(20 980 093)</b>	<b>2 075 935</b>	<b>(16 572 764)</b>
<b>Net realised result for the year</b>		<b>107 172 705</b>	<b>11 442 560</b>	<b>(11 532 615)</b>
<b>Change in net unrealised profit/ (loss) on</b>				
- securities		(613 444 258)	(54 266 321)	(28 000 844)
- forward foreign exchange contracts	2, 8	403 434	-	392 639
- financial futures contracts	2, 7	(676 860)	21 510	-
- swaps	2, 9	-	-	-
		<b>(613 717 684)</b>	<b>(54 244 811)</b>	<b>(27 608 205)</b>
<b>Result of operations</b>		<b>(506 544 979)</b>	<b>(42 802 251)</b>	<b>(39 140 820)</b>
<b>Movements in capital</b>				
Subscriptions		2 320 893 623	101 324 394	160 009 223
Redemptions		(449 823 917)	(78 532 703)	(90 624 111)
		<b>1 871 069 706</b>	<b>22 791 691</b>	<b>69 385 112</b>
Dividend paid	11	(2 590 516)	(5 914 423)	(4 958 437)
Exchange differences on the net assets at October 31, 2021		-	-	-
<b>Net assets at the end of the year</b>		<b>4 616 422 874</b>	<b>288 826 740</b>	<b>158 167 732</b>

## Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF USD	Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF USD	Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF EUR
<b>Net assets at the beginning of the year</b>		<b>208 227 881</b>	<b>122 127 026</b>	<b>66 586 509</b>
<b>INCOME</b>				
Dividends, net	2	60 997	-	843 099
Interest on Bonds, net	2	8 704 517	1 658 299	-
Bank interest		19 505	4 453	-
Other income	2	24 503	-	36 153
		<b>8 809 522</b>	<b>1 662 752</b>	<b>879 252</b>
<b>EXPENSES</b>				
Management fees	3	444 800	146 484	240 124
<i>Taxe d'abonnement</i>	6	-	-	-
Interest and bank charges		32 916	4 171	1 043
Transaction costs	2	39 322	810	53 128
Other expenses	2	52 650	-	3 753
		<b>569 688</b>	<b>151 465</b>	<b>298 048</b>
<b>Net investment income/ (loss)</b>		<b>8 239 834</b>	<b>1 511 287</b>	<b>581 204</b>
<b>Net realised gains/ (losses) on</b>				
- securities sold	2	(19 487 697)	(17 939 461)	430 457
- currencies	2	1 153 418	40	540
- forward foreign exchange contracts	2, 8	(13 044 180)	-	-
- financial futures contracts	2, 7	-	-	(31 345)
- swaps	2, 9	-	12 116 199	-
		<b>(31 378 459)</b>	<b>(5 823 222)</b>	<b>399 652</b>
<b>Net realised result for the year</b>		<b>(23 138 625)</b>	<b>(4 311 935)</b>	<b>980 856</b>
<b>Change in net unrealised profit/ (loss) on</b>				
- securities		(12 139 175)	(4 015 434)	(15 150 500)
- forward foreign exchange contracts	2, 8	425 665	-	-
- financial futures contracts	2, 7	-	-	(1 140)
- swaps	2, 9	-	(11 967)	-
		<b>(11 713 510)</b>	<b>(4 027 401)</b>	<b>(15 151 640)</b>
<b>Result of operations</b>		<b>(34 852 135)</b>	<b>(8 339 336)</b>	<b>(14 170 784)</b>
<b>Movements in capital</b>				
Subscriptions		271 669 310	50 891 682	17 812 299
Redemptions		(309 323 953)	(57 522 978)	(12 326 770)
		<b>(37 654 643)</b>	<b>(6 631 296)</b>	<b>5 485 529</b>
Dividend paid	11	(8 192 133)	(1 692 061)	(675 974)
Exchange differences on the net assets at October 31, 2021		-	-	-
<b>Net assets at the end of the year</b>		<b>127 528 970</b>	<b>105 464 333</b>	<b>57 225 280</b>

## Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF EUR	Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF EUR	Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF EUR
<b>Net assets at the beginning of the year</b>		<b>259 889 247</b>	<b>380 549 339</b>	<b>154 595 080</b>
<b>INCOME</b>				
Dividends, net	2	5 648 313	14 469 476	-
Interest on Bonds, net	2	-	-	2 704 517
Bank interest		3 251	1 068	959
Other income	2	90 434	372 894	-
		<b>5 741 998</b>	<b>14 843 438</b>	<b>2 705 476</b>
<b>EXPENSES</b>				
Management fees	3	825 697	1 376 072	390 202
<i>Taxe d'abonnement</i>	6	-	-	-
Interest and bank charges		6 033	7 929	896
Transaction costs	2	130 814	381 433	384
Other expenses	2	26 734	81 088	1 641
		<b>989 278</b>	<b>1 846 522</b>	<b>393 123</b>
<b>Net investment income/ (loss)</b>		<b>4 752 720</b>	<b>12 996 916</b>	<b>2 312 353</b>
<b>Net realised gains/ (losses) on</b>				
- securities sold	2	14 396 706	(1 010 628)	(13 048 242)
- currencies	2	(3 557)	6 304	-
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	(62 328)	(247 403)	-
- swaps	2, 9	-	-	4 740 666
		<b>14 330 821</b>	<b>(1 251 727)</b>	<b>(8 307 576)</b>
<b>Net realised result for the year</b>		<b>19 083 541</b>	<b>11 745 189</b>	<b>(5 995 223)</b>
<b>Change in net unrealised profit/ (loss) on</b>				
- securities		(65 240 578)	(57 039 881)	(1 235 992)
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	(1 935)	(1 963)	-
- swaps	2, 9	-	-	(1 275 875)
		<b>(65 242 513)</b>	<b>(57 041 844)</b>	<b>(2 511 867)</b>
<b>Result of operations</b>		<b>(46 158 972)</b>	<b>(45 296 655)</b>	<b>(8 507 090)</b>
<b>Movements in capital</b>				
Subscriptions		47 311 330	158 106 279	96 001 274
Redemptions		(64 518 144)	(218 977 917)	(121 447 645)
		<b>(17 206 814)</b>	<b>(60 871 638)</b>	<b>(25 446 371)</b>
Dividend paid	11	(5 458 196)	(14 767 378)	(3 621 398)
Exchange differences on the net assets at October 31, 2021		-	-	-
<b>Net assets at the end of the year</b>		<b>191 065 265</b>	<b>259 613 668</b>	<b>117 020 221</b>

## Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

		Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF	Lyxor Index Fund - Lyxor ESG Euro High Yield (DR) UCITS ETF	Lyxor Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF
	Notes	USD	EUR	USD
<b>Net assets at the beginning of the year</b>		<b>64 380 940</b>	<b>176 209 670</b>	<b>40 994 821</b>
<b>INCOME</b>				
Dividends, net	2	1 541 944	12 594	1 472
Interest on Bonds, net	2	-	5 699 219	701 150
Bank interest		1 369	1 381	18
Other income	2	14 831	1 402	471
		<b>1 558 144</b>	<b>5 714 596</b>	<b>703 111</b>
<b>EXPENSES</b>				
Management fees	3	112 470	425 647	95 530
<i>Taxe d'abonnement</i>	6	-	-	-
Interest and bank charges		3 520	6 595	313
Transaction costs	2	35 049	4 866	-
Other expenses	2	4 568	4 855	2 521
		<b>155 607</b>	<b>441 963</b>	<b>98 364</b>
<b>Net investment income/ (loss)</b>		<b>1 402 537</b>	<b>5 272 633</b>	<b>604 747</b>
<b>Net realised gains/ (losses) on</b>				
- securities sold	2	(2 108 880)	(15 502 467)	(5 545 210)
- currencies	2	(29 614)	-	-
- forward foreign exchange contracts	2, 8	(308)	-	-
- financial futures contracts	2, 7	(133 447)	-	-
- swaps	2, 9	-	-	(1 858 686)
		<b>(2 272 249)</b>	<b>(15 502 467)</b>	<b>(7 403 896)</b>
<b>Net realised result for the year</b>		<b>(869 712)</b>	<b>(10 229 834)</b>	<b>(6 799 149)</b>
<b>Change in net unrealised profit/ (loss) on</b>				
- securities		(12 098 759)	(15 492 002)	(2 041 826)
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	13 388	-	-
- swaps	2, 9	-	-	(296 120)
		<b>(12 085 371)</b>	<b>(15 492 002)</b>	<b>(2 337 946)</b>
<b>Result of operations</b>		<b>(12 955 083)</b>	<b>(25 721 836)</b>	<b>(9 137 095)</b>
<b>Movements in capital</b>				
Subscriptions		7 919 903	164 822 234	25 648 052
Redemptions		(7 144 909)	(174 403 592)	(30 485 384)
		<b>774 994</b>	<b>(9 581 358)</b>	<b>(4 837 332)</b>
Dividend paid	11	-	(5 092 427)	-
Exchange differences on the net assets at October 31, 2021		-	-	-
<b>Net assets at the end of the year</b>		<b>52 200 851</b>	<b>135 814 049</b>	<b>27 020 394</b>

## Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF EUR	Lyxor Index Fund - Lyxor Smart Overnight Return EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Real Estate UCITS ETF EUR
<b>Net assets at the beginning of the year</b>		<b>160 059 509</b>	<b>1 263 715 241</b>	<b>35 243 065</b>
<b>INCOME</b>				
Dividends, net	2	361	31 766 878	-
Interest on Bonds, net	2	-	-	-
Bank interest		5 373	91	4 241
Other income	2	12 020	-	86
		<b>17 754</b>	<b>31 766 969</b>	<b>4 327</b>
<b>EXPENSES</b>				
Management fees	3	474 426	183 357	94 487
<i>Taxe d'abonnement</i>	6	-	23 696	-
Interest and bank charges		8 364	-	24
Transaction costs	2	-	-	-
Other expenses	2	20 097	837 292	-
		<b>502 887</b>	<b>1 044 345</b>	<b>94 511</b>
<b>Net investment income/ (loss)</b>		<b>(485 133)</b>	<b>30 722 624</b>	<b>(90 184)</b>
<b>Net realised gains/ (losses) on</b>				
- securities sold	2	(29 312 351)	26 816 940	(5 420 278)
- currencies	2	111	407 371	(86)
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	-	-	-
- swaps	2, 9	15 990 743	134 771 640	(5 659 850)
		<b>(13 321 497)</b>	<b>161 995 951</b>	<b>(11 080 214)</b>
<b>Net realised result for the year</b>		<b>(13 806 630)</b>	<b>192 718 575</b>	<b>(11 170 398)</b>
<b>Change in net unrealised profit/ (loss) on</b>				
- securities		(6 522 418)	(93 701 790)	(3 111 645)
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	-	-	-
- swaps	2, 9	1 333 862	(30 055 459)	388 490
		<b>(5 188 556)</b>	<b>(123 757 249)</b>	<b>(2 723 155)</b>
<b>Result of operations</b>		<b>(18 995 186)</b>	<b>68 961 326</b>	<b>(13 893 553)</b>
<b>Movements in capital</b>				
Subscriptions		23 854 569	4 600 693 957	10 005 072
Redemptions		(8 019 931)	(3 952 603 267)	(4 388 532)
		<b>15 834 638</b>	<b>648 090 690</b>	<b>5 616 540</b>
Dividend paid	11	(11 889 276)	-	(1 030 108)
Exchange differences on the net assets at October 31, 2021		-	-	-
<b>Net assets at the end of the year</b>		<b>145 009 685</b>	<b>1 980 767 257</b>	<b>25 935 944</b>



## Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF EUR
<b>Net assets at the beginning of the year</b>		<b>166 721 910</b>	<b>57 640 977</b>	<b>38 571 451</b>
<b>INCOME</b>				
Dividends, net	2	512 102	-	-
Interest on Bonds, net	2	-	-	-
Bank interest		1 510	7 740	4 741
Other income	2	-	12 930	9 350
		<b>513 612</b>	<b>20 670</b>	<b>14 091</b>
<b>EXPENSES</b>				
Management fees	3	744 801	125 378	103 274
<i>Taxe d'abonnement</i>	6	-	-	-
Interest and bank charges		723	5 973	1 678
Transaction costs	2	-	1 070	-
Other expenses	2	-	6 066	4 258
		<b>745 524</b>	<b>138 487</b>	<b>109 210</b>
<b>Net investment income/ (loss)</b>		<b>(231 912)</b>	<b>(117 817)</b>	<b>(95 119)</b>
<b>Net realised gains/ (losses) on</b>				
- securities sold	2	6 590 006	(5 510 954)	(4 375 844)
- currencies	2	121 170	(5 281)	5 205
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	-	-	-
- swaps	2, 9	(6 344 299)	2 728 373	(4 333 516)
		<b>366 877</b>	<b>(2 787 862)</b>	<b>(8 704 155)</b>
<b>Net realised result for the year</b>		<b>134 965</b>	<b>(2 905 679)</b>	<b>(8 799 274)</b>
<b>Change in net unrealised profit/ (loss) on</b>				
- securities		(25 577 059)	(4 214 817)	(446 960)
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	-	-	-
- swaps	2, 9	4 376 787	(8 964)	(363 633)
		<b>(21 200 272)</b>	<b>(4 223 781)</b>	<b>(810 593)</b>
<b>Result of operations</b>		<b>(21 065 307)</b>	<b>(7 129 460)</b>	<b>(9 609 867)</b>
<b>Movements in capital</b>				
Subscriptions		18 240 088	12 654 055	16 020 880
Redemptions		(14 757 164)	(34 551 434)	(19 951 165)
		<b>3 482 924</b>	<b>(21 897 379)</b>	<b>(3 930 285)</b>
Dividend paid	11	(5 110 765)	(130 286)	(163 126)
Exchange differences on the net assets at October 31, 2021		-	-	-
<b>Net assets at the end of the year</b>		<b>144 028 762</b>	<b>28 483 852</b>	<b>24 868 173</b>

## Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF EUR
<b>Net assets at the beginning of the year</b>		<b>199 982 046</b>	<b>485 877 827</b>	<b>66 351 841</b>
<b>INCOME</b>				
Dividends, net	2	3 101 005	3 413	567 321
Interest on Bonds, net	2	-	-	-
Bank interest		6 094	19 628	6 071
Other income	2	-	215 416	-
		<b>3 107 099</b>	<b>238 457</b>	<b>573 392</b>
<b>EXPENSES</b>				
Management fees	3	648 727	1 756 158	174 498
<i>Taxe d'abonnement</i>	6	-	-	-
Interest and bank charges		69 372	27 838	32 429
Transaction costs	2	-	-	-
Other expenses	2	-	70 534	-
		<b>718 099</b>	<b>1 854 530</b>	<b>206 927</b>
<b>Net investment income/ (loss)</b>		<b>2 389 000</b>	<b>(1 616 073)</b>	<b>366 465</b>
<b>Net realised gains/ (losses) on</b>				
- securities sold	2	(25 496 139)	(38 389 436)	(1 087 031)
- currencies	2	(7 846)	(23 286)	14 646
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	-	-	-
- swaps	2, 9	14 169 465	63 879 389	(7 293 746)
		<b>(11 334 520)</b>	<b>25 466 667</b>	<b>(8 366 131)</b>
<b>Net realised result for the year</b>		<b>(8 945 520)</b>	<b>23 850 594</b>	<b>(7 999 666)</b>
<b>Change in net unrealised profit/ (loss) on</b>				
- securities		(14 302 790)	(63 647 373)	(3 222 155)
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	-	-	-
- swaps	2, 9	434 692	723 101	(512 228)
		<b>(13 868 098)</b>	<b>(62 924 272)</b>	<b>(3 734 383)</b>
<b>Result of operations</b>		<b>(22 813 618)</b>	<b>(39 073 678)</b>	<b>(11 734 049)</b>
<b>Movements in capital</b>				
Subscriptions		110 085 205	472 809 027	50 425 070
Redemptions		(88 470 646)	(231 978 115)	(55 277 482)
		<b>21 614 559</b>	<b>240 830 912</b>	<b>(4 852 412)</b>
Dividend paid	11	(1 231 890)	(1 734 035)	(129 547)
Exchange differences on the net assets at October 31, 2021		-	-	-
<b>Net assets at the end of the year</b>		<b>197 551 097</b>	<b>685 901 026</b>	<b>49 635 833</b>

## Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF EUR
<b>Net assets at the beginning of the year</b>		<b>52 421 811</b>	<b>6 562 715</b>	<b>393 892 434</b>
<b>INCOME</b>				
Dividends, net	2	986 859	17	5 118 572
Interest on Bonds, net	2	-	-	-
Bank interest		5 702	271	16 461
Other income	2	-	3 398	-
		<b>992 561</b>	<b>3 686</b>	<b>5 135 033</b>
<b>EXPENSES</b>				
Management fees	3	264 720	25 152	1 480 479
<i>Taxe d'abonnement</i>	6	-	-	-
Interest and bank charges		310	514	90 626
Transaction costs	2	-	-	-
Other expenses	2	-	1 069	-
		<b>265 030</b>	<b>26 735</b>	<b>1 571 105</b>
<b>Net investment income/ (loss)</b>		<b>727 531</b>	<b>(23 049)</b>	<b>3 563 928</b>
<b>Net realised gains/ (losses) on</b>				
- securities sold	2	(9 695 007)	(2 135 596)	(56 500 865)
- currencies	2	(1 825)	726	5 808
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	-	-	-
- swaps	2, 9	8 108 753	1 177 528	154 057 164
		<b>(1 588 079)</b>	<b>(957 342)</b>	<b>97 562 107</b>
<b>Net realised result for the year</b>		<b>(860 548)</b>	<b>(980 391)</b>	<b>101 126 035</b>
<b>Change in net unrealised profit/ (loss) on</b>				
- securities		(5 547 472)	255 322	(20 276 991)
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	-	-	-
- swaps	2, 9	(160 905)	134 818	8 103 709
		<b>(5 708 377)</b>	<b>390 140</b>	<b>(12 173 282)</b>
<b>Result of operations</b>		<b>(6 568 925)</b>	<b>(590 251)</b>	<b>88 952 753</b>
<b>Movements in capital</b>				
Subscriptions		89 991 075	14 336 621	505 887 801
Redemptions		(66 910 745)	(5 662 268)	(490 851 886)
		<b>23 080 330</b>	<b>8 674 353</b>	<b>15 035 915</b>
Dividend paid	11	(469 534)	(28 546)	(1 069 322)
Exchange differences on the net assets at October 31, 2021		-	-	-
<b>Net assets at the end of the year</b>		<b>68 463 682</b>	<b>14 618 271</b>	<b>496 811 780</b>

## Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF EUR
<b>Net assets at the beginning of the year</b>		<b>39 425 536</b>	<b>12 883 200</b>	<b>149 748 471</b>
<b>INCOME</b>				
Dividends, net	2	222 064	-	1 159 672
Interest on Bonds, net	2	-	-	-
Bank interest		6 422	1 915	13 337
Other income	2	-	-	-
		<b>228 486</b>	<b>1 915</b>	<b>1 173 009</b>
<b>EXPENSES</b>				
Management fees	3	102 846	42 700	369 001
<i>Taxe d'abonnement</i>	6	-	-	-
Interest and bank charges		14	59	71 987
Transaction costs	2	-	-	-
Other expenses	2	-	-	-
		<b>102 860</b>	<b>42 759</b>	<b>440 988</b>
<b>Net investment income/ (loss)</b>		<b>125 626</b>	<b>(40 844)</b>	<b>732 021</b>
<b>Net realised gains/ (losses) on</b>				
- securities sold	2	(1 196 946)	(619 924)	(5 095 172)
- currencies	2	(734)	1 981	1 702
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	-	-	-
- swaps	2, 9	848 224	(4 013 984)	(32 503 638)
		<b>(349 456)</b>	<b>(4 631 927)</b>	<b>(37 597 108)</b>
<b>Net realised result for the year</b>		<b>(223 830)</b>	<b>(4 672 771)</b>	<b>(36 865 087)</b>
<b>Change in net unrealised profit/ (loss) on</b>				
- securities		(3 824 875)	(941 148)	(9 948 817)
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	-	-	-
- swaps	2, 9	(107 788)	(163 984)	(1 337 079)
		<b>(3 932 663)</b>	<b>(1 105 132)</b>	<b>(11 285 896)</b>
<b>Result of operations</b>		<b>(4 156 493)</b>	<b>(5 777 903)</b>	<b>(48 150 983)</b>
<b>Movements in capital</b>				
Subscriptions		22 064 908	63 950 986	68 226 447
Redemptions		(18 607 503)	(53 928 853)	(58 371 503)
		<b>3 457 405</b>	<b>10 022 133</b>	<b>9 854 944</b>
Dividend paid	11	(274 430)	(19 126)	(167 671)
Exchange differences on the net assets at October 31, 2021		-	-	-
<b>Net assets at the end of the year</b>		<b>38 452 018</b>	<b>17 108 304</b>	<b>111 284 761</b>

## Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF EUR
<b>Net assets at the beginning of the year</b>		<b>80 365 734</b>	<b>111 880 642</b>	<b>62 987 138</b>
<b>INCOME</b>				
Dividends, net	2	945 791	237	803 333
Interest on Bonds, net	2	-	-	-
Bank interest		273	6 872	10 385
Other income	2	40	60 411	7
		<b>946 104</b>	<b>67 520</b>	<b>813 725</b>
<b>EXPENSES</b>				
Management fees	3	173 822	372 025	164 778
<i>Taxe d'abonnement</i>	6	-	-	-
Interest and bank charges		96	15 222	14 271
Transaction costs	2	-	-	7
Other expenses	2	-	18 419	-
		<b>173 918</b>	<b>405 666</b>	<b>179 056</b>
<b>Net investment income/ (loss)</b>		<b>772 186</b>	<b>(338 146)</b>	<b>634 669</b>
<b>Net realised gains/ (losses) on</b>				
- securities sold	2	2 596 017	(13 317 545)	(2 442 958)
- currencies	2	147	(15 343)	5 724
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	-	-	-
- swaps	2, 9	2 050 370	(11 112 475)	1 430 078
		<b>4 646 534</b>	<b>(24 445 363)</b>	<b>(1 007 156)</b>
<b>Net realised result for the year</b>		<b>5 418 720</b>	<b>(24 783 509)</b>	<b>(372 487)</b>
<b>Change in net unrealised profit/ (loss) on</b>				
- securities		(6 840 975)	(7 698 679)	(3 924 137)
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	-	-	-
- swaps	2, 9	363 277	970 236	128 047
		<b>(6 477 698)</b>	<b>(6 728 443)</b>	<b>(3 796 090)</b>
<b>Result of operations</b>		<b>(1 058 978)</b>	<b>(31 511 952)</b>	<b>(4 168 577)</b>
<b>Movements in capital</b>				
Subscriptions		55 668 137	124 491 393	27 408 915
Redemptions		(83 764 065)	(83 969 588)	(39 278 002)
		<b>(28 095 928)</b>	<b>40 521 805</b>	<b>(11 869 087)</b>
Dividend paid	11	(184 445)	(51 038)	(360 491)
Exchange differences on the net assets at October 31, 2021		-	-	-
<b>Net assets at the end of the year</b>		<b>51 026 383</b>	<b>120 839 457</b>	<b>46 588 983</b>

## Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF EUR
<b>Net assets at the beginning of the year</b>		<b>118 940 841</b>	<b>1 329 562 519</b>	<b>624 361 934</b>
<b>INCOME</b>				
Dividends, net	2	144 379	13 737 429	4 253 932
Interest on Bonds, net	2	-	-	-
Bank interest		1 830	73 911	25 912
Other income	2	43	-	-
		<b>146 252</b>	<b>13 811 340</b>	<b>4 279 844</b>
<b>EXPENSES</b>				
Management fees	3	286 775	3 313 438	2 028 680
<i>Taxe d'abonnement</i>	6	-	-	-
Interest and bank charges		1 122	317 584	197 967
Transaction costs	2	-	-	-
Other expenses	2	-	-	-
		<b>287 897</b>	<b>3 631 022</b>	<b>2 226 647</b>
<b>Net investment income/ (loss)</b>		<b>(141 645)</b>	<b>10 180 318</b>	<b>2 053 197</b>
<b>Net realised gains/ (losses) on</b>				
- securities sold	2	(10 201 410)	(279 311 106)	(134 013 177)
- currencies	2	14 514	44 104	(3 304)
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	-	-	-
- swaps	2, 9	(7 301 148)	39 854 681	149 434 949
		<b>(17 488 044)</b>	<b>(239 412 321)</b>	<b>15 418 468</b>
<b>Net realised result for the year</b>		<b>(17 629 689)</b>	<b>(229 232 003)</b>	<b>17 471 665</b>
<b>Change in net unrealised profit/ (loss) on</b>				
- securities		(6 207 639)	(17 860 353)	(17 105 372)
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	-	-	-
- swaps	2, 9	(517 232)	10 035 233	(3 057 118)
		<b>(6 724 871)</b>	<b>(7 825 120)</b>	<b>(20 162 490)</b>
<b>Result of operations</b>		<b>(24 354 560)</b>	<b>(237 057 123)</b>	<b>(2 690 825)</b>
<b>Movements in capital</b>				
Subscriptions		92 224 462	1 296 333 024	511 843 877
Redemptions		(127 953 418)	(1 395 712 984)	(579 710 645)
		<b>(35 728 956)</b>	<b>(99 379 960)</b>	<b>(67 866 768)</b>
Dividend paid	11	(763 955)	(1 186 159)	(1 802 116)
Exchange differences on the net assets at October 31, 2021		-	-	-
<b>Net assets at the end of the year</b>		<b>58 093 370</b>	<b>991 939 277</b>	<b>552 002 225</b>

## Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF EUR	Lyxor Index Fund - Lyxor MSCI Robotics & AI ESG Filtered UCITS ETF USD	Lyxor Index Fund - Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF USD
<b>Net assets at the beginning of the year</b>		<b>34 238 496</b>	<b>380 186 383</b>	<b>71 671 846</b>
<b>INCOME</b>				
Dividends, net	2	67 323	-	806 684
Interest on Bonds, net	2	-	-	-
Bank interest		824	7 469	2 912
Other income	2	-	-	33 322
		<b>68 147</b>	<b>7 469</b>	<b>842 918</b>
<b>EXPENSES</b>				
Management fees	3	96 113	1 211 768	312 137
<i>Taxe d'abonnement</i>	6	-	-	-
Interest and bank charges		2 064	7 649	12 171
Transaction costs	2	-	-	80 826
Other expenses	2	-	6	10 468
		<b>98 177</b>	<b>1 219 423</b>	<b>415 602</b>
<b>Net investment income/ (loss)</b>		<b>(30 030)</b>	<b>(1 211 954)</b>	<b>427 316</b>
<b>Net realised gains/ (losses) on</b>				
- securities sold	2	(4 425 832)	(43 536 495)	(5 282 840)
- currencies	2	5 266	103 448	(16 327)
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	-	-	14 157
- swaps	2, 9	3 374 501	(84 758 787)	-
		<b>(1 046 065)</b>	<b>(128 191 834)</b>	<b>(5 285 010)</b>
<b>Net realised result for the year</b>		<b>(1 076 095)</b>	<b>(129 403 788)</b>	<b>(4 857 694)</b>
<b>Change in net unrealised profit/ (loss) on</b>				
- securities		(2 398 808)	(25 752 168)	(15 336 946)
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	-	-	(4 552)
- swaps	2, 9	(438 948)	535 954	-
		<b>(2 837 756)</b>	<b>(25 216 214)</b>	<b>(15 341 498)</b>
<b>Result of operations</b>		<b>(3 913 851)</b>	<b>(154 620 002)</b>	<b>(20 199 192)</b>
<b>Movements in capital</b>				
Subscriptions		15 789 179	61 102 844	16 376 778
Redemptions		(17 965 238)	(36 065 436)	(9 143 663)
		<b>(2 176 059)</b>	<b>25 037 408</b>	<b>7 233 115</b>
Dividend paid	11	(304 680)	-	-
Exchange differences on the net assets at October 31, 2021		-	-	-
<b>Net assets at the end of the year</b>		<b>27 843 906</b>	<b>250 603 789</b>	<b>58 705 769</b>

## Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF USD	Lyxor Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF USD	Lyxor Index Fund - Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF USD
<b>Net assets at the beginning of the year</b>		<b>182 971 611</b>	<b>352 385 565</b>	<b>312 091 801</b>
<b>INCOME</b>				
Dividends, net	2	509 255	-	3 102 607
Interest on Bonds, net	2	-	-	-
Bank interest		4 045	4 482	14 903
Other income	2	25 539	106 045	205 773
		<b>538 839</b>	<b>110 527</b>	<b>3 323 283</b>
<b>EXPENSES</b>				
Management fees	3	634 369	982 031	1 574 710
<i>Taxe d'abonnement</i>	6	-	-	-
Interest and bank charges		15 374	2 645 525	22 793
Transaction costs	2	126 558	268 295	410 486
Other expenses	2	14 344	34 589	43 486
		<b>790 645</b>	<b>3 930 440</b>	<b>2 051 475</b>
<b>Net investment income/ (loss)</b>		<b>(251 806)</b>	<b>(3 819 913)</b>	<b>1 271 808</b>
<b>Net realised gains/ (losses) on</b>				
- securities sold	2	(25 808 639)	(40 192 025)	(15 239 828)
- currencies	2	(42 227)	12 662	(93 570)
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	58 566	16 932	(344 945)
- swaps	2, 9	-	-	-
		<b>(25 792 300)</b>	<b>(40 162 431)</b>	<b>(15 678 343)</b>
<b>Net realised result for the year</b>		<b>(26 044 106)</b>	<b>(43 982 344)</b>	<b>(14 406 535)</b>
<b>Change in net unrealised profit/ (loss) on</b>				
- securities		(60 663 984)	(64 850 157)	(115 980 955)
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	(101 121)	58 028	13 609
- swaps	2, 9	-	-	-
		<b>(60 765 105)</b>	<b>(64 792 129)</b>	<b>(115 967 346)</b>
<b>Result of operations</b>		<b>(86 809 211)</b>	<b>(108 774 473)</b>	<b>(130 373 881)</b>
<b>Movements in capital</b>				
Subscriptions		19 704 076	31 317 727	138 395 228
Redemptions		(3 207 008)	(103 719 868)	(43 815 756)
		<b>16 497 068</b>	<b>(72 402 141)</b>	<b>94 579 472</b>
Dividend paid	11	-	-	-
Exchange differences on the net assets at October 31, 2021		-	-	-
<b>Net assets at the end of the year</b>		<b>112 659 468</b>	<b>171 208 951</b>	<b>276 297 392</b>



## Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF USD	Lyxor Index Fund - Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF USD	Lyxor Index Fund - Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF USD
<b>Net assets at the beginning of the year</b>		<b>93 127 858</b>	<b>165 904 412</b>	<b>392 910 201</b>
<b>INCOME</b>				
Dividends, net	2	747 114	2 538 461	-
Interest on Bonds, net	2	-	-	11 246 658
Bank interest		3 983	3 943	3 579
Other income	2	56 276	44 521	-
		<b>807 373</b>	<b>2 586 925</b>	<b>11 250 237</b>
<b>EXPENSES</b>				
Management fees	3	322 164	443 172	917 536
<i>Taxe d'abonnement</i>	6	-	-	-
Interest and bank charges		18 059	6 864	18 515
Transaction costs	2	85 423	70 724	270 432
Other expenses	2	11 828	19 016	-
		<b>437 474</b>	<b>539 776</b>	<b>1 206 483</b>
<b>Net investment income/ (loss)</b>		<b>369 899</b>	<b>2 047 149</b>	<b>10 043 754</b>
<b>Net realised gains/ (losses) on</b>				
- securities sold	2	(14 735 694)	2 694 249	(74 173 393)
- currencies	2	(19 517)	(53 534)	(9)
- forward foreign exchange contracts	2, 8	(1 107)	-	-
- financial futures contracts	2, 7	(8 594)	(125 495)	-
- swaps	2, 9	-	-	(20 403 717)
		<b>(14 764 912)</b>	<b>2 515 220</b>	<b>(94 577 119)</b>
<b>Net realised result for the year</b>		<b>(14 395 013)</b>	<b>4 562 369</b>	<b>(84 533 365)</b>
<b>Change in net unrealised profit/ (loss) on</b>				
- securities		(21 938 025)	(47 475 357)	(316 295)
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	25 022	(13 049)	-
- swaps	2, 9	-	-	937 695
		<b>(21 913 003)</b>	<b>(47 488 406)</b>	<b>621 400</b>
<b>Result of operations</b>		<b>(36 308 016)</b>	<b>(42 926 037)</b>	<b>(83 911 965)</b>
<b>Movements in capital</b>				
Subscriptions		21 090 399	33 536 648	110 953 456
Redemptions		(30 022 840)	(33 872 573)	(268 230 266)
		<b>(8 932 441)</b>	<b>(335 925)</b>	<b>(157 276 810)</b>
Dividend paid	11	-	-	(9 865 085)
Exchange differences on the net assets at October 31, 2021		-	-	-
<b>Net assets at the end of the year</b>		<b>47 887 401</b>	<b>122 642 450</b>	<b>141 856 341</b>

## Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Combined USD
<b>Net assets at the beginning of the year</b>		<b>14 206 357 792</b>
<b>INCOME</b>		
Dividends, net	2	234 504 330
Interest on Bonds, net	2	35 911 553
Bank interest		348 037
Other income	2	10 945 725
		<b>281 709 645</b>
<b>EXPENSES</b>		
Management fees	3	26 821 794
<i>Taxe d'abonnement</i>	6	23 990
Interest and bank charges		1 326 135
Transaction costs	2	12 130 882
Other expenses	2	1 633 855
		<b>41 936 656</b>
<b>Net investment income/ (loss)</b>		<b>239 772 989</b>
<b>Net realised gains/ (losses) on</b>		
- securities sold	2	(888 723 141)
- currencies	2	2 598 050
- forward foreign exchange contracts	2, 8	(23 603 705)
- financial futures contracts	2, 7	(3 492 036)
- swaps	2, 9	417 113 549
		<b>(496 107 283)</b>
<b>Net realised result for the year</b>		<b>(256 334 294)</b>
<b>Change in net unrealised profit/ (loss) on</b>		
- securities		(1 536 277 798)
- forward foreign exchange contracts	2, 8	1 217 038
- financial futures contracts	2, 7	(661 369)
- swaps	2, 9	(9 713 168)
		<b>(1 545 435 297)</b>
<b>Result of operations</b>		<b>(1 801 769 591)</b>
<b>Movements in capital</b>		
Subscriptions		11 928 468 439
Redemptions		(9 476 254 736)
		<b>2 452 213 703</b>
Dividend paid	11	(90 157 101)
Exchange differences on the net assets at October 31, 2021		(1 705 637 589)*
<b>Net assets at the end of the year</b>		<b>13 061 007 214</b>

\* This amount is explained by the difference between the exchange rate applied as at 31/10/2021 and the one applied as at 31/10/2022 for the calculation of the Net Assets at the beginning of the year of the Sub-Funds, expressed in currencies other than USD.

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

## Statistical information

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

	Currency	31/10/22	31/10/21	31/10/20
<b>Class UCITS ETF Acc</b>				
Number of shares		25 049 918.000	15 653 051.000	12 206 461.000
Net asset value per share	EUR	181.2918	203.4147	142.9058
<b>Class UCITS ETF Monthly Hedged to EUR - Dist</b>				
Number of shares		712 645.000	573 699.000	112 699.000
Net asset value per share	EUR	105.3498	122.7599	90.2381
Total Net Assets	EUR	4 616 422 874	3 254 488 663	1 754 543 676

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

	Currency	31/10/22	31/10/21	31/10/20
<b>Class SE</b>				
Number of shares		5 373.967	5 373.967	6 218.447
Net asset value per share	EUR	1 537.9533	1 754.1915	1 191.5618
<b>Class UCITS ETF Acc</b>				
Number of shares		580 943.000	516 953.000	385 264.000
Net asset value per share	EUR	189.0573	215.6248	146.4516
<b>Class UCITS ETF Dist</b>				
Number of shares		2 328 217.000	2 237 167.000	3 312 426.000
Net asset value per share	EUR	73.3309	86.6528	60.1993
Total Net Assets	EUR	288 826 740	314 751 723	263 238 064

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

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Acc</b>				
Number of shares		1 361 000.000	100 000.000	-
Net asset value per share	USD	8.1580	10.0387	-
<b>Class Dist</b>				
Number of shares		1 158 708.000	874 285.000	1 439 200.000
Net asset value per share	USD	85.9340	109.3571	111.9130
<b>Class Monthly Hedged to EUR - Dist</b>				
Number of shares		662 110.000	331 160.000	578 000.000
Net asset value per share	EUR	72.5741	94.6383	97.8477
Total Net Assets	USD	158 167 732	132 881 877	226 944 560

## Statistical information (continued)

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

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Acc</b>				
Number of shares		525 603.000	131 000.000	-
Net asset value per share	USD	8.8059	10.1097	-
<b>Class Dist</b>				
Number of shares		789 979.000	1 036 449.000	335 000.000
Net asset value per share	USD	85.9842	104.1278	100.3105
<b>Class Monthly Hedged to EUR - Dist</b>				
Number of shares		783 146.000	971 898.000	681 000.000
Net asset value per share	EUR	71.0247	88.0037	85.5947
Total Net Assets	USD	127 528 970	208 227 881	101 503 184

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

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Dist</b>				
Number of shares		634 503.000	738 200.000	599 200.000
Net asset value per share	USD	99.0772	100.3215	100.7241
<b>Class Monthly Hedged to CHF - Dist</b>				
Number of shares		-	-	28 500.000
Net asset value per share	CHF	-	-	92.1316
<b>Class Monthly Hedged to EUR - Dist</b>				
Number of shares		481 100.000	450 100.000	394 100.000
Net asset value per share	EUR	89.5897	92.2857	93.4493
<b>Class Monthly Hedged to GBP - Dist</b>				
Number of shares		-	-	27 000.000
Net asset value per share	GBP	-	-	96.3825
Total Net Assets	USD	105 464 333	122 127 026	109 483 186

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

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Dist</b>				
Number of shares		404 116.000	366 327.000	337 909.000
Net asset value per share	EUR	141.6060	181.7679	129.5614
Total Net Assets	EUR	57 225 280	66 586 509	43 779 989

## Statistical information (continued)

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

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Dist</b>				
Number of shares		654 240.000	687 409.000	696 046.000
Net asset value per share	EUR	292.0415	378.0707	252.3968
Total Net Assets	EUR	191 065 265	259 889 247	175 679 827

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

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Dist</b>				
Number of shares		2 544 623.000	3 239 129.000	1 737 668.000
Net asset value per share	EUR	102.0244	117.4850	82.7012
Total Net Assets	EUR	259 613 668	380 549 339	143 707 258

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

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Dist</b>				
Number of shares		1 345 937.000	1 609 000.000	1 252 000.000
Net asset value per share	EUR	86.9433	96.0814	93.0761
Total Net Assets	EUR	117 020 221	154 595 080	116 531 353

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

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Acc</b>				
Number of shares		4 402 798.000	4 320 798.000	2 154 183.000
Net asset value per share	USD	11.8562	14.9002	10.5907
Total Net Assets	USD	52 200 851	64 380 940	22 814 475

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

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Acc</b>				
Number of shares		1 230 797.000	1 110 000.000	-
Net asset value per share	EUR	8.5884	9.9710	-

## Statistical information (continued)

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

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Dist</b>				
Number of shares		1 363 648.000	1 493 556.000	826 500.000
Net asset value per share	EUR	91.8443	110.5695	106.6422
Total Net Assets	EUR	135 814 049	176 209 670	88 139 808

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

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Acc</b>				
Number of shares		339 719.000	484 600.000	477 000.000
Net asset value per share	USD	17.9756	21.7091	20.2951
<b>Class Monthly Hedged to EUR - Acc</b>				
Number of shares		1 175 356.000	1 249 902.000	71 000.000
Net asset value per share	EUR	18.0032	21.0685	19.8336
Total Net Assets	USD	27 020 394	40 994 821	11 321 105

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

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Dist</b>				
Number of shares		10 266 366.000	9 299 035.000	9 211 800.000
Net asset value per share	EUR	14.1247	17.2124	11.9825
Total Net Assets	EUR	145 009 685	160 059 509	110 380 651

### Lyxor Index Fund - Lyxor Smart Overnight Return

	Currency	31/10/22	31/10/21	31/10/20
<b>Class IE</b>				
Number of shares		188 426.390	183 084.273	131 385.823
Net asset value per share	EUR	977.9910	979.9795	984.5716
<b>Class IG</b>				
Number of shares		200.000	200.000	200.000
Net asset value per share	GBP	1 045.2783	1 034.4000	1 033.2403
<b>Class IU</b>				
Number of shares		79 402.134	122 355.732	119 999.452
Net asset value per share	USD	1 094.1202	1 080.6674	1 077.6154

## Statistical information (continued)

### Lyxor Index Fund - Lyxor Smart Overnight Return

	Currency	31/10/22	31/10/21	31/10/20
<b>Class UCITS ETF C-EUR</b>				
Number of shares		8 580 755.000	6 883 540.000	952 208.000
Net asset value per share	EUR	97.7991	97.9979	984.5716
<b>Class UCITS ETF C-GBP</b>				
Number of shares		236 064.000	17 775.000	30 515.000
Net asset value per share	GBP	1 045.2783	1 034.4000	1 033.2403
<b>Class UCITS ETF C-USD</b>				
Number of shares		424 668.000	247 069.000	295 549.000
Net asset value per share	USD	1 094.1202	1 080.6674	1 077.6154
<b>Class UCITS ETF D-EUR</b>				
Number of shares		1 159 413.000	460 200.000	460 200.000
Net asset value per share	EUR	99.4195	99.6217	100.0885
Total Net Assets	EUR	1 980 767 257	1 263 715 241	1 532 160 623

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

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Dist</b>				
Number of shares		925 907.000	756 994.000	858 392.000
Net asset value per share	EUR	28.0113	46.5565	35.7706
Total Net Assets	EUR	25 935 944	35 243 065	30 705 258

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

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Dist EUR</b>				
Number of shares		2 512 408.000	2 495 970.000	2 511 070.000
Net asset value per share	EUR	40.7826	48.1372	34.7035
<b>Class Dist USD</b>				
Number of shares		2 548 311.000	2 416 810.000	2 246 099.000
Net asset value per share	USD	16.1212	22.3006	16.1912
Total Net Assets	EUR	144 028 762	166 721 910	118 363 584

## Statistical information (continued)

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

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Acc</b>				
Number of shares		351 256.000	657 502.000	397 202.000
Net asset value per share	EUR	65.0905	77.4756	54.0182
<b>Class Dist</b>				
Number of shares		58 401.000	56 850.000	56 850.000
Net asset value per share	EUR	96.2378	117.8643	84.3483
Total Net Assets	EUR	28 483 852	57 640 977	26 251 363

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

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Acc</b>				
Number of shares		239 569.000	310 386.000	252 619.000
Net asset value per share	EUR	75.9595	99.0721	65.9518
<b>Class Dist</b>				
Number of shares		55 995.000	48 990.000	59 400.000
Net asset value per share	EUR	119.1287	159.6416	110.3601
Total Net Assets	EUR	24 868 173	38 571 451	23 216 071

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

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Acc</b>				
Number of shares		1 515 768.000	1 319 887.000	1 162 283.000
Net asset value per share	EUR	90.0017	99.2527	75.4066
<b>Class Dist</b>				
Number of shares		459 993.000	462 599.000	486 050.000
Net asset value per share	EUR	132.8918	149.1132	115.3705
Total Net Assets	EUR	197 551 097	199 982 046	143 719 719

### Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Acc</b>				
Number of shares		4 908 997.000	3 153 519.000	4 401 734.000
Net asset value per share	EUR	124.3453	129.6346	100.9523



## Statistical information (continued)

### Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Dist</b>				
Number of shares		455 231.000	436 384.000	470 700.000
Net asset value per share	EUR	165.8276	176.6159	140.4508
Total Net Assets	EUR	685 901 026	485 877 827	510 475 581

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

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Acc</b>				
Number of shares		564 184.000	654 613.000	418 109.000
Net asset value per share	EUR	77.6916	93.0520	64.5952
<b>Class Dist</b>				
Number of shares		52 393.000	40 062.000	78 616.000
Net asset value per share	EUR	110.7673	135.7582	95.7699
Total Net Assets	EUR	49 635 833	66 351 841	34 536 902

### Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Acc</b>				
Number of shares		1 332 213.000	946 382.000	1 131 313.000
Net asset value per share	EUR	45.1906	47.0742	30.9554
<b>Class Dist</b>				
Number of shares		138 975.000	120 100.000	192 600.000
Net asset value per share	EUR	59.4362	65.5423	45.2294
Total Net Assets	EUR	68 463 682	52 421 811	43 731 470

## Statistical information (continued)

### Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Acc</b>				
Number of shares		295 851.000	100 280.000	136 138.000
Net asset value per share	EUR	44.7544	47.8180	30.5286
<b>Class Dist</b>				
Number of shares		21 530.000	25 330.000	29 830.000
Net asset value per share	EUR	63.9863	69.7797	45.4198
Total Net Assets	EUR	14 618 271	6 562 715	5 510 987

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

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Acc</b>				
Number of shares		8 590 062.000	8 299 678.000	7 393 836.000
Net asset value per share	EUR	54.3814	44.2733	25.8116
<b>Class Dist</b>				
Number of shares		363 731.000	382 431.000	465 700.000
Net asset value per share	EUR	81.5761	69.1305	41.9974
Total Net Assets	EUR	496 811 780	393 892 434	210 405 624

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

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Acc</b>				
Number of shares		244 447.000	216 332.000	425 520.000
Net asset value per share	EUR	118.4925	132.3515	102.1787
<b>Class Dist</b>				
Number of shares		54 363.000	53 963.000	58 050.000
Net asset value per share	EUR	174.5098	200.0197	158.1691
Total Net Assets	EUR	38 452 018	39 425 536	52 660 802

### Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Acc</b>				
Number of shares		460 111.000	212 159.000	239 317.000
Net asset value per share	EUR	33.7787	54.9525	41.8136

## Statistical information (continued)

### Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Dist</b>				
Number of shares		30 164.000	14 216.000	8 535.000
Net asset value per share	EUR	51.9266	86.1374	66.0774
Total Net Assets	EUR	17 108 304	12 883 200	10 570 683

### Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Acc</b>				
Number of shares		1 460 578.000	1 237 658.000	1 369 507.000
Net asset value per share	EUR	61.9391	90.5808	56.7515
<b>Class Dist</b>				
Number of shares		259 802.000	318 410.000	396 550.000
Net asset value per share	EUR	80.1292	118.2136	74.4890
Total Net Assets	EUR	111 284 761	149 748 471	107 260 340

### Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Acc</b>				
Number of shares		1 491 576.000	2 113 889.000	3 062 711.000
Net asset value per share	EUR	31.7314	33.9314	28.0710
<b>Class Dist</b>				
Number of shares		75 416.000	158 829.000	82 250.000
Net asset value per share	EUR	49.0152	54.3878	46.6105
Total Net Assets	EUR	51 026 383	80 365 734	89 807 296

## Statistical information (continued)

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

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Acc</b>				
Number of shares		4 648 407.000	3 265 584.000	641 579.000
Net asset value per share	EUR	24.1193	31.3271	21.3488
<b>Class Dist</b>				
Number of shares		243 606.000	204 590.000	164 070.000
Net asset value per share	EUR	35.8077	46.8213	31.9232
Total Net Assets	EUR	120 839 457	111 880 642	18 934 640

### Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Acc</b>				
Number of shares		709 945.000	870 790.000	1 754 208.000
Net asset value per share	EUR	55.1085	60.3181	50.8323
<b>Class Dist</b>				
Number of shares		78 770.000	96 670.000	72 370.000
Net asset value per share	EUR	94.7689	108.2309	94.3184
Total Net Assets	EUR	46 588 983	62 987 138	95 996 290

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

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Acc</b>				
Number of shares		708 838.000	1 213 082.000	1 925 872.000
Net asset value per share	EUR	69.0513	85.4348	52.1341
<b>Class Dist</b>				
Number of shares		109 917.000	137 050.000	153 000.000
Net asset value per share	EUR	83.2185	111.6478	69.3731
Total Net Assets	EUR	58 093 370	118 940 841	111 017 825

### Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Acc</b>				
Number of shares		52 726 412.000	64 776 007.000	23 924 497.000
Net asset value per share	EUR	18.4721	20.3309	11.0492

## Statistical information (continued)

### Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Dist</b>				
Number of shares		605 901.000	360 700.000	305 000.000
Net asset value per share	EUR	29.6597	34.9474	19.2994
Total Net Assets	EUR	991 939 277	1 329 562 519	270 234 134

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

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Acc</b>				
Number of shares		6 290 159.000	7 532 980.000	6 880 153.000
Net asset value per share	EUR	83.9026	79.6678	51.5862
<b>Class Dist</b>				
Number of shares		210 430.000	204 870.000	160 600.000
Net asset value per share	EUR	115.1983	118.2476	79.3390
Total Net Assets	EUR	552 002 225	624 361 934	367 662 892

### Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Acc</b>				
Number of shares		109 709.000	133 899.000	112 699.000
Net asset value per share	EUR	142.7745	159.7835	117.7528
<b>Class Dist</b>				
Number of shares		55 286.000	50 650.000	63 220.000
Net asset value per share	EUR	220.3136	253.5763	190.6860
Total Net Assets	EUR	27 843 906	34 238 496	25 325 806

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

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Acc</b>				
Number of shares		9 885 421.000	9 132 339.000	6 459 504.000
Net asset value per share	USD	25.3508	41.6307	28.2884
Total Net Assets	USD	250 603 789	380 186 383	182 729 582

## Statistical information (continued)

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

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Acc</b>				
Number of shares		5 070 847.000	4 641 216.000	926 618.000
Net asset value per share	USD	11.5771	15.4424	10.6694
Total Net Assets	USD	58 705 769	71 671 846	9 886 480

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

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Acc</b>				
Number of shares		11 491 317.000	10 329 595.000	5 970 298.000
Net asset value per share	USD	9.8038	17.7133	12.4679
Total Net Assets	USD	112 659 468	182 971 611	74 437 396

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

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Acc</b>				
Number of shares		16 027 085.000	20 169 710.000	8 422 582.000
Net asset value per share	USD	10.6824	17.4710	12.6374
Total Net Assets	USD	171 208 951	352 385 565	106 439 584

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

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Acc</b>				
Number of shares		16 242 923.000	13 087 410.000	1 437 000.000
Net asset value per share	USD	17.0103	23.8467	13.3022
Total Net Assets	USD	276 297 392	312 091 801	19 115 306

## Statistical information (continued)

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

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Acc</b>				
Number of shares		4 186 136.000	5 078 127.000	2 252 778.000
Net asset value per share	USD	11.4395	18.3390	12.9600
Total Net Assets	USD	47 887 401	93 127 858	29 196 124

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

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Acc</b>				
Number of shares		5 776 738.000	5 862 269.000	1 801 430.000
Net asset value per share	USD	21.2303	28.3003	20.0672
Total Net Assets	USD	122 642 450	165 904 412	36 149 776

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

	Currency	31/10/22	31/10/21	31/10/20
<b>Class Dist</b>				
Number of shares		1 646 932.000	3 401 541.000	2 771 000.000
Net asset value per share	USD	69.3538	93.8879	94.8692
<b>Class Monthly Hedged to EUR Dist</b>				
Number of shares		457 984.000	750 000.000	727 000.000
Net asset value per share	EUR	61.0521	84.7369	86.5935
Total Net Assets	USD	141 856 341	392 910 201	336 214 092

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
89 713	AAK AB	SEK	1 495 957	1 322 480	0.03
54 511	AALBERTS NV	EUR	2 375 003	1 917 697	0.04
803 263	ABB LTD	CHF	20 715 409	22 609 283	0.49
188 245	ABN AMRO BANK NV	EUR	2 145 347	1 874 167	0.04
1 088 463	ABRDN PLC	GBP	3 647 467	2 016 142	0.04
12 288	ACCIONA SA	EUR	1 631 696	2 237 645	0.05
90 784	ACCOR SA	EUR	3 021 049	2 200 604	0.05
11 202	ACKERMANS & VAN HAAREN NV	EUR	1 661 379	1 580 602	0.03
118 293	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	3 166 912	3 069 703	0.07
146 872	ADDTECH AB	SEK	1 986 615	1 796 608	0.04
92 225	ADECCO GROUP AG - REG	CHF	4 231 361	2 922 183	0.06
111 129	ADEVINTA ASA	NOK	1 146 382	770 006	0.02
85 478	ADIDAS AG - REG	EUR	19 898 297	8 460 612	0.18
143 304	ADMIRAL GROUP PLC	GBP	4 254 670	3 367 243	0.07
14 506	ADYEN NV	EUR	20 033 739	21 071 416	0.46
15 468	AEDIFICA SA	EUR	1 653 602	1 194 130	0.03
931 801	AEGON NV	EUR	4 185 581	4 365 488	0.09
38 804	AENA SME SA	EUR	5 677 381	4 623 497	0.10
13 954	AEROPORTS DE PARIS	EUR	1 914 114	1 912 396	0.04
77 991	AGEAS SA/NV	EUR	3 474 536	2 732 025	0.06
86 702	AIR LIQUIDE SA (ISIN FR0000053951)	EUR	8 198 297	11 470 675	0.25
176 031	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	22 823 263	23 288 901	0.50
295 761	AIRBUS SE	EUR	31 065 126	32 409 490	0.70
64 144	AIXTRON SE	EUR	1 437 396	1 596 544	0.03
158 279	AKER BP ASA	NOK	4 697 264	5 104 607	0.11
94 495	AKZO NOBEL NV	EUR	7 884 159	5 900 268	0.13
252 393	ALCON INC	CHF	14 756 015	15 550 328	0.34
148 438	ALFA LAVAL AB	SEK	3 767 738	3 698 123	0.08
10 965	ALFEN BEHEER BV	EUR	1 107 410	1 179 286	0.03
66 417	ALK-ABELLO A/S	DKK	1 431 605	1 113 373	0.02
192 599	ALLEGRO.EU SA	PLN	2 549 882	947 526	0.02
199 552	ALLFUNDS GROUP PLC	EUR	2 500 921	1 274 140	0.03
205 753	ALLIANZ SE - REG	EUR	41 239 223	37 488 197	0.81
4 901	ALLREAL HOLDING AG	CHF	870 467	710 548	0.02
165 716	ALSTOM SA	EUR	5 186 896	3 456 836	0.07
14 635	ALTEN SA	EUR	1 668 076	1 731 321	0.04
226 674	AMADEUS IT GROUP SA - A	EUR	13 556 698	11 954 787	0.26
86 516	AMBU A/S	DKK	1 704 969	980 347	0.02
65 278	AMPLIFON SPA	EUR	2 060 972	1 641 089	0.04
136 906	AMS-OSRAM AG	CHF	2 301 945	785 642	0.02
30 955	AMUNDI SA	EUR	2 011 340	1 479 030	0.03
41 406	ANDRITZ AG	EUR	1 672 867	1 948 566	0.04
629 613	ANGLO AMERICAN PLC	GBP	20 756 527	19 132 636	0.41



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
449 608	ANHEUSER-BUSCH INBEV SA/NV	EUR	24 179 850	22 750 165	0.49
225 535	ANTOFAGASTA PLC	GBP	3 235 427	3 088 495	0.07
2 610	AP MOLLER - MAERSK A/S - B	DKK	5 362 341	5 525 145	0.12
37 017	ARCADIS NV	EUR	1 564 179	1 272 644	0.03
257 577	ARCELORMITTAL SA	EUR	6 108 872	5 835 407	0.13
27 676	ARGENX SE	EUR	6 157 566	10 926 485	0.24
31 680	ARKEMA SA	EUR	3 232 175	2 538 202	0.05
468 666	AROUNDTOWN SA	EUR	3 025 170	941 081	0.02
231 851	ASHTREAD GROUP PLC	GBP	10 149 887	12 289 399	0.27
22 749	ASM INTERNATIONAL NV	EUR	4 587 547	5 113 975	0.11
204 911	ASML HOLDING NV	EUR	83 976 480	97 947 458	2.12
68 908	ASR NEDERLAND NV	EUR	2 519 861	3 072 608	0.07
499 637	ASSA ABLOY AB	SEK	10 913 661	10 201 575	0.22
568 481	ASSICURAZIONI GENERALI SPA	EUR	9 814 540	8 635 226	0.19
179 753	ASSOCIATED BRITISH FOODS PLC	GBP	4 554 067	2 825 917	0.06
1 504 853	ASSURA PLC	GBP	1 127 553	980 854	0.02
779 551	ASTRAZENECA PLC	GBP	73 678 152	93 121 109	2.02
265 468	ATLANTIA SPA	EUR	5 239 878	5 994 267	0.13
1 335 616	ATLAS COPCO AB	SEK	13 288 271	14 435 060	0.31
22 717	AURUBIS AG	EUR	2 421 409	1 452 071	0.03
473 737	AUTO TRADER GROUP PLC	GBP	3 115 160	2 878 626	0.06
36 045	AVANZA BANK HOLDING AB	SEK	916 769	727 715	0.02
62 412	AVEVA GROUP	GBP	2 190 519	2 268 470	0.05
1 498 921	AVIVA PLC	GBP	7 325 360	7 300 779	0.16
995 571	AXA SA	EUR	23 860 294	24 889 275	0.54
58 600	AXFOOD AB	SEK	1 557 936	1 466 911	0.03
781 862	A2A SPA	EUR	1 232 634	877 249	0.02
35 860	BACHEM HOLDING AG - B	CHF	3 240 871	2 604 935	0.06
25 770	BAKKAFROST P/F	NOK	1 684 642	1 302 826	0.03
322 335	BALFOUR BEATTY PLC	GBP	1 228 581	1 121 263	0.02
19 965	BALOISE HOLDING AG - REG	CHF	2 985 227	2 761 310	0.06
3 131 999	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	16 502 002	16 314 583	0.35
756 271	BANCO BPM SPA	EUR	1 905 431	2 314 946	0.05
2 808 580	BANCO DE SABADELL SA	EUR	2 607 379	2 234 506	0.05
8 619 158	BANCO SANTANDER SA	EUR	30 248 562	22 599 432	0.49
554 963	BANK OF IRELAND GROUP PLC	EUR	3 051 318	4 049 010	0.09
88 036	BANK POLSKA KASA OPIEKI SA	PLN	2 018 707	1 464 357	0.03
320 785	BANKINTER SA	EUR	1 577 509	1 961 921	0.04
14 339	BANQUE CANTONALE VAUDOISE	CHF	1 404 637	1 291 684	0.03
7 670 739	BARCLAYS PLC	GBP	15 130 109	13 203 965	0.29
510 385	BARRATT DEVELOPMENTS PLC	GBP	3 630 894	2 236 799	0.05
1 779	BARRY CALLEBAUT AG - REG	CHF	3 431 590	3 406 557	0.07
453 027	BASF SE - REG	EUR	26 137 156	20 583 282	0.45
35 530	BAVARIAN NORDIC A/S	DKK	1 064 316	1 145 390	0.02

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
36 401	BAWAG GROUP AG	EUR	1 364 055	1 780 737	0.04
495 210	BAYER AG	EUR	32 311 774	26 355 076	0.57
166 695	BAYERISCHE MOTOREN WERKE AG	EUR	13 014 821	13 255 586	0.29
35 765	BE SEMICONDUCTOR INDUSTRIES NV	EUR	1 706 057	1 849 766	0.04
304 090	BEAZLEY PLC	GBP	1 706 647	2 212 304	0.05
40 866	BECHTLE AG	EUR	1 749 195	1 430 310	0.03
48 841	BEIERSDORF AG	EUR	4 680 530	4 746 368	0.10
123 327	BEIJER REF AB	SEK	1 607 014	1 934 298	0.04
3 967	BELIMO HOLDING AG	CHF	1 461 439	1 636 372	0.04
61 593	BELLWAY PLC	GBP	2 168 200	1 331 023	0.03
55 943	BERKELEY GROUP HOLDINGS PLC	GBP	2 633 822	2 262 094	0.05
91 823	BIG YELLOW GROUP PLC	GBP	1 578 697	1 204 482	0.03
91 447	BILLERUDKORSNAS AB	SEK	1 250 784	1 193 979	0.03
24 281	BIOMERIEUX	EUR	2 206 554	2 174 121	0.05
9 971	BKW AG	CHF	1 253 092	1 177 447	0.03
464 859	B&M EUROPEAN VALUE RETAIL SA	GBP	2 639 991	1 747 012	0.04
573 587	BNP PARIBAS SA	EUR	29 752 688	27 242 515	0.59
136 517	BOLIDEN AB	SEK	4 368 363	4 019 856	0.09
448 408	BOLLORE SE	EUR	1 886 130	2 271 187	0.05
145 481	BOUYGUES SA	EUR	4 969 105	4 201 491	0.09
9 536 536	BP PLC	GBP	46 221 260	53 304 170	1.15
77 886	BRENNTAG SE	EUR	4 857 020	4 785 316	0.10
316 406	BRIDGEPOINT GROUP PLC	GBP	1 748 693	734 619	0.02
1 049 007	BRITISH AMERICAN TOBACCO PLC	GBP	40 204 697	41 959 058	0.91
430 823	BRITISH LAND CO PLC	GBP	2 732 910	1 836 418	0.04
133 619	BRITVIC PLC	GBP	1 312 512	1 132 430	0.02
3 576 555	BT GROUP PLC	GBP	7 960 172	5 408 164	0.12
3 315	BUCHER INDUSTRIES AG - REG	CHF	1 365 876	1 130 807	0.02
175 565	BUNZL PLC	GBP	5 209 409	5 810 580	0.13
217 710	BURBERRY GROUP PLC	GBP	4 607 768	4 603 258	0.10
165 264	BUREAU VERITAS SA	EUR	3 968 790	4 143 168	0.09
2 214 459	CAIXABANK SA	EUR	6 563 997	7 425 081	0.16
87 175	CAPGEMINI SE	EUR	12 969 967	14 492 844	0.31
15 212	CARL ZEISS MEDITEC AG	EUR	1 861 879	1 864 231	0.04
49 288	CARLSBERG AS - B	DKK	5 946 066	5 878 968	0.13
304 635	CARREFOUR SA	EUR	5 217 364	4 960 981	0.11
143 298	CASTELLUM AB	SEK	2 876 597	1 657 110	0.04
278 502	CELLNEX TELECOM SAU	EUR	11 656 179	9 218 416	0.20
2 935 623	CENTRICA PLC	GBP	3 098 632	2 620 310	0.06
524	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - PC	CHF	5 358 360	5 085 836	0.11
51 346	CHR HANSEN HOLDING A/S	DKK	3 740 793	2 885 661	0.06
2 252	CHRISTIAN DIOR SE	EUR	1 482 608	1 410 878	0.03
270 464	CIE DE SAINT-GOBAIN	EUR	12 848 454	11 197 210	0.24
262 262	CIE FINANCIERE RICHEMONT SA - REG	CHF	24 046 697	25 969 002	0.56

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
368 584	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	10 760 319	9 513 153	0.21
95 780	CLARIANT AG - REG	CHF	1 487 605	1 560 020	0.03
87 635	CLOSE BROTHERS GROUP PLC	GBP	1 331 971	1 002 535	0.02
521 491	CNH INDUSTRIAL NV	EUR	5 736 642	6 834 140	0.15
100 657	COCA-COLA HBC AG	GBP	2 500 558	2 230 894	0.05
15 406	COFINIMMO SA	EUR	1 908 666	1 293 334	0.03
58 883	COLOPLAST A/S	DKK	6 752 101	6 643 794	0.14
475 167	COMMERZBANK AG	EUR	3 383 524	3 846 952	0.08
903 516	COMPASS GROUP PLC	GBP	17 304 829	19 330 232	0.42
39 930	COMPUTACENTER PLC	GBP	954 850	841 954	0.02
55 890	CONTINENTAL AG	EUR	5 652 556	2 933 107	0.06
879 186	CONVATEC GROUP PLC	GBP	2 106 982	2 232 788	0.05
28 681	CORP ACCIONA ENERGIAS RENOVABLES SA	EUR	1 203 395	1 140 357	0.02
96 432	COVESTRO AG	EUR	5 032 631	3 321 118	0.07
23 456	COVIVIO	EUR	1 865 567	1 271 315	0.03
609 075	CREDIT AGRICOLE SA	EUR	6 927 766	5 594 963	0.12
1 248 882	CREDIT SUISSE GROUP AG - REG	CHF	10 239 243	5 214 723	0.11
399 562	CRH PLC	EUR	14 087 040	14 576 022	0.32
76 354	CRODA INTERNATIONAL PLC	GBP	5 677 114	6 012 966	0.13
37 304	CTS EVENTIM AG & CO KGAA	EUR	2 142 442	1 803 275	0.04
245 707	DAIMLER TRUCK HOLDING AG	EUR	5 521 395	6 634 089	0.14
322 952	DANONE SA	EUR	19 695 587	16 257 404	0.35
338 678	DANSKE BANK A/S	DKK	6 001 211	5 531 813	0.12
210 143	DARKTRACE PLC	GBP	847 189	875 188	0.02
11 605	DASSAULT AVIATION SA	EUR	1 519 267	1 745 392	0.04
370 755	DASSAULT SYSTEMES SE	EUR	12 885 811	12 587 132	0.27
267 340	DAVIDE CAMPARI-MILANO NV	EUR	2 542 265	2 431 190	0.05
58 296	DCC PLC	GBP	4 130 141	3 286 960	0.07
57 011	DECHRA PHARMACEUTICALS PLC	GBP	2 414 240	1 740 084	0.04
77 525	DELIVERY HERO SE	EUR	4 965 783	2 585 459	0.06
50 339	DEMANT A/S	DKK	1 718 932	1 392 220	0.03
50 977	DERWENT LONDON PLC	GBP	1 912 542	1 285 114	0.03
993 692	DEUTSCHE BANK AG - REG	EUR	10 310 615	9 599 065	0.21
96 039	DEUTSCHE BOERSE AG	EUR	13 100 621	15 812 821	0.34
228 846	DEUTSCHE LUFTHANSA AG - REG	EUR	1 818 511	1 588 878	0.03
501 237	DEUTSCHE POST AG - REG	EUR	19 930 497	17 999 421	0.39
1 747 114	DEUTSCHE TELEKOM AG - REG	EUR	27 768 850	33 481 693	0.73
1 152 876	DIAGEO PLC	GBP	44 698 440	48 323 018	1.05
13 030	DIASORIN SPA	EUR	1 642 421	1 723 869	0.04
8 141	D'IETEREN GROUP	EUR	1 240 601	1 370 130	0.03
23 900	DINO POLSKA SA	PLN	1 444 107	1 582 268	0.03
70 783	DIPLOMA PLC	GBP	1 975 860	2 049 936	0.04
630 722	DIRECT LINE INSURANCE GROUP PLC	GBP	2 218 561	1 482 755	0.03
17 856	DKSH HOLDING AG	CHF	1 401 493	1 302 508	0.03

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
440 527	DNB BANK ASA	NOK	7 791 930	7 888 180	0.17
206 174	DRAX GROUP PLC	GBP	1 604 382	1 251 359	0.03
759 309	DS SMITH PLC	GBP	3 169 968	2 567 002	0.06
98 760	DSV A/S	DKK	12 950 927	13 530 948	0.29
22 738	DUFYR AG - REG	CHF	981 330	758 853	0.02
129 864	EDENRED	EUR	5 336 087	6 747 733	0.15
1 379 973	EDP - ENERGIAS DE PORTUGAL SA	EUR	5 603 960	6 106 381	0.13
106 410	EDP RENOVAVEIS SA	EUR	2 169 088	2 267 597	0.05
48 915	EIFFAGE SA	EUR	4 373 831	4 477 679	0.10
303 982	ELECTRICITE DE FRANCE SA	EUR	1 853 135	3 632 585	0.08
112 713	ELECTROLUX AB	SEK	1 862 324	1 406 210	0.03
183 973	ELEKTAAB - B	SEK	1 760 285	944 985	0.02
18 525	ELIA GROUP SA/NV	EUR	2 063 058	2 369 348	0.05
91 219	ELIS SA	EUR	1 457 872	1 059 053	0.02
71 038	ELISA OYJ	EUR	3 422 104	3 474 469	0.08
3 395	EMS-CHEMIE HOLDING AG	CHF	2 406 873	2 160 704	0.05
117 690	ENAGAS SA	EUR	2 463 300	1 933 058	0.04
158 008	ENDESA SA	EUR	3 244 920	2 667 965	0.06
3 916 158	ENEL SPA	EUR	26 494 250	17 697 118	0.38
942 477	ENGIE SA (ISIN FR0010208488)	EUR	12 237 538	12 397 342	0.27
1 220 411	ENI SPA	EUR	14 749 876	16 175 327	0.35
315 821	ENTAIN PLC	GBP	4 579 320	4 646 807	0.10
46 790	ENVAVIS AG	EUR	975 057	881 992	0.02
1 042 989	E.ON SE	EUR	10 509 282	8 840 375	0.19
313 884	EPIROC AB - A	SEK	4 429 771	4 858 387	0.11
353 423	EQT AB	SEK	8 408 549	7 041 440	0.15
528 266	EQUINOR ASA	NOK	12 187 645	19 553 412	0.42
166 532	ERSTE GROUP BANK AG	EUR	5 284 974	4 156 639	0.09
150 941	ESSILORLUXOTTICA SA	EUR	21 176 361	24 203 389	0.52
301 346	ESSITY AB	SEK	7 492 843	6 439 825	0.14
25 889	EURAZEO SE	EUR	1 756 992	1 496 384	0.03
70 537	EUROFINS SCIENTIFIC SE	EUR	5 063 687	4 569 387	0.10
39 860	EURONEXT NV	EUR	2 991 914	2 562 998	0.06
95 001	EVOLUTION AB	SEK	7 810 765	8 985 376	0.19
100 248	EVONIK INDUSTRIES AG	EUR	2 610 082	1 870 126	0.04
83 770	EVOTEC SE	EUR	2 244 898	1 618 018	0.04
57 727	EXOR NV	EUR	3 813 255	3 925 436	0.09
469 854	EXPERIAN PLC	GBP	14 262 802	15 183 772	0.33
182 494	FABEGE AB	SEK	2 323 053	1 339 746	0.03
312 996	FASTIGHETS AB BALDER - B	SEK	2 288 189	1 189 166	0.03
84 606	FAURECIA SE	EUR	2 793 277	1 279 243	0.03
109 815	FERGUSON PLC	GBP	11 086 943	12 166 131	0.26
59 904	FERRARI NV	EUR	9 767 453	11 950 848	0.26
267 616	FERROVIAL SA	EUR	6 247 241	6 612 791	0.14

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
304 419	FINECOBANK BANCA FINECO SPA	EUR	3 695 867	4 152 275	0.09
9 455	FLUGHAFEN ZURICH AG	CHF	1 505 267	1 485 499	0.03
89 411	FLUTTER ENTERTAINMENT PLC	EUR	10 446 575	11 972 133	0.26
266 530	FORTNOX AB	SEK	1 267 282	1 147 091	0.02
181 333	FORTUM OYJ	EUR	3 469 085	2 583 089	0.06
46 957	FREENET AG	EUR	1 098 726	934 914	0.02
99 141	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	6 577 671	2 773 965	0.06
192 389	FRESENIUS SE & CO KGAA	EUR	8 307 634	4 482 664	0.10
34 689	FUCHS PETROLUB SE	EUR	1 347 432	1 005 981	0.02
56 762	FUTURE PLC	GBP	1 885 452	805 407	0.02
20 202	GALENICA AG	CHF	1 125 899	1 468 531	0.03
217 892	GALP ENERGIA SGPS SA	EUR	2 640 339	2 238 840	0.05
16 391	GAMES WORKSHOP GROUP PLC	GBP	1 224 957	1 222 069	0.03
10 989	GAZTRANSPORT ET TECHNIGAZ SA	EUR	1 321 911	1 293 405	0.03
83 311	GEA GROUP AG	EUR	2 916 150	2 949 209	0.06
18 217	GEBERIT AG - REG	CHF	9 177 172	8 201 426	0.18
23 608	GECINA SA	EUR	3 030 411	2 130 622	0.05
33 036	GENMAB A/S	DKK	8 579 449	12 886 383	0.28
32 828	GENUS PLC	GBP	1 250 291	976 732	0.02
40 940	GEORG FISCHER AG	CHF	2 123 287	2 295 140	0.05
127 364	GETINGE AB - B	SEK	3 237 514	2 615 675	0.06
221 356	GETLINK SE - REG	EUR	3 119 546	3 548 337	0.08
4 028	GIVAUDAN SA - REG	CHF	12 590 288	12 176 443	0.26
94 236	GJENSIDIGE FORSIKRING ASA	NOK	1 784 414	1 741 519	0.04
96 935	GLANBIA PLC	EUR	1 212 308	1 133 170	0.02
5 499 324	GLENCORE PLC	GBP	21 738 877	32 000 377	0.69
67 088	GN STORE NORD AS	DKK	2 872 998	1 443 625	0.03
110 132	GRAFTON GROUP PLC	GBP	1 470 561	885 264	0.02
50 861	GREGGS PLC	GBP	1 530 162	1 195 684	0.03
121 429	GRIFOLS SA	EUR	2 666 718	1 045 018	0.02
47 431	GROUPE BRUXELLES LAMBERT NV	EUR	4 130 770	3 538 353	0.08
2 050 132	GSK PLC	GBP	38 121 216	34 124 285	0.74
364 750	H & M HENNES & MAURITZ AB - B	SEK	5 956 516	3 713 709	0.08
2 861 148	HALEON PLC	GBP	9 900 611	8 932 755	0.19
200 597	HALMA PLC	GBP	5 056 038	4 942 482	0.11
29 964	HANNOVER RUECK SE - REG	EUR	4 293 598	4 938 067	0.11
319 672	HARBOUR ENERGY PLC	GBP	1 292 019	1 407 317	0.03
176 400	HARGREAVES LANSDOWN PLC	GBP	2 983 952	1 568 365	0.03
839 593	HAYS PLC	GBP	1 438 621	1 074 922	0.02
68 575	HEIDELBERGCEMENT AG	EUR	4 284 307	3 199 024	0.07
50 476	HEINEKEN HOLDING NV	EUR	3 946 646	3 487 892	0.08
119 330	HEINEKEN NV	EUR	10 759 651	10 095 318	0.22
73 139	HELLOFRESH SE	EUR	2 951 853	1 481 796	0.03
17 444	HELVETIA HOLDING AG	CHF	1 835 263	1 753 042	0.04

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
91 031	HENKEL AG & CO KGAA - PFD	EUR	7 509 564	5 805 957	0.13
402 218	HERA SPA	EUR	1 358 391	970 150	0.02
17 781	HERMES INTERNATIONAL	EUR	16 960 306	23 302 001	0.50
1 082 611	HEXAGON AB	SEK	10 790 465	10 824 375	0.23
129 220	HEXPOL AB	SEK	1 129 507	1 289 627	0.03
86 859	HIKMA PHARMACEUTICALS PLC	GBP	2 020 731	1 263 827	0.03
176 685	HISCOX LTD	GBP	2 278 749	1 850 829	0.04
285 672	HOLCIM AG - REG	CHF	11 675 429	13 135 540	0.28
47 550	HOLMEN AB	SEK	1 746 231	1 744 091	0.04
147 482	HOMESERVE PLC	GBP	1 567 666	2 037 671	0.04
298 266	HOWDEN JOINERY GROUP PLC	GBP	2 333 400	1 785 982	0.04
10 286 352	HSBC HOLDINGS PLC	GBP	66 012 490	53 600 714	1.16
29 710	HUGO BOSS AG	EUR	1 617 088	1 385 674	0.03
51 035	HUHTAMAKI OYJ	EUR	1 811 522	1 855 122	0.04
159 274	HUSQVARNA AB - B	SEK	1 456 241	956 658	0.02
2 953 284	IBERDROLA SA	EUR	25 378 350	30 344 993	0.66
215 411	IG GROUP HOLDINGS PLC	GBP	1 901 792	1 996 266	0.04
26 282	IMCD NV	EUR	3 021 297	3 450 827	0.07
146 996	IMI PLC	GBP	2 196 949	2 102 878	0.05
483 817	IMPERIAL BRANDS PLC	GBP	10 712 616	11 971 427	0.26
215 420	INCHCAPE PLC	GBP	1 818 633	1 867 107	0.04
76 702	INDIVIOR PLC	GBP	1 274 007	1 482 393	0.03
560 274	INDUSTRIA DE DISENO TEXTIL SA	EUR	14 435 548	12 852 686	0.28
79 210	INDUSTRIVARDEN AB - C	SEK	1 705 111	1 799 345	0.04
133 442	INDUTRADE AB	SEK	2 133 401	2 362 351	0.05
672 989	INFINEON TECHNOLOGIES AG - REG	EUR	17 536 288	16 582 449	0.36
746 279	INFORMA PLC	GBP	5 333 712	4 830 296	0.10
175 554	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	1 687 281	1 568 048	0.03
1 911 650	ING GROEP NV	EUR	20 731 772	19 028 564	0.41
149 267	INMOBILIARIA COLONIAL SOCIMI SA	EUR	1 288 731	796 339	0.02
100 665	INTERCONTINENTAL HOTELS GROUP PLC	GBP	5 528 366	5 507 023	0.12
146 887	INTERMEDIATE CAPITAL GROUP PLC	GBP	2 635 260	1 817 265	0.04
1 240 703	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	GBP	2 898 285	1 756 988	0.04
41 166	INTERPUMP GROUP SPA	EUR	1 543 421	1 612 884	0.03
87 694	INTERTEK GROUP PLC	GBP	5 177 977	3 732 920	0.08
9 415 001	INTESA SANPAOLO SPA	EUR	18 321 327	18 161 537	0.39
334 002	INVESTEC PLC	GBP	1 732 823	1 706 196	0.04
72 715	INVESTMENT AB LATOUR - B	SEK	1 622 676	1 243 347	0.03
940 367	INVESTOR AB - B	SEK	14 447 245	15 529 067	0.34
18 329	IPSEN SA	EUR	1 806 754	1 906 216	0.04
87 394	ISS A/S	DKK	1 663 286	1 623 494	0.04
244 488	ITALGAS SPA	EUR	1 341 469	1 275 005	0.03
1 810 287	ITV PLC	GBP	2 474 427	1 412 969	0.03
885 660	J SAINSBURY PLC	GBP	2 574 084	2 005 735	0.04

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
1 238 628	JD SPORTS FASHION PLC	GBP	2 172 721	1 406 010	0.03
54 718	JDE PEET'S NV	EUR	1 697 376	1 585 728	0.03
123 537	JERONIMO MARTINS SGPS SA	EUR	2 251 786	2 591 806	0.06
93 553	JOHNSON MATTHEY PLC	GBP	2 797 085	2 108 321	0.05
116 830	JULIUS BAER GROUP LTD	CHF	5 394 934	5 666 096	0.12
93 040	JUST EAT TAKEAWAY.COM NV	EUR	5 572 904	1 615 174	0.03
25 537	JYSKE BANK A/S - REG	DKK	1 322 293	1 395 397	0.03
123 753	KBC GROUP NV	EUR	7 983 745	6 274 277	0.14
36 671	KERING SA	EUR	19 595 927	17 004 343	0.37
79 550	KERRY GROUP PLC	EUR	8 147 485	7 000 400	0.15
136 328	KESKO OYJ - B	EUR	2 739 292	2 685 662	0.06
68 091	KGHM POLSKA MIEDZ SA	PLN	1 968 365	1 381 241	0.03
126 252	KINDRED GROUP PLC	SEK	1 401 114	1 109 730	0.02
1 022 585	KINGFISHER PLC	GBP	3 302 854	2 607 687	0.06
85 283	KINGSPAN GROUP PLC	EUR	5 614 765	4 357 961	0.09
95 691	KINNEVIK AB - B	SEK	1 611 214	1 195 946	0.03
40 058	KION GROUP AG	EUR	2 539 366	900 103	0.02
102 460	KLEPIERRE SA	EUR	2 583 420	2 085 061	0.05
36 307	KNORR-BREMSE AG	EUR	2 967 457	1 654 147	0.04
73 739	KOJAMO OYJ	EUR	1 420 259	971 143	0.02
207 139	KONE OYJ - B	EUR	10 718 190	8 585 912	0.19
44 630	KONIGSBERG GRUPPEN ASA	NOK	1 536 729	1 618 289	0.04
504 038	KONINKLIJKE AHOLD DELHAIZE NV	EUR	12 823 613	14 239 074	0.31
90 213	KONINKLIJKE DSM NV	EUR	12 156 184	10 762 411	0.23
1 696 868	KONINKLIJKE KPN NV	EUR	4 859 712	4 803 833	0.10
439 344	KONINKLIJKE PHILIPS NV	EUR	14 716 319	5 631 511	0.12
95 533	K+S AG	EUR	1 945 890	2 136 118	0.05
29 547	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	5 993 879	6 374 815	0.14
56 905	LA FRANCAISE DES JEUX SAEM	EUR	1 672 242	1 877 865	0.04
340 956	LAND SECURITIES GROUP PLC	GBP	3 243 357	2 265 626	0.05
40 805	LANXESS	EUR	2 150 873	1 397 571	0.03
39 903	LEG IMMOBILIEN SE	EUR	4 082 086	2 638 386	0.06
2 953 102	LEGAL & GENERAL GROUP PLC	GBP	9 108 419	8 012 319	0.17
140 257	LEGRAND SA	EUR	10 700 939	10 819 425	0.23
201 423	LEONARDO SPA	EUR	1 818 883	1 637 972	0.04
112 904	LIFCO AB	SEK	1 866 536	1 649 354	0.04
249 556	LINDE PLC	EUR	55 536 104	75 528 123	1.64
35 059 680	LLOYDS BANKING GROUP PLC	GBP	20 987 785	17 162 252	0.37
86 402	LOGITECH INTERNATIONAL SA - REG	CHF	4 775 671	4 354 605	0.09
178 048	LONDON STOCK EXCHANGE GROUP PLC	GBP	14 112 572	15 693 280	0.34
462 612	LONDONMETRIC PROPERTY PLC	GBP	1 299 834	1 007 248	0.02
37 577	LONZA GROUP AG - REG	CHF	17 896 867	19 580 615	0.42
81 461	L'OREAL SA	EUR	27 450 906	25 912 744	0.56
41 244	L'OREAL SA - PF	EUR	9 003 004	13 119 716	0.28

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
206	LOTUS BAKERIES NV	EUR	1 145 303	1 159 780	0.03
522	LPP SA	PLN	1 492 789	917 644	0.02
36 758	LUNDBERGFÖRETAGEN AB - B	SEK	1 473 494	1 468 065	0.03
131 452	LVMH MOËT HENNESSY LOUIS VUITTON SE	EUR	65 061 496	83 997 828	1.82
815 894	LXI REIT PLC	GBP	1 370 760	1 157 687	0.03
682 625	MAN GROUP PLC	GBP	1 465 607	1 723 262	0.04
977 669	MARKS & SPENCER GROUP PLC	GBP	2 293 683	1 201 585	0.03
303 671	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	2 777 632	2 785 270	0.06
2 189 004	MELROSE INDUSTRIES PLC	GBP	4 289 400	2 981 064	0.06
396 456	MERCEDES-BENZ GROUP AG	EUR	21 554 686	23 232 322	0.50
65 410	MERCK KGAA	EUR	9 340 228	10 792 650	0.23
167 557	MERLIN PROPERTIES SOCIMI SA	EUR	1 743 842	1 435 963	0.03
370 730	METSO OUTOTEC OYJ	EUR	2 611 510	2 847 948	0.06
1 297 688	M&G PLC	GBP	3 296 811	2 648 590	0.06
56 504	MILLICOM INTERNATIONAL CELLULAR SA - SDR	SEK	1 152 486	619 789	0.01
109 446	MONCLER SPA	EUR	4 886 807	4 781 696	0.10
242 643	MONDI PLC	GBP	4 690 882	4 134 033	0.09
243 825	MOWI ASA	NOK	5 164 359	3 679 057	0.08
28 937	MTU AERO ENGINES AG	EUR	5 569 773	5 244 831	0.11
72 287	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	16 985 310	19 329 544	0.42
1 842 893	NATIONAL GRID PLC	GBP	21 447 017	20 361 134	0.44
96 260	NATURGY ENERGY GROUP SA	EUR	2 235 042	2 498 910	0.05
2 459 216	NATWEST GROUP PLC	GBP	6 863 851	6 726 746	0.15
796 191	NEL ASA	NOK	1 151 283	984 415	0.02
27 920	NEMETSCHEK SE	EUR	1 920 123	1 350 211	0.03
216 299	NESTE OYJ	EUR	7 667 067	9 590 698	0.21
1 386 320	NESTLE SA	CHF	144 012 589	152 830 181	3.32
31 817	NETCOMPANY GROUP A/S	DKK	2 006 556	1 105 184	0.02
14 945	NEXANS SA	EUR	1 193 298	1 413 797	0.03
333 255	NEXI SPA	EUR	4 252 061	2 922 646	0.06
70 049	NEXT PLC	GBP	5 063 118	4 022 268	0.09
749 448	NIBE INDUSTRIER AB - B	SEK	4 912 883	6 045 402	0.13
132 681	NN GROUP NV	EUR	5 272 769	5 685 381	0.12
2 716 484	NOKIA OYJ	EUR	12 316 888	12 243 193	0.27
1 853 535	NORDEA BANK ABP	EUR	16 321 834	17 934 805	0.39
49 564	NORDIC ENTERTAINMENT GROUP AB - B	SEK	1 996 852	914 881	0.02
63 164	NORDIC SEMICONDUCTOR ASA	NOK	1 175 425	902 980	0.02
90 165	NORDNET AB PUBL	EUR	1 329 910	1 124 808	0.02
685 679	NORSK HYDRO ASA	NOK	4 299 708	4 402 705	0.10
1 141 837	NOVARTIS AG - REG	CHF	89 023 417	93 392 593	2.02
822 528	NOVO NORDISK A/S	DKK	59 766 143	90 497 083	1.96
97 215	NOVOZYMES A/S - B	DKK	5 074 404	5 167 093	0.11



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
315 967	OCADO GROUP PLC	GBP	4 590 451	1 738 849	0.04
49 883	OCI NV	EUR	1 637 650	1 931 470	0.04
60 530	OMV AG	EUR	2 746 004	2 823 119	0.06
1 072 364	ORANGE SA	EUR	12 685 976	10 327 938	0.22
53 768	ORION OYJ - B	EUR	2 048 248	2 502 900	0.05
374 932	ORKLA ASA	NOK	3 096 523	2 559 933	0.06
90 466	ORSTED AS	DKK	8 754 657	7 550 985	0.16
223 923	OSB GROUP PLC	GBP	1 520 975	1 082 051	0.02
355 958	OXFORD NANOPORE TECHNOLOGIES PLC	GBP	2 022 403	1 088 525	0.02
47 322	PANDORA A/S	DKK	3 555 163	2 524 120	0.05
11 495	PARTNERS GROUP HOLDING AG	CHF	10 994 409	10 452 536	0.23
377 959	PEARSON PLC	GBP	3 138 421	4 228 703	0.09
132 906	PENNON GROUP PLC	GBP	1 862 122	1 296 701	0.03
103 604	PERNOD RICARD SA	EUR	17 523 524	18 410 431	0.40
169 235	PERSIMMON PLC	GBP	4 735 721	2 572 829	0.06
426 610	PHOENIX GROUP HOLDINGS PLC	GBP	3 313 444	2 695 634	0.06
473 905	POLSKI KONCERN NAFTOWY ORLEN SA	PLN	6 763 731	5 519 135	0.12
73 757	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	5 227 661	4 174 646	0.09
232 995	POSTE ITALIANE SPA	EUR	2 210 842	2 055 016	0.04
428 065	POWSZECHNA KASA OSZCZEDNOSCI BANK POLSKI SA	PLN	3 751 643	2 366 464	0.05
283 647	POWSZECHNY ZAKLAD UBEZPIECZEN SA	PLN	2 315 340	1 611 990	0.03
665 283	PRIMARY HEALTH PROPERTIES PLC	GBP	1 144 373	861 055	0.02
441 813	PROSUS NV	EUR	27 644 546	19 457 445	0.42
44 930	PROXIMUS SADP	EUR	882 356	476 707	0.01
1 419 016	PRUDENTIAL PLC	GBP	21 199 969	13 403 287	0.29
146 095	PRYSMIAN SPA	EUR	3 892 026	4 819 674	0.10
20 157	PSP SWISS PROPERTY AG - REG	CHF	2 197 543	2 180 567	0.05
125 063	PUBLICIS GROUPE SA	EUR	6 423 260	7 096 075	0.15
50 860	PUMA SE	EUR	3 759 260	2 279 037	0.05
124 761	QIAGEN NV	EUR	4 784 286	5 452 056	0.12
293 826	QINETIQ GROUP PLC	GBP	1 335 350	1 230 208	0.03
67 437	RANDSTAD NV	EUR	3 572 819	3 401 522	0.07
2 831	RATIONAL AG	EUR	1 674 841	1 616 501	0.04
371 922	RECKITT BENCKISER GROUP PLC	GBP	26 636 664	25 043 210	0.54
50 290	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	2 124 705	1 912 529	0.04
228 205	RED ELECTRICA CORP SA	EUR	4 104 682	3 731 152	0.08
992 929	RELX PLC	GBP	23 394 122	27 078 830	0.59
12 135	REMY COINTREAU SA	EUR	1 883 127	1 882 139	0.04
103 308	RENAULT SA	EUR	4 455 425	3 220 110	0.07
1 264 576	RENTOKIL INITIAL PLC	GBP	6 829 912	8 019 981	0.17
11 251	REPLY SPA	EUR	1 618 276	1 238 735	0.03
719 287	REPSOL SA	EUR	8 731 369	9 886 600	0.21
121 936	REXEL SA	EUR	1 748 336	2 207 651	0.05
429 090	RIGHTMOVE PLC	GBP	2 948 903	2 458 370	0.05

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
10 471	RINGKJOEBING LANDBOBANK A/S	DKK	1 175 561	1 153 318	0.02
541 762	RIO TINTO PLC	GBP	31 571 527	28 634 369	0.62
352 980	ROCHE HOLDING AG	CHF	111 104 694	118 677 078	2.58
4 799	ROCKWOOL A/S	DKK	1 338 594	966 917	0.02
4 544 337	ROLLS-ROYCE HOLDINGS PLC	GBP	8 699 974	4 137 231	0.09
512 773	ROTORK PLC	GBP	1 738 483	1 530 434	0.03
383 861	ROYAL MAIL PLC	GBP	1 618 808	904 649	0.02
16 321	ROYAL UNIBREW A/S	DKK	1 338 919	943 333	0.02
253 001	RS GROUP PLC	GBP	2 545 049	2 825 040	0.06
66 943	RUBIS SCA	EUR	2 408 148	1 539 689	0.03
351 639	RWE AG	EUR	11 066 135	13 710 405	0.30
282 851	RYANAIR HOLDINGS PLC	EUR	4 050 611	3 477 653	0.08
44 870	SAAB AB	SEK	1 636 240	1 603 065	0.03
105 228	SAFESTORE HOLDINGS PLC	GBP	1 676 830	1 107 566	0.02
192 809	SAFRAN SA	EUR	21 070 555	21 733 430	0.47
95 805	SAGAX AB	SEK	2 088 691	1 785 968	0.04
538 890	SAGE GROUP PLC	GBP	4 388 796	4 562 736	0.10
28 881	SALMAR ASA	NOK	1 586 378	989 893	0.02
843 740	SAMHALLSBYGGNADSBOLAGET I NORDEN AB	SEK	2 452 394	1 172 703	0.03
253 443	SAMPO OYJ - A	EUR	10 557 882	11 729 342	0.25
540 695	SANDVIK AB	SEK	9 446 846	8 544 781	0.19
576 305	SANOFI	EUR	49 554 716	50 328 716	1.09
548 834	SAP SE	EUR	57 717 903	53 604 617	1.16
12 279	SARTORIUS AG	EUR	3 642 145	4 384 831	0.09
12 055	SARTORIUS STEDIM BIOTECH	EUR	3 197 162	3 872 066	0.08
21 724	SCHINDLER HOLDING AG	CHF	4 458 036	3 585 525	0.08
287 980	SCHNEIDER ELECTRIC SE	EUR	32 768 987	36 936 315	0.80
523 440	SCHRODERS PLC	GBP	2 933 521	2 388 530	0.05
86 238	SCOR SE	EUR	2 610 659	1 312 974	0.03
41 356	SCOUT24 SE	EUR	2 221 539	2 145 549	0.05
16 244	SEB SA	EUR	2 134 207	1 070 480	0.02
72 260	SECTRA AB	SEK	1 189 991	968 605	0.02
399 237	SECURITAS AB - B	SEK	3 454 802	3 302 316	0.07
1	SECURITAS AB - RIGHTS - 11/10/2022	SEK	-	-	0.00
610 977	SEGRO PLC	GBP	7 287 829	5 587 336	0.12
614 018	SERCO GROUP PLC	GBP	1 130 974	1 168 809	0.03
191 395	SES SA	EUR	2 052 226	1 373 833	0.03
132 237	SEVERN TRENT PLC	GBP	4 025 801	3 855 886	0.08
3 146	SGS SA - REG	CHF	7 325 418	7 026 098	0.15
3 671 809	SHELL PLC	EUR	87 237 877	102 700 498	2.22
2 194	SIEGFRIED HOLDING AG	CHF	1 497 586	1 322 034	0.03
379 359	SIEMENS AG - REG	EUR	43 235 288	41 972 280	0.91
263 877	SIEMENS ENERGY AG	EUR	5 559 215	3 117 707	0.07
111 955	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	1 892 957	2 010 712	0.04

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
131 992	SIEMENS HEALTHINEERS AG	EUR	6 538 450	6 148 187	0.13
177 375	SIG GROUP AG	CHF	3 341 913	3 450 303	0.07
64 060	SIGNIFY NV	EUR	2 257 408	1 797 524	0.04
77 646	SIKA AG	CHF	18 126 342	17 725 677	0.38
14 549	SIMCORP A/S	DKK	1 099 108	879 412	0.02
849 001	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	8 419 441	9 056 114	0.20
199 772	SKANSKA AB - B	SEK	3 898 915	3 142 430	0.07
189 089	SKF AB - B	SEK	3 269 667	2 766 628	0.06
455 038	SMITH & NEPHEW PLC	GBP	7 390 745	5 460 032	0.12
193 090	SMITHS GROUP PLC	GBP	3 388 384	3 510 216	0.08
135 809	SMURFIT KAPPA GROUP PLC	EUR	4 966 782	4 553 676	0.10
1 122 654	SNAM SPA	EUR	5 366 631	5 054 188	0.11
439 961	SOCIETE GENERALE SA	EUR	12 409 298	10 218 094	0.22
22 693	SODEXO SA	EUR	1 754 130	2 036 470	0.04
19 442	SODEXO SA - PF 2026	EUR	1 797 212	1 744 725	0.04
9 601	SOFINA SA	EUR	2 666 813	1 896 198	0.04
67 052	SOFTCAT PLC	GBP	1 406 824	874 863	0.02
12 538	SOITEC	EUR	1 918 961	1 629 313	0.04
39 001	SOLVAY SA	EUR	3 867 149	3 558 451	0.08
26 458	SONOVA HOLDING AG	CHF	6 950 515	6 331 623	0.14
7 970	SOPRA GROUPE	EUR	1 160 921	1 067 980	0.02
57 691	SPECTRIS PLC	GBP	1 864 611	2 029 669	0.04
71 233	SPIE SA	EUR	1 384 753	1 686 797	0.04
39 938	SPIRAX-SARCO ENGINEERING PLC	GBP	4 854 678	5 001 555	0.11
316 521	SSAB AB - B	SEK	1 722 341	1 487 874	0.03
564 485	SSE PLC	GBP	10 043 557	10 232 277	0.22
292 256	ST JAMES'S PLACE PLC	GBP	4 191 114	3 625 963	0.08
1 268 637	STANDARD CHARTERED PLC	GBP	8 757 285	7 688 082	0.17
1 169 295	STELLANTIS NV	EUR	16 032 925	15 972 570	0.35
341 000	STMICROELECTRONICS NV	EUR	9 726 949	10 775 600	0.23
278 284	STORA ENSO OYJ - R	EUR	4 083 096	3 670 566	0.08
188 953	STOREBRAND ASA	NOK	1 476 542	1 485 770	0.03
59 577	STRAUMANN HOLDING AG	CHF	6 384 380	5 745 076	0.12
277 993	SVENSKA CELLULOSA AB SCA - B	SEK	3 392 302	3 316 546	0.07
754 376	SVENSKA HANDELSBANKEN AB	SEK	6 885 004	7 090 136	0.15
12 605	SWATCH GROUP AG	CHF	3 352 512	2 872 477	0.06
148 934	SWECO AB	SEK	1 943 083	1 131 826	0.02
464 177	SWEDBANK AB - A	SEK	7 206 139	6 997 665	0.15
760 881	SWEDISH MATCH AB	SEK	4 615 931	7 914 124	0.17
99 592	SWEDISH ORPHAN BIOVITRUM AB	SEK	1 735 041	1 853 829	0.04
15 718	SWISS LIFE HOLDING AG - REG	CHF	7 099 800	7 705 650	0.17
38 675	SWISS PRIME SITE AG - REG	CHF	3 258 684	3 159 377	0.07
144 779	SWISS RE AG	CHF	12 270 827	10 890 261	0.24
12 809	SWISSCOM AG - REG	CHF	6 357 665	6 401 262	0.14

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
69 369	SYMRISE AG	EUR	6 887 604	7 169 286	0.16
200 433	TATE & LYLE PLC	GBP	1 927 834	1 636 807	0.04
1 821 218	TAYLOR WIMPEY PLC	GBP	3 341 258	1 989 676	0.04
6 328	TECAN GROUP AG - REG	CHF	2 178 052	2 350 528	0.05
5 083 576	TELECOM ITALIA SPA/MILANO	EUR	2 378 080	1 007 056	0.02
1 585 774	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	12 891 798	8 914 920	0.19
488 445	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	1 394 462	1 077 510	0.02
2 897 458	TELEFONICA SA	EUR	14 151 490	10 097 641	0.22
342 192	TELENOR ASA	NOK	5 063 821	3 146 938	0.07
29 335	TELEPERFORMANCE	EUR	7 611 816	7 958 586	0.17
249 937	TELE2 AB	SEK	2 934 714	2 071 490	0.04
1 234 958	TELIA CO AB	SEK	4 563 561	3 307 393	0.07
33 467	TEMENOS AG - REG	CHF	3 736 851	2 019 998	0.04
233 044	TENARIS SA	EUR	2 624 225	3 659 956	0.08
749 015	TERNA - RETE ELETTRICA NAZIONALE	EUR	4 934 745	5 024 393	0.11
3 844 930	TESCO PLC	GBP	12 514 529	9 634 721	0.21
55 192	THALES SA	EUR	5 448 098	7 100 451	0.15
68 309	THULE GROUP AB	SEK	2 144 571	1 360 958	0.03
297 551	THYSSENKRUPP AG	EUR	3 024 215	1 586 542	0.03
31 079	TIETOEVRV OYJ	EUR	808 635	750 247	0.02
102 456	TOMRA SYSTEMS ASA	NOK	1 769 176	1 675 270	0.04
23 457	TOPDANMARK AS	DKK	1 247 008	1 096 475	0.02
1 311 198	TOTALENERGIES SE	EUR	56 674 508	72 247 010	1.56
112 317	TRAVIS PERKINS PLC	GBP	1 795 260	1 076 589	0.02
121 075	TRELLEBORG AB - B	SEK	2 179 951	2 697 145	0.06
932 263	TRITAX BIG BOX REIT PLC	GBP	2 100 598	1 523 724	0.03
180 043	TRYG A/S	DKK	3 592 826	3 943 156	0.09
534 629	TUI AG - DI	GBP	1 492 601	820 877	0.02
52 686	UBISOFT ENTERTAINMENT SA	EUR	3 007 677	1 463 090	0.03
1 631 353	UBS GROUP AG	CHF	22 463 762	26 207 865	0.57
62 978	UCB SA	EUR	5 300 976	4 806 481	0.10
88 866	UMICORE SA	EUR	3 457 140	2 963 681	0.06
53 100	UNIBAIL RODAMCO REITS	EUR	5 446 048	2 542 428	0.06
1 027 843	UNICREDIT SPA	EUR	11 063 103	12 897 374	0.28
1 324 032	UNILEVER PLC	GBP	62 161 048	61 304 347	1.33
152 958	UNITE GROUP PLC	GBP	1 903 709	1 587 670	0.03
48 164	UNITED INTERNET AG - REG	EUR	1 697 495	911 504	0.02
366 268	UNITED UTILITIES GROUP PLC	GBP	4 142 032	4 008 296	0.09
379 176	UNIVERSAL MUSIC GROUP NV	EUR	7 801 959	7 527 402	0.16
282 151	UPM-KYMMENE OYJ	EUR	8 184 051	9 567 740	0.21
108 642	VALEO	EUR	3 244 860	1 813 235	0.04
92 992	VALMET OYJ	EUR	2 405 445	2 141 606	0.05
47 839	VANTAGE TOWERS AG	EUR	1 593 905	1 362 455	0.03
15 466	VAT GROUP AG	CHF	3 641 918	3 577 617	0.08

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
344 446	VEOLIA ENVIRONNEMENT SA	EUR	8 748 239	7 781 035	0.17
40 926	VERBUND AG	EUR	2 978 959	3 243 386	0.07
521 229	VESTAS WIND SYSTEMS A/S	DKK	11 853 197	10 389 854	0.23
43 411	VICTREX PLC	GBP	1 112 092	835 955	0.02
282 415	VINCI SA	EUR	25 157 509	26 315 430	0.57
703 289	VIRGIN MONEY UK PLC	GBP	1 518 083	1 115 070	0.02
110 959	VISTRY GROUP PLC	GBP	1 482 142	779 453	0.02
38 799	VITROLIFE AB	SEK	1 636 172	634 468	0.01
358 769	VIVENDI SE	EUR	3 168 728	2 972 042	0.06
13 243 179	VODAFONE GROUP PLC	GBP	21 724 892	15 680 763	0.34
33 031	VOESTALPINE AG	EUR	957 749	726 021	0.02
103 952	VOLKSWAGEN AG - PFD	EUR	16 603 683	13 445 152	0.29
823 010	VOLVO AB - B	SEK	13 292 383	13 624 209	0.30
267 690	VOLVO CAR AB	SEK	1 926 152	1 149 265	0.02
363 582	VONOVIA SE	EUR	16 221 891	8 144 237	0.18
9 538	WACKER CHEMIE AG	EUR	1 497 392	1 124 530	0.02
311 010	WALLENSTAM AB	SEK	1 912 438	1 110 003	0.02
86 522	WAREHOUSES DE PAUW CVA	EUR	2 747 269	2 247 842	0.05
194 263	WARTSILA OYJ ABP	EUR	2 080 517	1 340 415	0.03
119 576	WATCHES OF SWITZERLAND GROUP PLC	GBP	1 793 684	1 078 886	0.02
144 506	WEIR GROUP PLC	GBP	2 713 627	2 563 029	0.06
13 636	WENDEL SE	EUR	1 488 820	1 081 335	0.02
100 821	WHITBREAD PLC	GBP	3 589 667	3 020 872	0.07
36 678	WIENERBERGER AG	EUR	916 068	848 729	0.02
136 536	WIHLBORGS FASTIGHETER AB	SEK	1 038 690	905 094	0.02
332 427	WISE PLC	GBP	3 001 914	2 575 302	0.06
134 280	WOLTERS KLUWER NV	EUR	10 207 861	14 441 814	0.31
124 201	WORLDLINE SA	EUR	6 759 954	5 504 588	0.12
585 141	WPP PLC	GBP	7 077 585	5 221 552	0.11
81 103	YARA INTERNATIONAL ASA	NOK	3 321 958	3 662 194	0.08
132 562	ZALANDO SE	EUR	8 356 546	3 092 671	0.07
75 594	ZURICH INSURANCE GROUP AG	CHF	28 483 269	32 657 281	0.71
499 021	3I GROUP PLC	GBP	6 934 819	6 746 434	0.15
<b>Total Shares</b>			<b>4 654 381 060</b>	<b>4 584 531 794</b>	<b>99.31</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>4 654 381 060</b>	<b>4 584 531 794</b>	<b>99.31</b>

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Other transferable securities</b>					
<b>Shares</b>					
23 873	AEDIFICA SA - RIGHTS - 17/05/2022	EUR	-	-	0.00
20 292	NMC HEALTH PLC	GBP	620 669	-	0.00
<b>Total Shares</b>			<b>620 669</b>	<b>-</b>	<b>0.00</b>
<b>Total Other transferable securities</b>			<b>620 669</b>	<b>-</b>	<b>0.00</b>
<b>Total Investments</b>			<b>4 655 001 729</b>	<b>4 584 531 794</b>	<b>99.31</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Pharmaceuticals and Biotechnology	13.22	United Kingdom	22.48
Banks	7.47	France	16.27
Oil, Gas and Coal	6.65	Switzerland	15.10
Personal Goods	4.73	Germany	11.28
Food Producers	4.65	Netherlands	8.18
Chemicals	4.42	Sweden	4.94
Non-life Insurance	3.79	Denmark	4.08
Technology Hardware and Equipment	3.58	Spain	3.74
Investment Banking and Brokerage Services	3.34	Ireland	2.83
Software and Computer Services	3.18	Italy	2.79
Construction and Materials	3.13	Finland	2.05
Personal Care, Drug and Grocery Stores	3.13	Jersey	1.44
Industrial Support Services	2.70	Belgium	1.30
Beverages	2.53	Norway	1.30
Telecommunications Service Providers	2.51	Luxembourg	0.43
Industrial Transportation	2.34	Austria	0.35
General Industrials	2.31	Poland	0.32
Electricity	2.23	Portugal	0.24
Medical Equipment and Services	2.23	Isle of Man	0.10
Automobiles and Parts	2.21	Bermuda	0.04
Industrial Engineering	2.13	Faroe Islands	0.03
Industrial Metals and Mining	2.00	Malta	0.02
Gas, Water and Multi-utilities	1.77		
Media	1.76		
Aerospace and Defense	1.73		
Tobacco	1.39		
Life Insurance	1.32		
Electronic and Electrical Equipment	1.18		
Travel and Leisure	1.02		
Retailers	0.81		
Real Estate Investment Trusts	0.77		
Real Estate Investment and Services	0.64		
Consumer Services	0.57		
Telecommunications Equipment	0.51		
Industrial Materials	0.44		
Household Goods and Home Construction	0.42		
Alternative Energy	0.27		
Health Care Providers	0.17		
Leisure Goods	0.06		
	<b>99.31</b>		<b>99.31</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
17 764	ADIDAS AG - REG	EUR	4 414 499	1 758 281	0.61
3 015	ADYEN NV	EUR	5 020 206	4 379 589	1.52
17 010	AIR LIQUIDE SA (ISIN FR0000053951)	EUR	1 543 663	2 250 423	0.78
38 201	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	5 095 632	5 053 992	1.75
61 644	AIRBUS SE	EUR	5 501 681	6 754 950	2.34
43 097	ALLIANZ SE - REG	EUR	8 442 024	7 852 273	2.72
94 102	ANHEUSER-BUSCH INBEV SA/NV	EUR	5 191 312	4 761 561	1.65
42 887	ASML HOLDING NV	EUR	17 082 026	20 499 986	7.09
208 371	AXA SA	EUR	4 414 022	5 209 275	1.80
637 607	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	3 525 630	3 321 295	1.15
1 771 987	BANCO SANTANDER SA	EUR	4 647 543	4 646 150	1.61
96 909	BASF SE - REG	EUR	5 498 903	4 403 060	1.52
103 656	BAYER AG	EUR	6 081 134	5 516 572	1.91
33 816	BAYERISCHE MOTOREN WERKE AG	EUR	2 367 989	2 689 048	0.93
120 051	BNP PARIBAS SA	EUR	5 233 307	5 701 822	1.97
81 680	CRH PLC	EUR	2 761 834	2 979 686	1.03
67 460	DANONE SA	EUR	3 928 471	3 395 936	1.18
20 047	DEUTSCHE BOERSE AG	EUR	3 031 623	3 300 739	1.14
103 960	DEUTSCHE POST AG - REG	EUR	4 108 512	3 733 204	1.29
365 972	DEUTSCHE TELEKOM AG - REG	EUR	5 813 522	7 013 487	2.43
819 644	ENEL SPA	EUR	5 767 730	3 703 971	1.28
261 445	ENI SPA	EUR	2 778 428	3 465 192	1.20
32 058	ESSILORLUXOTTICA SA	EUR	4 225 511	5 140 500	1.78
18 552	FLUTTER ENTERTAINMENT PLC	EUR	2 690 965	2 484 113	0.86
3 721	HERMES INTERNATIONAL	EUR	5 421 375	4 876 371	1.69
612 935	IBERDROLA SA	EUR	5 913 129	6 297 907	2.18
117 264	INDUSTRIA DE DISENO TEXTIL SA	EUR	2 845 530	2 690 036	0.93
137 789	INFINEON TECHNOLOGIES AG - REG	EUR	4 489 897	3 395 121	1.18
397 484	ING GROEP NV	EUR	3 447 166	3 956 556	1.37
1 948 308	INTESA SANPAOLO SPA	EUR	3 786 866	3 758 286	1.30
7 675	KERING SA	EUR	4 262 867	3 558 898	1.23
104 796	KONINKLIJKE AHOLD DELHAIZE NV	EUR	2 649 410	2 960 487	1.03
52 442	LINDE PLC	EUR	11 998 721	15 871 571	5.50
17 827	L'OREAL SA	EUR	5 650 260	5 670 769	1.96
7 855	L'OREAL SA - PF	EUR	1 747 249	2 498 676	0.87
27 537	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	13 250 842	17 596 143	6.09
82 977	MERCEDES-BENZ GROUP AG	EUR	4 005 119	4 862 452	1.68
14 782	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	3 540 099	3 952 707	1.37
569 282	NOKIA OYJ	EUR	2 612 037	2 565 754	0.89
394 139	NORDEA BANK ABP	EUR	3 603 416	3 813 689	1.32
21 234	PERNOD RICARD SA	EUR	3 355 502	3 773 282	1.31
91 081	PROSUS NV	EUR	6 215 431	4 011 207	1.39
40 016	SAFRAN SA	EUR	4 200 513	4 510 604	1.56



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
121 255	SANOFI	EUR	10 559 655	10 589 199	3.67
114 468	SAP SE	EUR	13 587 712	11 180 090	3.87
60 256	SCHNEIDER ELECTRIC SE	EUR	6 900 322	7 728 435	2.68
78 563	SIEMENS AG - REG	EUR	8 788 081	8 692 210	3.01
239 333	STELLANTIS NV	EUR	3 832 170	3 269 289	1.13
276 346	TOTALENERGIES SE	EUR	10 922 569	15 226 665	5.27
59 600	VINCI SA	EUR	5 091 546	5 553 528	1.92
21 757	VOLKSWAGEN AG - PFD	EUR	3 343 673	2 814 050	0.97
75 683	VONOVIA SE	EUR	3 796 675	1 695 299	0.59
<b>Total Shares</b>			<b>278 983 999</b>	<b>287 384 386</b>	<b>99.50</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>278 983 999</b>	<b>287 384 386</b>	<b>99.50</b>
<b>Total Investments</b>			<b>278 983 999</b>	<b>287 384 386</b>	<b>99.50</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Personal Goods	12.44	France	37.50
Chemicals	9.55	Germany	25.23
Banks	8.72	Netherlands	15.87
Technology Hardware and Equipment	8.27	Ireland	7.39
Oil, Gas and Coal	6.47	Spain	5.87
Non-life Insurance	5.89	Italy	3.78
Pharmaceuticals and Biotechnology	5.58	Finland	2.21
Software and Computer Services	5.26	Belgium	1.65
Automobiles and Parts	4.72		
Aerospace and Defense	3.90		<b>99.50</b>
Electricity	3.46		
General Industrials	3.01		
Beverages	2.96		
Construction and Materials	2.95		
Electronic and Electrical Equipment	2.68		
Telecommunications Service Providers	2.43		
Medical Equipment and Services	1.78		
Industrial Support Services	1.52		
Industrial Transportation	1.29		
Food Producers	1.18		
Investment Banking and Brokerage Services	1.14		
Personal Care, Drug and Grocery Stores	1.03		
Retailers	0.93		
Telecommunications Equipment	0.89		
Travel and Leisure	0.86		
Real Estate Investment and Services	0.59		
	<b>99.50</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Bonds</b>					
200 000	ABBOTT LABORATORIES 4.75% 30/11/2036	USD	209 038	191 214	0.12
200 000	ABBOTT LABORATORIES 4.9% 30/11/2046	USD	207 684	186 394	0.12
250 000	ABBVIE INC 2.6% 21/11/2024	USD	247 852	237 663	0.15
212 000	ABBVIE INC 2.95% 21/11/2026	USD	232 896	193 575	0.12
77 000	ABBVIE INC 3.2% 14/05/2026	USD	82 594	71 763	0.05
315 000	ABBVIE INC 3.2% 21/11/2029	USD	352 272	275 001	0.17
599 000	ABBVIE INC 3.6% 14/05/2025	USD	616 233	575 033	0.35
350 000	ABBVIE INC 3.8% 15/03/2025	USD	372 720	338 093	0.21
112 000	ABBVIE INC 4.05% 21/11/2039	USD	61 620	90 215	0.06
180 000	ABBVIE INC 4.25% 14/11/2028	USD	204 001	169 396	0.11
360 000	ABBVIE INC 4.25% 21/11/2049	USD	290 392	279 205	0.18
140 000	ABBVIE INC 4.3% 14/05/2036	USD	168 428	120 768	0.08
130 000	ABBVIE INC 4.4% 06/11/2042	USD	155 436	106 447	0.07
190 000	ABBVIE INC 4.45% 14/05/2046	USD	196 619	152 595	0.10
59 000	ABBVIE INC 4.5% 14/05/2035	USD	73 083	52 475	0.03
277 000	ABBVIE INC 4.7% 14/05/2045	USD	344 639	230 564	0.15
124 000	ABBVIE INC 4.875% 14/11/2048	USD	145 273	106 165	0.07
180 000	ADOBE INC 2.3% 01/02/2030	USD	184 739	149 567	0.09
400 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 1.15% 29/10/2023	USD	393 101	379 144	0.24
363 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.3% 30/01/2032	USD	368 083	272 540	0.17
150 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.65% 21/07/2027	USD	145 175	130 959	0.08
150 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.85% 29/10/2041	USD	154 360	99 720	0.06
514 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 6.5% 15/07/2025	USD	574 453	507 137	0.32
50 000	AETNA INC 3.875% 15/08/2047	USD	56 558	35 976	0.02
100 000	AFLAC INC 3.6% 01/04/2030	USD	110 223	88 851	0.06
110 000	ALEXANDRIA REAL ESTATE EQUITIES INC 1.875% 01/02/2033	USD	91 689	76 176	0.05
70 000	ALEXANDRIA REAL ESTATE EQUITIES INC 3.55% 15/03/2052	USD	55 963	45 266	0.03
200 000	ALLY FINANCIAL INC 1.45% 02/10/2023	USD	195 524	191 858	0.12
162 000	ALLY FINANCIAL INC 8% 01/11/2031	USD	202 585	166 298	0.11
303 000	AMAZON.COM INC 0.45% 12/05/2024	USD	287 499	284 099	0.18
368 000	AMAZON.COM INC 1.2% 03/06/2027	USD	341 945	313 245	0.20
86 000	AMAZON.COM INC 1.5% 03/06/2030	USD	86 861	67 258	0.04
250 000	AMAZON.COM INC 1.65% 12/05/2028	USD	230 695	211 193	0.13
496 000	AMAZON.COM INC 2.1% 12/05/2031	USD	479 618	397 116	0.25
150 000	AMAZON.COM INC 2.5% 03/06/2050	USD	109 298	89 319	0.06
50 000	AMAZON.COM INC 2.875% 12/05/2041	USD	49 897	35 440	0.02
234 000	AMAZON.COM INC 3.1% 12/05/2051	USD	242 450	156 710	0.10
408 000	AMAZON.COM INC 3.15% 22/08/2027	USD	436 405	377 815	0.24
100 000	AMAZON.COM INC 3.25% 12/05/2061	USD	103 230	64 242	0.04
300 000	AMAZON.COM INC 3.6% 13/04/2032	USD	290 028	268 452	0.17

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
209 000	AMAZON.COM INC 3.875% 22/08/2037	USD	259 237	177 763	0.11
100 000	AMAZON.COM INC 3.95% 13/04/2052	USD	95 649	78 456	0.05
77 000	AMAZON.COM INC 4.05% 22/08/2047	USD	79 826	62 614	0.04
100 000	AMAZON.COM INC 4.1% 13/04/2062	USD	90 569	76 671	0.05
104 000	AMAZON.COM INC 4.25% 22/08/2057	USD	139 398	83 673	0.05
29 000	AMAZON.COM INC 4.8% 05/12/2034	USD	38 406	28 224	0.02
220 000	AMAZON.COM INC 4.95% 05/12/2044	USD	266 102	205 993	0.13
200 000	AMERICAN EXPRESS CO FRN 03/08/2033	USD	193 316	177 782	0.11
60 000	AMERICAN EXPRESS CO 1.65% 04/11/2026	USD	59 003	51 683	0.03
364 000	AMERICAN EXPRESS CO 3% 30/10/2024	USD	377 549	347 816	0.22
200 000	AMERICAN EXPRESS CO 3.375% 03/05/2024	USD	197 291	193 992	0.12
79 000	AMERICAN EXPRESS CO 4.05% 03/12/2042	USD	78 878	61 212	0.04
107 000	AMERICAN INTERNATIONAL GROUP INC 4.375% 30/06/2050	USD	127 534	83 691	0.05
59 000	AMERICAN INTERNATIONAL GROUP INC 4.75% 01/04/2048	USD	73 355	48 811	0.03
90 000	AMERICAN TOWER CORP 3.1% 15/06/2050	USD	88 173	53 178	0.03
100 000	AMERICAN TOWER CORP 3.8% 15/08/2029	USD	100 345	87 283	0.06
300 000	AMERICAN TOWER CORP 5% 15/02/2024	USD	326 019	298 464	0.19
193 000	AMERICAN WATER CAPITAL CORP 2.3% 01/06/2031	USD	181 040	151 517	0.10
53 000	AMERICAN WATER CAPITAL CORP 3.25% 01/06/2051	USD	53 336	34 982	0.02
100 000	AMERICAN WATER CAPITAL CORP 3.75% 01/09/2047	USD	110 848	72 376	0.05
50 000	AMERICAN WATER CAPITAL CORP 4.2% 01/09/2048	USD	63 271	39 186	0.02
118 000	AMERICAN WATER CAPITAL CORP 6.593% 15/10/2037	USD	171 294	123 867	0.08
147 000	AMGEN INC 2.2% 21/02/2027	USD	142 480	130 511	0.08
130 000	AMGEN INC 2.3% 25/02/2031	USD	136 157	103 841	0.07
87 000	AMGEN INC 2.45% 21/02/2030	USD	90 161	71 703	0.05
260 000	AMGEN INC 2.6% 19/08/2026	USD	261 623	237 749	0.15
100 000	AMGEN INC 2.8% 15/08/2041	USD	67 193	67 149	0.04
150 000	AMGEN INC 3% 15/01/2052	USD	122 735	92 483	0.06
146 000	AMGEN INC 3.15% 21/02/2040	USD	152 732	104 140	0.07
100 000	AMGEN INC 3.2% 02/11/2027	USD	108 897	91 761	0.06
100 000	AMGEN INC 3.375% 21/02/2050	USD	91 334	66 691	0.04
10 000	AMGEN INC 4.2% 22/02/2052	USD	10 061	7 649	0.00
224 000	AMGEN INC 4.4% 01/05/2045	USD	243 195	180 324	0.11
180 000	AMGEN INC 4.4% 22/02/2062	USD	192 235	136 908	0.09
63 000	AMGEN INC 4.563% 15/06/2048	USD	69 325	51 356	0.03
176 000	AMGEN INC 4.663% 15/06/2051	USD	232 158	145 306	0.09
220 000	ANALOG DEVICES INC 2.1% 01/10/2031	USD	199 736	172 720	0.11
142 000	ANTHEM INC 2.375% 15/01/2025	USD	142 075	133 477	0.08
82 000	ANTHEM INC 3.125% 15/05/2050	USD	83 123	52 831	0.03
150 000	ANTHEM INC 4.101% 01/03/2028	USD	149 642	140 864	0.09
119 000	ANTHEM INC 4.375% 01/12/2047	USD	125 063	95 916	0.06
50 000	ANTHEM INC 4.65% 15/01/2043	USD	64 448	42 242	0.03
83 000	APPLE INC 0.55% 20/08/2025	USD	82 851	74 076	0.05
300 000	APPLE INC 0.7% 08/02/2026	USD	271 807	263 103	0.17

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
130 000	APPLE INC 1.125% 11/05/2025	USD	127 758	118 997	0.08
150 000	APPLE INC 1.2% 08/02/2028	USD	131 643	125 010	0.08
50 000	APPLE INC 1.4% 05/08/2028	USD	49 181	41 420	0.03
100 000	APPLE INC 1.65% 08/02/2031	USD	97 690	78 451	0.05
80 000	APPLE INC 1.65% 11/05/2030	USD	82 036	64 034	0.04
150 000	APPLE INC 2.05% 11/09/2026	USD	159 802	135 713	0.09
150 000	APPLE INC 2.2% 11/09/2029	USD	151 000	126 810	0.08
100 000	APPLE INC 2.375% 08/02/2041	USD	96 318	66 892	0.04
160 000	APPLE INC 2.4% 20/08/2050	USD	133 480	94 437	0.06
195 000	APPLE INC 2.45% 04/08/2026	USD	209 168	179 486	0.11
70 000	APPLE INC 2.55% 20/08/2060	USD	70 367	40 325	0.03
50 000	APPLE INC 2.65% 08/02/2051	USD	46 269	31 110	0.02
211 000	APPLE INC 2.65% 11/05/2050	USD	193 847	132 632	0.08
110 000	APPLE INC 2.7% 05/08/2051	USD	106 963	68 992	0.04
110 000	APPLE INC 2.75% 13/01/2025	USD	114 654	105 601	0.07
51 000	APPLE INC 2.8% 08/02/2061	USD	46 728	30 254	0.02
50 000	APPLE INC 2.85% 05/08/2061	USD	51 402	30 065	0.02
249 000	APPLE INC 2.85% 11/05/2024	USD	247 630	242 222	0.15
150 000	APPLE INC 2.9% 12/09/2027	USD	163 665	137 945	0.09
158 000	APPLE INC 2.95% 11/09/2049	USD	163 984	106 620	0.07
125 000	APPLE INC 3% 13/11/2027	USD	140 244	115 658	0.07
72 000	APPLE INC 3% 20/06/2027	USD	80 651	67 193	0.04
400 000	APPLE INC 3.2% 11/05/2027	USD	423 656	374 788	0.24
252 000	APPLE INC 3.25% 23/02/2026	USD	281 749	240 222	0.15
200 000	APPLE INC 3.35% 08/08/2032	USD	189 332	176 422	0.11
215 000	APPLE INC 3.35% 09/02/2027	USD	243 844	203 934	0.13
108 000	APPLE INC 3.45% 09/02/2045	USD	129 602	81 786	0.05
100 000	APPLE INC 3.75% 13/11/2047	USD	107 209	78 440	0.05
150 000	APPLE INC 3.85% 04/05/2043	USD	147 304	121 979	0.08
158 000	APPLE INC 3.85% 04/08/2046	USD	161 244	126 160	0.08
300 000	APPLE INC 3.95% 08/08/2052	USD	257 525	238 131	0.15
100 000	APPLE INC 4.1% 08/08/2062	USD	79 688	77 781	0.05
38 000	APPLE INC 4.25% 09/02/2047	USD	50 966	32 694	0.02
87 000	APPLE INC 4.375% 13/05/2045	USD	114 449	75 851	0.05
47 000	APPLE INC 4.45% 06/05/2044	USD	64 124	42 011	0.03
24 000	APPLE INC 4.5% 23/02/2036	USD	32 162	22 972	0.01
179 000	APPLE INC 4.65% 23/02/2046	USD	248 972	161 411	0.10
51 000	APPLIED MATERIALS INC 3.3% 01/04/2027	USD	57 841	47 948	0.03
148 000	APPLIED MATERIALS INC 4.35% 01/04/2047	USD	188 877	125 045	0.08
78 000	APTIV PLC / APTIV CORP 4.15% 01/05/2052	USD	79 014	52 638	0.03
83 000	APTIV PLC 3.1% 01/12/2051	USD	68 232	46 204	0.03
113 000	ARCH CAPITAL GROUP LTD 3.635% 30/06/2050	USD	102 866	72 592	0.05
100 000	ARCHER-DANIELS-MIDLAND CO 3.25% 27/03/2030	USD	112 554	88 278	0.06
100 000	ASTRAZENECA FINANCE LLC 1.75% 28/05/2028	USD	89 068	83 676	0.05

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
101 000	ASTRAZENECA PLC 1.375% 06/08/2030	USD	98 000	77 263	0.05
430 000	ASTRAZENECA PLC 3.375% 16/11/2025	USD	439 005	409 811	0.26
50 000	ASTRAZENECA PLC 4% 18/09/2042	USD	51 292	41 093	0.03
128 000	ASTRAZENECA PLC 4.375% 16/11/2045	USD	121 559	108 454	0.07
175 000	ASTRAZENECA PLC 6.45% 15/09/2037	USD	263 361	187 934	0.12
150 000	ATMOS ENERGY CORP 1.5% 15/01/2031	USD	142 789	111 783	0.07
138 000	ATMOS ENERGY CORP 4.3% 01/10/2048	USD	139 172	109 168	0.07
300 000	AT&T INC 0.9% 25/03/2024	USD	285 009	283 392	0.18
400 000	AT&T INC 1.65% 01/02/2028	USD	330 268	330 020	0.21
200 000	AT&T INC 2.25% 01/02/2032	USD	151 876	150 428	0.10
300 000	AT&T INC 2.3% 01/06/2027	USD	263 553	261 819	0.17
400 000	AT&T INC 2.55% 01/12/2033	USD	297 303	295 092	0.19
200 000	AT&T INC 2.75% 01/06/2031	USD	160 910	160 030	0.10
350 000	AT&T INC 3.5% 01/06/2041	USD	253 274	247 303	0.16
400 000	AT&T INC 3.5% 15/09/2053	USD	267 596	257 104	0.16
389 000	AT&T INC 3.55% 15/09/2055	USD	256 499	246 214	0.16
200 000	AT&T INC 3.65% 01/06/2051	USD	136 932	133 298	0.08
400 000	AT&T INC 3.65% 15/09/2059	USD	260 776	253 344	0.16
400 000	AT&T INC 3.8% 01/12/2057	USD	271 728	263 540	0.17
200 000	AT&T INC 4.5% 09/03/2048	USD	158 464	154 438	0.10
100 000	AT&T INC 4.5% 15/05/2035	USD	84 707	86 333	0.05
250 000	AT&T INC 4.75% 15/05/2046	USD	208 640	204 248	0.13
183 000	AUTOMATIC DATA PROCESSING INC 1.25% 01/09/2030	USD	177 069	140 226	0.09
190 000	AVANGRID INC 3.2% 15/04/2025	USD	192 235	179 360	0.11
43 000	AVANGRID INC 3.8% 01/06/2029	USD	49 450	37 662	0.02
126 000	AXA EQUITABLE HOLDINGS INC 5% 20/04/2048	USD	138 859	101 010	0.06
70 000	BAKER HUGHES HOLDINGS LLC 5.125% 15/09/2040	USD	88 272	60 059	0.04
100 000	BALTIMORE GAS AND ELECTRIC CO 2.25% 15/06/2031	USD	100 264	78 849	0.05
200 000	BANCO SANTANDER SA 2.749% 03/12/2030	USD	160 070	138 348	0.09
400 000	BANCO SANTANDER SA 3.8% 23/02/2028	USD	410 043	339 876	0.21
200 000	BANCO SANTANDER SA 3.892% 24/05/2024	USD	195 136	193 834	0.12
200 000	BANCO SANTANDER SA 4.379% 12/04/2028	USD	213 667	175 758	0.11
200 000	BANCO SANTANDER SA 5.147% 18/08/2025	USD	199 300	192 378	0.12
200 000	BANK OF AMERICA CORP FRN 02/04/2026	USD	187 866	187 818	0.12
100 000	BANK OF AMERICA CORP FRN 04/02/2028	USD	92 548	86 488	0.05
300 000	BANK OF AMERICA CORP FRN 04/02/2033	USD	262 356	232 464	0.15
208 000	BANK OF AMERICA CORP FRN 05/03/2029	USD	231 094	186 873	0.12
236 000	BANK OF AMERICA CORP FRN 07/02/2030	USD	263 089	208 827	0.13
150 000	BANK OF AMERICA CORP FRN 08/03/2037	USD	135 256	120 392	0.08
150 000	BANK OF AMERICA CORP FRN 11/03/2027	USD	141 502	129 537	0.08
127 000	BANK OF AMERICA CORP FRN 11/03/2032	USD	127 694	97 899	0.06
520 000	BANK OF AMERICA CORP FRN 13/02/2026	USD	510 215	475 820	0.30
198 000	BANK OF AMERICA CORP FRN 13/02/2031	USD	176 895	155 440	0.10
300 000	BANK OF AMERICA CORP FRN 14/06/2029	USD	297 008	242 760	0.15

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
250 000	BANK OF AMERICA CORP FRN 15/03/2025	USD	262 715	241 018	0.15
113 000	BANK OF AMERICA CORP FRN 15/03/2050	USD	131 730	87 804	0.06
488 000	BANK OF AMERICA CORP FRN 19/06/2026	USD	475 514	431 040	0.27
217 000	BANK OF AMERICA CORP FRN 19/06/2041	USD	205 379	137 565	0.09
140 000	BANK OF AMERICA CORP FRN 20/01/2028	USD	147 869	127 996	0.08
250 000	BANK OF AMERICA CORP FRN 20/01/2048	USD	219 611	197 888	0.13
170 000	BANK OF AMERICA CORP FRN 20/03/2051	USD	188 053	126 188	0.08
400 000	BANK OF AMERICA CORP FRN 20/12/2028	USD	403 448	353 256	0.22
250 000	BANK OF AMERICA CORP FRN 21/07/2032	USD	220 214	185 098	0.12
200 000	BANK OF AMERICA CORP FRN 21/07/2052	USD	147 012	118 770	0.08
700 000	BANK OF AMERICA CORP FRN 22/04/2027	USD	641 218	598 353	0.37
400 000	BANK OF AMERICA CORP FRN 22/04/2032	USD	412 514	308 716	0.20
141 000	BANK OF AMERICA CORP FRN 22/04/2042	USD	149 923	97 500	0.06
300 000	BANK OF AMERICA CORP FRN 22/07/2028	USD	288 513	286 176	0.18
250 000	BANK OF AMERICA CORP FRN 22/07/2033	USD	233 339	229 450	0.15
250 000	BANK OF AMERICA CORP FRN 22/10/2025	USD	240 346	233 133	0.15
270 000	BANK OF AMERICA CORP FRN 22/10/2030	USD	262 648	220 147	0.14
200 000	BANK OF AMERICA CORP FRN 23/01/2026	USD	216 813	188 462	0.12
204 000	BANK OF AMERICA CORP FRN 23/04/2027	USD	188 751	187 739	0.12
140 000	BANK OF AMERICA CORP FRN 23/04/2040	USD	150 672	109 057	0.07
347 000	BANK OF AMERICA CORP FRN 23/07/2029	USD	390 028	315 246	0.20
242 000	BANK OF AMERICA CORP FRN 23/07/2030	USD	255 933	202 486	0.13
15 000	BANK OF AMERICA CORP FRN 23/07/2031	USD	14 189	11 129	0.01
197 000	BANK OF AMERICA CORP FRN 24/04/2038	USD	227 391	160 009	0.10
115 000	BANK OF AMERICA CORP FRN 24/10/2024	USD	114 494	109 110	0.07
50 000	BANK OF AMERICA CORP FRN 24/10/2026	USD	49 666	43 380	0.03
240 000	BANK OF AMERICA CORP FRN 24/10/2031	USD	211 944	176 323	0.11
200 000	BANK OF AMERICA CORP FRN 27/04/2033	USD	193 916	177 532	0.11
185 000	BANK OF AMERICA CORP FRN 29/04/2031	USD	187 831	146 241	0.09
100 000	BANK OF AMERICA CORP 3.248% 21/10/2027	USD	98 474	89 322	0.06
151 000	BANK OF AMERICA CORP 3.5% 19/04/2026	USD	165 750	141 158	0.09
300 000	BANK OF AMERICA CORP 3.95% 21/04/2025	USD	329 368	287 289	0.18
300 000	BANK OF AMERICA CORP 4% 22/01/2025	USD	328 656	289 305	0.18
269 000	BANK OF AMERICA CORP 4.183% 25/11/2027	USD	299 682	246 633	0.16
52 000	BANK OF AMERICA CORP 4.2% 26/08/2024	USD	57 410	50 857	0.03
142 000	BANK OF AMERICA CORP 4.25% 22/10/2026	USD	152 525	134 326	0.08
181 000	BANK OF AMERICA CORP 5.875% 07/02/2042	USD	262 458	173 700	0.11
162 000	BANK OF AMERICA CORP 6.11% 29/01/2037	USD	197 954	155 925	0.10
100 000	BANK OF AMERICA CORP 7.75% 14/05/2038	USD	157 309	110 751	0.07
222 000	BANK OF MONTREAL FRN 10/01/2037	USD	201 296	162 215	0.10
390 000	BANK OF MONTREAL 2.5% 28/06/2024	USD	392 212	372 441	0.24
250 000	BANK OF MONTREAL 3.3% 05/02/2024	USD	267 387	243 923	0.15
449 000	BANK OF NEW YORK MELLON CORP 2.1% 24/10/2024	USD	464 718	423 729	0.27
50 000	BANK OF NOVA SCOTIA 1.3% 11/06/2025	USD	51 026	44 907	0.03

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
400 000	BANK OF NOVA SCOTIA 1.45% 10/01/2025	USD	378 984	366 488	0.23
195 000	BANK OF NOVA SCOTIA 3.4% 11/02/2024	USD	210 230	190 533	0.12
265 000	BANK OF NOVA SCOTIA 4.5% 16/12/2025	USD	277 500	254 010	0.16
200 000	BAXTER INTERNATIONAL INC 1.915% 01/02/2027	USD	184 940	171 962	0.11
90 000	BAXTER INTERNATIONAL INC 2.539% 01/02/2032	USD	81 255	68 828	0.04
213 000	BECTON DICKINSON AND CO 3.7% 06/06/2027	USD	207 182	197 879	0.13
120 000	BECTON DICKINSON AND CO 4.669% 06/06/2047	USD	151 337	100 189	0.06
4 000	BECTON DICKINSON AND CO 4.685% 15/12/2044	USD	5 102	3 360	0.00
47 000	BELL CANADA INC 4.464% 01/04/2048	USD	59 646	37 320	0.02
200 000	BERRY GLOBAL INC 1.57% 15/01/2026	USD	173 606	173 422	0.11
70 000	BIOGEN INC 2.25% 01/05/2030	USD	71 827	55 027	0.03
110 000	BIOGEN INC 3.15% 01/05/2050	USD	105 144	68 152	0.04
100 000	BIOGEN INC 4.05% 15/09/2025	USD	99 767	96 316	0.06
90 000	BIOGEN INC 5.2% 15/09/2045	USD	101 837	78 100	0.05
250 000	BLACKROCK INC 2.4% 30/04/2030	USD	222 275	205 143	0.13
50 000	BLACKROCK INC 3.25% 30/04/2029	USD	51 576	44 754	0.03
60 000	BLACKROCK INC 3.5% 18/03/2024	USD	61 500	58 868	0.04
150 000	BOOKING HOLDINGS INC 4.625% 13/04/2030	USD	154 222	141 458	0.09
77 000	BORGWARNER INC 2.65% 01/07/2027	USD	81 751	67 231	0.04
150 000	BOSTON PROPERTIES LP 3.25% 30/01/2031	USD	126 586	119 523	0.08
71 000	BOSTON PROPERTIES LP 4.5% 01/12/2028	USD	84 137	64 021	0.04
250 000	BPCE SA 4% 15/04/2024	USD	276 963	243 343	0.15
200 000	BRISTOL-MYERS SQUIBB CO 1.125% 13/11/2027	USD	174 797	166 188	0.11
100 000	BRISTOL-MYERS SQUIBB CO 1.45% 13/11/2030	USD	83 944	76 606	0.05
90 000	BRISTOL-MYERS SQUIBB CO 2.55% 13/11/2050	USD	80 508	53 977	0.03
100 000	BRISTOL-MYERS SQUIBB CO 2.9% 26/07/2024	USD	103 685	96 763	0.06
100 000	BRISTOL-MYERS SQUIBB CO 2.95% 15/03/2032	USD	94 597	84 797	0.05
180 000	BRISTOL-MYERS SQUIBB CO 3.2% 15/06/2026	USD	202 090	169 958	0.11
70 000	BRISTOL-MYERS SQUIBB CO 3.4% 26/07/2029	USD	80 995	63 596	0.04
100 000	BRISTOL-MYERS SQUIBB CO 3.55% 15/03/2042	USD	90 434	76 481	0.05
120 000	BRISTOL-MYERS SQUIBB CO 3.7% 15/03/2052	USD	125 106	89 086	0.06
70 000	BRISTOL-MYERS SQUIBB CO 3.9% 15/03/2062	USD	73 442	51 194	0.03
200 000	BRISTOL-MYERS SQUIBB CO 3.9% 20/02/2028	USD	203 608	189 562	0.12
65 000	BRISTOL-MYERS SQUIBB CO 4.125% 15/06/2039	USD	80 232	55 262	0.03
186 000	BRISTOL-MYERS SQUIBB CO 4.25% 26/10/2049	USD	246 928	151 469	0.10
66 000	BRISTOL-MYERS SQUIBB CO 4.35% 15/11/2047	USD	82 996	54 787	0.03
100 000	BRISTOL-MYERS SQUIBB CO 4.55% 20/02/2048	USD	121 681	85 417	0.05
98 000	BRITISH TELECOMMUNICATIONS PLC FRN 15/12/2030	USD	135 187	111 785	0.07
740 000	BROADCOM INC - 144A - 3.419% 15/04/2033	USD	641 617	564 353	0.35
100 000	BROADCOM INC - 144A - 4.15% 15/04/2032	USD	89 856	83 892	0.05
100 000	BROADCOM INC - 144A - 4.926% 15/05/2037	USD	80 196	82 420	0.05
690 000	BROADCOM INC 3.187% 15/11/2036	USD	554 469	470 793	0.30
250 000	BROADCOM INC 3.5% 15/02/2041	USD	182 335	166 850	0.11
100 000	CAMPBELL SOUP CO 4.15% 15/03/2028	USD	97 047	93 908	0.06



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
51 000	CANADIAN IMPERIAL BANK OF COMMERCE 3.1% 02/04/2024	USD	53 291	49 436	0.03
150 000	CANADIAN IMPERIAL BANK OF COMMERCE 3.45% 07/04/2027	USD	145 758	136 823	0.09
300 000	CANADIAN PACIFIC RAILWAY CO 2.45% 02/12/2031	USD	303 596	238 089	0.15
150 000	CANADIAN PACIFIC RAILWAY CO 3.1% 02/12/2051	USD	153 333	95 381	0.06
160 000	CARRIER GLOBAL CORP 2.722% 15/02/2030	USD	153 783	131 454	0.08
162 000	CARRIER GLOBAL CORP 3.377% 05/04/2040	USD	166 008	115 462	0.07
84 000	CARRIER GLOBAL CORP 3.577% 05/04/2050	USD	80 583	56 229	0.04
250 000	CATERPILLAR FINANCIAL SERVICES CORP 3.4% 13/05/2025	USD	242 478	241 318	0.15
56 000	CATERPILLAR INC 3.25% 09/04/2050	USD	64 154	39 708	0.03
146 000	CATERPILLAR INC 3.25% 19/09/2049	USD	127 830	103 502	0.07
71 000	CATERPILLAR INC 3.803% 15/08/2042	USD	88 863	57 247	0.04
140 000	CDW LLC / CDW FINANCE CORP 3.569% 01/12/2031	USD	124 950	110 285	0.07
43 000	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC 3.35% 01/04/2051	USD	43 427	29 476	0.02
57 000	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC 3.55% 01/08/2042	USD	54 397	42 298	0.03
139 000	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC 4.25% 01/02/2049	USD	143 106	111 566	0.07
150 000	CHARLES SCHWAB CORP 0.75% 18/03/2024	USD	145 561	141 534	0.09
500 000	CHARLES SCHWAB CORP 1.15% 13/05/2026	USD	473 705	433 245	0.27
263 000	CHENIERE CORPUS CHRISTI HOLDINGS LLC 5.125% 30/06/2027	USD	289 374	256 809	0.16
176 000	CHENIERE CORPUS CHRISTI HOLDINGS LLC 5.875% 31/03/2025	USD	185 071	176 176	0.11
273 000	CHUBB INA HOLDINGS INC 1.375% 15/09/2030	USD	236 436	203 289	0.13
76 000	CHUBB INA HOLDINGS INC 4.35% 03/11/2045	USD	97 827	61 864	0.04
325 000	CIGNA CORP 2.4% 15/03/2030	USD	327 974	264 329	0.17
50 000	CIGNA CORP 3.4% 15/03/2050	USD	50 559	33 293	0.02
76 000	CIGNA CORP 3.4% 15/03/2051	USD	70 773	50 512	0.03
200 000	CIGNA CORP 4.125% 15/11/2025	USD	223 234	193 150	0.12
450 000	CIGNA CORP 4.375% 15/10/2028	USD	456 633	422 946	0.27
50 000	CIGNA CORP 4.8% 15/07/2046	USD	63 521	41 681	0.03
50 000	CIGNA CORP 4.8% 15/08/2038	USD	63 674	44 058	0.03
150 000	CIGNA CORP 4.9% 15/12/2048	USD	184 612	127 149	0.08
65 000	CISCO SYSTEMS INC 2.5% 20/09/2026	USD	71 136	60 112	0.04
200 000	CISCO SYSTEMS INC 3.625% 04/03/2024	USD	215 315	196 998	0.12
135 000	CISCO SYSTEMS INC 5.5% 15/01/2040	USD	202 362	132 559	0.08
140 000	CISCO SYSTEMS INC 5.9% 15/02/2039	USD	195 558	143 091	0.09
139 000	CITIBANK NA 3.65% 23/01/2024	USD	151 716	136 896	0.09
300 000	CITIGROUP INC FRN 01/05/2032	USD	265 777	228 645	0.14
100 000	CITIGROUP INC FRN 03/06/2031	USD	93 550	78 331	0.05
200 000	CITIGROUP INC FRN 03/11/2042	USD	145 900	126 460	0.08
400 000	CITIGROUP INC FRN 08/04/2026	USD	422 664	373 316	0.24
83 000	CITIGROUP INC FRN 10/01/2028	USD	93 302	76 010	0.05
200 000	CITIGROUP INC FRN 17/03/2033	USD	185 606	165 488	0.10
323 000	CITIGROUP INC FRN 20/03/2030	USD	326 635	284 676	0.18
60 000	CITIGROUP INC FRN 24/01/2039	USD	71 472	45 834	0.03
300 000	CITIGROUP INC FRN 24/02/2028	USD	279 071	264 855	0.17
247 000	CITIGROUP INC FRN 24/04/2025	USD	267 068	237 184	0.15

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
95 000	CITIGROUP INC FRN 24/05/2028	USD	93 861	89 506	0.06
200 000	CITIGROUP INC FRN 24/05/2033	USD	196 526	181 958	0.12
100 000	CITIGROUP INC FRN 24/07/2028	USD	114 618	89 651	0.06
200 000	CITIGROUP INC FRN 25/01/2033	USD	186 406	156 224	0.10
100 000	CITIGROUP INC FRN 26/03/2041	USD	133 627	88 939	0.06
255 000	CITIGROUP INC FRN 27/10/2028	USD	283 648	225 746	0.14
494 000	CITIGROUP INC FRN 28/01/2027	USD	481 744	420 161	0.27
200 000	CITIGROUP INC FRN 29/01/2031	USD	159 680	159 076	0.10
108 000	CITIGROUP INC FRN 30/10/2024	USD	108 882	102 098	0.06
200 000	CITIGROUP INC FRN 31/03/2031	USD	226 612	178 166	0.11
252 000	CITIGROUP INC 3.2% 21/10/2026	USD	270 580	229 706	0.15
216 000	CITIGROUP INC 3.4% 01/05/2026	USD	215 019	200 550	0.13
225 000	CITIGROUP INC 3.7% 12/01/2026	USD	235 105	211 538	0.13
150 000	CITIGROUP INC 3.875% 26/03/2025	USD	146 263	143 528	0.09
100 000	CITIGROUP INC 4.125% 25/07/2028	USD	97 219	90 107	0.06
312 000	CITIGROUP INC 4.45% 29/09/2027	USD	332 904	290 715	0.18
251 000	CITIGROUP INC 4.6% 09/03/2026	USD	267 828	240 925	0.15
100 000	CITIGROUP INC 4.65% 23/07/2048	USD	108 140	80 428	0.05
12 000	CITIGROUP INC 4.65% 30/07/2045	USD	15 976	9 563	0.01
157 000	CITIGROUP INC 4.75% 18/05/2046	USD	169 710	121 573	0.08
51 000	CITIGROUP INC 5.5% 13/09/2025	USD	60 803	50 561	0.03
45 000	CITIGROUP INC 5.875% 30/01/2042	USD	66 098	42 023	0.03
50 000	CITIGROUP INC 6.625% 15/06/2032	USD	60 401	50 634	0.03
50 000	CITIGROUP INC 6.675% 13/09/2043	USD	71 570	49 885	0.03
150 000	CITIGROUP INC 8.125% 15/07/2039	USD	217 771	173 598	0.11
50 000	COCA-COLA CO 1% 15/03/2028	USD	49 643	41 144	0.03
100 000	COCA-COLA CO 1.375% 15/03/2031	USD	89 411	76 141	0.05
64 000	COCA-COLA CO 1.65% 01/06/2030	USD	64 759	50 897	0.03
33 000	COCA-COLA CO 2.5% 01/06/2040	USD	34 687	22 878	0.01
138 000	COCA-COLA CO 2.5% 15/03/2051	USD	132 328	84 557	0.05
100 000	COCA-COLA CO 2.6% 01/06/2050	USD	104 675	63 482	0.04
78 000	COCA-COLA CO 2.75% 01/06/2060	USD	60 221	47 459	0.03
75 000	COCA-COLA CO 3% 05/03/2051	USD	73 846	51 254	0.03
365 000	COCA-COLA CO 3.375% 25/03/2027	USD	400 923	346 870	0.22
131 000	COCA-COLA CO 3.45% 25/03/2030	USD	153 393	118 576	0.07
500 000	COMCAST CORP 1.95% 15/01/2031	USD	416 995	387 420	0.24
500 000	COMCAST CORP 2.887% 01/11/2051	USD	358 695	300 365	0.19
400 000	COMCAST CORP 2.937% 01/11/2056	USD	278 480	231 700	0.15
320 000	COMCAST CORP 2.987% 01/11/2063	USD	219 334	180 381	0.11
500 000	COMCAST CORP 3.3% 01/02/2027	USD	487 370	463 075	0.29
400 000	COMCAST CORP 3.7% 15/04/2024	USD	402 092	392 576	0.25
300 000	COMCAST CORP 3.75% 01/04/2040	USD	263 793	231 465	0.15
400 000	COMCAST CORP 3.999% 01/11/2049	USD	350 260	295 544	0.19
500 000	COMCAST CORP 4.15% 15/10/2028	USD	499 860	469 110	0.30

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
200 000	COMCAST CORP 4.7% 15/10/2048	USD	167 900	167 700	0.11
50 000	COMMONWEALTH EDISON CO 3.125% 15/03/2051	USD	51 918	32 331	0.02
95 000	COMMONWEALTH EDISON CO 4% 01/03/2048	USD	120 406	72 913	0.05
350 000	CONAGRA BRANDS INC 1.375% 01/11/2027	USD	325 415	282 580	0.18
50 000	CONAGRA BRANDS INC 4.6% 01/11/2025	USD	53 853	48 594	0.03
50 000	CONAGRA BRANDS INC 4.85% 01/11/2028	USD	61 697	47 339	0.03
38 000	CONAGRA BRANDS INC 5.3% 01/11/2038	USD	49 599	33 231	0.02
30 000	CONAGRA BRANDS INC 5.4% 01/11/2048	USD	42 370	25 693	0.02
37 000	CONNECTICUT LIGHT AND POWER CO 4% 01/04/2048	USD	47 657	28 701	0.02
90 000	CONSOLIDATED EDISON CO OF NEW YORK INC 3% 01/12/2060	USD	69 769	51 188	0.03
36 000	CONSOLIDATED EDISON CO OF NEW YORK INC 3.35% 01/04/2030	USD	41 197	31 226	0.02
66 000	CONSOLIDATED EDISON CO OF NEW YORK INC 3.85% 15/06/2046	USD	76 175	47 950	0.03
50 000	CONSOLIDATED EDISON CO OF NEW YORK INC 3.95% 01/03/2043	USD	57 007	37 226	0.02
73 000	CONSOLIDATED EDISON CO OF NEW YORK INC 3.95% 01/04/2050	USD	87 670	54 026	0.03
70 000	CONSOLIDATED EDISON CO OF NEW YORK INC 4.125% 15/05/2049	USD	79 455	52 512	0.03
88 000	CONSOLIDATED EDISON CO OF NEW YORK INC 4.3% 01/12/2056	USD	107 891	64 596	0.04
61 000	CONSOLIDATED EDISON CO OF NEW YORK INC 4.45% 15/03/2044	USD	71 715	49 135	0.03
48 000	CONSOLIDATED EDISON CO OF NEW YORK INC 4.5% 15/05/2058	USD	58 077	36 519	0.02
130 000	CONSOLIDATED EDISON CO OF NEW YORK INC 4.625% 01/12/2054	USD	162 552	103 100	0.07
22 000	CONSOLIDATED EDISON CO OF NEW YORK INC 4.65% 01/12/2048	USD	28 291	17 886	0.01
72 000	CONSOLIDATED EDISON CO OF NEW YORK INC 6.75% 01/04/2038	USD	109 463	74 943	0.05
260 000	COOPERATIEVE RABOBANK UA 3.75% 21/07/2026	USD	280 818	236 309	0.15
250 000	COOPERATIEVE RABOBANK UA 5.25% 04/08/2045	USD	214 153	204 195	0.13
60 000	COOPERATIEVE RABOBANK UA 5.25% 24/05/2041	USD	71 707	55 893	0.04
250 000	COOPERATIEVE RABOBANK UA/NY 3.875% 22/08/2024	USD	249 418	244 398	0.15
100 000	CORNING INC 5.45% 15/11/2079	USD	92 292	80 313	0.05
112 000	COSTCO WHOLESALE CORP 1.6% 20/04/2030	USD	108 911	89 359	0.06
250 000	CREDIT SUISSE AG/NEW YORK NY 1.25% 07/08/2026	USD	227 030	199 603	0.13
250 000	CREDIT SUISSE AG/NEW YORK NY 3.7% 21/02/2025	USD	242 188	228 740	0.14
250 000	CREDIT SUISSE AG/NEW YORK NY 4.75% 09/08/2024	USD	236 553	237 358	0.15
250 000	CREDIT SUISSE GROUP FUNDING GUERNSEY LTD 4.875% 15/05/2045	USD	319 029	168 840	0.11
212 000	CROWN CASTLE INTERNATIONAL CORP 2.25% 15/01/2031	USD	195 497	161 815	0.10
53 000	CROWN CASTLE INTERNATIONAL CORP 2.9% 01/04/2041	USD	49 739	33 654	0.02
152 000	CROWN CASTLE INTERNATIONAL CORP 3.8% 15/02/2028	USD	167 866	137 092	0.09
169 000	CVS HEALTH CORP 1.3% 21/08/2027	USD	152 798	140 120	0.09
295 000	CVS HEALTH CORP 1.875% 28/02/2031	USD	250 345	223 926	0.14
100 000	CVS HEALTH CORP 2.875% 01/06/2026	USD	99 466	92 041	0.06
200 000	CVS HEALTH CORP 3.25% 15/08/2029	USD	217 396	173 662	0.11
257 000	CVS HEALTH CORP 3.875% 20/07/2025	USD	284 351	248 118	0.16
585 000	CVS HEALTH CORP 4.3% 25/03/2028	USD	654 268	549 238	0.35
271 000	CVS HEALTH CORP 4.78% 25/03/2038 4.78% 25/03/2038	USD	328 691	234 981	0.15
535 000	CVS HEALTH CORP 5.05% 25/03/2048	USD	619 092	454 305	0.29
160 000	CVS HEALTH CORP 5.125% 20/07/2045	USD	193 968	137 266	0.09
83 000	DAIMLER FINANCE NORTH AMERICA LLC 8.5% 18/01/2031	USD	129 027	96 795	0.06

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
50 000	DANAHER CORP 2.6% 01/10/2050	USD	47 751	30 012	0.02
90 000	DANAHER CORP 2.8% 10/12/2051	USD	75 196	56 110	0.04
150 000	DEERE & CO 3.9% 09/06/2042	USD	169 667	124 625	0.08
50 000	DELL INTERNATIONAL LLC / EMC CORP 3.375% 15/12/2041	USD	47 687	31 065	0.02
1	DELL INTERNATIONAL LLC / EMC CORP 5.45% 15/06/2023	USD	1	1	0.00
716 000	DELL INTERNATIONAL LLC / EMC CORP 6.02% 15/06/2026	USD	800 850	714 904	0.44
233 000	DEUTSCHE BANK AG/NEW YORK NY FRN 18/09/2031	USD	212 437	173 688	0.11
350 000	DEUTSCHE BANK AG/NEW YORK NY FRN 24/11/2026	USD	331 866	294 567	0.19
150 000	DEUTSCHE BANK NY FRN 26/11/2025	USD	163 476	138 176	0.09
210 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 8.75% 15/06/2030	USD	276 123	240 545	0.15
180 000	DISCOVERY COMMUNICATIONS LLC 3.95% 20/03/2028	USD	169 091	156 204	0.10
129 000	DISCOVERY COMMUNICATIONS LLC 4% 15/09/2055	USD	139 538	74 032	0.05
46 000	DISCOVERY COMMUNICATIONS LLC 4.65% 15/05/2050	USD	54 946	30 134	0.02
106 000	DISCOVERY COMMUNICATIONS LLC 5.2% 20/09/2047	USD	116 132	75 347	0.05
106 000	DOW CHEMICAL CO 3.6% 15/11/2050	USD	93 930	69 159	0.04
50 000	DOW CHEMICAL CO 4.375% 15/11/2042	USD	60 446	38 238	0.02
163 000	DOWDUPONT INC 5.319% 15/11/2038	USD	216 237	147 932	0.09
100 000	DOWDUPONT INC 5.419% 15/11/2048	USD	116 897	87 875	0.06
257 000	DUPONT DE NEMOURS INC 4.725% 15/11/2028	USD	262 118	246 358	0.16
100 000	EATON CORP 4.15% 02/11/2042	USD	107 673	80 522	0.05
70 000	EBAY INC 3.65% 10/05/2051	USD	75 154	46 067	0.03
150 000	ELEVANCE HEALTH INC 3.6% 15/03/2051	USD	128 401	105 669	0.07
50 000	ELI LILLY AND CO 2.25% 15/05/2050	USD	47 227	29 990	0.02
100 000	EMERSON ELECTRIC CO 2% 21/12/2028	USD	87 218	83 360	0.05
250 000	ENBRIDGE INC 3.125% 15/11/2029	USD	244 681	213 270	0.13
144 000	ENTERPRISE PRODUCTS OPERATING LLC FRN 16/08/2077	USD	125 328	112 405	0.07
100 000	ENTERPRISE PRODUCTS OPERATING LLC 3.3% 15/02/2053	USD	71 089	62 786	0.04
167 000	ENTERPRISE PRODUCTS OPERATING LLC 3.75% 15/02/2025	USD	167 257	160 818	0.10
235 000	ENTERPRISE PRODUCTS OPERATING LLC 4.2% 31/01/2050	USD	260 928	172 894	0.11
397 000	ENTERPRISE PRODUCTS OPERATING LLC 4.25% 15/02/2048 4.25% 15/02/2048	USD	401 361	295 829	0.19
270 000	EQUINIX INC 3.2% 18/11/2029	USD	262 990	226 635	0.14
101 000	ESSENTIAL UTILITIES INC 3.351% 15/04/2050	USD	91 127	63 589	0.04
300 000	EVERSOURCE ENERGY 2.9% 01/03/2027	USD	271 707	269 103	0.17
90 000	EVERSOURCE ENERGY 3.45% 15/01/2050	USD	85 793	60 380	0.04
150 000	EXELON CORP 2.75% 15/03/2027	USD	140 096	134 469	0.09
160 000	EXELON CORP 4.1% 15/03/2052	USD	156 988	117 922	0.07
132 000	EXELON CORP 4.7% 15/04/2050	USD	131 343	106 426	0.07
50 000	FEDEX CORP 4.05% 15/02/2048	USD	60 270	35 341	0.02
60 000	FEDEX CORP 4.55% 01/04/2046	USD	75 913	45 992	0.03
120 000	FEDEX CORP 4.75% 15/11/2045	USD	133 676	94 879	0.06
119 000	FEDEX CORP 5.25% 15/05/2050	USD	145 646	100 912	0.06
140 000	FIDELITY NATIONAL INFORMATION SERVICES INC 1.15% 01/03/2026	USD	128 561	120 862	0.08
50 000	FIFTH THIRD BANCORP 8.25% 01/03/2038	USD	66 148	56 844	0.04

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
471 000	FISERV INC 3.2% 01/07/2026	USD	490 339	432 452	0.27
102 000	FISERV INC 3.5% 01/07/2029	USD	99 076	88 631	0.06
39 000	FISERV INC 4.2% 01/10/2028	USD	46 199	36 126	0.02
193 000	FISERV INC 4.4% 01/07/2049	USD	199 593	145 186	0.09
340 000	FORTIS INC/CANADA 3.055% 04/10/2026	USD	333 145	306 554	0.19
50 000	FOX CORP 5.476% 25/01/2039	USD	60 548	42 922	0.03
170 000	FOX CORP 5.576% 25/01/2049	USD	193 967	141 925	0.09
100 000	GENERAL MILLS INC 4.2% 17/04/2028	USD	107 135	94 687	0.06
76 000	GILEAD SCIENCES INC 2.6% 01/10/2040	USD	75 631	50 307	0.03
116 000	GILEAD SCIENCES INC 2.8% 01/10/2050	USD	97 957	70 773	0.04
266 000	GILEAD SCIENCES INC 2.95% 01/03/2027	USD	282 016	242 065	0.15
5 000	GILEAD SCIENCES INC 3.5% 01/02/2025	USD	5 507	4 827	0.00
450 000	GILEAD SCIENCES INC 3.65% 01/03/2026	USD	446 867	426 505	0.27
131 000	GILEAD SCIENCES INC 4.15% 01/03/2047	USD	156 630	102 378	0.06
159 000	GILEAD SCIENCES INC 4.5% 01/02/2045	USD	191 885	131 267	0.08
76 000	GILEAD SCIENCES INC 4.75% 01/03/2046	USD	96 286	65 277	0.04
90 000	GILEAD SCIENCES INC 4.8% 01/04/2044	USD	96 960	77 499	0.05
41 000	GILEAD SCIENCES INC 5.65% 01/12/2041	USD	57 980	39 376	0.02
200 000	GLAXOSMITHKLINE CAPITAL INC 6.375% 15/05/2038	USD	249 494	214 262	0.14
150 000	GLAXOSMITHKLINE CAPITAL PLC 3.375% 01/06/2029	USD	139 505	135 303	0.09
100 000	GLOBAL PAYMENTS INC 2.9% 15/05/2030	USD	78 849	79 666	0.05
62 000	GOLDMAN SACHS CAPITAL I 6.345% 15/02/2034	USD	85 885	59 375	0.04
127 000	GOLDMAN SACHS GROUP INC FRN 01/05/2029	USD	146 869	114 922	0.07
200 000	GOLDMAN SACHS GROUP INC FRN 05/06/2028	USD	214 898	179 740	0.11
120 000	GOLDMAN SACHS GROUP INC FRN 09/03/2027	USD	115 911	102 689	0.06
450 000	GOLDMAN SACHS GROUP INC FRN 09/12/2026	USD	418 767	387 243	0.24
250 000	GOLDMAN SACHS GROUP INC FRN 21/07/2032	USD	250 205	186 118	0.12
450 000	GOLDMAN SACHS GROUP INC FRN 21/10/2027	USD	428 332	382 396	0.24
500 000	GOLDMAN SACHS GROUP INC FRN 22/04/2032	USD	504 628	382 000	0.24
150 000	GOLDMAN SACHS GROUP INC FRN 22/04/2042	USD	151 445	99 669	0.06
419 000	GOLDMAN SACHS GROUP INC FRN 23/04/2029	USD	439 533	371 765	0.24
76 000	GOLDMAN SACHS GROUP INC FRN 23/04/2039	USD	95 701	61 672	0.04
280 000	GOLDMAN SACHS GROUP INC FRN 24/02/2033	USD	263 354	219 500	0.14
51 000	GOLDMAN SACHS GROUP INC FRN 29/09/2025	USD	55 780	48 342	0.03
50 000	GOLDMAN SACHS GROUP INC FRN 31/10/2038	USD	60 210	38 876	0.02
100 000	GOLDMAN SACHS GROUP INC 1.217% 06/12/2023	USD	97 691	95 683	0.06
145 000	GOLDMAN SACHS GROUP INC 2.6% 07/02/2030	USD	153 919	115 310	0.07
447 000	GOLDMAN SACHS GROUP INC 3.5% 01/04/2025	USD	460 565	423 429	0.27
380 000	GOLDMAN SACHS GROUP INC 3.5% 16/11/2026	USD	417 858	349 211	0.22
117 000	GOLDMAN SACHS GROUP INC 3.5% 23/01/2025	USD	128 334	111 988	0.07
60 000	GOLDMAN SACHS GROUP INC 3.625% 20/02/2024	USD	65 265	58 664	0.04
372 000	GOLDMAN SACHS GROUP INC 3.75% 22/05/2025	USD	392 208	354 351	0.22
50 000	GOLDMAN SACHS GROUP INC 3.75% 25/02/2026	USD	55 828	46 980	0.03
175 000	GOLDMAN SACHS GROUP INC 3.8% 15/03/2030	USD	202 954	150 964	0.10

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
1 000	GOLDMAN SACHS GROUP INC 3.85% 08/07/2024	USD	1 098	977	0.00
362 000	GOLDMAN SACHS GROUP INC 3.85% 26/01/2027	USD	395 351	335 936	0.21
242 000	GOLDMAN SACHS GROUP INC 4% 03/03/2024	USD	259 226	237 596	0.15
350 000	GOLDMAN SACHS GROUP INC 4.25% 21/10/2025	USD	357 378	335 017	0.21
78 000	GOLDMAN SACHS GROUP INC 4.75% 21/10/2045	USD	100 121	63 204	0.04
287 000	GOLDMAN SACHS GROUP INC 4.8% 08/07/2044	USD	356 979	234 849	0.15
182 000	GOLDMAN SACHS GROUP INC 5.15% 22/05/2045	USD	216 380	147 966	0.09
110 000	GOLDMAN SACHS GROUP INC 6.125% 15/02/2033	USD	148 873	109 993	0.07
90 000	GOLDMAN SACHS GROUP INC 6.25% 01/02/2041	USD	137 324	88 220	0.06
251 000	GOLDMAN SACHS GROUP INC 6.75% 01/10/2037	USD	371 005	250 091	0.16
135 000	HALLIBURTON CO 4.85% 15/11/2035	USD	143 512	119 236	0.08
81 000	HALLIBURTON CO 5% 15/11/2045	USD	95 055	67 113	0.04
57 000	HALLIBURTON CO 7.45% 15/09/2039	USD	81 280	60 897	0.04
200 000	HCA INC - 144A - 3.125% 15/03/2027	USD	181 798	177 126	0.11
150 000	HCA INC - 144A - 3.625% 15/03/2032	USD	138 548	121 809	0.08
60 000	HCA INC - 144A - 4.625% 15/03/2052	USD	57 888	44 111	0.03
110 000	HCA INC 3.5% 15/07/2051	USD	102 802	68 234	0.04
140 000	HCA INC 4.5% 15/02/2027	USD	145 702	131 121	0.08
160 000	HCA INC 5% 15/03/2024	USD	179 805	158 635	0.10
185 000	HCA INC 5.125% 15/06/2039	USD	205 459	153 791	0.10
209 000	HCA INC 5.25% 15/04/2025	USD	206 702	205 552	0.13
259 000	HCA INC 5.25% 15/06/2026	USD	268 923	251 204	0.16
150 000	HCA INC 5.25% 15/06/2049	USD	176 665	121 229	0.08
73 000	HCA INC 5.5% 15/06/2047	USD	88 272	61 136	0.04
70 000	HCA INC 5.875% 01/02/2029	USD	74 050	68 379	0.04
146 000	HEWLETT PACKARD ENTERPRISE CO FRN 15/10/2045	USD	190 751	131 933	0.08
50 000	HOME DEPOT INC 1.5% 15/09/2028	USD	46 249	41 274	0.03
70 000	HOME DEPOT INC 2.125% 15/09/2026	USD	68 285	63 199	0.04
59 000	HOME DEPOT INC 2.375% 15/03/2051	USD	53 056	33 428	0.02
259 000	HOME DEPOT INC 2.7% 15/04/2030	USD	270 941	220 171	0.14
100 000	HOME DEPOT INC 2.75% 15/09/2051	USD	72 953	61 072	0.04
101 000	HOME DEPOT INC 2.8% 14/09/2027	USD	109 603	91 929	0.06
155 000	HOME DEPOT INC 2.95% 15/06/2029	USD	174 356	136 726	0.09
85 000	HOME DEPOT INC 3% 01/04/2026	USD	91 491	79 917	0.05
116 000	HOME DEPOT INC 3.125% 15/12/2049	USD	128 146	77 089	0.05
50 000	HOME DEPOT INC 3.3% 15/04/2040	USD	57 999	37 472	0.02
48 000	HOME DEPOT INC 3.35% 15/04/2050	USD	55 956	33 284	0.02
70 000	HOME DEPOT INC 3.35% 15/09/2025	USD	73 093	67 194	0.04
97 000	HOME DEPOT INC 3.5% 15/09/2056	USD	108 870	66 153	0.04
127 000	HOME DEPOT INC 3.625% 15/04/2052	USD	112 790	92 154	0.06
59 000	HOME DEPOT INC 3.9% 15/06/2047	USD	74 057	45 548	0.03
73 000	HOME DEPOT INC 4.25% 01/04/2046	USD	95 473	59 957	0.04
47 000	HOME DEPOT INC 4.4% 15/03/2045	USD	53 249	38 939	0.02
104 000	HOME DEPOT INC 4.5% 06/12/2048	USD	116 557	88 082	0.06

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
110 000	HOME DEPOT INC 4.95% 15/09/2052	USD	102 030	98 896	0.06
310 000	HOME DEPOT INC 5.875% 16/12/2036	USD	384 568	318 751	0.20
35 000	HOME DEPOT INC 5.95% 01/04/2041	USD	53 757	35 621	0.02
100 000	HP INC 5.5% 15/01/2033	USD	88 028	89 028	0.06
150 000	HP INC 6% 15/09/2041	USD	165 674	132 978	0.08
500 000	HSBC HOLDINGS PLC FRN 04/06/2031	USD	516 794	372 870	0.24
330 000	HSBC HOLDINGS PLC FRN 10/03/2026 (ISIN US404280DA42)	USD	322 539	299 739	0.19
250 000	HSBC HOLDINGS PLC FRN 11/03/2025	USD	274 392	238 713	0.15
200 000	HSBC HOLDINGS PLC FRN 11/08/2028	USD	195 452	183 400	0.12
250 000	HSBC HOLDINGS PLC FRN 12/09/2026	USD	286 188	230 613	0.15
264 000	HSBC HOLDINGS PLC FRN 13/03/2028	USD	302 007	231 312	0.15
200 000	HSBC HOLDINGS PLC FRN 19/06/2029	USD	232 773	174 108	0.11
200 000	HSBC HOLDINGS PLC FRN 22/05/2030	USD	165 982	165 140	0.10
300 000	HSBC HOLDINGS PLC FRN 22/09/2028	USD	271 263	235 827	0.15
475 000	HSBC HOLDINGS PLC FRN 24/05/2025	USD	460 055	431 950	0.27
200 000	HSBC HOLDINGS PLC FRN 24/05/2032	USD	204 568	143 426	0.09
200 000	HSBC HOLDINGS PLC FRN 29/03/2033	USD	178 756	158 980	0.10
263 000	HSBC HOLDINGS PLC 4.3% 08/03/2026	USD	270 931	247 628	0.16
200 000	HSBC HOLDINGS PLC 4.375% 23/11/2026	USD	219 914	182 040	0.12
200 000	HSBC HOLDINGS PLC 4.95% 31/03/2030	USD	195 974	179 222	0.11
200 000	HSBC HOLDINGS PLC 5.25% 14/03/2044	USD	162 500	154 654	0.10
211 000	ILLINOIS TOOL WORKS INC 2.65% 15/11/2026	USD	211 286	193 915	0.12
44 000	ILLINOIS TOOL WORKS INC 3.9% 01/09/2042	USD	53 933	35 251	0.02
200 000	ING GROEP NV FRN 28/03/2028	USD	194 080	179 774	0.11
400 000	ING GROEP NV 4.1% 02/10/2023	USD	431 256	394 448	0.25
200 000	ING GROEP NV 4.55% 02/10/2028	USD	193 842	180 244	0.11
300 000	INTEL CORP 1.6% 12/08/2028	USD	260 472	247 590	0.16
100 000	INTEL CORP 2.45% 15/11/2029	USD	107 115	82 969	0.05
51 000	INTEL CORP 2.6% 19/05/2026	USD	55 621	47 185	0.03
100 000	INTEL CORP 3.05% 12/08/2051	USD	83 962	60 446	0.04
67 000	INTEL CORP 3.1% 15/02/2060	USD	67 354	38 044	0.02
116 000	INTEL CORP 3.15% 11/05/2027	USD	121 616	107 138	0.07
78 000	INTEL CORP 3.25% 15/11/2049	USD	83 190	48 925	0.03
272 000	INTEL CORP 3.4% 25/03/2025	USD	302 440	262 842	0.17
83 000	INTEL CORP 3.734% 08/12/2047	USD	91 330	57 771	0.04
183 000	INTEL CORP 3.9% 25/03/2030	USD	214 791	165 765	0.10
121 000	INTEL CORP 4.1% 11/05/2047	USD	105 183	90 185	0.06
100 000	INTEL CORP 4.1% 19/05/2046	USD	115 412	75 372	0.05
50 000	INTEL CORP 4.15% 05/08/2032	USD	48 433	44 721	0.03
115 000	INTEL CORP 4.75% 25/03/2050	USD	128 156	93 416	0.06
100 000	INTEL CORP 4.9% 05/08/2052	USD	97 653	83 216	0.05
74 000	INTEL CORP 4.95% 25/03/2060	USD	101 228	59 830	0.04
53 000	INTERCONTINENTAL EXCHANGE INC 2.65% 15/09/2040	USD	54 053	34 769	0.02
115 000	INTERCONTINENTAL EXCHANGE INC 3% 15/06/2050	USD	119 616	71 951	0.05

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
76 000	INTERCONTINENTAL EXCHANGE INC 3% 15/09/2060	USD	75 441	44 152	0.03
212 000	INTERCONTINENTAL EXCHANGE INC 4.25% 21/09/2048	USD	226 058	164 866	0.10
290 000	INTERCONTINENTAL EXCHANGE INC 4.6% 15/03/2033	USD	285 571	266 121	0.17
100 000	INTERCONTINENTAL EXCHANGE INC 4.95% 15/06/2052	USD	98 093	86 694	0.05
230 000	INTERNATIONAL BUSINESS MACHINES CORP 3% 15/05/2024	USD	238 514	223 222	0.14
150 000	INTERNATIONAL BUSINESS MACHINES CORP 3.3% 15/05/2026	USD	168 595	140 741	0.09
100 000	INTERNATIONAL BUSINESS MACHINES CORP 3.45% 19/02/2026	USD	113 138	94 893	0.06
306 000	INTERNATIONAL BUSINESS MACHINES CORP 3.5% 15/05/2029	USD	343 649	274 075	0.17
339 000	INTERNATIONAL BUSINESS MACHINES CORP 3.625% 12/02/2024	USD	369 047	333 176	0.21
48 000	INTERNATIONAL BUSINESS MACHINES CORP 4% 20/06/2042	USD	57 332	37 073	0.02
100 000	INTERNATIONAL BUSINESS MACHINES CORP 4.15% 15/05/2039	USD	89 319	81 410	0.05
185 000	INTERNATIONAL BUSINESS MACHINES CORP 4.25% 15/05/2049	USD	237 555	143 499	0.09
50 000	JOHNSON & JOHNSON 1.3% 01/09/2030	USD	49 813	39 569	0.03
38 000	JOHNSON & JOHNSON 2.1% 01/09/2040	USD	37 479	24 883	0.02
31 000	JOHNSON & JOHNSON 2.25% 01/09/2050	USD	30 869	18 376	0.01
191 000	JOHNSON & JOHNSON 2.45% 01/03/2026	USD	207 182	178 499	0.11
85 000	JOHNSON & JOHNSON 2.45% 01/09/2060	USD	75 361	47 974	0.03
131 000	JOHNSON & JOHNSON 2.9% 15/01/2028	USD	144 909	120 410	0.08
101 000	JOHNSON & JOHNSON 2.95% 03/03/2027	USD	112 635	94 055	0.06
99 000	JOHNSON & JOHNSON 3.4% 15/01/2038	USD	111 617	80 702	0.05
82 000	JOHNSON & JOHNSON 3.625% 03/03/2037	USD	95 461	69 957	0.04
46 000	JOHNSON & JOHNSON 3.7% 01/03/2046	USD	55 203	36 437	0.02
114 000	JOHNSON & JOHNSON 3.75% 03/03/2047	USD	127 868	91 016	0.06
136 000	JOHNSON & JOHNSON 5.95% 15/08/2037	USD	205 265	145 248	0.09
357 000	JPMORGAN CHASE & CO FRN 01/02/2028	USD	378 181	325 331	0.21
350 000	JPMORGAN CHASE & CO FRN 01/03/2025	USD	377 934	338 030	0.21
60 000	JPMORGAN CHASE & CO FRN 01/06/2029	USD	60 312	48 536	0.03
300 000	JPMORGAN CHASE & CO FRN 04/02/2032	USD	290 437	220 038	0.14
50 000	JPMORGAN CHASE & CO FRN 05/12/2024	USD	55 155	49 101	0.03
660 000	JPMORGAN CHASE & CO FRN 05/12/2029	USD	725 237	601 450	0.37
200 000	JPMORGAN CHASE & CO FRN 06/05/2030	USD	191 662	174 146	0.11
460 000	JPMORGAN CHASE & CO FRN 10/12/2025	USD	436 885	419 735	0.27
150 000	JPMORGAN CHASE & CO FRN 13/03/2026	USD	157 890	136 799	0.09
100 000	JPMORGAN CHASE & CO FRN 13/05/2031	USD	92 677	78 768	0.05
200 000	JPMORGAN CHASE & CO FRN 14/06/2030	USD	197 086	183 504	0.12
235 000	JPMORGAN CHASE & CO FRN 15/11/2048	USD	283 918	172 356	0.11
460 000	JPMORGAN CHASE & CO FRN 16/02/2025	USD	443 804	428 172	0.27
200 000	JPMORGAN CHASE & CO FRN 19/11/2026	USD	202 486	172 308	0.11
307 000	JPMORGAN CHASE & CO FRN 19/11/2041	USD	297 886	189 238	0.12
94 000	JPMORGAN CHASE & CO FRN 22/02/2048	USD	123 440	72 904	0.05
351 000	JPMORGAN CHASE & CO FRN 22/04/2026	USD	369 178	319 617	0.20
76 000	JPMORGAN CHASE & CO FRN 22/04/2031	USD	81 646	59 946	0.04
366 000	JPMORGAN CHASE & CO FRN 22/04/2032	USD	357 753	281 498	0.18
50 000	JPMORGAN CHASE & CO FRN 22/04/2041	USD	49 950	34 217	0.02



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
229 000	JPMORGAN CHASE & CO FRN 22/04/2051	USD	210 860	143 008	0.09
330 000	JPMORGAN CHASE & CO FRN 22/04/2052	USD	334 870	213 563	0.14
400 000	JPMORGAN CHASE & CO FRN 23/01/2029	USD	455 090	353 728	0.22
209 000	JPMORGAN CHASE & CO FRN 23/01/2049	USD	243 955	152 175	0.10
200 000	JPMORGAN CHASE & CO FRN 23/04/2029	USD	228 816	179 994	0.11
575 000	JPMORGAN CHASE & CO FRN 23/06/2025	USD	551 891	528 793	0.33
132 000	JPMORGAN CHASE & CO FRN 23/07/2029	USD	157 233	119 552	0.08
50 000	JPMORGAN CHASE & CO FRN 24/03/2031	USD	60 578	45 261	0.03
150 000	JPMORGAN CHASE & CO FRN 24/07/2048	USD	109 511	111 530	0.07
232 000	JPMORGAN CHASE & CO FRN 25/01/2033	USD	233 810	181 037	0.11
350 000	JPMORGAN CHASE & CO FRN 25/07/2033	USD	328 791	320 355	0.20
200 000	JPMORGAN CHASE & CO FRN 26/04/2033	USD	194 842	178 434	0.11
229 000	JPMORGAN CHASE & CO FRN 29/01/2027	USD	222 402	214 603	0.14
131 000	JPMORGAN CHASE & CO 2.95% 01/10/2026	USD	145 588	119 689	0.08
235 000	JPMORGAN CHASE & CO 3.2% 15/06/2026	USD	231 478	217 749	0.14
133 000	JPMORGAN CHASE & CO 3.625% 01/12/2027	USD	151 249	120 366	0.08
260 000	JPMORGAN CHASE & CO 3.875% 01/02/2024	USD	282 088	256 776	0.16
100 000	JPMORGAN CHASE & CO 3.875% 10/09/2024	USD	98 134	97 418	0.06
185 000	JPMORGAN CHASE & CO 4.95% 01/06/2045	USD	213 250	152 801	0.10
100 000	JPMORGAN CHASE & CO 5.4% 06/01/2042	USD	135 056	91 271	0.06
70 000	JPMORGAN CHASE & CO 5.5% 15/10/2040	USD	83 731	64 938	0.04
100 000	JPMORGAN CHASE & CO 5.6% 15/07/2041	USD	111 597	93 797	0.06
150 000	JPMORGAN CHASE & CO 6.4% 15/05/2038	USD	176 404	154 527	0.10
60 000	KEURIG DR PEPPER INC 4.5% 15/04/2052	USD	55 477	46 820	0.03
101 000	KEURIG DR PEPPER INC 4.597% 25/05/2028	USD	106 407	96 793	0.06
100 000	KLA CORP 4.65% 15/07/2032	USD	102 418	94 910	0.06
50 000	KLA CORP 4.95% 15/07/2052	USD	50 374	43 621	0.03
220 000	KRAFT HEINZ FOODS CO 4.375% 01/06/2046	USD	217 349	171 899	0.11
77 000	KRAFT HEINZ FOODS CO 4.875% 01/10/2049	USD	76 294	64 053	0.04
100 000	KRAFT HEINZ FOODS CO 5% 04/06/2042	USD	94 236	86 630	0.05
119 000	KRAFT HEINZ FOODS CO 5.2% 15/07/2045	USD	115 755	104 013	0.07
144 000	KROGER CO 4.45% 01/02/2047	USD	136 645	113 223	0.07
210 000	LAM RESEARCH CORP 4% 15/03/2029	USD	232 588	194 739	0.12
200 000	LLOYDS BANKING GROUP PLC FRN 09/07/2025	USD	201 340	190 566	0.12
200 000	LLOYDS BANKING GROUP PLC FRN 11/08/2033	USD	190 324	171 192	0.11
200 000	LLOYDS BANKING GROUP PLC 4.344% 09/01/2048	USD	166 348	133 484	0.08
450 000	LLOYDS BANKING GROUP PLC 4.45% 08/05/2025	USD	500 828	431 487	0.27
300 000	LLOYDS BANKING GROUP PLC 4.582% 10/12/2025	USD	296 679	274 932	0.17
61 000	LOWE'S COS INC 1.3% 15/04/2028	USD	59 557	49 439	0.03
100 000	LOWE'S COS INC 2.8% 15/09/2041	USD	81 007	63 857	0.04
86 000	LOWE'S COS INC 3% 15/10/2050	USD	88 393	51 544	0.03
50 000	LOWE'S COS INC 3.7% 15/04/2046	USD	47 599	34 920	0.02
222 000	LOWE'S COS INC 3.75% 01/04/2032	USD	217 030	191 535	0.12
176 000	LOWE'S COS INC 4.05% 03/05/2047	USD	184 616	129 114	0.08

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
88 000	LOWE'S COS INC 4.45% 01/04/2062	USD	82 023	64 163	0.04
341 000	LOWE'S COS INC 4.5% 15/04/2030	USD	367 361	317 942	0.20
50 000	LOWE'S COS INC 5% 15/04/2033	USD	47 352	47 180	0.03
100 000	LOWE'S COS INC 5.625% 15/04/2053	USD	92 572	90 158	0.06
100 000	LOWE'S COS INC 5.8% 15/09/2062	USD	91 722	89 527	0.06
70 000	LYB INTERNATIONAL FINANCE BV 4.875% 15/03/2044	USD	78 703	54 696	0.03
132 000	LYB INTERNATIONAL FINANCE III LLC 3.625% 01/04/2051	USD	130 657	82 103	0.05
80 000	LYB INTERNATIONAL FINANCE 4.2% 15/10/2049	USD	65 803	55 118	0.03
44 000	LYONDELLBASELL INDUSTRIES NV 4.625% 26/02/2055	USD	51 480	31 513	0.02
430 000	MAGALLANES INC 3.755% 15/03/2027	USD	394 048	382 690	0.24
200 000	MAGALLANES INC 5.391% 15/03/2062	USD	178 574	139 460	0.09
154 000	MANULIFE FINANCIAL CORP 4.15% 04/03/2026	USD	167 130	148 196	0.09
50 000	MARATHON PETROLEUM CORP 6.5% 01/03/2041	USD	69 232	48 769	0.03
50 000	MARSH & MCLENNAN COS INC 3.875% 15/03/2024	USD	51 747	49 117	0.03
150 000	MARSH & MCLENNAN COS INC 4.375% 15/03/2029	USD	160 754	141 678	0.09
58 000	MARSH & MCLENNAN COS INC 4.9% 15/03/2049	USD	82 182	49 449	0.03
108 000	MASTERCARD INC 2.95% 01/06/2029	USD	115 091	95 634	0.06
100 000	MASTERCARD INC 3.3% 26/03/2027	USD	99 442	93 829	0.06
100 000	MASTERCARD INC 3.35% 26/03/2030	USD	112 276	89 906	0.06
145 000	MASTERCARD INC 3.375% 01/04/2024	USD	147 558	142 280	0.09
45 000	MASTERCARD INC 3.65% 01/06/2049	USD	55 396	34 191	0.02
68 000	MASTERCARD INC 3.85% 26/03/2050	USD	85 223	53 449	0.03
136 000	MCDONALD'S CORP 3.5% 01/07/2027	USD	143 682	126 624	0.08
93 000	MCDONALD'S CORP 3.625% 01/09/2049	USD	101 846	65 827	0.04
250 000	MCDONALD'S CORP 4.875% 09/12/2045	USD	294 123	216 640	0.14
100 000	MEDTRONIC INC 4.375% 15/03/2035	USD	90 735	91 636	0.06
100 000	MEDTRONIC INC 4.625% 15/03/2045	USD	90 658	87 874	0.06
100 000	MERCK & CO INC 1.7% 10/06/2027	USD	92 146	87 139	0.06
200 000	MERCK & CO INC 2.15% 10/12/2031	USD	169 840	158 882	0.10
60 000	MERCK & CO INC 2.45% 24/06/2050	USD	60 995	36 244	0.02
200 000	MERCK & CO INC 2.75% 10/02/2025	USD	206 674	191 134	0.12
150 000	MERCK & CO INC 2.75% 10/12/2051	USD	137 748	95 330	0.06
135 000	MERCK & CO INC 2.9% 10/12/2061	USD	116 404	82 102	0.05
135 000	MERCK & CO INC 3.7% 10/02/2045	USD	158 223	104 649	0.07
100 000	MERCK & CO INC 3.9% 07/03/2039	USD	117 521	83 281	0.05
100 000	MERCK & CO INC 4% 07/03/2049	USD	102 600	80 744	0.05
58 000	MERCK & CO INC 4.15% 18/05/2043	USD	74 528	48 577	0.03
190 000	METLIFE INC 4.875% 13/11/2043	USD	231 147	163 691	0.10
130 000	METLIFE INC 6.4% 15/12/2036	USD	133 546	119 701	0.08
150 000	MICRON TECHNOLOGY INC 2.703% 15/04/2032	USD	135 565	109 881	0.07
106 000	MICROSOFT CORP 2.4% 08/08/2026	USD	108 944	98 079	0.06
464 000	MICROSOFT CORP 2.525% 01/06/2050	USD	462 459	291 568	0.18
200 000	MICROSOFT CORP 2.675% 01/06/2060	USD	171 280	120 780	0.08
310 000	MICROSOFT CORP 2.7% 12/02/2025	USD	329 042	297 696	0.19

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
450 000	MICROSOFT CORP 2.875% 06/02/2024	USD	463 292	440 266	0.28
366 000	MICROSOFT CORP 2.921% 17/03/2052	USD	199 522	247 808	0.16
414 000	MICROSOFT CORP 3.3% 06/02/2027	USD	466 014	393 721	0.25
86 000	MICROSOFT CORP 3.45% 08/08/2036	USD	104 687	73 725	0.05
80 000	MICROSOFT CORP 3.5% 12/02/2035	USD	92 539	70 622	0.04
110 000	MICROSOFT CORP 3.7% 08/08/2046	USD	119 335	88 851	0.06
33 000	MICROSOFT CORP 4.25% 06/02/2047	USD	42 137	28 977	0.02
400 000	mitsubishi UFJ FINANCIAL GROUP INC FRN 18/07/2025	USD	405 164	392 476	0.25
400 000	mitsubishi UFJ FINANCIAL GROUP INC 2.193% 25/02/2025	USD	401 406	369 072	0.23
150 000	mitsubishi UFJ FINANCIAL GROUP INC 2.801% 18/07/2024	USD	159 761	142 899	0.09
200 000	mitsubishi UFJ FINANCIAL GROUP INC 3.195% 18/07/2029	USD	167 350	167 508	0.11
50 000	mitsubishi UFJ FINANCIAL GROUP INC 3.677% 22/02/2027	USD	56 056	45 902	0.03
368 000	mitsubishi UFJ FINANCIAL GROUP INC 3.741% 07/03/2029	USD	408 442	323 899	0.20
200 000	mitsubishi UFJ FINANCIAL GROUP INC 3.751% 18/07/2039	USD	236 977	148 820	0.09
201 000	mitsubishi UFJ FINANCIAL GROUP INC 3.85% 01/03/2026	USD	230 942	188 874	0.12
151 000	mitsubishi UFJ FINANCIAL GROUP INC 3.961% 02/03/2028	USD	162 818	137 940	0.09
239 000	mitsubishi UFJ FINANCIAL GROUP INC 4.05% 11/09/2028	USD	267 383	216 510	0.14
400 000	MIZUHO FINANCIAL GROUP INC 3.17% 11/09/2027	USD	415 556	350 016	0.22
200 000	MIZUHO FINANCIAL GROUP INC 4.018% 05/03/2028	USD	234 597	180 038	0.11
95 000	MONDELEZ INTERNATIONAL INC 2.625% 04/09/2050	USD	86 552	55 250	0.03
292 000	MORGAN STANLEY FRN 01/04/2031	USD	302 031	248 971	0.16
200 000	MORGAN STANLEY FRN 04/05/2027	USD	202 483	171 294	0.11
680 000	MORGAN STANLEY FRN 10/12/2026	USD	635 776	582 556	0.36
124 000	MORGAN STANLEY FRN 13/02/2032	USD	123 577	89 667	0.06
270 000	MORGAN STANLEY FRN 16/09/2036	USD	217 985	191 819	0.12
200 000	MORGAN STANLEY FRN 20/04/2037	USD	176 448	177 886	0.11
100 000	MORGAN STANLEY FRN 21/01/2033	USD	79 037	77 794	0.05
199 000	MORGAN STANLEY FRN 21/07/2032	USD	167 885	147 650	0.09
500 000	MORGAN STANLEY FRN 21/10/2025	USD	497 068	452 785	0.29
444 000	MORGAN STANLEY FRN 22/01/2031	USD	415 981	355 736	0.22
100 000	MORGAN STANLEY FRN 22/04/2039	USD	106 432	82 010	0.05
100 000	MORGAN STANLEY FRN 22/04/2042	USD	66 362	68 114	0.04
107 000	MORGAN STANLEY FRN 22/07/2028	USD	120 884	95 950	0.06
146 000	MORGAN STANLEY FRN 22/07/2038	USD	172 616	114 905	0.07
144 000	MORGAN STANLEY FRN 23/01/2030	USD	173 709	131 304	0.08
429 000	MORGAN STANLEY FRN 24/01/2029	USD	478 716	382 714	0.24
182 000	MORGAN STANLEY FRN 24/03/2051	USD	252 384	168 659	0.11
100 000	MORGAN STANLEY FRN 25/01/2052	USD	96 890	58 676	0.04
241 000	MORGAN STANLEY FRN 28/04/2026	USD	253 249	219 910	0.14
51 000	MORGAN STANLEY FRN 28/04/2032	USD	50 179	36 963	0.02
526 000	MORGAN STANLEY 3.125% 27/07/2026	USD	525 687	479 985	0.30
251 000	MORGAN STANLEY 3.625% 20/01/2027	USD	266 074	231 540	0.15
134 000	MORGAN STANLEY 3.875% 27/01/2026	USD	152 697	126 906	0.08
365 000	MORGAN STANLEY 3.875% 29/04/2024	USD	398 094	357 622	0.23

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
50 000	MORGAN STANLEY 3.95% 23/04/2027	USD	57 208	46 296	0.03
101 000	MORGAN STANLEY 4% 23/07/2025	USD	114 904	97 267	0.06
91 000	MORGAN STANLEY 4.3% 27/01/2045	USD	100 358	70 299	0.04
75 000	MORGAN STANLEY 4.375% 22/01/2047	USD	101 508	58 340	0.04
100 000	MORGAN STANLEY 6.375% 24/07/2042	USD	128 166	101 303	0.06
100 000	MPLX LP 4.5% 15/04/2038	USD	112 143	79 946	0.05
100 000	MPLX LP 4.7% 15/04/2048	USD	116 549	74 621	0.05
540 000	MPLX LP 4.875% 01/06/2025	USD	576 731	527 563	0.33
100 000	MPLX LP 4.95% 01/09/2032	USD	97 009	90 579	0.06
140 000	MPLX LP 4.95% 14/03/2052	USD	135 366	108 466	0.07
50 000	MPLX LP 5.2% 01/03/2047	USD	61 212	39 962	0.03
50 000	MPLX LP 5.5% 15/02/2049	USD	64 123	41 878	0.03
270 000	NATIONAL AUSTRALIA BANK LTD/NEW YORK 2.5% 12/07/2026	USD	264 792	245 322	0.16
63 000	NATIONAL OILWELL VARCO INC 3.95% 01/12/2042	USD	61 099	41 630	0.03
200 000	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 2.75% 15/04/2032	USD	187 822	160 668	0.10
500 000	NATWEST GROUP PLC FRN 27/01/2030	USD	548 813	445 660	0.28
221 000	NEWMONT CORP 2.25% 01/10/2030	USD	210 177	170 749	0.11
70 000	NEWMONT MINING CORP 4.875% 15/03/2042	USD	90 247	59 445	0.04
250 000	NIKE INC 2.375% 01/11/2026	USD	244 738	227 510	0.14
20 000	NIKE INC 2.4% 27/03/2025	USD	20 811	18 906	0.01
131 000	NIKE INC 2.85% 27/03/2030	USD	140 222	113 652	0.07
71 000	NIKE INC 3.25% 27/03/2040	USD	82 155	53 964	0.03
49 000	NIKE INC 3.375% 27/03/2050	USD	58 907	35 704	0.02
77 000	NIKE INC 3.875% 01/11/2045	USD	83 546	61 468	0.04
290 000	NOMURA HOLDINGS INC 1.851% 16/07/2025	USD	285 714	260 797	0.16
400 000	NOMURA HOLDINGS INC 2.329% 22/01/2027	USD	374 930	340 668	0.22
200 000	NOMURA HOLDINGS INC 2.648% 16/01/2025	USD	195 921	187 208	0.12
100 000	NORTHERN TRUST CORP 1.95% 01/05/2030	USD	95 820	78 156	0.05
3 000	NOVARTIS CAPITAL CORP 2% 14/02/2027	USD	3 207	2 682	0.00
277 000	NOVARTIS CAPITAL CORP 2.2% 14/08/2030	USD	291 980	229 356	0.15
100 000	NOVARTIS CAPITAL CORP 2.75% 14/08/2050	USD	93 326	65 547	0.04
50 000	NOVARTIS CAPITAL CORP 3.4% 06/05/2024	USD	54 819	49 033	0.03
100 000	NOVARTIS CAPITAL CORP 4% 20/11/2045	USD	122 999	81 979	0.05
50 000	NOVARTIS CAPITAL CORP 4.4% 06/05/2044	USD	68 783	43 752	0.03
100 000	NVIDIA CORP 0.584% 14/06/2024	USD	95 698	93 296	0.06
150 000	NVIDIA CORP 3.5% 01/04/2040	USD	171 378	113 867	0.07
158 000	NVIDIA CORP 3.5% 01/04/2050	USD	162 011	112 172	0.07
100 000	ONCOR ELECTRIC DELIVERY CO LLC 3.75% 01/04/2045	USD	98 926	74 603	0.05
200 000	ONCOR ELECTRIC DELIVERY CO LLC 4.55% 15/09/2032	USD	192 558	188 850	0.12
50 000	ONEOK INC 5.2% 15/07/2048	USD	52 606	38 985	0.02
287 000	ORACLE CORP 2.5% 01/04/2025	USD	301 628	268 290	0.17
189 000	ORACLE CORP 2.65% 15/07/2026	USD	205 818	169 996	0.11
490 000	ORACLE CORP 2.8% 01/04/2027	USD	473 243	433 267	0.27

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
200 000	ORACLE CORP 2.95% 01/04/2030	USD	189 485	162 902	0.10
200 000	ORACLE CORP 2.95% 15/05/2025	USD	202 470	188 062	0.12
172 000	ORACLE CORP 2.95% 15/11/2024	USD	184 255	164 188	0.10
271 000	ORACLE CORP 3.25% 15/11/2027	USD	256 769	240 683	0.15
127 000	ORACLE CORP 3.4% 08/07/2024	USD	125 914	123 199	0.08
192 000	ORACLE CORP 3.6% 01/04/2040	USD	221 250	129 784	0.08
231 000	ORACLE CORP 3.6% 01/04/2050	USD	243 872	142 220	0.09
140 000	ORACLE CORP 3.65% 25/03/2041	USD	118 503	94 924	0.06
150 000	ORACLE CORP 3.8% 15/11/2037	USD	129 024	109 440	0.07
298 000	ORACLE CORP 3.85% 01/04/2060	USD	275 107	179 822	0.11
62 000	ORACLE CORP 3.85% 15/07/2036	USD	70 629	46 429	0.03
150 000	ORACLE CORP 3.95% 25/03/2051	USD	150 433	98 115	0.06
224 000	ORACLE CORP 4% 15/07/2046	USD	225 855	149 513	0.09
149 000	ORACLE CORP 4% 15/11/2047	USD	158 035	98 476	0.06
110 000	ORACLE CORP 4.1% 25/03/2061	USD	101 592	68 924	0.04
162 000	ORACLE CORP 4.125% 15/05/2045	USD	163 874	110 839	0.07
128 000	ORACLE CORP 4.3% 08/07/2034	USD	137 718	105 277	0.07
114 000	ORACLE CORP 4.375% 15/05/2055	USD	123 320	77 292	0.05
130 000	ORACLE CORP 4.5% 08/07/2044	USD	126 230	95 425	0.06
125 000	ORACLE CORP 5.375% 15/07/2040	USD	177 332	104 368	0.07
50 000	ORANGE SA FRN 01/03/2031	USD	58 914	59 708	0.04
180 000	OTIS WORLDWIDE CORP 2.565% 15/02/2030	USD	179 634	146 615	0.09
300 000	PARKER-HANNIFIN CORP 4.5% 15/09/2029	USD	293 882	280 329	0.18
27 000	PAYPAL HOLDINGS INC 2.4% 01/10/2024	USD	28 735	25 713	0.02
100 000	PAYPAL HOLDINGS INC 2.65% 01/10/2026	USD	98 025	91 235	0.06
224 000	PAYPAL HOLDINGS INC 2.85% 01/10/2029	USD	229 857	190 691	0.12
48 000	PAYPAL HOLDINGS INC 3.25% 01/06/2050	USD	54 075	31 348	0.02
100 000	PAYPAL HOLDINGS INC 5.05% 01/06/2052	USD	99 585	86 607	0.05
114 000	PECO ENERGY CO 3.9% 01/03/2048	USD	121 295	86 355	0.05
90 000	PEPSICO INC 2.25% 19/03/2025	USD	96 127	84 776	0.05
111 000	PEPSICO INC 2.375% 06/10/2026	USD	120 502	101 525	0.06
141 000	PEPSICO INC 2.625% 29/07/2029	USD	153 689	122 243	0.08
415 000	PEPSICO INC 2.75% 19/03/2030	USD	444 014	359 094	0.23
131 000	PEPSICO INC 2.75% 30/04/2025	USD	140 739	124 446	0.08
215 000	PEPSICO INC 3% 15/10/2027	USD	242 093	198 561	0.13
200 000	PFIZER INC 1.7% 28/05/2030	USD	177 340	159 464	0.10
400 000	PFIZER INC 1.75% 18/08/2031	USD	350 380	311 272	0.20
200 000	PFIZER INC 2.55% 28/05/2040	USD	165 162	138 566	0.09
200 000	PFIZER INC 2.625% 01/04/2030	USD	190 190	170 832	0.11
200 000	PFIZER INC 2.7% 28/05/2050	USD	162 082	130 252	0.08
200 000	PFIZER INC 4% 15/03/2049	USD	198 176	164 502	0.10
100 000	PFIZER INC 7.2% 15/03/2039	USD	117 834	117 249	0.07
130 000	PHILLIPS 66 3.3% 15/03/2052	USD	104 910	84 193	0.05
53 000	PHILLIPS 66 4.65% 15/11/2034	USD	63 541	47 457	0.03

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
67 000	PHILLIPS 66 4.875% 15/11/2044	USD	81 220	57 358	0.04
66 000	PHILLIPS 66 5.875% 01/05/2042	USD	90 554	64 054	0.04
250 000	PNC BANK NA 3.1% 25/10/2027	USD	273 985	225 593	0.14
200 000	PNC FINANCIAL SERVICES GROUP INC 2.55% 22/01/2030	USD	180 140	162 340	0.10
110 000	PNC FINANCIAL SERVICES GROUP INC 2.6% 23/07/2026	USD	120 033	99 369	0.06
24 000	POTOMAC ELECTRIC POWER CO 6.5% 15/11/2037	USD	35 365	25 036	0.02
400 000	PROCTER & GAMBLE CO 0.55% 29/10/2025	USD	390 426	353 892	0.22
50 000	PROCTER & GAMBLE CO 1.2% 29/10/2030	USD	49 543	38 131	0.02
50 000	PROLOGIS LP 2.25% 15/04/2030	USD	50 685	40 247	0.03
216 000	PRUDENTIAL FINANCIAL INC FRN 15/09/2048	USD	224 499	197 450	0.12
74 000	PRUDENTIAL FINANCIAL INC 3.7% 13/03/2051	USD	85 270	52 478	0.03
122 000	PRUDENTIAL FINANCIAL INC 3.935% 07/12/2049	USD	122 076	89 633	0.06
100 000	QUALCOMM INC 2.15% 20/05/2030	USD	88 032	82 079	0.05
100 000	QUALCOMM INC 3.25% 20/05/2027	USD	98 194	92 891	0.06
100 000	QUALCOMM INC 3.45% 20/05/2025	USD	100 415	96 464	0.06
100 000	QUALCOMM INC 4.3% 20/05/2047	USD	99 056	81 896	0.05
180 000	QUALCOMM INC 4.5% 20/05/2052	USD	182 162	149 238	0.09
100 000	REGENERON PHARMACEUTICALS INC 1.75% 15/09/2030	USD	75 270	75 385	0.05
50 000	RIO TINTO FINANCE USA LTD 2.75% 02/11/2051	USD	50 143	30 835	0.02
100 000	RIO TINTO FINANCE USA LTD 5.2% 02/11/2040	USD	126 607	95 110	0.06
100 000	ROGERS COMMUNICATIONS INC 3.7% 15/11/2049	USD	98 284	65 394	0.04
150 000	ROGERS COMMUNICATIONS INC 3.8% 15/03/2032	USD	138 481	127 590	0.08
31 000	ROGERS COMMUNICATIONS INC 4.35% 01/05/2049	USD	38 207	22 573	0.01
103 000	ROGERS COMMUNICATIONS INC 4.55% 15/03/2052	USD	103 564	79 550	0.05
147 000	ROGERS COMMUNICATIONS INC 5% 15/03/2044	USD	131 065	118 507	0.07
150 000	ROPER TECHNOLOGIES INC 1.75% 15/02/2031	USD	142 922	110 237	0.07
201 000	ROYAL BANK OF CANADA 0.5% 26/10/2023	USD	199 761	191 746	0.12
200 000	ROYAL BANK OF CANADA 2.25% 01/11/2024	USD	194 634	188 118	0.12
300 000	ROYAL BANK OF CANADA 2.3% 03/11/2031	USD	255 972	227 997	0.14
250 000	ROYAL BANK OF CANADA 2.55% 16/07/2024	USD	258 306	238 515	0.15
100 000	ROYAL BANK OF CANADA 4.24% 03/08/2027	USD	97 452	93 986	0.06
50 000	ROYAL BANK OF CANADA 4.65% 27/01/2026	USD	59 015	48 280	0.03
200 000	ROYAL BANK OF SCOTLAND FRN 22/03/2025	USD	218 964	192 830	0.12
127 000	SABINE PASS LIQUEFACTION LLC 4.2% 15/03/2028	USD	144 085	115 924	0.07
45 000	SABINE PASS LIQUEFACTION LLC 5% 15/03/2027	USD	52 377	43 364	0.03
100 000	SABINE PASS LIQUEFACTION LLC 5.625% 01/03/2025	USD	110 011	99 546	0.06
380 000	SABINE PASS LIQUEFACTION LLC 5.875% 30/06/2026	USD	408 061	378 627	0.24
239 000	SAN DIEGO GAS & ELECTRIC CO 2.5% 15/05/2026	USD	244 161	218 030	0.14
19 000	SAN DIEGO GAS & ELECTRIC CO 4.5% 15/08/2040	USD	24 027	15 885	0.01
78 000	SANTANDER HOLDINGS USA INC 3.45% 02/06/2025	USD	84 007	72 978	0.05
230 000	SANTANDER HOLDINGS USA INC 3.5% 07/06/2024	USD	225 387	220 517	0.14
200 000	SANTANDER UK GROUP HOLDINGS PLC FRN 03/11/2028	USD	196 508	169 398	0.11
253 000	SANTANDER UK PLC 4% 13/03/2024	USD	253 457	247 811	0.16
80 000	SEMPRA ENERGY FRN 01/04/2052	USD	69 855	61 019	0.04

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
125 000	SEMPRA ENERGY 3.25% 15/06/2027	USD	131 692	113 073	0.07
150 000	SEMPRA ENERGY 3.4% 01/02/2028	USD	152 069	134 019	0.08
33 000	SEMPRA ENERGY 4% 01/02/2048	USD	39 006	23 443	0.01
61 000	SEMPRA ENERGY 6% 15/10/2039	USD	86 924	58 152	0.04
50 000	SHERWIN-WILLIAMS CO 4.5% 01/06/2047	USD	39 708	39 473	0.02
350 000	SHIRE ACQUISITIONS INVESTMENTS IRELAND DAC 3.2% 23/09/2026	USD	366 961	321 867	0.20
300 000	SOUTHERN CALIFORNIA GAS CO 2.55% 01/02/2030	USD	282 070	248 025	0.16
280 000	S&P GLOBAL INC 2.45% 01/03/2027	USD	268 424	250 804	0.16
200 000	S&P GLOBAL INC 2.9% 01/03/2032	USD	169 433	164 642	0.10
50 000	SPECTRA ENERGY PARTNERS LP 4.75% 15/03/2024	USD	53 587	49 563	0.03
76 000	STARBUCKS CORP 2.55% 15/11/2030	USD	81 292	62 065	0.04
59 000	STARBUCKS CORP 3.5% 15/11/2050	USD	65 918	40 122	0.03
101 000	STARBUCKS CORP 3.55% 15/08/2029	USD	107 719	90 923	0.06
101 000	STARBUCKS CORP 3.8% 15/08/2025	USD	114 289	97 854	0.06
46 000	STARBUCKS CORP 4.45% 15/08/2049	USD	57 620	36 766	0.02
95 000	STARBUCKS CORP 4.5% 15/11/2048	USD	97 717	76 946	0.05
50 000	STATE STREET CORP FRN 01/11/2025	USD	52 834	46 974	0.03
50 000	STATE STREET CORP 3.3% 16/12/2024	USD	52 390	48 178	0.03
246 000	STATE STREET CORP 3.55% 18/08/2025	USD	273 156	236 504	0.15
50 000	STRYKER CORP 4.625% 15/03/2046	USD	42 415	41 965	0.03
400 000	SUMITOMO MITSUI FINANCIAL GROUP INC 1.474% 08/07/2025	USD	390 816	357 152	0.23
101 000	SUMITOMO MITSUI FINANCIAL GROUP INC 2.632% 14/07/2026	USD	109 279	90 580	0.06
450 000	SUMITOMO MITSUI FINANCIAL GROUP INC 2.696% 16/07/2024	USD	466 446	428 458	0.27
312 000	SUMITOMO MITSUI FINANCIAL GROUP INC 3.01% 19/10/2026	USD	340 802	282 029	0.18
500 000	SUMITOMO MITSUI FINANCIAL GROUP INC 3.04% 16/07/2029	USD	500 517	413 045	0.26
50 000	SUMITOMO MITSUI FINANCIAL GROUP INC 3.364% 12/07/2027	USD	56 223	44 897	0.03
80 000	SYSCO CORP 3.3% 15/07/2026	USD	88 291	74 035	0.05
71 000	SYSCO CORP 5.95% 01/04/2030	USD	93 306	72 424	0.05
51 000	SYSCO CORP 6.6% 01/04/2050	USD	79 355	52 275	0.03
250 000	TAKEDA PHARMACEUTICAL CO LTD 2.05% 31/03/2030	USD	253 345	197 410	0.12
210 000	TAKEDA PHARMACEUTICAL CO LTD 3.175% 09/07/2050	USD	178 059	135 089	0.09
400 000	TAKEDA PHARMACEUTICAL CO LTD 4.4% 26/11/2023	USD	431 007	396 044	0.25
369 000	TARGET CORP 2.25% 15/04/2025	USD	381 679	347 140	0.22
100 000	TARGET CORP 2.95% 15/01/2052	USD	75 864	64 810	0.04
130 000	TARGET CORP 3.375% 15/04/2029	USD	151 347	117 445	0.07
150 000	TELEFONICA EMISIONES SA 5.213% 08/03/2047	USD	156 210	112 871	0.07
160 000	TELEFONICA EMISIONES SA 5.52% 01/03/2049	USD	158 394	125 989	0.08
181 000	TELEFONICA EMISIONES SAU 7.045% 20/06/2036	USD	231 954	176 634	0.11
60 000	TELEFONICA EUROPE BV 8.25% 15/09/2030	USD	80 406	65 101	0.04
152 000	TEXAS INSTRUMENTS INC 4.15% 15/05/2048	USD	164 794	125 400	0.08
150 000	THERMO FISHER SCIENTIFIC INC 0.797% 18/10/2023	USD	146 130	143 976	0.09
300 000	THERMO FISHER SCIENTIFIC INC 1.215% 18/10/2024	USD	286 317	279 321	0.18
110 000	THERMO FISHER SCIENTIFIC INC 2% 15/10/2031	USD	105 861	86 310	0.05
50 000	THERMO FISHER SCIENTIFIC INC 2.8% 15/10/2041	USD	50 214	34 470	0.02

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
70 000	TJX COS INC 2.25% 15/09/2026	USD	67 474	63 251	0.04
300 000	TORONTO-DOMINION BANK 2.35% 08/03/2024	USD	294 516	288 429	0.18
70 000	TORONTO-DOMINION BANK 2.8% 10/03/2027	USD	67 571	62 427	0.04
200 000	TORONTO-DOMINION BANK 3.766% 06/06/2025	USD	199 316	192 066	0.12
150 000	TORONTO-DOMINION BANK 4.285% 13/09/2024	USD	147 135	146 979	0.09
300 000	TORONTO-DOMINION BANK 4.456% 08/06/2032	USD	297 324	269 577	0.17
200 000	TORONTO-DOMINION BANK 4.693% 15/09/2027	USD	193 378	191 630	0.12
159 000	TOYOTA MOTOR CORP 0.681% 25/03/2024	USD	158 368	149 741	0.09
50 000	TOYOTA MOTOR CREDIT CORP 0.625% 13/09/2024	USD	49 224	46 162	0.03
265 000	TOYOTA MOTOR CREDIT CORP 0.8% 16/10/2025	USD	258 599	234 284	0.15
70 000	TOYOTA MOTOR CREDIT CORP 1.45% 13/01/2025	USD	68 041	64 889	0.04
174 000	TOYOTA MOTOR CREDIT CORP 1.8% 13/02/2025	USD	179 340	162 271	0.10
100 000	TOYOTA MOTOR CREDIT CORP 2.5% 22/03/2024	USD	99 267	96 691	0.06
112 000	TOYOTA MOTOR CREDIT CORP 3% 01/04/2025	USD	116 646	106 798	0.07
200 000	TOYOTA MOTOR CREDIT CORP 3.05% 22/03/2027	USD	193 205	183 090	0.12
100 000	TRANSCANADA PIPELINES LTD 4.1% 15/04/2030	USD	114 208	89 559	0.06
150 000	TRANSCANADA PIPELINES LTD 4.25% 15/05/2028	USD	150 007	139 361	0.09
119 000	TRANSCANADA PIPELINES LTD 4.625% 01/03/2034	USD	138 595	104 057	0.07
56 000	TRANSCANADA PIPELINES LTD 4.875% 15/05/2048	USD	61 031	46 114	0.03
61 000	TRANSCANADA PIPELINES LTD 5.1% 15/03/2049	USD	80 610	51 692	0.03
43 000	TRANSCANADA PIPELINES LTD 6.2% 15/10/2037	USD	59 716	41 958	0.03
103 000	TRANSCANADA PIPELINES LTD 7.625% 15/01/2039	USD	149 087	112 534	0.07
120 000	TRUIST BANK 3.2% 01/04/2024	USD	125 340	116 507	0.07
250 000	TRUIST BANK 3.625% 16/09/2025	USD	280 568	236 608	0.15
50 000	TRUIST FINANCIAL CORP FRN 07/06/2029	USD	44 310	40 264	0.03
100 000	TRUIST FINANCIAL CORP FRN 28/07/2033	USD	90 793	89 773	0.06
374 000	TRUIST FINANCIAL CORP 2.5% 01/08/2024	USD	389 591	356 634	0.23
156 000	TRUIST FINANCIAL CORP 3.75% 06/12/2023	USD	166 589	153 853	0.10
150 000	TWDC ENTERPRISES 18 CORP 3% 13/02/2026	USD	158 345	140 277	0.09
80 000	TWDC ENTERPRISES 18 CORP 4.125% 01/06/2044	USD	85 809	64 646	0.04
71 000	TYSON FOODS INC 5.1% 28/09/2048	USD	101 133	62 266	0.04
100 000	UNILEVER CAPITAL CORP 2.6% 05/05/2024	USD	106 412	96 684	0.06
135 000	UNILEVER CAPITAL CORP 5.9% 15/11/2032	USD	177 098	140 856	0.09
200 000	UNION PACIFIC CORP 2.8% 14/02/2032	USD	181 296	165 708	0.10
105 000	UNION PACIFIC CORP 2.973% 16/09/2062	USD	105 844	61 436	0.04
59 000	UNION PACIFIC CORP 3.2% 20/05/2041	USD	52 426	43 164	0.03
50 000	UNION PACIFIC CORP 3.25% 05/02/2050	USD	48 582	34 163	0.02
50 000	UNION PACIFIC CORP 3.5% 14/02/2053	USD	35 561	34 979	0.02
53 000	UNION PACIFIC CORP 3.799% 01/10/2051	USD	64 139	39 757	0.03
148 000	UNION PACIFIC CORP 3.839% 20/03/2060	USD	159 151	105 450	0.07
99 000	UNITED PARCEL SERVICE INC 3.05% 15/11/2027	USD	110 492	90 998	0.06
100 000	UNITED PARCEL SERVICE INC 3.9% 01/04/2025	USD	100 936	97 862	0.06
109 000	UNITED PARCEL SERVICE INC 5.3% 01/04/2050	USD	152 235	106 651	0.07
90 000	UNITED PARCEL SERVICE INC 6.2% 15/01/2038	USD	122 570	95 405	0.06



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
550 000	UNITEDHEALTH GROUP INC 3.1% 15/03/2026	USD	542 960	517 495	0.33
400 000	UNITEDHEALTH GROUP INC 3.875% 15/08/2059	USD	361 576	291 616	0.18
400 000	UNITEDHEALTH GROUP INC 4.45% 15/12/2048	USD	404 320	333 464	0.21
500 000	UNITEDHEALTH GROUP INC 4.625% 15/07/2035	USD	523 910	458 465	0.29
340 000	US BANCORP FRN 03/11/2026	USD	328 626	249 652	0.16
150 000	US BANCORP 1.375% 22/07/2030	USD	123 778	110 795	0.07
200 000	US BANCORP 2.375% 22/07/2026	USD	204 144	181 248	0.11
136 000	US BANCORP 3.1% 27/04/2026	USD	144 383	126 160	0.08
180 000	US BANCORP 3.375% 05/02/2024	USD	188 246	176 333	0.11
150 000	VALERO ENERGY CORP 6.625% 15/06/2037	USD	154 680	150 441	0.10
200 000	VERIZON COMMUNICATIONS INC 1.45% 20/03/2026	USD	201 986	176 238	0.11
124 000	VERIZON COMMUNICATIONS INC 1.75% 20/01/2031	USD	116 815	92 194	0.06
200 000	VERIZON COMMUNICATIONS INC 2.1% 22/03/2028	USD	188 030	168 122	0.11
500 000	VERIZON COMMUNICATIONS INC 2.355% 15/03/2032	USD	466 305	378 595	0.24
416 000	VERIZON COMMUNICATIONS INC 2.55% 21/03/2031	USD	390 903	328 619	0.21
180 000	VERIZON COMMUNICATIONS INC 2.65% 20/11/2040	USD	115 925	114 250	0.07
61 000	VERIZON COMMUNICATIONS INC 2.875% 20/11/2050	USD	58 571	35 989	0.02
200 000	VERIZON COMMUNICATIONS INC 2.987% 30/10/2056	USD	156 054	115 066	0.07
153 000	VERIZON COMMUNICATIONS INC 3% 20/11/2060	USD	147 491	85 548	0.05
200 000	VERIZON COMMUNICATIONS INC 3.15% 22/03/2030	USD	194 804	169 524	0.11
354 000	VERIZON COMMUNICATIONS INC 3.376% 15/02/2025	USD	375 175	341 783	0.22
134 000	VERIZON COMMUNICATIONS INC 3.4% 22/03/2041	USD	136 312	95 037	0.06
250 000	VERIZON COMMUNICATIONS INC 3.55% 22/03/2051	USD	250 200	168 738	0.11
63 000	VERIZON COMMUNICATIONS INC 3.7% 22/03/2061	USD	63 722	41 134	0.03
214 000	VERIZON COMMUNICATIONS INC 4% 22/03/2050	USD	207 745	156 699	0.10
102 000	VERIZON COMMUNICATIONS INC 4.016% 03/12/2029	USD	114 624	92 152	0.06
100 000	VERIZON COMMUNICATIONS INC 4.125% 16/03/2027	USD	108 378	95 190	0.06
437 000	VERIZON COMMUNICATIONS INC 4.329% 21/09/2028	USD	457 885	410 154	0.26
30 000	VERIZON COMMUNICATIONS INC 4.4% 01/11/2034	USD	37 453	26 017	0.02
226 000	VERIZON COMMUNICATIONS INC 4.5% 10/08/2033	USD	255 225	201 804	0.13
298 000	VERIZON COMMUNICATIONS INC 4.862% 21/08/2046	USD	388 677	248 800	0.16
220 000	VERIZON COMMUNICATIONS INC 5.25% 16/03/2037	USD	263 615	204 167	0.13
77 000	VIACOM INC 4.375% 15/03/2043	USD	71 058	51 668	0.03
55 000	VIACOM INC 5.85% 01/09/2043	USD	70 419	44 788	0.03
150 000	VIACOM INC 6.875% 30/04/2036	USD	174 914	139 682	0.09
85 000	VIACOMCBS INC 4.95% 19/05/2050	USD	105 612	59 439	0.04
410 000	VICI PROPERTIES LP 4.75% 15/02/2028	USD	398 721	374 378	0.24
29 000	VICI PROPERTIES LP 5.125% 15/05/2032	USD	28 783	25 708	0.02
289 000	VMWARE INC 3.9% 21/08/2027	USD	316 684	264 816	0.17
70 000	VODAFONE GROUP PLC 4.25% 17/09/2050	USD	84 960	49 360	0.03
62 000	VODAFONE GROUP PLC 4.375% 19/02/2043	USD	75 818	46 331	0.03
227 000	VODAFONE GROUP PLC 4.375% 30/05/2028	USD	268 580	213 621	0.14
79 000	VODAFONE GROUP PLC 4.875% 19/06/2049	USD	102 751	61 136	0.04
110 000	VODAFONE GROUP PLC 5% 30/05/2038	USD	127 320	93 348	0.06

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
190 000	VODAFONE GROUP PLC 5.25% 30/05/2048	USD	252 303	154 907	0.10
110 000	VODAFONE GROUP PLC 6.15% 27/02/2037	USD	149 129	103 855	0.07
301 000	WALGREENS BOOTS ALLIANCE INC 3.8% 18/11/2024	USD	323 619	292 382	0.18
200 000	WALMART INC 1.05% 17/09/2026	USD	186 326	174 178	0.11
100 000	WALMART INC 1.5% 22/09/2028	USD	91 609	83 546	0.05
300 000	WALMART INC 1.8% 22/09/2031	USD	299 037	237 435	0.15
200 000	WALMART INC 2.65% 22/09/2051	USD	200 578	128 770	0.08
86 000	WALMART INC 3.3% 22/04/2024	USD	90 711	84 259	0.05
100 000	WALMART INC 3.9% 09/09/2025	USD	98 043	98 140	0.06
70 000	WALMART INC 4.05% 29/06/2048	USD	90 281	58 520	0.04
50 000	WALMART INC 4.5% 09/09/2052	USD	45 389	44 505	0.03
151 000	WALT DISNEY CO 1.75% 13/01/2026	USD	153 143	136 749	0.09
90 000	WALT DISNEY CO 1.75% 30/08/2024	USD	92 226	85 049	0.05
108 000	WALT DISNEY CO 1.85% 30/07/2026	USD	112 733	96 190	0.06
242 000	WALT DISNEY CO 2% 01/09/2029	USD	232 712	197 581	0.12
65 000	WALT DISNEY CO 2.2% 13/01/2028	USD	68 875	56 566	0.04
61 000	WALT DISNEY CO 2.65% 13/01/2031	USD	66 055	50 537	0.03
154 000	WALT DISNEY CO 2.75% 01/09/2049	USD	152 837	95 277	0.06
56 000	WALT DISNEY CO 2.95% 15/06/2027	USD	62 055	51 260	0.03
35 000	WALT DISNEY CO 3.35% 24/03/2025	USD	38 609	33 650	0.02
61 000	WALT DISNEY CO 3.5% 13/05/2040	USD	70 532	46 641	0.03
125 000	WALT DISNEY CO 3.6% 13/01/2051	USD	145 958	90 636	0.06
71 000	WALT DISNEY CO 3.8% 13/05/2060	USD	85 165	50 998	0.03
198 000	WALT DISNEY CO 3.8% 22/03/2030	USD	203 033	180 552	0.11
131 000	WALT DISNEY CO 4.7% 23/03/2050	USD	168 466	113 756	0.07
50 000	WALT DISNEY CO 6.65% 15/11/2037	USD	75 350	54 107	0.03
309 000	WARNERMEDIA HOLDINGS INC - 144A - 4.279% 15/03/2032	USD	285 942	249 725	0.16
174 000	WARNERMEDIA HOLDINGS INC - 144A - 5.05% 15/03/2042	USD	156 861	127 220	0.08
450 000	WARNERMEDIA HOLDINGS INC - 144A - 5.141% 15/03/2052	USD	398 721	315 036	0.20
100 000	WESTPAC BANKING CORP FRN 04/02/2030	USD	104 374	91 340	0.06
100 000	WESTPAC BANKING CORP FRN 10/08/2033	USD	96 899	87 264	0.06
200 000	WESTPAC BANKING CORP FRN 15/11/2035	USD	160 570	142 276	0.09
110 000	WESTPAC BANKING CORP FRN 18/11/2036	USD	105 909	77 732	0.05
100 000	WESTPAC BANKING CORP FRN 23/11/2031	USD	99 760	89 724	0.06
214 000	WESTPAC BANKING CORP FRN 24/07/2034	USD	203 243	177 472	0.11
150 000	WESTPAC BANKING CORP 1.019% 18/11/2024	USD	148 934	138 351	0.09
100 000	WESTPAC BANKING CORP 1.15% 03/06/2026	USD	97 331	86 895	0.05
260 000	WESTPAC BANKING CORP 2.7% 19/08/2026	USD	246 217	237 676	0.15
50 000	WESTPAC BANKING CORP 2.85% 13/05/2026	USD	55 212	46 268	0.03
40 000	WESTPAC BANKING CORP 2.963% 16/11/2040	USD	42 715	24 158	0.02
40 000	WESTPAC BANKING CORP 3.3% 26/02/2024	USD	43 399	39 236	0.02
155 000	WESTPAC BANKING CORP 3.35% 08/03/2027	USD	160 638	143 617	0.09
60 000	WESTPAC BANKING CORP 3.4% 25/01/2028	USD	66 056	55 140	0.03
50 000	WESTPAC BANKING CORP 4.043% 26/08/2027	USD	47 358	47 503	0.03

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
142 000	WILLIAMS COS INC 3.5% 15/11/2030	USD	152 546	119 994	0.08
242 000	WILLIAMS COS INC 3.75% 15/06/2027	USD	264 941	222 238	0.14
50 000	WILLIAMS COS INC 5.1% 15/09/2045	USD	62 431	41 183	0.03
150 000	WILLIAMS COS INC 6.3% 15/04/2040	USD	165 666	144 842	0.09
250 000	WORKDAY INC 3.5% 01/04/2027	USD	232 173	230 690	0.15
81 000	WW GRAINGER INC 4.6% 15/06/2045	USD	105 441	69 875	0.04
38 000	ZOETIS INC 4.7% 01/02/2043	USD	40 530	32 403	0.02
110 000	3M CO 3.25% 26/08/2049	USD	110 464	73 189	0.05
91 000	3M CO 4% 14/09/2048	USD	94 576	68 765	0.04
<b>Total Bonds</b>			<b>186 070 973</b>	<b>155 520 805</b>	<b>98.33</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>186 070 973</b>	<b>155 520 805</b>	<b>98.33</b>
<b>Total Investments</b>			<b>186 070 973</b>	<b>155 520 805</b>	<b>98.33</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	29.20	United States of America	81.53
Investment Banking and Brokerage Services	14.90	United Kingdom	4.86
Pharmaceuticals and Biotechnology	7.75	Canada	3.79
Telecommunications Service Providers	7.72	Japan	3.76
Technology Hardware and Equipment	6.46	Ireland	1.08
Retailers	4.78	Netherlands	1.04
Software and Computer Services	4.73	Australia	1.02
Health Care Providers	3.13	Spain	0.92
Oil, Gas and Coal	2.39	France	0.19
Personal Care, Drug and Grocery Stores	2.05	Guernsey	0.11
Industrial Support Services	1.78	Jersey	0.03
Gas, Water and Multi-utilities	1.35		
Beverages	1.31		
Electricity	1.29		
Media	1.12		
Industrial Transportation	1.00		
Medical Equipment and Services	0.78		
Food Producers	0.77		
Real Estate Investment Trusts	0.71		
Travel and Leisure	0.60		
Life Insurance	0.54		
Finance and Credit Services	0.52		
Industrial Engineering	0.44		
Chemicals	0.39		
Real Estate Investment and Services	0.39		
Telecommunications Equipment	0.39		
General Industrials	0.37		
Personal Goods	0.32		
Consumer Services	0.25		
Non-life Insurance	0.24		
Construction and Materials	0.19		
Automobiles and Parts	0.17		
Precious Metals and Mining	0.15		
Electronic and Electrical Equipment	0.12		
Open-end and Miscellaneous Investment Vehicles	0.03		
	<b>98.33</b>		<b>98.33</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Bonds</b>					
139 000	ACADIA HEALTHCARE CO INC - 144A - 5.5% 01/07/2028	USD	141 784	128 956	0.10
138 000	ACADIA HEALTHCARE CO INC 5% 15/04/2029	USD	135 365	124 327	0.10
210 000	ACCO BRANDS CORP - 144A - 4.25% 15/03/2029	USD	181 556	166 809	0.13
150 000	ACI WORLDWIDE INC - 144A - 5.75% 15/08/2026	USD	148 978	143 730	0.11
131 000	ADAPTHEALTH LLC - 144A - 5.125% 01/03/2030	USD	119 296	113 597	0.09
76 000	ADAPTHEALTH LLC 4.625% 01/08/2029	USD	74 528	64 732	0.05
154 000	ADAPTHEALTH LLC 6.125% 01/08/2028	USD	153 500	142 556	0.11
300 000	ADT SECURITY CORP 4.125% 01/08/2029	USD	267 906	257 157	0.20
221 000	ADT SECURITY CORP 4.875% 15/07/2032	USD	203 773	187 974	0.15
100 000	ADVANCED DRAINAGE SYSTEMS INC - 144A - 5% 30/09/2027	USD	98 292	92 676	0.07
100 000	ADVANCED DRAINAGE SYSTEMS INC - 144A - 6.375% 15/06/2030	USD	98 655	96 632	0.08
222 000	AECOM 5.125% 15/03/2027	USD	232 809	210 081	0.16
100 000	AHP HEALTH PARTNERS INC - 144A - 5.75% 15/07/2029	USD	78 270	77 504	0.06
349 000	AIR CANADA - 144A - 3.875% 15/08/2026	USD	336 580	308 677	0.24
200 000	ALGONQUIN POWER & UTILITIES CORP FRN 18/01/2082	USD	193 024	161 150	0.13
100 000	ALLEGHENY TECHNOLOGIES INC 4.875% 01/10/2029	USD	83 408	84 018	0.07
70 000	ALLEGHENY TECHNOLOGIES INC 5.875% 01/12/2027	USD	72 660	63 810	0.05
286 000	ALLY FINANCIAL INC 5.75% 20/11/2025	USD	296 098	276 024	0.22
380 000	AMC ENTERTAINMENT HOLDINGS INC - 144A - FRN 15/06/2026	USD	266 036	201 962	0.16
240 000	AMC ENTERTAINMENT HOLDINGS INC 7.5% 15/02/2029	USD	203 851	165 062	0.13
150 000	AMERICAN AXLE & MANUFACTURING INC 5% 01/10/2029	USD	133 893	121 986	0.10
250 000	AMERICAN AXLE & MANUFACTURING INC 6.875% 01/07/2028	USD	245 521	231 100	0.18
250 000	AMERIGAS PARTNERS LP / AMERIGAS FINANCE CORP 5.5% 20/05/2025	USD	258 171	239 123	0.19
159 000	AMERIGAS PARTNERS LP / AMERIGAS FINANCE CORP 5.75% 20/05/2027	USD	169 262	146 771	0.12
254 000	AMERIGAS PARTNERS LP / AMERIGAS FINANCE CORP 5.875% 20/08/2026	USD	265 274	238 679	0.19
250 000	AMN HEALTHCARE INC - 144A - 4.625% 01/10/2027	USD	246 305	233 870	0.18
100 000	AMS AG - 144A - 7% 31/07/2025	USD	92 869	89 641	0.07
150 000	ANTERO MIDSTREAM PARTNERS LP / ANTERO MIDSTREAM FINANCE CORP - 144A - 5.75% 01/03/2027	USD	141 716	142 815	0.11
200 000	ANTERO MIDSTREAM PARTNERS LP / ANTERO MIDSTREAM FINANCE CORP - 144A - 5.75% 15/01/2028	USD	209 722	189 432	0.15
248 000	ANTERO MIDSTREAM PARTNERS LP / ANTERO MIDSTREAM FINANCE CORP 5.375% 15/06/2029	USD	252 231	226 211	0.18
150 000	API GROUP DE INC - 144A - 4.125% 15/07/2029	USD	137 675	120 231	0.09
212 000	APX GROUP INC - 144A - 5.75% 15/07/2029	USD	212 953	167 285	0.13
150 000	APX GROUP INC - 144A - 6.75% 15/02/2027	USD	148 632	146 609	0.11
254 000	ARCHROCK PARTNERS LP / ARCHROCK PARTNERS FINANCE CORP - 144A - 6.25% 01/04/2028	USD	250 695	236 202	0.19
50 000	ARCHROCK PARTNERS LP / ARCHROCK PARTNERS FINANCE CORP - 144A - 6.875% 01/04/2027	USD	46 285	47 847	0.04
150 000	ARCONIC CORP - 144A - 6% 15/05/2025	USD	150 312	148 430	0.12
276 000	ARCONIC ROLLED PRODUCTS CORP - 144A - 6.125% 15/02/2028	USD	265 369	258 612	0.20
81 000	ARCOSA INC - 144A - 4.375% 15/04/2029	USD	79 303	70 089	0.05
170 000	ARKO CORP 5.125% 15/11/2029	USD	149 782	134 703	0.11
300 000	ASBURY AUTOMOTIVE GROUP INC - 144A - 4.625% 15/11/2029	USD	284 337	246 696	0.19

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
183 000	ASBURY AUTOMOTIVE GROUP INC - 144A - 5% 15/02/2032	USD	159 579	147 538	0.12
123 000	ASBURY AUTOMOTIVE GROUP INC 4.75% 01/03/2030	USD	119 059	100 733	0.08
73 000	ASSURANT INC FRN 27/03/2048	USD	74 891	69 435	0.05
300 000	ASTON MARTIN CAPITAL HOLDINGS LTD 10.5% 30/11/2025	USD	320 966	289 410	0.23
100 000	ATI INC 5.125% 01/10/2031	USD	90 926	83 852	0.07
150 000	ATKORE INC - 144A - 4.25% 01/06/2031	USD	139 028	122 285	0.10
50 000	ATS AUTOMATION TOOLING SYSTEMS INC - 144A - 4.125% 15/12/2028	USD	42 259	42 758	0.03
96 000	AUSTIN BIDCO INC 7.125% 15/12/2028	USD	86 999	69 080	0.05
186 000	AVANTOR FUNDING INC 3.875% 01/11/2029	USD	173 474	157 006	0.12
510 000	AVANTOR FUNDING INC 4.625% 15/07/2028	USD	513 194	460 687	0.36
272 000	AVAYA INC 6.125% 15/09/2028	USD	198 478	115 078	0.09
170 000	AVIENT CORP - 144A - 5.75% 15/05/2025	USD	172 516	166 653	0.13
200 000	AVIENT CORP 7.125% 01/08/2030	USD	197 162	191 388	0.15
290 000	AVIS BUDGET CAR RENTAL LLC / AVIS BUDGET FINANCE INC - 144A - 4.75% 01/04/2028	USD	278 454	254 608	0.20
159 000	AVIS BUDGET CAR RENTAL LLC / AVIS BUDGET FINANCE INC 5.375% 01/03/2029	USD	150 661	137 573	0.11
90 000	AVIS BUDGET CAR RENTAL LLC / AVIS BUDGET FINANCE INC 5.75% 15/07/2027	USD	83 603	82 126	0.06
274 000	AXALTA COATING SYSTEMS LLC / AXALTA COATING SYSTEMS DUTCH HOLDING B BV - 144A - 4.75% 15/06/2027	USD	261 629	250 836	0.20
70 000	AXALTA COATING SYSTEMS LLC - 144A - 3.375% 15/02/2029	USD	69 000	57 808	0.05
450 000	BALL CORP 2.875% 15/08/2030	USD	420 321	350 069	0.27
198 000	BALL CORP 3.125% 15/09/2031	USD	159 058	151 832	0.12
286 000	BALL CORP 4% 15/11/2023	USD	292 189	280 300	0.22
99 000	BALL CORP 4.875% 15/03/2026	USD	110 992	94 991	0.07
350 000	BALL CORP 5.25% 01/07/2025	USD	386 136	345 275	0.27
349 000	BATH & BODY WORKS INC - 144A - 6.625% 01/10/2030	USD	372 922	312 701	0.25
241 000	BATH & BODY WORKS INC 6.875% 01/11/2035	USD	254 859	204 934	0.16
250 000	BATH & BODY WORKS INC 7.5% 15/06/2029	USD	289 430	237 110	0.19
110 000	BAUSCH HEALTH AMERICAS INC - 144A - 8.5% 31/01/2027	USD	48 103	49 480	0.04
200 000	BAUSCH HEALTH AMERICAS INC - 144A - 9.25% 01/04/2026	USD	111 478	115 882	0.09
569 000	BAUSCH HEALTH COS INC - 144A - 4.875% 01/06/2028	USD	538 293	349 173	0.27
37 000	BAUSCH HEALTH COS INC - 144A - 5.25% 30/01/2030	USD	14 430	14 354	0.01
628 000	BAUSCH HEALTH COS INC - 144A - 5.5% 01/11/2025	USD	610 703	504 095	0.40
132 000	BAUSCH HEALTH COS INC - 144A - 5.75% 15/08/2027	USD	114 173	83 895	0.07
200 000	BAUSCH HEALTH COS INC - 144A - 6.25% 15/02/2029	USD	76 978	78 002	0.06
220 000	BAUSCH HEALTH COS INC - 144A - 7% 15/01/2028	USD	88 026	88 110	0.07
150 000	BAUSCH HEALTH COS INC - 144A - 7.25% 30/05/2029	USD	59 121	57 572	0.05
200 000	BAUSCH HEALTH COS INC - 144A - 9% 15/12/2025	USD	126 978	128 630	0.10
43 000	BAUSCH HEALTH COS INC 11% 30/09/2028 (ISIN USC07885AL76)	USD	75 796	33 574	0.03
859 000	BAUSCH HEALTH COS INC 11% 30/09/2028 (ISIN US071734AQ04)	USD	1 239 280	670 689	0.54
8 000	BAUSCH HEALTH COS INC 14% 15/10/2030 (ISIN USC07885AM59)	USD	14 102	4 582	0.00
167 000	BAUSCH HEALTH COS INC 14% 15/10/2030 (ISIN US071734AR86)	USD	240 396	95 639	0.07
151 000	BAUSCH HEALTH COS INC 6.125% 01/02/2027	USD	130 511	99 556	0.08

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
105 000	BEACON ROOFING SUPPLY INC - 144A - 4.125% 15/05/2029	USD	103 322	86 931	0.07
50 000	BEACON ROOFING SUPPLY INC - 144A - 4.5% 15/11/2026	USD	45 377	45 985	0.04
180 000	BEAZER HOMES USA INC 5.875% 15/10/2027	USD	173 933	151 133	0.12
150 000	BERRY GLOBAL INC - 144A - 5.625% 15/07/2027	USD	142 800	142 418	0.11
100 000	B&G FOODS INC 5.25% 01/04/2025	USD	89 273	90 841	0.07
200 000	B&G FOODS INC 5.25% 15/09/2027	USD	163 785	167 690	0.13
176 000	BLACK KNIGHT INFOSERV LLC - 144A - 3.625% 01/09/2028	USD	163 982	153 067	0.12
300 000	BLOCK INC 2.75% 01/06/2026	USD	272 055	268 473	0.21
261 000	BLOCK INC 3.5% 01/06/2031	USD	243 133	210 123	0.16
100 000	BLUELINX HOLDINGS INC 6% 15/11/2029	USD	87 365	82 083	0.06
200 000	BOISE CASCADE CO 4.875% 01/07/2030	USD	171 631	167 348	0.13
287 000	BOOZ ALLEN HAMILTON INC - 144A - 3.875% 01/09/2028	USD	281 225	252 910	0.20
66 000	BOOZ ALLEN HAMILTON INC 4% 01/07/2029	USD	62 729	57 623	0.05
400 000	BRITISH TELECOMMUNICATIONS PLC FRN 23/11/2081	USD	384 500	335 248	0.26
370 000	BROOKFIELD PROPERTY REIT INC / BPR CUMULUS LLC / BPR NIMBUS LLC / GCSI SELCO LL - 144A - 5.75% 15/05/2026	USD	351 942	344 159	0.27
200 000	BROOKFIELD PROPERTY REIT INC / BPR CUMULUS LLC / BPR NIMBUS LLC / GCSI SELCO LL 4.5% 01/04/2027	USD	187 814	170 596	0.13
453 000	BUILDERS FIRSTSOURCE INC - 144A - 4.25% 01/02/2032	USD	406 991	362 531	0.28
151 000	BUILDERS FIRSTSOURCE INC - 144A - 5% 01/03/2030	USD	138 522	129 766	0.10
200 000	BUILDERS FIRSTSOURCE INC - 144A - 6.375% 15/06/2032	USD	180 254	184 232	0.14
83 000	CABLE ONE INC - 144A - 4% 15/11/2030	USD	71 259	67 462	0.05
250 000	CAMELOT FINANCE SA - 144A - 4.5% 01/11/2026	USD	237 891	233 448	0.18
200 000	CAMELOT RETURN MERGER SUB INC 8.75% 01/08/2028	USD	181 912	166 672	0.13
100 000	CARRIAGE SERVICES INC - 144A - 4.25% 15/05/2029	USD	88 135	75 484	0.06
170 000	CASCADES INC/CASCADES USA INC 5.375% 15/01/2028	USD	162 947	145 372	0.11
50 000	CATALENT PHARMA SOLUTIONS INC - 144A - 3.125% 15/02/2029	USD	39 658	40 936	0.03
411 000	CATALENT PHARMA SOLUTIONS INC - 144A - 3.5% 01/04/2030	USD	376 898	331 915	0.26
486 000	CEDAR FAIR LP / CANADA'S WONDERLAND CO / MAGNUM MANAGEMENT CORP / MILLENNIUM OP - 144A - 5.5% 01/05/2025	USD	503 175	482 694	0.38
61 000	CEDAR FAIR LP / CANADA'S WONDERLAND CO / MAGNUM MANAGEMENT CORP / MILLENNIUM OP 5.375% 15/04/2027	USD	63 996	57 355	0.04
64 000	CEDAR FAIR LP / CANADA'S WONDERLAND CO / MAGNUM MANAGEMENT CORP / MILLENNIUM OP 6.5% 01/10/2028	USD	68 513	60 155	0.05
50 000	CEDAR FAIR LP 5.25% 15/07/2029	USD	51 271	43 989	0.03
200 000	CELLNEX FINANCE CO SA 3.875% 07/07/2041	USD	190 912	122 164	0.10
700 000	CENTENE CORP 2.45% 15/07/2028	USD	674 849	575 771	0.46
679 000	CENTENE CORP 2.5% 01/03/2031	USD	577 253	518 932	0.41
256 000	CENTENE CORP 2.625% 01/08/2031	USD	220 373	195 748	0.15
625 000	CENTENE CORP 3% 15/10/2030	USD	590 627	501 825	0.39
157 000	CENTENE CORP 3.375% 15/02/2030	USD	144 787	130 365	0.10
718 000	CENTENE CORP 4.25% 15/12/2027	USD	731 755	662 368	0.53
1 070 000	CENTENE CORP 4.625% 15/12/2029	USD	1 108 820	968 167	0.77
300 000	CENTRAL PARENT INC / CDK GLOBAL INC - 144A - 7.25% 15/06/2029	USD	287 998	286 539	0.22
165 000	CENTURY COMMUNITIES INC 3.875% 15/08/2029	USD	148 002	130 020	0.10

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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	CENTURY COMMUNITIES INC 6.75% 01/06/2027	USD	67 598	62 095	0.05
500 000	CENTURYLINK INC - 144A - 5.125% 15/12/2026	USD	463 597	428 105	0.34
200 000	CGG SA 8.75% 01/04/2027	USD	169 560	174 044	0.14
200 000	CHEMOURS CO 4.625% 15/11/2029	USD	172 577	155 850	0.12
180 000	CHEMOURS CO 5.375% 15/05/2027	USD	171 343	161 116	0.13
233 000	CHEMOURS CO 5.75% 15/11/2028	USD	238 650	198 008	0.16
628 000	CHENIERE ENERGY INC 4.625% 15/10/2028	USD	630 524	579 398	0.46
180 000	CHENIERE ENERGY PARTNERS LP 3.25% 31/01/2032	USD	173 754	140 089	0.11
357 000	CHENIERE ENERGY PARTNERS LP 4% 01/03/2031	USD	327 276	301 254	0.24
527 000	CHENIERE ENERGY PARTNERS LP 4.5% 01/10/2029	USD	528 631	465 293	0.36
366 000	CINEMARK USA INC - 144A - 5.25% 15/07/2028	USD	330 978	280 883	0.22
390 000	CLARIVATE SCIENCE HOLDINGS CORP 3.875% 01/07/2028	USD	358 835	337 802	0.26
124 000	CLARIVATE SCIENCE HOLDINGS CORP 4.875% 01/07/2029	USD	114 670	103 390	0.08
237 000	CLEAR CHANNEL OUTDOOR HOLDINGS INC - 144A - 7.5% 01/06/2029	USD	240 752	186 334	0.15
280 000	CLEAR CHANNEL OUTDOOR HOLDINGS INC - 144A - 7.75% 15/04/2028	USD	231 332	228 432	0.18
500 000	CLEAR CHANNEL WORLDWIDE HOLDINGS INC - 144A - 5.125% 15/08/2027	USD	463 891	449 950	0.35
196 000	CLEARWAY ENERGY OPERATING LLC - 144A - 3.75% 15/02/2031	USD	179 338	163 129	0.13
334 000	CLEARWAY ENERGY OPERATING LLC - 144A - 4.75% 15/03/2028	USD	334 015	309 808	0.24
304 000	CLEVELAND-CLIFFS INC - 144A - 6.75% 15/03/2026	USD	319 476	301 832	0.24
185 000	CLEVELAND-CLIFFS INC 4.625% 01/03/2029	USD	178 657	159 294	0.12
100 000	CLEVELAND-CLIFFS INC 5.875% 01/06/2027	USD	101 231	93 017	0.07
31 000	COEUR MINING INC - 144A - 5.125% 15/02/2029	USD	20 739	24 088	0.02
100 000	COGENT COMMUNICATIONS GROUP INC - 144A - 3.5% 01/05/2026	USD	95 867	90 546	0.07
200 000	COGENT COMMUNICATIONS GROUP INC - 144A - 7% 15/06/2027	USD	190 290	191 158	0.15
140 000	COINBASE GLOBAL INC 3.375% 01/10/2028	USD	107 822	92 686	0.07
258 000	COINBASE GLOBAL INC 3.625% 01/10/2031	USD	201 738	155 215	0.12
140 000	COMMERCIAL METALS CO 4.125% 15/01/2030	USD	138 874	118 490	0.09
420 000	COMMSCOPE FINANCE LLC - 144A - 6% 01/03/2026	USD	425 258	406 156	0.32
339 000	COMMSCOPE INC - 144A - 4.75% 01/09/2029	USD	310 258	287 001	0.23
212 000	COMMSCOPE INC - 144A - 7.125% 01/07/2028	USD	184 691	179 774	0.14
250 000	COMMSCOPE INC - 144A - 8.25% 01/03/2027	USD	207 499	222 438	0.17
369 000	COMMSCOPE TECHNOLOGIES FINANCE LLC - 144A - 6% 15/06/2025	USD	347 625	347 336	0.27
50 000	COMMSCOPE TECHNOLOGIES LLC - 144A - 5% 15/03/2027	USD	42 224	40 547	0.03
200 000	COMPASS MINERALS INTERNATIONAL INC - 144A - 6.75% 01/12/2027	USD	194 378	189 502	0.15
173 000	CONSENSUS CLOUD SOLUTIONS INC 6.5% 15/10/2028	USD	174 408	153 020	0.12
157 000	CONSOLIDATED COMMUNICATIONS INC 5% 01/10/2028	USD	150 695	121 702	0.10
150 000	CONSOLIDATED COMMUNICATIONS INC 6.5% 01/10/2028	USD	112 060	123 233	0.10
250 000	CONSTELLIUM SE - 144A - 3.75% 15/04/2029	USD	240 158	196 020	0.15
144 000	CONSTELLIUM SE - 144A - 5.875% 15/02/2026	USD	142 823	133 962	0.11
123 000	COOPER-STANDARD AUTOMOTIVE INC - 144A - 5.625% 15/11/2026	USD	58 993	46 259	0.04
111 000	CORNERSTONE BUILDING BRANDS INC - 144A - 6.125% 15/01/2029	USD	91 528	69 368	0.05
210 000	COVANTA HOLDING CORP 4.875% 01/12/2029	USD	203 328	179 424	0.14
67 000	COVANTA HOLDING CORP 5% 01/09/2030	USD	68 789	55 862	0.04



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
350 000	CRESTWOOD MIDSTREAM PARTNERS LP / CRESTWOOD MIDSTREAM FINANCE CORP - 144A - 5.625% 01/05/2027	USD	341 408	329 228	0.26
300 000	CRESTWOOD MIDSTREAM PARTNERS LP / CRESTWOOD MIDSTREAM FINANCE CORP 5.75% 01/04/2025	USD	301 692	292 608	0.23
65 000	CRESTWOOD MIDSTREAM PARTNERS LP / CRESTWOOD MIDSTREAM FINANCE CORP 6% 01/02/2029	USD	61 354	61 008	0.05
100 000	CROCS INC 4.125% 15/08/2031	USD	80 024	75 904	0.06
100 000	CROCS INC 4.25% 15/03/2029	USD	86 282	80 056	0.06
156 000	CROWDSTRIKE HOLDINGS INC 3% 15/02/2029	USD	145 725	132 271	0.10
376 000	CROWN AMERICAS LLC / CROWN AMERICAS CAPITAL CORP VI 4.75% 01/02/2026	USD	375 393	360 325	0.28
200 000	CROWN AMERICAS LLC - 144A - 5.25% 01/04/2030	USD	198 638	183 132	0.14
175 000	CUSHMAN & WAKEFIELD US BORROWER LLC - 144A - 6.75% 15/05/2028	USD	179 248	166 399	0.13
17 000	DANA FINANCING LUXEMBOURG SARL - 144A - 5.75% 15/04/2025	USD	17 529	16 611	0.01
138 000	DANA INC 4.25% 01/09/2030	USD	119 304	110 262	0.09
195 000	DANA INC 5.375% 15/11/2027	USD	206 740	176 553	0.14
100 000	DANA INC 5.625% 15/06/2028	USD	82 755	90 473	0.07
300 000	DARLING INGREDIENTS INC 6% 15/06/2030	USD	295 212	288 738	0.23
100 000	DAVE & BUSTER'S INC 7.625% 01/11/2025	USD	100 073	100 000	0.08
451 000	DAVITA INC 3.75% 15/02/2031	USD	401 194	327 250	0.26
776 000	DAVITA INC 4.625% 01/06/2030	USD	689 101	605 031	0.48
198 000	DELTA AIR LINES INC 2.9% 28/10/2024	USD	189 937	187 047	0.15
181 000	DELTA AIR LINES INC 3.75% 28/10/2029	USD	170 407	149 569	0.12
100 000	DELTA AIR LINES INC 4.375% 19/04/2028	USD	92 555	89 223	0.07
243 000	DELTA AIR LINES INC 7.375% 15/01/2026	USD	271 020	248 460	0.19
123 000	DELUXE CORP 8% 01/06/2029	USD	117 041	102 802	0.08
346 000	DEUTSCHE BANK AG 4.5% 01/04/2025	USD	341 017	321 597	0.25
200 000	DEUTSCHE BANK AG/NEW YORK NY FRN 01/12/2032	USD	179 442	159 340	0.12
400 000	DEUTSCHE BANK AG/NEW YORK NY FRN 07/01/2033	USD	374 725	274 560	0.22
200 000	DEUTSCHE BANK AG/NEW YORK NY FRN 08/07/2031	USD	160 532	166 854	0.13
300 000	DEUTSCHE BANK AG/NEW YORK NY FRN 14/01/2032	USD	241 401	212 847	0.17
200 000	DIAMOND BC BV 4.625% 01/10/2029	USD	142 882	146 656	0.11
52 000	DIEBOLD NIXDORF INC - 144A - 9.375% 15/07/2025	USD	45 051	38 787	0.03
194 000	DIEBOLD NIXDORF INC 8.5% 15/04/2024	USD	192 239	97 021	0.08
1 050 000	DIRECTV HOLDINGS LLC / DIRECTV FINANCING CO INC - 144A - 5.875% 15/08/2027	USD	914 199	945 021	0.75
300 000	DRESDNER FUNDING TRUST I - 144A - 8.151% 30/06/2031	USD	348 282	306 951	0.24
300 000	DT MIDSTREAM INC - 144A - 4.125% 15/06/2029	USD	302 073	259 266	0.20
305 000	DT MIDSTREAM INC 4.375% 15/06/2031	USD	288 187	256 978	0.20
50 000	DYCOM INDUSTRIES INC - 144A - 4.5% 15/04/2029	USD	47 498	43 713	0.03
310 000	EDGEWELL PERSONAL CARE CO - 144A - 5.5% 01/06/2028	USD	314 919	291 515	0.23
200 000	ELANCO ANIMAL HEALTH INC FRN 28/08/2028	USD	195 034	180 338	0.14
150 000	ELASTIC NV 4.125% 15/07/2029	USD	133 601	125 343	0.10
200 000	ELEMENT SOLUTIONS INC - 144A - 3.875% 01/09/2028	USD	161 970	169 912	0.13
382 000	EMBARQ CORP 7.995% 01/06/2036	USD	372 658	154 592	0.12

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
200 000	EMBECTA CORP - 144A - 5% 15/02/2030	USD	169 614	171 674	0.13
204 000	ENCOMPASS HEALTH CORP 4.5% 01/02/2028	USD	185 690	182 407	0.14
100 000	ENCOMPASS HEALTH CORP 4.625% 01/04/2031	USD	93 732	82 494	0.06
200 000	ENCOMPASS HEALTH CORP 4.75% 01/02/2030	USD	197 749	170 452	0.13
181 000	ENERSYS 4.375% 15/12/2027	USD	172 940	158 746	0.12
165 000	ENLINK MIDSTREAM LLC - 144A - 5.625% 15/01/2028	USD	165 718	158 082	0.12
200 000	ENLINK MIDSTREAM LLC - 144A - 6.5% 01/09/2030	USD	199 668	196 468	0.15
177 000	ENLINK MIDSTREAM LLC 5.375% 01/06/2029	USD	171 969	163 352	0.13
125 000	ENPRO INDUSTRIES INC 5.75% 15/10/2026	USD	130 450	120 901	0.09
300 000	ENTEGRIS ESCROW CORP 5.95% 15/06/2030	USD	287 331	273 768	0.21
268 000	ENTEGRIS INC - 144A - 4.375% 15/04/2028	USD	241 063	235 580	0.18
264 000	ENVIVA PARTNERS LP / ENVIVA PARTNERS FINANCE CORP 6.5% 15/01/2026	USD	270 061	253 237	0.20
100 000	EQM MIDSTREAM PARTNERS LP - 144A - 7.5% 01/06/2030	USD	100 328	97 315	0.08
220 000	EQM MIDSTREAM PARTNERS LP 4% 01/08/2024	USD	213 343	208 256	0.16
68 000	EQM MIDSTREAM PARTNERS LP 4.125% 01/12/2026	USD	68 227	60 258	0.05
100 000	EQM MIDSTREAM PARTNERS LP 4.5% 15/01/2029	USD	81 168	85 006	0.07
357 000	EQM MIDSTREAM PARTNERS LP 4.75% 15/01/2031	USD	371 134	298 252	0.23
98 000	EQM MIDSTREAM PARTNERS LP 6% 01/07/2025	USD	99 336	94 989	0.07
250 000	EQM MIDSTREAM PARTNERS LP 6.5% 01/07/2027	USD	242 983	243 715	0.19
150 000	EQM MIDSTREAM PARTNERS LP 6.5% 15/07/2048	USD	149 336	115 553	0.09
250 000	EQT MIDSTREAM PARTNERS LP 5.5% 15/07/2028	USD	257 033	223 743	0.18
360 000	EXELA INTERMEDIATE LLC / EXELA FINANCE INC 11.5% 15/07/2026	USD	116 638	101 952	0.08
50 000	EXTERRAN ENERGY SOLUTIONS LP / EES FINANCE CORP 8.125% 01/05/2025	USD	51 016	50 190	0.04
95 000	FAIR ISAAC CORP - 144A - 5.25% 15/05/2026	USD	101 909	93 720	0.07
78 000	FAIR ISAAC CORP 4% 15/06/2028	USD	76 070	70 545	0.06
458 000	FMG RESOURCES AUGUST 2006 PTY LTD - 144A - 4.375% 01/04/2031	USD	411 769	364 078	0.29
200 000	FMG RESOURCES AUGUST 2006 PTY LTD - 144A - 5.125% 15/05/2024	USD	204 457	196 090	0.15
200 000	FMG RESOURCES AUGUST 2006 PTY LTD - 144A - 5.875% 15/04/2030	USD	173 816	177 518	0.14
200 000	FMG RESOURCES AUGUST 2006 PTY LTD - 144A - 6.125% 15/04/2032	USD	199 212	177 190	0.14
300 000	FMG RESOURCES AUGUST 2006 PTY LTD 4.5% 15/09/2027	USD	287 748	269 262	0.21
100 000	FOOT LOCKER INC 4% 01/10/2029	USD	75 235	76 480	0.06
459 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 5% 01/05/2028	USD	447 531	401 565	0.31
185 000	FRONTIER COMMUNICATIONS HOLDINGS LLC 5.875% 01/11/2029	USD	178 145	145 417	0.11
180 000	FRONTIER COMMUNICATIONS HOLDINGS LLC 5.875% 15/10/2027	USD	184 676	166 963	0.13
153 000	FRONTIER COMMUNICATIONS HOLDINGS LLC 6% 15/01/2030	USD	153 748	119 528	0.09
372 000	FRONTIER COMMUNICATIONS HOLDINGS LLC 6.75% 01/05/2029	USD	339 478	306 636	0.24
400 000	FRONTIER COMMUNICATIONS HOLDINGS LLC 8.75% 15/05/2030	USD	414 576	408 388	0.32
50 000	FRONTIER FLORIDA LLC 6.86% 01/02/2028	USD	47 196	46 550	0.04
100 000	GANNETT HOLDINGS LLC 6% 01/11/2026	USD	84 450	74 858	0.06
208 000	GAP INC - 144A - 3.625% 01/10/2029	USD	145 398	146 130	0.11
207 000	GAP INC - 144A - 3.875% 01/10/2031	USD	185 707	142 832	0.11
103 000	GARDEN SPINCO CORP 8.625% 20/07/2030	USD	108 977	106 558	0.08
50 000	GARTNER INC - 144A - 3.625% 15/06/2029	USD	41 880	43 090	0.03

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
230 000	GARTNER INC - 144A - 3.75% 01/10/2030	USD	218 300	194 500	0.15
253 000	GARTNER INC - 144A - 4.5% 01/07/2028	USD	266 716	234 478	0.18
50 000	GATES GLOBAL LLC / GATES CORP - 144A - 6.25% 15/01/2026	USD	49 864	48 055	0.04
200 000	GEN DIGITAL INC 7.125% 30/09/2030	USD	193 848	197 392	0.15
42 000	GENWORTH HOLDINGS INC 6.5% 15/06/2034	USD	43 845	34 883	0.03
48 000	GLATFELTER CORP 4.75% 15/11/2029	USD	34 658	30 913	0.02
200 000	GLOBAL PARTNERS LP / GLP FINANCE CORP 6.875% 15/01/2029	USD	191 433	182 064	0.14
61 000	GO DADDY OPERATING CO LLC / GD FINANCE CO INC 3.5% 01/03/2029	USD	60 391	50 559	0.04
250 000	GO DADDY OPERATING CO LLC / GD FINANCE CO INC 5.25% 01/12/2027	USD	259 002	236 345	0.19
168 000	GRAND CANYON UNIVERSITY 5.125% 01/10/2028	USD	162 944	151 402	0.12
114 000	GRAPHIC PACKAGING INTERNATIONAL LLC - 144A - 3.5% 15/03/2028	USD	115 483	98 745	0.08
50 000	GRAPHIC PACKAGING INTERNATIONAL LLC - 144A - 4.75% 15/07/2027	USD	45 932	46 134	0.04
200 000	GRAPHIC PACKAGING INTERNATIONAL LLC 3.5% 01/03/2029	USD	175 055	169 890	0.13
355 000	GRAY ESCROW II INC - 144A - 5.375% 15/11/2031	USD	331 469	285 271	0.22
365 000	GRAY TELEVISION INC - 144A - 5.875% 15/07/2026	USD	378 408	344 549	0.27
251 000	GRAY TELEVISION INC - 144A - 7% 15/05/2027	USD	267 098	239 100	0.19
70 000	GRAY TELEVISION INC 4.75% 15/10/2030	USD	67 149	55 285	0.04
51 000	GREAT LAKES DREDGE & DOCK CORP 5.25% 01/06/2029	USD	50 516	40 116	0.03
300 000	GRIFOLS ESCROW ISSUER SA - 144A - 4.75% 15/10/2028	USD	304 744	234 579	0.18
60 000	GROUP 1 AUTOMOTIVE INC - 144A - 4% 15/08/2028	USD	57 257	49 393	0.04
110 000	GRUBHUB HOLDINGS INC 5.5% 01/07/2027	USD	94 644	73 840	0.06
60 000	GYP HOLDINGS III CORP - 144A - 4.625% 01/05/2029	USD	46 856	47 400	0.04
195 000	HANESBRANDS INC - 144A - 4.625% 15/05/2024	USD	207 626	189 567	0.15
292 000	HANESBRANDS INC - 144A - 4.875% 15/05/2026	USD	305 353	268 006	0.21
260 000	HAT HOLDINGS I LLC / HAT HOLDINGS II LLC - 144A - 3.375% 15/06/2026	USD	235 861	212 009	0.17
178 000	HAT HOLDINGS I LLC / HAT HOLDINGS II LLC 3.75% 15/09/2030	USD	148 342	123 215	0.10
105 000	HAT HOLDINGS I LLC / HAT HOLDINGS II LLC 6% 15/04/2025	USD	109 211	100 102	0.08
300 000	HAWAIIAN BRAND INTELLECTUAL PROPERTY LTD / HAWAIIANMILES LOYALTY LTD - 144A - 5.75% 20/01/2026	USD	283 914	276 777	0.22
150 000	HB FULLER CO 4% 15/02/2027	USD	140 974	137 348	0.11
142 000	HC2 HOLDINGS INC 8.5% 01/02/2026	USD	119 200	105 067	0.08
400 000	HERC HOLDINGS INC - 144A - 5.5% 15/07/2027	USD	415 745	378 488	0.30
50 000	HERTZ CORP - 144A - 4.625% 01/12/2026	USD	40 590	42 604	0.03
327 000	HERTZ CORP - 144A - 5% 01/12/2029	USD	303 014	260 243	0.20
60 000	HEXCEL CORP FRN 15/02/2027	USD	62 004	54 563	0.04
56 000	HEXCEL CORP FRN 15/08/2025	USD	54 886	54 349	0.04
34 000	HILLENBRAND INC FRN 15/09/2026	USD	36 035	32 129	0.03
100 000	HILLENBRAND INC 3.75% 01/03/2031	USD	89 329	80 152	0.06
151 000	HILTON GRAND VACATIONS BORROWER ESCROW LLC / HILTON GRAND VACATIONS BORROWER ESC - 144A - 5% 01/06/2029	USD	134 117	129 946	0.10
200 000	HILTON GRAND VACATIONS BORROWER ESCROW LLC / HILTON GRAND VACATIONS BORROWER ESC 4.875% 01/07/2031	USD	158 495	163 590	0.13
110 000	HOLOGIC INC - 144A - 3.25% 15/02/2029	USD	110 030	93 514	0.07
200 000	HOLOGIC INC - 144A - 4.625% 01/02/2028	USD	203 252	186 948	0.15
200 000	HORIZON THERAPEUTICS USA INC - 144A - 5.5% 01/08/2027	USD	200 294	192 376	0.15

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
376 000	HOWARD HUGHES CORP 4.125% 01/02/2029	USD	339 532	297 769	0.23
178 000	HOWARD HUGHES CORP 4.375% 01/02/2031	USD	155 353	133 609	0.10
90 000	HOWARD HUGHES CORP 5.375% 01/08/2028	USD	90 930	77 620	0.06
200 000	HOWMET AEROSPACE INC 3% 15/01/2029	USD	175 690	166 442	0.13
300 000	HOWMET AEROSPACE INC 5.125% 01/10/2024	USD	326 561	296 244	0.23
261 000	HOWMET AEROSPACE INC 5.9% 01/02/2027	USD	280 244	258 894	0.20
150 000	HOWMET AEROSPACE INC 5.95% 01/02/2037	USD	141 647	139 328	0.11
100 000	HOWMET AEROSPACE INC 6.75% 15/01/2028	USD	106 162	99 861	0.08
142 000	HOWMET AEROSPACE INC 6.875% 01/05/2025	USD	149 333	145 174	0.11
140 000	IAA INC 5.5% 15/06/2027	USD	130 314	131 257	0.10
128 000	IHEARTCOMMUNICATIONS INC 4.75% 15/01/2028	USD	118 838	111 668	0.09
248 000	IHEARTCOMMUNICATIONS INC 5.25% 15/08/2027	USD	243 511	226 030	0.18
214 000	IHEARTCOMMUNICATIONS INC 6.375% 01/05/2026	USD	216 324	203 435	0.16
339 000	IHEARTCOMMUNICATIONS INC 8.375% 01/05/2027	USD	338 337	304 771	0.24
128 000	INGEVITY CORP - 144A - 3.875% 01/11/2028	USD	113 312	108 612	0.09
300 000	IQVIA INC - 144A - 5% 15/05/2027	USD	308 013	285 705	0.22
300 000	IQVIA INC - 144A - 5% 15/10/2026	USD	307 929	286 791	0.22
284 000	IRON MOUNTAIN INC - 144A - 4.5% 15/02/2031	USD	267 918	231 664	0.18
334 000	IRON MOUNTAIN INC - 144A - 4.875% 15/09/2027	USD	325 918	308 158	0.24
342 000	IRON MOUNTAIN INC - 144A - 4.875% 15/09/2029	USD	355 913	294 736	0.23
100 000	IRON MOUNTAIN INC - 144A - 5.25% 15/03/2028	USD	94 912	92 020	0.07
467 000	IRON MOUNTAIN INC - 144A - 5.25% 15/07/2030	USD	436 746	405 023	0.32
148 000	IRON MOUNTAIN INC 5.625% 15/07/2032	USD	137 149	127 401	0.10
167 000	IRON MOUNTAIN INFORMATION MANAGEMENT SERVICES INC - 144A - 5% 15/07/2032	USD	168 348	137 673	0.11
250 000	ISTAR INC 4.25% 01/08/2025	USD	256 296	242 125	0.19
100 000	ISTAR INC 4.75% 01/10/2024	USD	101 396	99 179	0.08
90 000	ISTAR INC 5.5% 15/02/2026	USD	92 887	89 851	0.07
321 000	ITT HOLDINGS LLC 6.5% 01/08/2029	USD	301 653	258 389	0.20
247 000	JAZZ SECURITIES DAC - 144A - 4.375% 15/01/2029	USD	230 614	219 087	0.17
150 000	JELD-WEN INC - 144A - 4.625% 15/12/2025	USD	146 623	124 749	0.10
100 000	JELD-WEN INC 4.875% 15/12/2027	USD	87 234	74 549	0.06
200 000	KAISER ALUMINUM CORP - 144A - 4.5% 01/06/2031	USD	162 534	157 058	0.12
44 000	KAR AUCTION SERVICES INC - 144A - 5.125% 01/06/2025	USD	44 635	42 465	0.03
66 000	KB HOME 4% 15/06/2031	USD	59 835	50 015	0.04
55 000	KB HOME 4.8% 15/11/2029	USD	60 409	45 057	0.04
171 000	KB HOME 6.875% 15/06/2027	USD	187 445	165 446	0.13
100 000	KB HOME 7.25% 15/07/2030	USD	95 387	92 412	0.07
161 000	KENNEDY-WILSON INC 4.75% 01/02/2030	USD	162 995	126 411	0.10
150 000	KENNEDY-WILSON INC 5% 01/03/2031	USD	123 174	117 497	0.09
250 000	KFC HOLDING CO/PIZZA HUT HOLDINGS LLC/TACO BELL OF AMERICA LLC - 144A - 4.75% 01/06/2027	USD	253 025	239 148	0.19
150 000	KINETIK HOLDINGS LP 5.875% 15/06/2030	USD	143 402	141 819	0.11
100 000	KONTOOR BRANDS INC 4.125% 15/11/2029	USD	85 284	80 474	0.06
108 000	KOPPERS INC - 144A - 6% 15/02/2025	USD	101 851	97 931	0.08

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
104 000	KORN FERRY 4.625% 15/12/2027	USD	99 188	94 491	0.07
150 000	L BRANDS INC 5.25% 01/02/2028	USD	151 520	132 627	0.10
228 000	L BRANDS INC 6.75% 01/07/2036	USD	246 116	188 178	0.15
50 000	LAMB WESTON HOLDINGS INC - 144A - 4.125% 31/01/2030	USD	50 246	43 717	0.03
310 000	LAMB WESTON HOLDINGS INC - 144A - 4.375% 31/01/2032	USD	282 881	267 071	0.21
100 000	LAMB WESTON HOLDINGS INC - 144A - 4.875% 15/05/2028	USD	96 074	93 643	0.07
188 000	LEVEL 3 FINANCING INC - 144A - 3.625% 15/01/2029	USD	153 571	143 450	0.11
259 000	LEVEL 3 FINANCING INC - 144A - 3.75% 15/07/2029	USD	238 815	197 381	0.15
200 000	LEVEL 3 FINANCING INC - 144A - 4.25% 01/07/2028	USD	183 659	164 826	0.13
416 000	LEVEL 3 FINANCING INC - 144A - 4.625% 15/09/2027	USD	431 000	361 957	0.28
142 000	LEVI STRAUSS & CO 3.5% 01/03/2031	USD	139 399	113 681	0.09
72 000	LGI HOMES INC 4% 15/07/2029	USD	71 544	55 135	0.04
289 000	LIONS GATE CAPITAL HOLDINGS LLC - 144A - 5.5% 15/04/2029	USD	300 744	219 279	0.17
230 000	LITHIA MOTORS INC - 144A - 3.875% 01/06/2029	USD	209 493	186 252	0.15
155 000	LITHIA MOTORS INC - 144A - 4.375% 15/01/2031	USD	166 749	126 134	0.10
102 000	LOUISIANA-PACIFIC CORP 3.625% 15/03/2029	USD	101 159	82 945	0.07
365 000	LPL HOLDINGS INC 4% 15/03/2029	USD	338 523	319 514	0.25
100 000	LPL HOLDINGS INC 4.375% 15/05/2031	USD	93 248	87 204	0.07
78 000	LPL HOLDINGS INC 4.625% 15/11/2027	USD	79 426	72 131	0.06
649 000	LUMEN TECHNOLOGIES INC - 144A - 4% 15/02/2027	USD	600 113	552 395	0.43
162 000	LUMEN TECHNOLOGIES INC - 144A - 4.5% 15/01/2029	USD	129 788	114 427	0.09
100 000	LUMEN TECHNOLOGIES INC 6.875% 15/01/2028	USD	98 796	84 549	0.07
99 000	LUMEN TECHNOLOGIES INC 7.6% 15/09/2039	USD	89 050	68 409	0.05
100 000	LUMEN TECHNOLOGIES INC 7.65% 15/03/2042	USD	66 920	67 095	0.05
163 000	MACY'S RETAIL HOLDINGS INC 4.5% 15/12/2034	USD	132 406	112 155	0.09
150 000	MACY'S RETAIL HOLDINGS LLC 5.875% 15/03/2030	USD	148 313	126 641	0.10
100 000	MACY'S RETAIL HOLDINGS LLC 6.125% 15/03/2032	USD	84 588	83 136	0.07
100 000	MANITOWOC CO INC 9% 01/04/2026	USD	91 360	91 060	0.07
100 000	MARKS & SPENCER PLC 7.125% 01/12/2037	USD	111 419	86 215	0.07
200 000	MARRIOTT OWNERSHIP RESORTS INC 4.5% 15/06/2029	USD	184 243	167 402	0.13
200 000	MASONITE INTERNATIONAL CORP 3.5% 15/02/2030	USD	157 463	159 020	0.12
200 000	MATTEL INC - 144A - 3.375% 01/04/2026	USD	188 746	183 176	0.14
148 000	MATTEL INC - 144A - 5.875% 15/12/2027	USD	161 558	143 884	0.11
177 000	MATTEL INC 3.75% 01/04/2029	USD	182 072	153 167	0.12
64 000	MATTEL INC 5.45% 01/11/2041	USD	56 397	50 316	0.04
135 000	MAXAR TECHNOLOGIES INC - 144A - 7.75% 15/06/2027	USD	134 914	132 913	0.10
100 000	MERCER INTERNATIONAL INC 5.125% 01/02/2029	USD	85 899	83 335	0.07
180 000	MERCER INTERNATIONAL INC 5.5% 15/01/2026	USD	175 413	169 402	0.13
156 000	MERITAGE HOMES CORP 3.875% 15/04/2029	USD	150 622	126 463	0.10
218 000	MERITAGE HOMES CORP 6% 01/06/2025	USD	248 565	212 988	0.17
200 000	METHANEX CORP 5.125% 15/10/2027	USD	198 650	182 326	0.14
50 000	METHANEX CORP 5.25% 15/12/2029	USD	50 777	43 120	0.03
127 000	METHANEX CORP 5.65% 01/12/2044	USD	113 989	87 469	0.07
200 000	MGIC INVESTMENT CORP 5.25% 15/08/2028	USD	192 380	181 442	0.14

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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	MGM GROWTH PROPERTIES OPERATING PARTNERSHIP LP / MGP FINANCE CO-ISSUER INC 3.875% 15/02/2029	USD	314 988	243 732	0.19
200 000	MGM GROWTH PROPERTIES OPERATING PARTNERSHIP LP / MGP FINANCE CO-ISSUER INC 4.5% 01/09/2026	USD	214 666	187 578	0.15
400 000	MGM GROWTH PROPERTIES OPERATING PARTNERSHIP LP / MGP FINANCE CO-ISSUER INC 5.625% 01/05/2024	USD	428 760	393 032	0.31
100 000	MGM GROWTH PROPERTIES OPERATING PARTNERSHIP LP / MGP FINANCE CO-ISSUER INC 5.75% 01/02/2027	USD	113 115	91 500	0.07
100 000	MICROSTRATEGY INC 6.125% 15/06/2028	USD	86 245	85 715	0.07
400 000	MINERAL RESOURCES LTD - 144A - 8% 01/11/2027	USD	400 192	393 316	0.31
113 000	MINERAL RESOURCES LTD - 144A - 8.5% 01/05/2030	USD	115 141	112 024	0.09
80 000	MINERALS TECHNOLOGIES INC - 144A - 5% 01/07/2028	USD	73 942	69 406	0.05
184 000	MOLINA HEALTHCARE INC - 144A - 3.875% 15/05/2032	USD	179 131	153 307	0.12
90 000	MOLINA HEALTHCARE INC - 144A - 3.875% 15/11/2030	USD	81 977	77 149	0.06
307 000	MOLINA HEALTHCARE INC - 144A - 4.375% 15/06/2028	USD	293 745	275 950	0.22
200 000	MOTION BONDCO DAC 6.625% 15/11/2027	USD	204 368	167 536	0.13
128 000	MUELLER WATER PRODUCTS INC 4% 15/06/2029	USD	131 849	111 174	0.09
249 000	NATIONSTAR MORTGAGE HOLDINGS INC - 144A - 5.125% 15/12/2030	USD	242 312	188 227	0.15
91 000	NATIONSTAR MORTGAGE HOLDINGS INC - 144A - 5.5% 15/08/2028	USD	91 454	74 219	0.06
60 000	NATIONSTAR MORTGAGE HOLDINGS INC - 144A - 6% 15/01/2027	USD	52 575	53 792	0.04
267 000	NATIONSTAR MORTGAGE HOLDINGS INC 5.75% 15/11/2031	USD	209 987	205 024	0.16
150 000	NCR CORP - 144A - 5% 01/10/2028	USD	119 807	127 151	0.10
353 000	NCR CORP - 144A - 5.125% 15/04/2029	USD	364 473	295 973	0.23
284 000	NCR CORP - 144A - 5.25% 01/10/2030	USD	287 130	229 398	0.18
400 000	NEW FORTRESS ENERGY INC 6.5% 30/09/2026	USD	379 738	388 084	0.30
300 000	NEW FORTRESS ENERGY INC 6.75% 15/09/2025	USD	291 189	294 585	0.23
87 000	NEW GOLD INC - 144A - 7.5% 15/07/2027	USD	72 624	75 247	0.06
632 000	NEWELL BRANDS INC FRN 01/04/2026	USD	698 158	587 791	0.47
109 000	NEWELL BRANDS INC 5.375% 01/04/2036	USD	114 947	90 616	0.07
149 000	NEWELL BRANDS INC 5.5% 01/04/2046	USD	134 874	114 578	0.09
150 000	NEWELL BRANDS INC 6.375% 15/09/2027	USD	149 432	146 877	0.12
200 000	NEWELL BRANDS INC 6.625% 15/09/2029	USD	196 486	195 450	0.15
300 000	NEXSTAR MEDIA INC - 144A - 4.75% 01/11/2028	USD	272 532	263 214	0.21
547 000	NEXSTAR MEDIA INC - 144A - 5.625% 15/07/2027	USD	543 062	514 923	0.40
200 000	NEXTERA ENERGY OPERATING PARTNERS LP - 144A - 4.5% 15/09/2027	USD	194 330	186 308	0.15
100 000	NEXTERA ENERGY OPERATING PARTNERS LP 4.25% 15/07/2024	USD	99 516	97 005	0.08
150 000	NIELSEN FINANCE LLC / NIELSEN FINANCE CO - 144A - 4.75% 15/07/2031	USD	144 998	145 604	0.11
219 000	NOKIA OYJ 6.625% 15/05/2039	USD	230 423	199 809	0.16
80 000	NORDSTROM INC 4% 15/03/2027	USD	75 200	68 317	0.05
181 000	NORDSTROM INC 4.375% 01/04/2030	USD	172 105	135 980	0.11
311 000	NORDSTROM INC 5% 15/01/2044	USD	262 529	196 614	0.15
250 000	NORTONLIFELOCK INC - 144A - 6.75% 30/09/2027	USD	241 803	246 623	0.19
198 000	NOVELIS CORP - 144A - 3.25% 15/11/2026	USD	190 434	174 341	0.14
220 000	NOVELIS CORP - 144A - 3.875% 15/08/2031	USD	201 725	170 617	0.13
559 000	NOVELIS CORP - 144A - 4.75% 30/01/2030	USD	571 485	475 512	0.37

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
100 000	NUFARM AUSTRALIA LTD / NUFARM AMERICAS INC - 144A - 5% 27/01/2030	USD	85 373	84 710	0.07
100 000	OCEANEERING INTERNATIONAL INC 4.65% 15/11/2024	USD	94 165	95 707	0.08
56 000	OCEANEERING INTERNATIONAL INC 6% 01/02/2028	USD	51 697	49 913	0.04
50 000	OI EUROPEAN GROUP BV - 144A - 4.75% 15/02/2030	USD	40 028	42 466	0.03
300 000	ON SEMICONDUCTOR CORP 3.875% 01/09/2028	USD	261 331	264 390	0.21
200 000	ONEMAIN FINANCE CORP 3.5% 15/01/2027	USD	159 598	164 712	0.13
160 000	ONEMAIN FINANCE CORP 3.875% 15/09/2028	USD	123 432	124 925	0.10
200 000	ONEMAIN FINANCE CORP 4% 15/09/2030	USD	148 768	150 812	0.12
350 000	ONEMAIN FINANCE CORP 6.125% 15/03/2024	USD	334 163	342 024	0.27
300 000	ONEMAIN FINANCE CORP 6.625% 15/01/2028	USD	263 991	272 853	0.21
300 000	ONEMAIN FINANCE CORP 6.875% 15/03/2025	USD	282 945	290 976	0.23
300 000	ONEMAIN FINANCE CORP 7.125% 15/03/2026	USD	281 616	288 816	0.23
275 000	OPEN TEXT CORP - 144A - 3.875% 15/02/2028	USD	265 993	235 939	0.19
150 000	OPEN TEXT CORP 3.875% 01/12/2029	USD	131 956	118 889	0.09
163 000	OPEN TEXT HOLDINGS INC - 144A - 4.125% 01/12/2031	USD	132 267	123 080	0.10
235 000	OPEN TEXT HOLDINGS INC - 144A - 4.125% 15/02/2030	USD	237 525	187 093	0.15
139 000	OPTION CARE HEALTH INC - 144A - 4.375% 31/10/2029	USD	129 992	119 698	0.09
592 000	ORGANON FINANCE 1 LLC - 144A - 4.125% 30/04/2028	USD	584 166	521 060	0.41
41 000	OUTFRONT MEDIA CAPITAL LLC / OUTFRONT MEDIA CAPITAL CORP - 144A - 4.25% 15/01/2029	USD	38 378	33 706	0.03
10 000	OUTFRONT MEDIA CAPITAL LLC / OUTFRONT MEDIA CAPITAL CORP - 144A - 4.625% 15/03/2030	USD	9 658	8 251	0.01
100 000	OUTFRONT MEDIA CAPITAL LLC / OUTFRONT MEDIA CAPITAL CORP - 144A - 6.25% 15/06/2025	USD	96 474	98 983	0.08
450 000	OUTFRONT MEDIA CAPITAL LLC / OUTFRONT MEDIA CAPITAL CORP 5% 15/08/2027	USD	432 917	405 364	0.32
380 000	OWENS & MINOR INC - 144A - 4.5% 31/03/2029	USD	351 428	295 199	0.23
300 000	OWENS-BROCKWAY GLASS CONTAINER INC - 144A - 6.625% 13/05/2027	USD	273 789	286 887	0.22
100 000	PACIFIC WESTERN BANK 3.25% 01/05/2031	USD	90 112	90 450	0.07
395 000	PARAMOUNT GLOBAL FRN 30/03/2062	USD	394 116	336 572	0.26
200 000	PARK INTERMEDIATE HOLDINGS LLC / PK DOMESTIC PROPERTY LLC / PK FINANCE CO-ISSUER 4.875% 15/05/2029	USD	185 186	170 948	0.13
262 000	PARK INTERMEDIATE HOLDINGS LLC / PK DOMESTIC PROPERTY LLC / PK FINANCE CO-ISSUER 5.875% 01/10/2028	USD	257 498	237 707	0.19
200 000	PARK INTERMEDIATE HOLDINGS LLC / PK DOMESTIC PROPERTY LLC / PK FINANCE CO-ISSUER 7.5% 01/06/2025	USD	206 094	200 526	0.16
327 000	PARKLAND CORP - 144A - 4.625% 01/05/2030	USD	293 418	272 267	0.21
70 000	PARKLAND CORP - 144A - 5.875% 15/07/2027	USD	68 620	66 240	0.05
214 000	PARKLAND CORP/CANADA 4.5% 01/10/2029	USD	205 063	180 147	0.14
112 000	PEDIATRIX MEDICAL GROUP INC 5.375% 15/02/2030	USD	99 023	96 683	0.08
179 000	PENNYMAC FINANCIAL SERVICES INC 4.25% 15/02/2029	USD	146 616	135 591	0.11
168 000	PENNYMAC FINANCIAL SERVICES INC 5.375% 15/10/2025	USD	167 402	152 075	0.12
124 000	PENNYMAC FINANCIAL SERVICES INC 5.75% 15/09/2031	USD	108 468	94 251	0.07
200 000	PERRIGO FINANCE UNLIMITED CO 4.375% 15/03/2026	USD	212 383	187 462	0.15
400 000	PERRIGO FINANCE UNLIMITED CO 4.4% 15/06/2030	USD	358 874	335 052	0.26
100 000	PICASSO FINANCE SUB INC 6.125% 15/06/2025	USD	101 220	99 786	0.08

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
200 000	PITNEY BOWES INC 7.25% 15/03/2029	USD	181 036	127 460	0.10
100 000	PRA GROUP INC 7.375% 01/09/2025	USD	102 288	96 024	0.08
564 000	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC - 144A - 3.375% 31/08/2027	USD	522 417	489 834	0.38
87 000	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC - 144A - 5.25% 15/04/2024	USD	90 380	86 373	0.07
346 000	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC - 144A - 5.75% 15/04/2026	USD	360 583	338 253	0.27
200 000	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC - 144A - 6.25% 15/01/2028	USD	191 156	185 218	0.15
120 000	PROG HOLDINGS INC 6% 15/11/2029	USD	107 107	97 529	0.08
76 000	PROVIDENCE SERVICE CORP - 144A - 5.875% 15/11/2025	USD	82 138	72 607	0.06
200 000	PTC INC 4% 15/02/2028	USD	186 318	182 442	0.14
118 000	RACKSPACE TECHNOLOGY GLOBAL INC - 144A - 5.375% 01/12/2028	USD	76 081	49 564	0.04
120 000	RACKSPACE TECHNOLOGY GLOBAL INC 3.5% 15/02/2028	USD	110 938	79 394	0.06
400 000	RAKUTEN GROUP INC FRN PERPETUAL (ISIN US75102WAA62)	USD	364 244	295 596	0.23
200 000	RAKUTEN GROUP INC FRN PERPETUAL (ISIN US75102WAB46)	USD	208 895	136 330	0.11
500 000	REALOGY GROUP LLC / REALOGY CO-ISSUER CORP - 144A - 5.25% 15/04/2030	USD	450 911	347 160	0.27
138 000	RENT-A-CENTER INC/TX - 144A - 6.375% 15/02/2029	USD	126 670	107 219	0.08
50 000	RESIDEO FUNDING INC 4% 01/09/2029	USD	46 602	40 910	0.03
50 000	RESOLUTE FOREST PRODUCTS INC 4.875% 01/03/2026	USD	48 257	49 408	0.04
176 000	RHP HOTEL PROPERTIES LP / RHP FINANCE CORP 4.5% 15/02/2029	USD	158 501	154 357	0.12
100 000	RHP HOTEL PROPERTIES LP / RHP FINANCE CORP 4.75% 15/10/2027	USD	93 467	92 326	0.07
200 000	RITCHIE BROS AUCTIONEERS INC - 144A - 5.375% 15/01/2025	USD	197 812	197 128	0.15
50 000	RITE AID CORP - 144A - 7.5% 01/07/2025	USD	44 880	35 230	0.03
250 000	RITE AID CORP - 144A - 8% 15/11/2026	USD	231 469	162 388	0.13
250 000	SALLY HOLDINGS LLC / SALLY CAPITAL INC 5.625% 01/12/2025	USD	255 399	236 860	0.19
500 000	SBA COMMUNICATIONS CORP 3.125% 01/02/2029	USD	457 351	405 140	0.32
400 000	SBA COMMUNICATIONS CORP 3.875% 15/02/2027	USD	391 417	361 508	0.28
150 000	SCRIPPS ESCROW II INC - 144A - 3.875% 15/01/2029	USD	139 734	124 589	0.10
88 000	SCRIPPS ESCROW II INC - 144A - 5.375% 15/01/2031	USD	87 269	71 524	0.06
113 000	SCRIPPS ESCROW INC - 144A - 5.875% 15/07/2027	USD	116 670	102 352	0.08
74 000	SEAGATE HDD CAYMAN 3.125% 15/07/2029	USD	65 717	54 932	0.04
150 000	SEAGATE HDD CAYMAN 3.375% 15/07/2031	USD	122 192	107 168	0.08
172 000	SEAGATE HDD CAYMAN 4.091% 01/06/2029	USD	170 729	137 748	0.11
72 000	SEAGATE HDD CAYMAN 4.125% 15/01/2031	USD	73 424	54 158	0.04
112 000	SEAGATE HDD CAYMAN 4.75% 01/01/2025	USD	117 504	108 170	0.08
70 000	SEAGATE HDD CAYMAN 4.875% 01/03/2024	USD	72 745	68 606	0.05
265 000	SEAGATE HDD CAYMAN 4.875% 01/06/2027	USD	271 741	245 099	0.19
116 000	SEAGATE HDD CAYMAN 5.75% 01/12/2034	USD	132 257	94 298	0.07
150 000	SEALED AIR CORP - 144A - 4% 01/12/2027	USD	141 489	134 465	0.11
150 000	SEALED AIR CORP - 144A - 5% 15/04/2029	USD	149 138	136 944	0.11
158 000	SEALED AIR CORP - 144A - 5.5% 15/09/2025	USD	175 357	155 205	0.12
230 000	SEAWORLD PARKS & ENTERTAINMENT INC - 144A - 5.25% 15/08/2029	USD	222 815	199 847	0.16



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
358 000	SELECT MEDICAL CORP - 144A - 6.25% 15/08/2026	USD	362 414	341 557	0.27
300 000	SENSATA TECHNOLOGIES BV - 144A - 4% 15/04/2029	USD	292 933	252 465	0.20
207 000	SENSATA TECHNOLOGIES BV - 144A - 5% 01/10/2025	USD	206 821	201 401	0.16
100 000	SENSATA TECHNOLOGIES BV 5.625% 01/11/2024	USD	100 996	99 408	0.08
200 000	SENSATA TECHNOLOGIES INC - 144A - 3.75% 15/02/2031	USD	177 780	159 220	0.12
248 000	SENSATA TECHNOLOGIES INC - 144A - 4.375% 15/02/2030	USD	237 909	213 446	0.17
413 000	SERVICE CORP INTERNATIONAL/US 4% 15/05/2031	USD	408 069	343 913	0.27
354 000	SERVICE CORP INTERNATIONAL/US 5.125% 01/06/2029	USD	356 560	330 105	0.26
219 000	SIRIUS XM RADIO INC - 144A - 3.125% 01/09/2026	USD	204 162	195 718	0.15
425 000	SIRIUS XM RADIO INC - 144A - 3.875% 01/09/2031	USD	385 092	339 796	0.27
428 000	SIRIUS XM RADIO INC - 144A - 4% 15/07/2028	USD	415 955	369 441	0.29
436 000	SIRIUS XM RADIO INC - 144A - 4.125% 01/07/2030	USD	390 208	357 019	0.28
454 000	SIRIUS XM RADIO INC - 144A - 5% 01/08/2027	USD	458 694	417 680	0.33
416 000	SIRIUS XM RADIO INC - 144A - 5.5% 01/07/2029	USD	419 405	383 614	0.30
252 000	SIX FLAGS ENTERTAINMENT CORP - 144A - 4.875% 31/07/2024	USD	251 731	243 944	0.19
200 000	SIX FLAGS ENTERTAINMENT CORP - 144A - 5.5% 15/04/2027	USD	183 932	179 906	0.14
307 000	SLM CORP 3.125% 02/11/2026	USD	277 512	269 230	0.21
114 000	SPECTRUM BRANDS INC - 144A - 3.875% 15/03/2031	USD	106 697	84 034	0.07
70 000	SPECTRUM BRANDS INC - 144A - 5% 01/10/2029	USD	66 272	57 182	0.04
50 000	SPECTRUM BRANDS INC - 144A - 5.5% 15/07/2030	USD	39 771	40 495	0.03
200 000	SPRINGLEAF FINANCE CORP 5.375% 15/11/2029	USD	163 810	163 900	0.13
100 000	SPX FLOW INC 8.75% 01/04/2030	USD	90 224	81 787	0.06
91 000	STARWOOD PROPERTY TRUST INC - 144A - 3.75% 31/12/2024	USD	89 589	85 134	0.07
200 000	STARWOOD PROPERTY TRUST INC - 144A - 4.375% 15/01/2027	USD	192 997	176 784	0.14
50 000	STARWOOD PROPERTY TRUST INC 4.75% 15/03/2025	USD	51 889	47 171	0.04
200 000	STENA INTERNATIONAL SA - 144A - 5.75% 01/03/2024	USD	199 936	187 332	0.15
100 000	STONEX GROUP INC 8.625% 15/06/2025	USD	101 643	98 745	0.08
182 000	SUBURBAN PROPANE PARTNERS LP/SUBURBAN ENERGY FINANCE CORP 5% 01/06/2031	USD	167 449	152 911	0.12
140 000	SUBURBAN PROPANE PARTNERS LP/SUBURBAN ENERGY FINANCE CORP 5.875% 01/03/2027	USD	145 629	132 919	0.10
160 000	SUMMIT MATERIALS LLC / SUMMIT MATERIALS FINANCE CORP - 144A - 5.25% 15/01/2029	USD	166 451	146 542	0.11
100 000	SUMMIT MATERIALS LLC / SUMMIT MATERIALS FINANCE CORP - 144A - 6.5% 15/03/2027	USD	99 746	96 127	0.08
128 000	SUNCOKE ENERGY INC - 144A - 4.875% 30/06/2029	USD	114 359	105 011	0.08
213 000	SUNNOVA ENERGY CORP 5.875% 01/09/2026	USD	200 301	187 840	0.15
82 000	SUNOCO LP / SUNOCO FINANCE CORP 4.5% 15/05/2029	USD	79 768	70 850	0.06
227 000	SUNOCO LP / SUNOCO FINANCE CORP 4.5% 30/04/2030	USD	210 049	193 318	0.15
100 000	SUNOCO LP / SUNOCO FINANCE CORP 5.875% 15/03/2028	USD	105 727	95 221	0.07
150 000	SUNOCO LP / SUNOCO FINANCE CORP 6% 15/04/2027	USD	145 141	146 964	0.12
250 000	SUPERIOR PLUS LP / SUPERIOR GENERAL PARTNER INC 4.5% 15/03/2029	USD	221 816	210 230	0.16
210 000	SURGERY CENTER HOLDINGS INC - 144A - 10% 15/04/2027	USD	229 197	203 948	0.16
19 000	SURGERY CENTER HOLDINGS INC - 144A - 6.75% 01/07/2025	USD	19 370	17 912	0.01
400 000	SWITCH LTD 3.75% 15/09/2028	USD	402 716	404 004	0.32

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
179 000	SYMANTEC CORP - 144A - 5% 15/04/2025	USD	180 342	174 033	0.14
100 000	SYNOVUS FINANCIAL CORP FRN 07/02/2029	USD	99 354	97 244	0.08
150 000	TASEKO MINES LTD 7% 15/02/2026	USD	120 081	124 053	0.10
50 000	TAYLOR MORRISON COMMUNITIES INC / TAYLOR MORRISON HOLDINGS II INC - 144A - 5.625% 01/03/2024	USD	48 980	49 378	0.04
156 000	TAYLOR MORRISON COMMUNITIES INC - 144A - 5.125% 01/08/2030	USD	148 353	129 697	0.10
150 000	TAYLOR MORRISON COMMUNITIES INC - 144A - 5.75% 15/01/2028	USD	145 702	137 585	0.11
220 000	TAYLOR MORRISON COMMUNITIES INC - 144A - 5.875% 15/06/2027	USD	229 134	206 879	0.16
412 000	TEGNA INC 4.625% 15/03/2028	USD	412 970	392 055	0.31
134 000	TEGNA INC 4.75% 15/03/2026	USD	137 743	132 262	0.10
300 000	TEGNA INC 5% 15/09/2029	USD	287 821	286 419	0.22
325 000	TELECOM ITALIA CAPITAL SA 6% 30/09/2034	USD	295 538	236 886	0.19
304 000	TELECOM ITALIA CAPITAL SA 6.375% 15/11/2033	USD	290 769	233 408	0.18
167 000	TELECOM ITALIA CAPITAL SA 7.2% 18/07/2036	USD	190 589	131 060	0.10
268 000	TELECOM ITALIA CAPITAL SA 7.721% 04/06/2038	USD	261 668	212 596	0.17
110 000	TELEFLEX INC - 144A - 4.25% 01/06/2028	USD	114 732	99 534	0.08
150 000	TELEFLEX INC 4.625% 15/11/2027	USD	152 787	141 282	0.11
200 000	TELENET FINANCE LUXEMBOURG NOTES SARL - 144A - 5.5% 01/03/2028	USD	197 924	175 592	0.14
499 000	TENET HEALTHCARE CORP - 144A - 4.25% 01/06/2029	USD	493 772	420 392	0.33
484 000	TENET HEALTHCARE CORP - 144A - 4.375% 15/01/2030	USD	468 112	406 849	0.32
151 000	TENET HEALTHCARE CORP - 144A - 4.625% 01/09/2024	USD	152 062	147 054	0.12
50 000	TENET HEALTHCARE CORP - 144A - 4.625% 15/06/2028	USD	47 289	44 068	0.03
318 000	TENET HEALTHCARE CORP - 144A - 4.875% 01/01/2026	USD	324 462	300 580	0.24
438 000	TENET HEALTHCARE CORP - 144A - 5.125% 01/11/2027	USD	415 983	401 436	0.31
629 000	TENET HEALTHCARE CORP - 144A - 6.125% 01/10/2028	USD	619 595	545 355	0.43
600 000	TENET HEALTHCARE CORP - 144A - 6.125% 15/06/2030	USD	565 368	557 910	0.44
400 000	TENET HEALTHCARE CORP - 144A - 6.25% 01/02/2027	USD	410 772	384 304	0.30
316 000	TENET HEALTHCARE CORP 4.625% 15/07/2024	USD	317 261	308 008	0.24
50 000	TENET HEALTHCARE CORP 6.875% 15/11/2031	USD	51 952	42 542	0.03
200 000	TENNECO INC 5% 15/07/2026	USD	197 244	199 222	0.16
150 000	TENNECO INC 5.125% 15/04/2029	USD	141 470	148 758	0.12
150 000	TENNECO INC 7.875% 15/01/2029	USD	145 577	149 042	0.12
230 000	TEREX CORP - 144A - 5% 15/05/2029	USD	229 515	205 158	0.16
101 000	THOR INDUSTRIES INC 4% 15/10/2029	USD	81 908	81 661	0.06
350 000	TOPBUILD CORP - 144A - 3.625% 15/03/2029	USD	303 693	280 648	0.22
250 000	TRAVEL + LEISURE CO - 144A - 6.625% 31/07/2026	USD	250 861	243 940	0.19
250 000	TRAVEL + LEISURE CO 4.5% 01/12/2029	USD	241 328	203 523	0.16
67 000	TRAVEL + LEISURE CO 4.625% 01/03/2030	USD	55 619	54 398	0.04
150 000	TRAVEL + LEISURE CO 6.6% 01/10/2025	USD	162 861	146 729	0.12
140 000	TREEHOUSE FOODS INC 4% 01/09/2028	USD	122 840	118 149	0.09
100 000	TRI POINTE GROUP INC / TRI POINTE HOMES INC 5.875% 15/06/2024	USD	105 185	98 585	0.08
113 000	TRI POINTE GROUP INC 5.25% 01/06/2027	USD	123 592	97 959	0.08
60 000	TRI POINTE HOMES INC 5.7% 15/06/2028	USD	66 700	52 041	0.04
215 000	TRINSEO MATERIALS OPERATING SCA / TRINSEO MATERIALS FINANCE INC - 144A - 5.125% 01/04/2029	USD	175 741	122 490	0.10

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
84 000	TRIUMPH GROUP INC - 144A - 6.25% 15/09/2024	USD	78 616	77 929	0.06
209 000	TRIUMPH GROUP INC - 144A - 8.875% 01/06/2024	USD	217 049	211 205	0.17
120 000	TRIUMPH GROUP INC 7.75% 15/08/2025	USD	110 331	91 026	0.07
332 000	TRIVIUM PACKAGING FINANCE BV - 144A - 5.5% 15/08/2026	USD	349 142	305 247	0.24
200 000	TRIVIUM PACKAGING FINANCE BV - 144A - 8.5% 15/08/2027	USD	215 500	189 748	0.15
356 000	TRONOX INC - 144A - 4.625% 15/03/2029	USD	341 746	276 309	0.22
200 000	TTM TECHNOLOGIES INC - 144A - 4% 01/03/2029	USD	167 453	169 036	0.13
100 000	TWILIO INC 3.625% 15/03/2029	USD	83 831	82 517	0.06
103 000	TWILIO INC 3.875% 15/03/2031	USD	103 388	83 919	0.07
452 000	UBER TECHNOLOGIES INC 4.5% 15/08/2029	USD	425 458	387 491	0.30
100 000	UBER TECHNOLOGIES INC 6.25% 15/01/2028	USD	100 097	96 007	0.08
246 000	UBER TECHNOLOGIES INC 7.5% 15/05/2025	USD	257 205	246 027	0.19
350 000	UBER TECHNOLOGIES INC 7.5% 15/09/2027	USD	366 651	348 667	0.27
300 000	UBER TECHNOLOGIES INC 8% 01/11/2026	USD	311 845	300 981	0.24
299 000	UNICREDIT SPA - 144A - FRN 02/04/2034	USD	353 263	256 739	0.20
200 000	UNICREDIT SPA - 144A - FRN 19/06/2032	USD	207 801	166 046	0.13
500 000	UNICREDIT SPA - 144A - FRN 30/06/2035	USD	490 097	373 460	0.29
133 000	UNISYS CORP 6.875% 01/11/2027	USD	122 641	111 672	0.09
208 000	UNITED NATURAL FOODS INC - 144A - 6.75% 15/10/2028	USD	201 052	201 130	0.16
50 000	UNITED RENTALS NORTH AMERICA INC 3.75% 15/01/2032	USD	42 907	40 449	0.03
434 000	UNITED RENTALS NORTH AMERICA INC 3.875% 15/02/2031	USD	407 562	359 812	0.28
50 000	UNITED RENTALS NORTH AMERICA INC 4% 15/07/2030	USD	47 285	42 663	0.03
308 000	UNITED RENTALS NORTH AMERICA INC 4.875% 15/01/2028	USD	316 364	286 440	0.22
309 000	UNITED RENTALS NORTH AMERICA INC 5.25% 15/01/2030	USD	338 199	286 526	0.22
200 000	UNITED RENTALS NORTH AMERICA INC 5.5% 15/05/2027	USD	197 247	195 212	0.15
197 000	UNITED STATES CELLULAR CORP 6.7% 15/12/2033	USD	212 406	187 235	0.15
191 000	UNITI GROUP LP / UNITI FIBER HOLDINGS INC / CSL CAPITAL LLC - 144A - 6% 15/01/2030	USD	172 973	131 005	0.10
642 000	UNITI GROUP LP / UNITI FIBER HOLDINGS INC / CSL CAPITAL LLC - 144A - 7.875% 15/02/2025	USD	675 485	636 125	0.51
276 000	UNITI GROUP LP / UNITI GROUP FINANCE INC / CSL CAPITAL LLC - 144A - 6.5% 15/02/2029	USD	254 580	198 709	0.16
250 000	UNITI GROUP LP / UNITI GROUP FINANCE INC / CSL CAPITAL LLC 4.75% 15/04/2028	USD	232 395	205 540	0.16
90 000	UNIVAR SOLUTIONS USA INC/WASHINGTON 5.125% 01/12/2027	USD	82 244	83 297	0.07
427 000	UNIVISION COMMUNICATIONS INC - 144A - 5.125% 15/02/2025	USD	434 799	412 451	0.32
200 000	UNIVISION COMMUNICATIONS INC - 144A - 7.375% 30/06/2030	USD	193 861	194 750	0.15
150 000	UNIVISION COMMUNICATIONS INC 4.5% 01/05/2029	USD	141 085	126 546	0.10
508 000	UNIVISION COMMUNICATIONS INC 6.625% 01/06/2027	USD	507 352	501 344	0.39
161 000	US FOODS INC - 144A - 4.625% 01/06/2030	USD	144 940	139 857	0.11
244 000	US FOODS INC - 144A - 4.75% 15/02/2029	USD	248 713	217 104	0.17
292 000	US FOODS INC 6.25% 15/04/2025	USD	301 904	292 053	0.23
72 000	VAIL RESORTS INC 6.25% 15/05/2025	USD	76 140	71 641	0.06
71 000	VALVOLINE INC - 144A - 3.625% 15/06/2031	USD	67 311	56 006	0.04
35 000	VALVOLINE INC - 144A - 4.25% 15/02/2030	USD	30 927	33 855	0.03

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
225 000	VERTIV GROUP CORP 4.125% 15/11/2028	USD	205 318	195 669	0.15
59 000	VIACOM INC FRN 28/02/2057	USD	63 772	49 991	0.04
207 000	VICI PROPERTIES LP / VICI NOTE CO INC - 144A - 4.625% 15/06/2025	USD	220 461	194 768	0.15
235 000	VICTORIA'S SECRET & CO 4.625% 15/07/2029	USD	201 226	186 990	0.15
150 000	VIDEOTRON LTD - 144A - 5.125% 15/04/2027	USD	146 494	141 248	0.11
259 000	VIDEOTRON LTD - 144A - 5.375% 15/06/2024	USD	283 254	256 850	0.20
100 000	VIDEOTRON LTD 3.625% 15/06/2029	USD	81 014	83 858	0.07
45 000	VM CONSOLIDATED INC 5.5% 15/04/2029	USD	45 662	39 183	0.03
758 000	VODAFONE GROUP PLC FRN 04/04/2079	USD	865 317	723 146	0.58
39 000	VODAFONE GROUP PLC FRN 04/06/2081 (ISIN US92857WBV19)	USD	37 887	31 007	0.02
257 000	VODAFONE GROUP PLC FRN 04/06/2081 (ISIN US92857WBW91)	USD	235 941	182 244	0.14
90 000	VODAFONE GROUP PLC FRN 04/06/2081 (ISIN US92857WBX74)	USD	90 481	60 874	0.05
500 000	VZ SECURED FINANCING BV - 144A - 5% 15/01/2032	USD	440 058	401 120	0.31
120 000	WABASH NATIONAL CORP 4.5% 15/10/2028	USD	113 348	98 828	0.08
100 000	WEATHERFORD INTERNATIONAL LTD 6.5% 15/09/2028	USD	98 993	96 083	0.08
461 000	WEATHERFORD INTERNATIONAL LTD 8.625% 30/04/2030	USD	471 541	434 570	0.34
200 000	WEIR GROUP PLC - 144A - 2.2% 13/05/2026	USD	185 927	171 358	0.13
406 000	WESCO DISTRIBUTION INC - 144A - 7.125% 15/06/2025	USD	431 985	410 063	0.32
418 000	WESCO DISTRIBUTION INC - 144A - 7.25% 15/06/2028	USD	461 607	423 935	0.33
194 000	WESTERN GAS PARTNERS LP 5.3% 01/03/2048	USD	163 979	155 082	0.12
450 000	WESTERN MIDSTREAM OPERATING LP FRN 01/02/2025	USD	432 171	427 738	0.34
466 000	WESTERN MIDSTREAM OPERATING LP FRN 01/02/2030	USD	433 347	409 622	0.32
260 000	WESTERN MIDSTREAM OPERATING LP FRN 01/02/2050	USD	227 528	204 225	0.16
50 000	WESTERN MIDSTREAM OPERATING LP 4.75% 15/08/2028	USD	44 899	46 223	0.04
150 000	WESTERN MIDSTREAM OPERATING LP 5.45% 01/04/2044	USD	129 930	121 434	0.10
50 000	WESTERN MIDSTREAM OPERATING LP 5.5% 15/08/2048	USD	43 874	40 628	0.03
50 000	WILLIAM CARTER CO 5.625% 15/03/2027	USD	50 193	48 070	0.04
251 000	WILLIAMS SCOTSMAN INTERNATIONAL INC - 144A - 4.625% 15/08/2028	USD	241 267	227 213	0.18
50 000	WINNEBAGO INDUSTRIES INC - 144A - 6.25% 15/07/2028	USD	46 954	46 717	0.04
150 000	WMG ACQUISITION CORP - 144A - 3.75% 01/12/2029	USD	125 258	126 596	0.10
150 000	WMG ACQUISITION CORP - 144A - 3.875% 15/07/2030	USD	123 761	127 895	0.10
200 000	WMG ACQUISITION CORP 3% 15/02/2031	USD	154 184	156 448	0.12
81 000	WOLVERINE WORLD WIDE INC - 144A - 4% 15/08/2029	USD	78 718	64 545	0.05
100 000	WW INTERNATIONAL INC - 144A - 4.5% 15/04/2029	USD	67 641	55 501	0.04
61 000	WYNDHAM DESTINATIONS INC FRN 01/04/2027	USD	63 964	56 942	0.04
159 000	XEROX CORP 3.8% 15/05/2024	USD	159 336	151 385	0.12
95 000	XEROX CORP 6.75% 15/12/2039	USD	96 849	70 756	0.06
149 000	XEROX HOLDINGS CORP 5% 15/08/2025	USD	143 248	134 738	0.11
237 000	XEROX HOLDINGS CORP 5.5% 15/08/2028	USD	248 495	187 161	0.15
130 000	XHR LP 4.875% 01/06/2029	USD	127 729	113 178	0.09
169 000	XHR LP 6.375% 15/08/2025	USD	172 669	166 262	0.13
159 000	YUM! BRANDS INC 3.625% 15/03/2031	USD	133 460	127 653	0.10
304 000	YUM! BRANDS INC 4.625% 31/01/2032	USD	302 941	259 583	0.20
300 000	YUM! BRANDS INC 4.75% 15/01/2030	USD	296 939	268 026	0.21

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
250 000	YUM! BRANDS INC 5.375% 01/04/2032	USD	233 516	223 668	0.18
50 000	YUM! BRANDS INC 6.875% 15/11/2037	USD	50 347	49 495	0.04
400 000	ZIGGO BV 4.875% 15/01/2030	USD	349 420	337 564	0.26
169 000	ZIPRECRUITER INC 5% 15/01/2030	USD	165 285	138 430	0.11
201 000	ZOOMINFO TECHNOLOGIES LLC/ZOOMINFO FINANCE CORP - 144A - 3.875% 01/02/2029	USD	188 893	169 292	0.13
24 000	1375209 BC LTD 9% 30/01/2028 (ISIN USC6887TAA63)	USD	42 305	23 360	0.02
382 000	1375209 BC LTD 9% 30/01/2028 (ISIN US68251PAA57)	USD	550 479	371 808	0.29
<b>Total Bonds</b>			<b>137 175 330</b>	<b>123 386 754</b>	<b>96.75</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>137 175 330</b>	<b>123 386 754</b>	<b>96.75</b>
<b>Total Investments</b>			<b>137 175 330</b>	<b>123 386 754</b>	<b>96.75</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Investment Banking and Brokerage Services	19.29	United States of America	82.28
Health Care Providers	8.52	Canada	4.60
Oil, Gas and Coal	7.88	Netherlands	1.75
Telecommunications Service Providers	7.51	Australia	1.39
Technology Hardware and Equipment	3.45	United Kingdom	1.25
Travel and Leisure	3.19	Luxembourg	1.21
Real Estate Investment Trusts	2.96	Cayman Islands	0.90
Software and Computer Services	2.88	Ireland	0.71
Retailers	2.84	Italy	0.62
Media	2.79	Bermuda	0.42
Pharmaceuticals and Biotechnology	2.63	Japan	0.34
General Industrials	2.48	France	0.29
Consumer Services	2.29	Spain	0.28
Household Goods and Home Construction	2.25	Germany	0.25
Construction and Materials	2.12	Jersey	0.23
Finance and Credit Services	2.01	Finland	0.16
Industrial Metals and Mining	1.98	Austria	0.07
Industrial Transportation	1.75		
Banks	1.66		<b>96.75</b>
Industrial Support Services	1.61		
Chemicals	1.49		
Telecommunications Equipment	1.49		
Aerospace and Defense	1.25		
Electricity	1.12		
Food Producers	1.12		
Medical Equipment and Services	1.10		
Automobiles and Parts	0.95		
Real Estate Investment and Services	0.91		
Personal Care, Drug and Grocery Stores	0.82		
Personal Goods	0.72		
Leisure Goods	0.66		
Mortgage Real Estate Investment Trusts	0.58		
Industrial Engineering	0.55		
Industrial Materials	0.54		
Gas, Water and Multi-utilities	0.49		
Electronic and Electrical Equipment	0.29		
Waste and Disposal Services	0.27		
Alternative Energy	0.15		
Life Insurance	0.08		
Precious Metals and Mining	0.08		
	<b>96.75</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Bonds</b>					
80 000	ATMOS ENERGY CORP FRN 09/03/2023	USD	79 983	79 831	0.08
260 000	BANK OF AMERICA CORP FRN 04/02/2025	USD	255 625	255 944	0.24
1 160 000	BANK OF AMERICA CORP FRN 05/02/2026	USD	1 137 231	1 137 090	1.07
309 000	BANK OF AMERICA CORP FRN 05/03/2024	USD	307 445	307 863	0.29
257 000	BANK OF MONTREAL FRN 08/12/2023	USD	255 415	255 440	0.24
500 000	BANK OF NOVA SCOTIA FRN 15/04/2024	USD	495 338	495 345	0.47
275 000	BANK OF NOVA SCOTIA FRN 15/09/2023	USD	274 047	273 559	0.26
30 000	CHARLES SCHWAB CORP FRN 13/05/2026	USD	29 237	29 126	0.03
764 000	CHARLES SCHWAB CORP FRN 18/03/2024	USD	761 740	758 927	0.72
250 000	COOPERATIEVE RABOBANK UA/NY 2.75% 10/01/2023	USD	249 813	249 123	0.24
28 000	ENBRIDGE INC FRN 16/02/2024	USD	27 679	27 697	0.03
147 000	GOLDMAN SACHS GROUP INC - QS8 A1 - FRN 29/11/2023	USD	147 995	147 476	0.14
200 000	GOLDMAN SACHS GROUP INC FRN 08/03/2024	USD	198 258	197 878	0.19
913 000	GOLDMAN SACHS GROUP INC FRN 15/05/2026	USD	900 025	906 243	0.86
100 000	GOLDMAN SACHS GROUP INC FRN 24/01/2025	USD	98 427	98 136	0.09
400 000	HSBC HOLDINGS PLC FRN 10/03/2026 (ISIN US404280DB25)	USD	395 491	391 380	0.37
400 000	MORGAN STANLEY FRN 18/02/2026	USD	392 290	391 032	0.37
492 000	ROYAL BANK OF SCOTLAND GROUP PLC FRN 25/06/2024	USD	491 749	489 614	0.46
650 000	TORONTO-DOMINION BANK FRN 10/09/2024	USD	641 037	640 120	0.61
76 000	TORONTO-DOMINION BANK 2.65% 12/06/2024	USD	74 722	72 884	0.07
50 000	TOYOTA MOTOR CREDIT CORP 0.45% 11/01/2024	USD	47 929	47 413	0.04
10 000	TOYOTA MOTOR CREDIT CORP 2.9% 30/03/2023	USD	9 937	9 930	0.01
50 000	TOYOTA MOTOR CREDIT CORP 3.45% 20/09/2023	USD	49 689	49 303	0.05
<b>Total Bonds</b>			<b>7 321 102</b>	<b>7 311 354</b>	<b>6.93</b>
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
10 250 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2024	USD	12 948 959	12 808 954	12.16
6 498 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027	USD	10 372 466	9 792 266	9.28
377 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028 (ISIN US912810PV44)	USD	554 633	535 755	0.51
10 673 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028 (ISIN US9128283R96)	USD	12 867 248	12 072 496	11.45
3 009 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2030	USD	3 155 276	3 103 975	2.94
2 824 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2042	USD	3 247 829	3 053 863	2.90
1 614 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2047	USD	1 553 792	1 595 796	1.51
634 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2027	USD	734 200	725 511	0.69
528 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2028	USD	600 391	593 508	0.56
7 919 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2030	USD	8 124 864	8 169 864	7.75
20 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2024	USD	22 587	22 643	0.02
1 427 800	UNITED STATES TREASURY NOTE/BOND 0.625% 15/05/2030	USD	1 151 049	1 110 003	1.05
4 701 100	UNITED STATES TREASURY NOTE/BOND 0.625% 15/08/2030	USD	3 825 378	3 633 069	3.44
8 501 600	UNITED STATES TREASURY NOTE/BOND 1.25% 15/08/2031	USD	6 941 808	6 764 750	6.41
33 578 300	UNITED STATES TREASURY NOTE/BOND 1.375% 15/11/2031	USD	29 444 114	26 818 044	25.44
2 943 800	UNITED STATES TREASURY NOTE/BOND 1.625% 15/05/2031	USD	2 536 312	2 434 845	2.31

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
1 451 100	UNITED STATES TREASURY NOTE/BOND 2.375% 15/05/2051	USD	1 261 323	1 005 340	0.95
5 028 300	UNITED STATES TREASURY NOTE/BOND 2.375% 15/11/2049	USD	4 389 756	3 517 060	3.33
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>103 731 985</b>	<b>97 757 742</b>	<b>92.70</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>111 053 087</b>	<b>105 069 096</b>	<b>99.63</b>
<b>Total Investments</b>			<b>111 053 087</b>	<b>105 069 096</b>	<b>99.63</b>



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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Governments	92.70	United States of America	97.12
Banks	4.32	Canada	1.67
Investment Banking and Brokerage Services	2.50	United Kingdom	0.84
Gas, Water and Multi-utilities	0.08		
Oil, Gas and Coal	0.03		
	<b>99.63</b>		<b>99.63</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
681	ACCIONA SA	EUR	122 632	124 010	0.22
2 883	ACCOR SA	EUR	85 407	69 884	0.12
4 861	ADIDAS AG - REG	EUR	1 179 937	481 142	0.84
599	ADYEN NV	EUR	796 302	870 107	1.52
2 095	AENA SME SA	EUR	278 603	249 619	0.44
544	AEROPORTS DE PARIS	EUR	56 957	74 555	0.13
6 593	AIR LIQUIDE SA (ISIN FR0000053951)	EUR	640 358	872 254	1.52
7 896	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	1 129 426	1 044 641	1.83
16 463	AIRBUS SE	EUR	1 649 067	1 804 015	3.14
5 102	AKZO NOBEL NV	EUR	413 381	318 569	0.56
8 067	AMADEUS IT GROUP SA - A	EUR	460 807	425 454	0.74
3 446	AMPLIFON SPA	EUR	116 321	86 632	0.15
11 955	ANHEUSER-BUSCH INBEV SA/NV	EUR	621 121	604 923	1.06
980	ARGENX SE	EUR	279 162	386 904	0.68
1 287	ASM INTERNATIONAL NV	EUR	309 211	289 318	0.51
11 284	ASML HOLDING NV	EUR	3 759 484	5 393 752	9.42
4 580	ATLANTIA SPA	EUR	72 044	103 416	0.18
2 377	BECHTLE AG	EUR	136 678	83 195	0.15
2 777	BEIERSDORF AG	EUR	276 647	269 869	0.47
1 170	BIOMERIEUX	EUR	110 090	104 762	0.18
4 447	BRENNTAG SE	EUR	315 374	273 224	0.48
8 045	BUREAU VERITAS SA	EUR	179 648	201 688	0.35
4 542	CAPGEMINI SE	EUR	723 032	755 108	1.32
1 137	CARL ZEISS MEDITEC AG	EUR	127 774	139 339	0.24
15 004	CELLNEX TELECOM SAU	EUR	629 866	496 632	0.87
6 953	CIE DE SAINT-GOBAIN	EUR	386 167	287 854	0.50
29 268	CNH INDUSTRIAL NV	EUR	255 054	383 557	0.67
5 742	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	282 548	273 346	0.48
739	DASSAULT AVIATION SA	EUR	116 741	111 146	0.19
18 467	DASSAULT SYSTEMES SE	EUR	574 978	626 955	1.10
14 411	DAVIDE CAMPARI-MILANO NV	EUR	125 646	131 054	0.23
2 879	DELIVERY HERO SE	EUR	249 901	96 015	0.17
5 319	DEUTSCHE BOERSE AG	EUR	736 993	875 773	1.53
11 967	DEUTSCHE LUFTHANSA AG - REG	EUR	79 650	83 087	0.15
9 901	DEUTSCHE POST AG - REG	EUR	375 293	355 545	0.62
45 405	DEUTSCHE TELEKOM AG - REG	EUR	813 130	870 141	1.52
661	DIASORIN SPA	EUR	110 263	87 450	0.15
696	D'IETEREN GROUP	EUR	101 407	117 137	0.20
3 165	DR ING HC F PORSCHE AG	EUR	274 835	327 578	0.57
7 005	EDENRED	EUR	295 378	363 980	0.64
4 938	EDP RENOVAVEIS SA	EUR	100 031	105 229	0.18
1 267	EIFFAGE SA	EUR	105 835	115 981	0.20
911	ELIA GROUP SA/NV	EUR	105 001	116 517	0.20
1 358	ELISA OYJ	EUR	66 112	66 420	0.12

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
21 889	E.ON SE	EUR	227 539	185 531	0.32
5 187	ESSILORLUXOTTICA SA	EUR	750 534	831 735	1.45
3 794	EUROFINS SCIENTIFIC SE	EUR	239 825	245 775	0.43
2 432	EURONEXT NV	EUR	204 343	156 378	0.27
3 492	FERRARI NV	EUR	541 498	696 654	1.22
9 115	FERROVIAL SA	EUR	217 686	225 232	0.39
6 055	FINECOBANK BANCA FINECO SPA	EUR	66 850	82 590	0.14
4 665	FLUTTER ENTERTAINMENT PLC	EUR	576 726	624 644	1.09
4 457	GEA GROUP AG	EUR	163 709	157 778	0.28
12 440	GETLINK SE - REG	EUR	175 731	199 413	0.35
1 738	GROUPE BRUXELLES LAMBERT NV	EUR	147 702	129 655	0.23
949	HEINEKEN HOLDING NV	EUR	76 714	65 576	0.11
7 180	HEINEKEN NV	EUR	644 398	607 428	1.06
4 712	HELLOFRESH SE	EUR	248 593	95 465	0.17
881	HERMES INTERNATIONAL	EUR	732 113	1 154 550	2.02
1 657	IMCD NV	EUR	298 842	217 564	0.38
30 471	INDUSTRIA DE DISEÑO TEXTIL SA	EUR	796 004	699 005	1.22
36 572	INFINEON TECHNOLOGIES AG - REG	EUR	835 980	901 134	1.57
8 804	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	86 667	78 637	0.14
1 054	IPSEN SA	EUR	98 814	109 616	0.19
2 705	JDE PEET'S NV	EUR	79 041	78 391	0.14
8 042	JERONIMO MARTINS SGPS SA	EUR	135 720	168 721	0.29
1 894	JUST EAT TAKEAWAY.COM NV	EUR	147 087	32 880	0.06
2 078	KERING SA	EUR	1 064 144	963 569	1.68
4 448	KERRY GROUP PLC	EUR	465 309	391 424	0.68
7 767	KESKO OYJ - B	EUR	180 006	153 010	0.27
4 308	KINGSPAN GROUP PLC	EUR	253 627	220 139	0.38
1 497	KNORR-BREMSE AG	EUR	134 685	68 203	0.12
3 529	KONE OYJ - B	EUR	188 943	146 277	0.26
4 836	KONINKLIJKE DSM NV	EUR	600 383	576 935	1.01
12 345	KONINKLIJKE PHILIPS NV	EUR	446 166	158 238	0.28
2 929	LA FRANCAISE DES JEUX SAEM	EUR	101 430	96 657	0.17
7 549	LEGRAND SA	EUR	583 687	582 330	1.02
2 986	L'OREAL SA	EUR	935 207	949 847	1.66
3 705	L'OREAL SA - PF	EUR	852 772	1 178 560	2.06
7 707	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	3 468 883	4 924 773	8.60
3 631	MERCK KGAA	EUR	460 469	599 115	1.05
5 584	MONCLER SPA	EUR	227 159	243 965	0.43
1 546	MTU AERO ENGINES AG	EUR	305 253	280 213	0.49
1 983	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	465 802	530 254	0.93
1 670	NEMETSCHKE SE	EUR	116 728	80 761	0.14
11 637	NESTE OYJ	EUR	470 618	515 985	0.90
14 957	NEXI SPA	EUR	194 920	131 173	0.23

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
51 447	NOKIA OYJ	EUR	250 595	231 872	0.41
2 924	OCI NV	EUR	96 133	113 217	0.20
968	ORION OYJ - B	EUR	36 941	45 060	0.08
5 852	PERNOD RICARD SA	EUR	1 060 914	1 039 900	1.82
22 953	PROSUS NV	EUR	1 616 537	1 010 850	1.77
7 385	PRYSMIAN SPA	EUR	208 343	243 631	0.43
2 950	PUMA SE	EUR	214 778	132 190	0.23
6 263	QIAGEN NV	EUR	236 811	273 693	0.48
158	RATIONAL AG	EUR	112 625	90 218	0.16
2 894	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	119 403	110 059	0.19
638	REMY COINTREAU SA	EUR	87 196	98 954	0.17
14 186	REPSOL SA	EUR	208 911	194 987	0.34
9 548	SAFRAN SA	EUR	1 053 014	1 076 250	1.88
10 233	SAP SE	EUR	1 082 678	999 457	1.75
670	SARTORIUS AG	EUR	187 991	239 257	0.42
757	SARTORIUS STEDIM BIOTECH	EUR	181 172	243 148	0.42
15 151	SCHNEIDER ELECTRIC SE	EUR	2 072 061	1 943 266	3.39
2 363	SCOUT24 SE	EUR	149 324	122 592	0.21
258	SEB SA	EUR	25 367	17 002	0.03
6 830	SIEMENS ENERGY AG	EUR	149 772	80 696	0.14
7 128	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	166 421	128 019	0.22
8 025	SIEMENS HEALTHINEERS AG	EUR	349 796	373 805	0.65
496	SODEXO SA	EUR	38 046	44 511	0.08
2 003	SODEXO SA - PF 2026	EUR	157 213	179 749	0.31
427	SOFINA SA	EUR	112 896	84 333	0.15
18 934	STMICROELECTRONICS NV	EUR	467 814	598 314	1.05
15 557	STORA ENSO OYJ - R	EUR	245 632	205 197	0.36
3 775	SYMRISE AG	EUR	362 328	390 146	0.68
162 510	TELECOM ITALIA SPA/MILANO	EUR	48 363	32 193	0.06
1 641	TELEPERFORMANCE	EUR	394 222	445 203	0.78
2 983	THALES SA	EUR	341 340	383 763	0.67
1 339	UBISOFT ENTERTAINMENT SA	EUR	90 475	37 184	0.06
1 766	UCB SA	EUR	164 589	134 781	0.24
5 924	UMICORE SA	EUR	218 920	197 565	0.35
19 848	UNIVERSAL MUSIC GROUP NV	EUR	479 665	394 023	0.69
3 482	VALEO	EUR	71 709	58 115	0.10
18 591	VEOLIA ENVIRONNEMENT SA	EUR	473 971	419 971	0.73
1 897	VERBUND AG	EUR	113 911	150 337	0.26
14 905	VINCI SA	EUR	1 329 573	1 388 847	2.43
19 763	VIVENDI SE	EUR	220 742	163 717	0.29
4 271	WAREHOUSES DE PAUW CVA	EUR	140 039	110 961	0.19
758	WENDEL SE	EUR	83 932	60 109	0.11
7 243	WOLTERS KLUWER NV	EUR	537 119	778 985	1.36
6 711	WORLDLINE SA	EUR	419 311	297 432	0.52

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
6 535	ZALANDO SE	EUR	375 447	152 462	0.27
<b>Total Shares</b>			<b>55 186 639</b>	<b>56 969 578</b>	<b>99.55</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>55 186 639</b>	<b>56 969 578</b>	<b>99.55</b>
<b>Total Investments</b>			<b>55 186 639</b>	<b>56 969 578</b>	<b>99.55</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Personal Goods	17.53	France	41.10
Technology Hardware and Equipment	13.99	Netherlands	26.80
Software and Computer Services	7.17	Germany	16.31
Aerospace and Defense	6.74	Spain	4.63
Chemicals	5.99	Belgium	2.61
Beverages	4.84	Finland	2.38
Construction and Materials	4.13	Ireland	2.16
Medical Equipment and Services	3.79	Italy	2.10
Industrial Support Services	3.68	United Kingdom	0.48
Electronic and Electrical Equipment	3.40	Luxembourg	0.43
Pharmaceuticals and Biotechnology	3.07	Portugal	0.29
Telecommunications Service Providers	2.70	Austria	0.26
Industrial Transportation	2.53		
Media	2.34		<b>99.55</b>
Investment Banking and Brokerage Services	2.28		
Automobiles and Parts	1.89		
Food Producers	1.69		
Retailers	1.69		
Travel and Leisure	1.61		
Oil, Gas and Coal	1.24		
Industrial Engineering	1.23		
Personal Care, Drug and Grocery Stores	1.20		
Gas, Water and Multi-utilities	1.06		
Non-life Insurance	0.93		
Electricity	0.65		
Telecommunications Equipment	0.41		
Industrial Materials	0.36		
General Industrials	0.31		
Consumer Services	0.23		
Tobacco	0.23		
Alternative Energy	0.22		
Real Estate Investment Trusts	0.19		
Banks	0.14		
Leisure Goods	0.06		
Household Goods and Home Construction	0.03		
	<b>99.55</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
42 877	AALBERTS NV	EUR	1 616 912	1 508 413	0.79
25 727	AAREAL BANK AG	EUR	751 899	849 506	0.44
9 811	AB SCIENCE SA	EUR	99 887	89 673	0.05
13 695	ABC ARBITRAGE	EUR	94 774	89 565	0.05
14 766	ABOUT YOU HOLDING SE	EUR	289 940	73 018	0.04
19 482	ACEA SPA	EUR	293 639	248 396	0.13
89 593	ACERINOX SA	EUR	926 892	793 973	0.42
10 102	ACKERMANS & VAN HAAREN NV	EUR	1 468 383	1 425 392	0.75
1 539	ADESSO SE	EUR	185 369	154 208	0.08
27 108	ADLER GROUP SA	EUR	655 550	40 716	0.02
15 675	AEDIFICA SA	EUR	1 488 879	1 210 110	0.63
60 559	AGFA-GEVAERT NV	EUR	234 650	185 008	0.10
5 888	AGRANA BETEILIGUNGS AG	EUR	106 951	80 666	0.04
345 828	AIB GROUP PLC	EUR	520 366	1 013 276	0.53
500 338	AIR FRANCE-KLM	EUR	1 078 364	666 200	0.35
48 380	AIXTRON SE	EUR	750 533	1 204 178	0.63
24 588	AKTIA BANK OYJ	EUR	237 942	247 355	0.13
3 105	AKWEL SA	EUR	60 791	45 644	0.02
42 509	ALD SA	EUR	553 533	459 097	0.24
9 335	ALFEN BEHEER BV	EUR	632 036	1 003 979	0.53
31 458	ALMIRALL SA	EUR	393 263	296 806	0.16
1 843	ALTAREA SCA	EUR	309 506	248 436	0.13
12 465	ALTEN SA	EUR	1 227 522	1 474 610	0.77
18 062	ALTIA OYJ	EUR	170 686	126 795	0.07
32 344	ALTRI SGPS SA	EUR	157 719	182 258	0.10
2 608	AMADEUS FIRE AG	EUR	287 948	266 538	0.14
12 037	AMG ADVANCED METALLURGICAL GROUP NV	EUR	373 769	381 091	0.20
28 838	ANDRITZ AG	EUR	1 114 180	1 357 116	0.71
95 303	ANIMA HOLDING SPA	EUR	379 769	298 870	0.16
10 965	ANTARES VISION SPA	EUR	115 571	94 189	0.05
15 862	ANTIN INFRASTRUCTURE PARTNERS SA	EUR	459 939	349 281	0.18
20 679	APERAM SA	EUR	706 423	546 960	0.29
60 269	APPLUS SERVICES SA - INMZ M	EUR	571 944	361 011	0.19
8 213	ARAMIS GROUP SAS	EUR	89 505	38 190	0.02
31 172	ARCADIS NV	EUR	772 146	1 071 693	0.56
35 743	ARISTON HOLDING NV	EUR	362 894	308 462	0.16
50 057	ARNOLDO MONDADORI EDITORE SPA	EUR	75 706	85 397	0.04
26 270	ASCOPIAVE SPA	EUR	91 961	62 917	0.03
59 908	ASR NEDERLAND NV	EUR	2 222 017	2 671 298	1.39
41 426	ATOS SE	EUR	1 410 393	409 289	0.21
1 829	ATOSS SOFTWARE AG	EUR	341 049	225 699	0.12
35 472	ATRESMEDIA CORP DE MEDIOS DE COMUNICACION SA	EUR	152 850	103 578	0.05

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
11 479	AT&S AUSTRIA TECHNOLOGIE & SYSTEMTECHNIK AG	EUR	310 831	358 719	0.19
2 846	AUBAY	EUR	112 451	126 078	0.07
52 387	AUDAX RENOVABLES SA	EUR	83 418	38 635	0.02
13 064	AURELIUS EQUITY OPPORTUNITIES SE & CO KGAA	EUR	383 552	279 831	0.15
13 570	AURUBIS AG	EUR	903 387	867 394	0.45
85 962	AUTOGRILL SPA	EUR	558 417	544 139	0.28
36 147	AUTO1 GROUP SE	EUR	362 248	246 342	0.13
46 360	AZIMUT HOLDING SPA	EUR	782 052	755 668	0.40
659 118	A2A SPA	EUR	979 261	739 530	0.39
66 344	BANCA FARMAFACTORING SPA	EUR	398 957	473 696	0.25
25 293	BANCA GENERALI SPA	EUR	670 486	765 366	0.40
10 671	BANCA IFIS SPA	EUR	169 299	127 518	0.07
96 483	BANCA MEDIOLANUM SPA	EUR	673 940	731 341	0.38
2 030	BANCA MONTE DEI PASCHI DI SIENA SPA	EUR	124 391	3 877	0.00
195 842	BANCA POPOLARE DI SONDRIO SPA	EUR	599 647	710 906	0.37
626 435	BANCO BPM SPA	EUR	1 424 929	1 917 518	1.00
3 716 106	BANCO COMERCIAL PORTUGUES SA	EUR	687 295	536 606	0.28
2 448 836	BANCO DE SABADELL SA	EUR	1 055 513	1 948 294	1.01
438 071	BANK OF IRELAND GROUP PLC	EUR	1 497 819	3 196 167	1.66
290 443	BANKINTER SA	EUR	1 122 722	1 776 349	0.93
29 782	BARCO NV	EUR	615 014	651 035	0.34
22 755	BASIC-FIT NV	EUR	760 875	580 253	0.30
5 233	BASLER AG	EUR	133 156	143 908	0.08
36 885	BAWAG GROUP AG	EUR	1 333 943	1 804 414	0.94
6 221	BAYWA AG	EUR	220 546	283 989	0.15
31 829	BE SEMICONDUCTOR INDUSTRIES NV	EUR	1 252 871	1 646 196	0.86
17 233	BEFESA SA	EUR	778 447	605 568	0.32
15 627	BEKAERT SA - DIVISION	EUR	412 245	440 681	0.23
7 357	BELIEVE SA	EUR	111 092	68 126	0.04
17 746	BENETEAU SA	EUR	198 813	199 110	0.10
2 213	BERTRANDT AG	EUR	120 502	66 722	0.03
5 434	BIESSE SPA	EUR	104 961	66 240	0.03
10 089	BIKE24 HOLDING AG	EUR	147 403	29 611	0.02
12 893	BILFINGER SE	EUR	415 701	363 583	0.19
44 053	BLOCKESCENCE PLC	EUR	183 088	70 925	0.04
1 673	BOIRON SA	EUR	81 373	77 293	0.04
4 532	BONDUELLE SCA	EUR	110 446	53 296	0.03
35 793	BORUSSIA DORTMUND GMBH & CO KGAA	EUR	184 539	134 224	0.07
456 656	BPER BANCA	EUR	854 482	855 088	0.45
45 275	BPOST SA	EUR	409 751	226 375	0.12
7 778	BRUNEL INTERNATIONAL NV	EUR	83 158	72 413	0.04
14 965	BRUNELLO CUCINELLI SPA	EUR	611 657	877 697	0.46
14 851	B&S GROUP SARL	EUR	87 487	78 710	0.04



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
41 711	BUZZI UNICEM SPA	EUR	751 986	700 536	0.37
18 954	CA IMMOBILIEN ANLAGEN AG	EUR	600 401	605 580	0.32
281 202	CAIRN HOMES PLC	EUR	346 264	275 578	0.14
16 173	CANCOM SE	EUR	722 346	404 972	0.21
17 291	CAREL INDUSTRIES SPA	EUR	300 900	381 267	0.20
16 813	CARGOTEC OYJ	EUR	574 289	640 239	0.34
24 815	CARMILA SA	EUR	385 950	351 380	0.18
20 579	CASINO GUICHARD PERRACHON SA	EUR	387 893	200 439	0.10
44 893	CAVERION OYJ	EUR	271 323	201 794	0.11
61 722	CECONOMY AG	EUR	287 776	101 780	0.05
18 933	CEMENTIR HOLDING SPA	EUR	126 571	111 515	0.06
2 214	CEWE STIFTUNG & CO KGAA	EUR	197 698	175 570	0.09
328 755	CGG SA	EUR	471 540	282 401	0.15
6 822	CHARGEURS SA	EUR	126 065	91 278	0.05
28 869	CIA DE DISTRIBUCION INTEGRAL LOGISTA HOLDINGS SA	EUR	552 504	604 517	0.32
20 626	CIE AUTOMOTIVE SA	EUR	464 041	530 913	0.28
7 714	CIE DES ALPES	EUR	124 893	96 271	0.05
24 475	CIE PLASTIC OMNIUM SA	EUR	626 610	347 300	0.18
37 018	CITYCON OYJ	EUR	267 502	233 398	0.12
7 127	CM.COM NV	EUR	121 967	80 963	0.04
43 724	COFACE SA	EUR	390 052	492 769	0.26
303 932	COFIDE SPA	EUR	141 568	129 931	0.07
13 212	COFINIMMO SA	EUR	1 558 412	1 109 147	0.58
11 793	COMPUGROUP MEDICAL SE & CO KGAA	EUR	653 244	377 376	0.20
8 110	CONSTRUCCIONES Y AUXILIAR DE FERROCARRILES SA	EUR	275 142	214 104	0.11
26 234	CORBION NV	EUR	829 906	707 269	0.37
6 968	CORP FINANCIERA ALBA SA	EUR	328 983	313 560	0.16
18 739	CORTICEIRA AMORIM SGPS SA	EUR	191 658	183 267	0.10
33 843	CREDITO EMILIANO SPA	EUR	179 928	203 058	0.11
10 381	CROPENERGIES AG	EUR	100 436	167 549	0.09
25 210	CTS EVENTIM AG & CO KGAA	EUR	1 199 143	1 218 651	0.64
48 328	CTT-CORREIOS DE PORTUGAL SA	EUR	157 532	151 025	0.08
23 344	CUREVAC NV	EUR	394 517	172 115	0.09
82 141	DALATA HOTEL GROUP PLC	EUR	386 699	266 548	0.14
4 864	DANIELI & C OFFICINE MECCANICHE SPA	EUR	93 382	100 442	0.05
15 231	DANIELI & C OFFICINE MECCANICHE SPA - RSP	EUR	199 017	211 711	0.11
1 712	DATAGROUP SE	EUR	106 514	94 331	0.05
8 113	DATALOGIC SPA	EUR	116 988	62 470	0.03
33 615	DE' LONGHI SPA	EUR	821 233	587 254	0.31
3 216	DEME GROUP NV	EUR	298 838	362 122	0.19
37 243	DERICHEBOURG SA	EUR	194 959	164 689	0.09
8 183	DERMAPHARM HOLDING SE	EUR	387 098	315 046	0.16
6 511	DEUTSCHE BETEILIGUNGS AG	EUR	201 477	167 007	0.09
4 720	DEUTSCHE EUROSHOP AG	EUR	105 684	102 424	0.05

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
56 341	DEUTSCHE PFANDBRIEFBANK AG	EUR	608 966	425 093	0.22
54 469	DEUTZ AG	EUR	284 859	208 289	0.11
18 992	DIC ASSET AG	EUR	219 820	132 564	0.07
1 980	DIGITAL BROS SPA	EUR	55 530	47 243	0.02
1 336	DIGITAL VALUE SPA	EUR	133 249	86 306	0.05
5 757 336	DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION SA	EUR	171 302	70 815	0.04
3 123	DO & CO AG	EUR	222 605	248 591	0.13
23 797	DOVALUE SPA	EUR	220 539	138 737	0.07
1 167	DRAEGERWERK AG & CO KGAA	EUR	62 583	42 654	0.02
4 044	DRAEGERWERK AG & CO KGAA - PFD	EUR	230 030	164 793	0.09
22 640	DUERR AG	EUR	700 395	606 299	0.32
29 134	EBRO FOODS SA	EUR	517 843	459 735	0.24
5 854	EBUSCO HOLDING BV	EUR	138 623	91 205	0.05
6 379	ECKERT & ZIEGLER STRAHLEN	EUR	284 613	255 415	0.13
47 340	ECONOCOM GROUP SA/NV	EUR	131 893	130 422	0.07
25 305	EDREAMS ODIGEO SA	EUR	111 165	106 281	0.06
803	EINHELL GERMANY AG - VORZUG	EUR	142 917	111 456	0.06
20 428	EL.EN. SPA	EUR	184 325	252 899	0.13
49 232	ELIOR GROUP SA	EUR	431 308	110 772	0.06
82 154	ELIS SA	EUR	1 236 776	953 808	0.50
3 702	ELMOS SEMICONDUCTOR SE	EUR	106 379	171 218	0.09
14 932	ELRINGKLINGER AG	EUR	124 534	108 182	0.06
112 451	ENAV SPA	EUR	475 295	439 683	0.23
63 922	ENCE ENERGIA Y CELULOSA SA	EUR	295 775	221 426	0.12
2 872	ENERGIEKONTOR AG	EUR	230 197	258 193	0.14
52 848	ENVAVIS AG	EUR	746 343	996 185	0.52
1 805	EQUASENS	EUR	170 372	128 336	0.07
4 121	ERAMET SA	EUR	307 117	273 428	0.14
25 905	ERG SPA	EUR	601 636	822 225	0.43
2 160	ESKER SA	EUR	681 079	287 064	0.15
11 583	ESPRINET SPA	EUR	141 023	78 127	0.04
23 065	ETABLISSEMENTS FRANZ COLRUYT NV	EUR	686 421	562 555	0.29
23 947	ETABLISSEMENTS MAUREL ET PROM	EUR	117 580	108 959	0.06
22 758	EUROAPI SA	EUR	317 250	402 930	0.21
18 073	EUROCOMMERCIAL PROPERTIES NV	EUR	437 031	402 305	0.21
76 875	EURONAV NV	EUR	719 148	1 355 306	0.71
74 704	EUTELSAT COMMUNICATIONS SA	EUR	683 051	758 993	0.40
15 438	EVN AG	EUR	289 416	259 976	0.14
60 548	EVOTEC SE	EUR	1 466 531	1 169 485	0.61
10 454	FACC AG	EUR	95 728	67 951	0.04
130 768	FAES FARMA SA	EUR	462 196	498 880	0.26
29 034	FAGRON	EUR	488 636	365 828	0.19
1 687	FASTNED BV	EUR	76 937	58 640	0.03
67 775	FAURECIA SE	EUR	1 499 094	1 024 758	0.54

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
10 830	FIELMANN AG	EUR	582 085	349 376	0.18
9 914	FILA SPA	EUR	95 070	68 407	0.04
202 229	FINCANTIERI SPA	EUR	165 801	104 047	0.05
242 508	FINNAIR OYJ	EUR	155 750	104 036	0.05
30 482	FLATEX DERIGO AG	EUR	390 935	270 010	0.14
13 900	FLOW TRADERS	EUR	369 573	338 604	0.18
41 158	FLUIDRA SA	EUR	794 123	565 099	0.30
7 395	FNAC DARTY SA	EUR	387 146	231 316	0.12
16 434	FRAPORT AG FRANKFURT AIRPORT SERVICES WORLDWIDE	EUR	782 800	641 583	0.34
52 060	FREENET AG	EUR	1 124 355	1 036 515	0.54
65 288	FRENI BREMBO SPA	EUR	668 962	690 747	0.36
39 291	F-SECURE OYJ	EUR	86 225	112 372	0.06
29 918	FUCHS PETROLUB SE	EUR	845 280	867 622	0.45
42 926	FUGRO NV	EUR	467 531	564 477	0.30
20 218	GALAPAGOS NV	EUR	1 177 453	933 869	0.49
11 182	GAZTRANSPORT ET TECHNIGAZ SA	EUR	985 708	1 316 121	0.69
13 849	GERRESHEIMER AG	EUR	1 003 963	803 242	0.42
79 809	GESTAMP AUTOMOCION SA	EUR	344 984	283 801	0.15
7 079	GFT TECHNOLOGIES SE	EUR	273 786	233 961	0.12
8 431	GIMV NV	EUR	431 272	364 641	0.19
83 414	GLANBIA PLC	EUR	1 065 554	975 110	0.51
267 929	GLENVEAGH PROPERTIES PLC	EUR	252 890	265 250	0.14
30 694	GLOBAL DOMINION ACCESS SA	EUR	123 327	113 875	0.06
37 648	GLOBAL FASHION GROUP SA	EUR	342 128	64 227	0.03
41 749	GRAND CITY PROPERTIES SA	EUR	834 141	411 228	0.22
23 745	GREENVOLT-ENERGIAS RENOVAVEIS SA	EUR	172 620	184 736	0.10
4 430	GREENERGY RENOVABLES SA	EUR	144 773	138 216	0.07
11 863	GRENKE AG	EUR	706 759	244 852	0.13
2 838	GROUPE GUILLIN	EUR	64 664	51 198	0.03
17 672	GRUPO CATALANA OCCIDENTE SA	EUR	537 040	485 980	0.25
11 758	GRUPPO MUTUIONLINE SPA	EUR	277 882	263 379	0.14
32 252	GVS SPA	EUR	369 220	167 388	0.09
29 752	HAMBORNER REIT AG	EUR	267 512	214 809	0.11
10 441	HAMBURGER HAFEN UND LOGISTIK AG	EUR	184 667	123 830	0.06
7 695	HARVIA OYJ	EUR	277 032	110 500	0.06
102 645	HEIDELBERGER DRUCKMASCHINEN AG	EUR	238 321	143 498	0.08
15 980	HENSOLDT AG	EUR	272 011	380 324	0.20
352 955	HERA SPA	EUR	1 082 460	851 327	0.45
10 344	HOCHTIEF AG	EUR	666 575	556 507	0.29
3 768	HORNBAACH HOLDING AG & CO KGAA	EUR	277 617	259 992	0.14
24 039	HUGO BOSS AG	EUR	1 025 231	1 121 179	0.59
41 784	HUHTAMAKI OYJ	EUR	1 462 216	1 518 848	0.79
1 704	HYPOPORT SE	EUR	507 956	168 696	0.09
14 780	ICADE	EUR	868 489	556 615	0.29

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
1 115	ID LOGISTICS GROUP	EUR	224 211	303 280	0.16
21 806	ILLIMITY BANK SPA	EUR	215 352	150 025	0.08
14 319	IMERYS SA	EUR	501 298	593 666	0.31
1 784	IMMOBEL SA	EUR	127 446	73 858	0.04
21 075	IMMOBILIARE GRANDE DISTRIBUZIONE SIIQ SPA	EUR	101 107	61 434	0.03
15 930	IMMOFINANZ AG	EUR	306 523	190 204	0.10
59 465	INDRA SISTEMAS SA	EUR	543 708	538 158	0.28
7 706	INDUS HOLDING AG	EUR	277 814	153 966	0.08
124 880	INMOBILIARIA COLONIAL SOCIMI SA	EUR	1 010 260	666 235	0.35
94 673	INPOST SA	EUR	600 810	611 777	0.32
21 323	INSTONE REAL ESTATE GROUP SE	EUR	436 443	157 151	0.08
7 992	INTERPARFUMS SA	EUR	274 056	390 010	0.20
30 490	INTERPUMP GROUP SPA	EUR	1 022 516	1 194 598	0.63
38 992	INTERTRUST NV	EUR	646 147	778 280	0.41
9 495	INTERVEST OFFICES & WAREHOUSES NV	EUR	226 481	208 415	0.11
8 730	ION BEAM APPLICATIONS	EUR	140 825	123 268	0.06
17 214	IPSOS	EUR	554 325	843 486	0.44
308 263	IREN SPA	EUR	677 282	463 628	0.24
193 934	IRISH RESIDENTIAL PROPERTIES REIT PLC	EUR	282 656	212 164	0.11
209 446	ITALGAS SPA	EUR	1 101 660	1 092 261	0.57
6 600	ITALMOBILIARE SPA	EUR	171 795	170 610	0.09
87 636	IVECO GROUP NV	EUR	755 393	479 369	0.25
27 104	JCDECAUX SE	EUR	505 375	346 118	0.18
22 536	JENOPTIK AG	EUR	608 784	500 750	0.26
6 127	JOST WERKE AG	EUR	230 329	264 686	0.14
20 680	JUNGHEINRICH AG	EUR	575 489	520 722	0.27
397 175	JUVENTUS FOOTBALL CLUB SPA	EUR	223 657	109 620	0.06
12 258	KAMUX CORP	EUR	160 504	60 040	0.03
4 885	KAUFMAN & BROAD SA	EUR	172 561	120 171	0.06
15 181	KBC ANCORA	EUR	599 232	546 212	0.29
48 227	KEMIRA OYJ	EUR	587 361	644 313	0.34
6 609	KEMPOWER OYJ	EUR	87 041	135 154	0.07
6 401	KINEPOLIS GROUP NV	EUR	302 668	244 262	0.13
32 723	KLOECKNER & CO SE	EUR	287 998	259 657	0.14
57 195	KOJAMO OYJ	EUR	1 012 416	753 258	0.39
26 322	KONECRANES OYJ	EUR	748 228	670 158	0.35
123 200	KONINKLIJKE BAM GROEP NV	EUR	324 872	272 272	0.14
30 009	KONINKLIJKE VOPAK NV	EUR	924 511	621 186	0.33
31 243	KORIAN SA	EUR	792 416	298 683	0.16
6 125	KRONES AG	EUR	511 265	574 219	0.30
82 461	K+S AG	EUR	1 315 793	1 843 828	0.97
4 976	KWS SAAT SE & CO KGAA	EUR	328 582	292 589	0.15
8 876	LABORATORIOS FARMACEUTICOS ROVI SA	EUR	491 864	408 474	0.21
35 340	LANXESS	EUR	1 485 952	1 210 395	0.63

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
20 830	LAR ESPANA REAL ESTATE SOCIMI SA	EUR	134 798	82 174	0.04
5 348	LENZING AG	EUR	465 239	258 843	0.14
174 359	LEONARDO SPA	EUR	1 218 782	1 417 887	0.74
301 813	LINEA DIRECTA ASEGURADORA SA CIA DE SEGUROS Y REASEGUROS	EUR	351 937	286 270	0.15
7 512	LISI	EUR	185 272	150 090	0.08
2 050	LNA SANTE SA	EUR	98 036	60 475	0.03
58 654	MAIRE TECNIMONT SPA	EUR	173 103	184 291	0.10
11 346	MAISONS DU MONDE SA	EUR	210 313	112 552	0.06
3 933	MANITOU BF SA	EUR	97 228	81 216	0.04
388 736	MAPFRE SA	EUR	641 519	674 457	0.35
12 034	MARIMEKKO OYJ	EUR	169 720	109 870	0.06
13 192	MARR SPA	EUR	250 492	140 627	0.07
825	MBB SE	EUR	85 707	69 878	0.04
8 275	MCPHY ENERGY SA	EUR	235 686	95 163	0.05
23 320	MEDIASET ESPANA COMUNICACION SA	EUR	131 440	73 318	0.04
6 923	MEDIOS AG	EUR	213 805	129 322	0.07
8 703	MELEXIS NV	EUR	670 877	607 469	0.32
52 856	MELIA HOTELS INTERNATIONAL SA	EUR	404 588	248 423	0.13
33 893	MERCIALYS SA	EUR	325 105	297 072	0.16
141 674	MERLIN PROPERTIES SOCIMI SA	EUR	1 403 179	1 214 146	0.64
8 220	MERSEN SA	EUR	249 937	269 616	0.14
53 038	METRO AG	EUR	435 228	409 984	0.21
9 650	METROPOLE TELEVISION SA	EUR	154 390	101 036	0.05
74 683	METSA BOARD OYJ	EUR	569 657	568 338	0.30
285 716	METSO OUTOTEC OYJ	EUR	1 878 745	2 194 870	1.14
265 093	MFE-MEDIAFOREUROPE NV (ISIN NL0015000MZ1)	EUR	89 238	94 002	0.05
113 076	MFE-MEDIAFOREUROPE NV (ISIN NL0015000N09)	EUR	218 380	57 103	0.03
5 426	MIQUEL Y COSTAS & MIQUEL SA	EUR	68 411	58 167	0.03
12 182	MITHRA PHARMACEUTICALS SA	EUR	135 704	79 427	0.04
28 611	MLP AG	EUR	169 831	134 472	0.07
4 730	MONTEA	EUR	395 936	326 843	0.17
14 126	MORPHOSYS AG	EUR	1 089 230	270 584	0.14
13 793	MUSTI GROUP OYJ	EUR	258 684	262 343	0.14
3 570	NAGARRO SE	EUR	308 820	359 856	0.19
92 354	NAVIGATOR CO SA	EUR	317 443	356 302	0.19
12 984	NEINOR HOMES SA	EUR	159 283	104 781	0.05
20 764	NEOEN SA	EUR	887 649	733 384	0.38
10 320	NEXANS SA	EUR	567 248	976 272	0.51
16 484	NEXITY SA	EUR	640 406	334 296	0.17
55 720	NOKIAN RENKAAT OYJ	EUR	1 107 326	635 765	0.33
53 957	NORDEX SE	EUR	626 945	510 325	0.27
13 910	NORMA GROUP SE - N	EUR	476 343	223 256	0.12
2 159	NORTHERN DATA AG	EUR	175 077	16 203	0.01
89 497	NOS SGPS SA	EUR	366 637	354 766	0.19

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
8 561	NSI NV	EUR	290 986	207 176	0.11
14 103	OESTERREICHISCHE POST AG	EUR	483 706	406 872	0.21
2 078	OHB TECHNOLOGY AG	EUR	70 797	59 015	0.03
29 991	ONTEX GROUP NV	EUR	402 340	179 046	0.09
5 745	ORANGE BELGIUM SA	EUR	95 443	98 469	0.05
49 959	ORIGIN ENTERPRISES PLC	EUR	218 715	187 346	0.10
39 130	ORIOLA OYJ	EUR	85 348	71 843	0.04
22 769	ORPEA SA	EUR	579 926	186 979	0.10
162 114	OUTOKUMPU OYJ	EUR	720 849	658 669	0.34
85 719	OVS SPA	EUR	213 373	162 009	0.08
6 696	PALFINGER AG	EUR	179 181	156 686	0.08
20 496	PATRIZIA AG	EUR	356 170	152 285	0.08
2 147	PEUGEOT INVEST	EUR	210 975	179 060	0.09
1 488	PFEIFFER VACUUM TECHNOLOGY AG	EUR	223 014	212 784	0.11
6 326	PHARMA MAR SA	EUR	350 144	383 482	0.20
1 345	PHARMANUTRA SPA	EUR	95 392	91 191	0.05
273 851	PHARMING GROUP NV	EUR	301 231	286 996	0.15
63 921	PIAGGIO & C SPA	EUR	151 306	166 195	0.09
147 270	PIRELLI & C SPA	EUR	660 471	562 277	0.29
15 524	PNE AG	EUR	151 415	298 992	0.16
8 681	PORR AG	EUR	131 584	90 630	0.05
156 536	POSTNL NV	EUR	421 244	248 423	0.13
120 803	PROSEGUR CASH SA	EUR	138 562	73 448	0.04
73 523	PROSEGUR CIA DE SEGURIDAD SA	EUR	256 298	138 738	0.07
77 952	PROSIEBENSAT.1 MEDIA SE	EUR	935 714	536 310	0.28
23 154	PUUILO OYJ	EUR	153 925	118 085	0.06
7 673	PVA TEPLA AG	EUR	312 386	130 441	0.07
7 523	QT GROUP OYJ	EUR	734 835	325 445	0.17
15 819	QUADIENT SA	EUR	293 568	225 263	0.12
45 091	RAI WAY SPA	EUR	223 699	218 601	0.11
63 772	RAIFFEISEN BANK INTERNATIONAL AG	EUR	790 852	897 272	0.47
17 859	RECTICEL SA	EUR	210 465	249 669	0.13
4 423	REMEDY ENTERTAINMENT OYJ	EUR	143 643	84 037	0.04
166 371	REN - REDES ENERGETICAS NACIONAIS SGPS SA	EUR	420 438	435 892	0.23
9 839	REPLY SPA	EUR	911 247	1 083 274	0.57
4 291	RETAIL ESTATES	EUR	298 411	255 744	0.13
9 976	REVENIO GROUP OYJ	EUR	477 817	375 696	0.20
106 467	REXEL SA	EUR	1 337 550	1 927 585	1.00
18 813	ROVIO ENTERTAINMENT OYJ	EUR	136 056	108 551	0.06
39 853	RUBIS SCA	EUR	1 457 874	916 619	0.48
16 254	S IMMO AG	EUR	317 919	369 779	0.19
169 919	SACYR SA	EUR	360 960	421 739	0.22
90 211	SAFILO GROUP SPA	EUR	129 904	128 821	0.07
479 949	SAIPEM SPA	EUR	1 045 590	472 270	0.25

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
11 722	SALCEF SPA	EUR	177 402	186 614	0.10
22 585	SALVATORE FERRAGAMO SPA	EUR	385 603	336 065	0.18
12 946	SALZGITTER AG	EUR	384 996	293 097	0.15
4 796	SANLORENZO SPA/AMEGLIA	EUR	98 083	155 630	0.08
30 681	SANOMA OYJ	EUR	324 631	363 877	0.19
262 025	SARAS SPA	EUR	346 435	320 457	0.17
58 352	SBM OFFSHORE NV	EUR	816 049	799 422	0.42
53 704	SCHAEFFLER AG	EUR	336 081	279 529	0.15
4 435	SCHOELLER-BLECKMANN OILFIELD EQUIPMENT AG	EUR	273 433	247 030	0.13
66 947	SCOR SE	EUR	1 738 376	1 019 268	0.53
16 706	SECO SPA	EUR	109 073	95 558	0.05
700	SECUNET SECURITY NETWORKS AG	EUR	252 946	155 400	0.08
7 816	SEMAPA-SOCIEDADE DE INVESTIMENTO E GESTAO	EUR	109 397	100 670	0.05
5 307	SEMPERIT AG HOLDING	EUR	100 680	106 140	0.06
164 381	SES SA	EUR	1 119 437	1 179 927	0.62
3 237	SESA SPA	EUR	230 344	355 099	0.19
2 037	SES-IMAGOTAG SA	EUR	149 751	234 255	0.12
24 261	SGL CARBON SE	EUR	165 327	174 315	0.09
6 555	SHOP APOTHEKE EUROPE NV	EUR	608 244	274 982	0.14
11 248	SHURGARD SELF STORAGE SA	EUR	600 755	495 474	0.26
55 294	SIGNIFY NV	EUR	1 641 077	1 551 550	0.81
6 462	SILTRONIC AG	EUR	660 547	407 429	0.21
5 887	SIXT SE	EUR	589 212	559 265	0.29
6 994	SIXT SE - PFD	EUR	433 789	412 646	0.22
9 935	SLIGRO FOOD GROUP NV	EUR	186 435	145 846	0.08
4 103	SMA SOLAR TECHNOLOGY AG	EUR	140 493	201 211	0.11
15 814	SMCP SA	EUR	117 741	100 656	0.05
10 878	SOCIETE BIC SA	EUR	623 256	632 012	0.33
22 317	SOFTWARE AG	EUR	774 901	494 991	0.26
11 420	SOITEC	EUR	1 390 714	1 484 029	0.78
15 630	SOL SPA	EUR	312 343	284 466	0.15
31 545	SOLARIA ENERGIA Y MEDIO AMBIENTE SA	EUR	398 376	504 720	0.26
14 498	SOLTEC POWER HOLDINGS SA	EUR	81 242	61 848	0.03
33 544	SOLUTIONS 30 SE	EUR	327 114	65 545	0.03
3 366	SOMFY SA	EUR	443 950	362 855	0.19
399 121	SONAE SGPS SA	EUR	344 902	388 544	0.20
6 618	SOPRA GROUPE	EUR	929 830	886 812	0.46
56 942	SPIE SA	EUR	1 018 828	1 348 387	0.71
8 961	SPINNOVA OYJ	EUR	99 422	35 360	0.02
19 245	S&T AG	EUR	409 569	281 939	0.15
10 641	STABILUS SE	EUR	616 661	591 108	0.31
2 234	STEICO SE	EUR	212 868	99 413	0.05
976	STO SE & CO KGAA	EUR	135 063	127 270	0.07
7 122	STRABAG SE - BR	EUR	290 333	276 690	0.14

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
3 361	STRATEC BIOMEDICAL AG	EUR	301 245	285 349	0.15
14 789	STROEER MEDIA SE	EUR	788 195	610 194	0.32
30 789	SUEDZUCKER AG	EUR	397 433	397 178	0.21
28 119	SYNLAB AG	EUR	531 065	366 391	0.19
75 614	TAG IMMOBILIEN AG	EUR	1 285 520	479 771	0.25
14 906	TAKKT AG	EUR	193 095	195 269	0.10
14 541	TALENOM OYJ	EUR	171 897	130 869	0.07
27 455	TALGO SA	EUR	116 977	77 011	0.04
47 804	TAMBURI INVESTMENT PARTNERS SPA	EUR	338 430	340 364	0.18
64 970	TEAMVIEWER AG	EUR	754 832	632 418	0.33
90 231	TECHNICOLOR CREATIVE STUDIOS SA	EUR	211 554	142 294	0.07
90 231	TECHNICOLOR SA	EUR	93 266	67 899	0.04
56 635	TECHNIP ENERGIES NV	EUR	669 617	739 936	0.39
63 412	TECHNOGYM SPA	EUR	528 428	441 348	0.23
52 949	TECHNOPROBE SPA	EUR	368 985	368 525	0.19
13 175	TECNICAS REUNIDAS SA - C09051	EUR	223 603	95 189	0.05
69 175	TELEKOM AUSTRIA AG	EUR	478 266	406 749	0.21
19 677	TELENET GROUP HOLDING NV	EUR	635 832	303 616	0.16
16 025	TELEVISION FRANCAISE 1	EUR	122 877	102 881	0.05
8 734	TESSENDERLO GROUP SA	EUR	277 676	267 697	0.14
199 827	THYSSENKRUPP AG	EUR	1 325 884	1 065 478	0.56
39 048	TIETOEVRY OYJ	EUR	1 003 306	942 619	0.49
9 911	TINEXTA SPA	EUR	176 931	202 184	0.11
17 271	TKH GROUP NV	EUR	769 179	619 338	0.32
3 938	TOD'S SPA	EUR	170 965	124 283	0.07
21 996	TOKMANNI GROUP CORP	EUR	261 572	269 231	0.14
31 247	TOMTOM	EUR	264 931	247 632	0.13
20 501	TONIES SE	EUR	100 791	104 145	0.05
3 777	TRIGANO SA	EUR	426 173	391 297	0.20
614 392	UNICAJA BANCO SA	EUR	548 170	550 495	0.29
99 979	UNIPHAR PLC	EUR	263 280	349 927	0.18
165 794	UNIPOL GRUPPO SPA	EUR	687 356	722 199	0.38
53 296	UNIQA INSURANCE GROUP AG	EUR	399 877	349 622	0.18
23 107	UPONOR OYJ	EUR	344 830	310 558	0.16
38 708	VALLOUREC SA	EUR	325 206	417 079	0.22
71 551	VALMET OYJ	EUR	1 689 276	1 647 820	0.86
46 654	VALNEVA SE	EUR	421 915	319 393	0.17
2 777	VAN DE VELDE NV	EUR	83 126	88 586	0.05
13 392	VAN LANSCHOT KEMPEN NV	EUR	284 428	292 615	0.15
7 540	VARTA AG	EUR	583 724	204 862	0.11
3 656	VASTNED RETAIL NV	EUR	102 959	75 131	0.04
32 529	VERALLIA SA	EUR	917 503	932 932	0.49
9 622	VERBIO VEREINIGTE BIOENERGIE AG	EUR	299 291	766 873	0.40
4 299	VGP NV	EUR	729 186	330 163	0.17



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
7 123	VICAT SA	EUR	289 108	165 254	0.09
16 100	VIENNA INSURANCE GROUP AG WIENER VERSICHERUNG GRUPPE	EUR	368 781	364 665	0.19
2 831	VILMORIN & CIE SA	EUR	135 396	126 970	0.07
1 899	VIRBAC SA	EUR	442 077	470 952	0.25
17 029	VISCOFAN SA	EUR	961 327	1 025 997	0.54
8 974	VITESCO TECHNOLOGIES GROUP AG	EUR	488 401	486 391	0.25
12 944	VOLTALIA SA	EUR	278 454	249 560	0.13
3 483	VOSSLOH AG	EUR	141 228	126 781	0.07
13 338	WACKER NEUSON SE	EUR	252 044	213 008	0.11
1 958	WAGA ENERGY SA	EUR	70 390	57 957	0.03
3 204	WAVESTONE	EUR	159 079	139 694	0.07
158 635	WEBUILD SPA	EUR	303 361	218 440	0.11
15 427	WERELDHAVE NV	EUR	294 405	191 295	0.10
49 289	WIENERBERGER AG	EUR	1 134 590	1 140 547	0.60
4 445	WIIT SPA	EUR	127 858	68 409	0.04
58 496	WITHSECURE OYJ	EUR	103 690	95 699	0.05
9 296	WUESTENROT & WUERTTEMBERGISCHE AG	EUR	169 542	132 747	0.07
22 402	X-FAB SILICON FOUNDRIES SE	EUR	147 095	117 498	0.06
9 878	XIOR STUDENT HOUSING NV	EUR	471 156	281 029	0.15
54 421	YIT OYJ	EUR	261 135	138 121	0.07
5 773	ZEAL NETWORK SE	EUR	214 727	147 500	0.08
12 291	ZIGNAGO VETRO SPA	EUR	145 739	156 587	0.08
18 734	1&1 AG	EUR	446 922	249 912	0.13
<b>Total Shares</b>			<b>210 779 710</b>	<b>189 930 936</b>	<b>99.41</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>210 779 710</b>	<b>189 930 936</b>	<b>99.41</b>

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

### Schedule of Investments (continued)

Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Other transferable securities</b>				
<b>Shares</b>				
13 821 AEDIFICA S.A. - RIGHTS - 17/05/2022	EUR	-	-	0.00
1 919 AMCO - ASSET MANAGEMENT CO SPA	EUR	-	-	0.00
3 084 BIO ON SPA	EUR	-	-	0.00
<b>Total Shares</b>		-	-	<b>0.00</b>
<b>Warrants</b>				
11 324 WEBUILD SPA / WEBUILD SPA - 02/08/2030	EUR	-	-	0.00
<b>Total Warrants</b>		-	-	<b>0.00</b>
<b>Total Other transferable securities</b>		-	-	<b>0.00</b>
<b>Total Investments</b>		<b>210 779 710</b>	<b>189 930 936</b>	<b>99.41</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	9.59	Germany	20.85
Investment Banking and Brokerage Services	5.85	France	16.66
Technology Hardware and Equipment	5.26	Italy	14.65
Industrial Transportation	5.04	Netherlands	10.34
Software and Computer Services	5.01	Spain	9.16
Real Estate Investment Trusts	4.40	Finland	7.85
General Industrials	3.91	Belgium	7.17
Industrial Metals and Mining	3.71	Austria	5.40
Pharmaceuticals and Biotechnology	3.58	Ireland	3.53
Construction and Materials	3.56	Luxembourg	2.26
Industrial Engineering	3.30	Portugal	1.50
Non-life Insurance	3.29	Malta	0.04
Electronic and Electrical Equipment	3.22		
Chemicals	3.08		
Industrial Support Services	2.68		
Electricity	2.62		
Oil, Gas and Coal	2.59		
Real Estate Investment and Services	2.48		
Food Producers	2.40		
Media	2.17		
Automobiles and Parts	2.16		
Telecommunications Service Providers	2.02		
Personal Care, Drug and Grocery Stores	1.87		
Travel and Leisure	1.83		
Retailers	1.78		
Personal Goods	1.68		
Alternative Energy	1.49		
Telecommunications Equipment	1.31		
Medical Equipment and Services	1.30		
Gas, Water and Multi-utilities	1.29		
Aerospace and Defense	1.06		
Leisure Goods	0.92		
Consumer Services	0.90		
Household Goods and Home Construction	0.71		
Industrial Materials	0.68		
Health Care Providers	0.47		
Finance and Credit Services	0.13		
Tobacco	0.07		
	<b>99.41</b>		<b>99.41</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
51 916	ABN AMRO BANK NV	EUR	591 445	516 876	0.20
7 311	ACCOR SA	EUR	223 497	177 219	0.07
28 343	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	641 733	735 501	0.28
219 735	AEGON NV	EUR	884 337	1 029 458	0.40
16 565	AERCAP HOLDINGS NV	USD	793 435	895 165	0.34
1 275	AEROPORTS DE PARIS	EUR	177 416	174 739	0.07
20 612	AGEAS SA/NV	EUR	903 949	722 038	0.28
50 763	ALLIANZ SE - REG	EUR	10 319 072	9 249 019	3.56
38 993	ALSTOM SA	EUR	1 171 057	813 394	0.31
19 352	AMADEUS IT GROUP SA - A	EUR	1 119 320	1 020 624	0.39
7 477	AMUNDI SA	EUR	492 238	357 251	0.14
53 820	ANHEUSER-BUSCH INBEV SA/NV	EUR	2 894 508	2 723 292	1.05
64 641	ARCELORMITTAL SA	EUR	1 626 895	1 464 442	0.56
2 365	ARGENX SE	EUR	611 982	933 702	0.36
7 294	ARKEMA SA	EUR	761 099	584 395	0.23
122 618	AROUNDTOWN SA	EUR	680 656	246 217	0.09
136 308	ASSICURAZIONI GENERALI SPA	EUR	2 227 797	2 070 519	0.80
39 527	ATLANTIA SPA	EUR	892 124	892 520	0.34
231 619	AXA SA	EUR	5 247 591	5 790 475	2.23
826 314	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	3 787 219	4 304 270	1.66
2 116 718	BANCO SANTANDER SA	EUR	6 042 737	5 550 035	2.14
114 407	BASF SE - REG	EUR	6 916 511	5 198 082	2.00
122 249	BAYER AG	EUR	6 835 011	6 506 092	2.51
41 031	BAYERISCHE MOTOREN WERKE AG	EUR	3 239 299	3 262 785	1.26
7 291	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	473 402	544 638	0.21
137 668	BNP PARIBAS SA	EUR	6 989 294	6 538 542	2.52
108 524	BOLLORE SE	EUR	433 111	549 674	0.21
28 168	BOUYGUES SA	EUR	929 129	813 492	0.31
544 115	CAIXABANK SA	EUR	1 444 895	1 824 418	0.70
74 097	CARREFOUR SA	EUR	1 202 242	1 206 670	0.46
30 549	CIE DE SAINT-GOBAIN	EUR	1 533 860	1 264 729	0.49
83 263	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	2 500 455	2 149 018	0.83
135 146	COMMERZBANK AG	EUR	847 921	1 094 142	0.42
13 501	CONTINENTAL AG	EUR	1 235 493	708 532	0.27
23 712	COVESTRO AG	EUR	1 160 913	816 641	0.31
5 813	COVIVIO	EUR	423 657	315 065	0.12
148 550	CREDIT AGRICOLE SA	EUR	1 659 527	1 364 580	0.53
94 573	CRH PLC	EUR	3 565 933	3 450 023	1.33
57 073	DAIMLER TRUCK HOLDING AG	EUR	1 465 810	1 540 971	0.59
79 559	DANONE SA	EUR	4 430 780	4 005 000	1.54
7 012	DELIVERY HERO SE	EUR	250 609	233 850	0.09
253 660	DEUTSCHE BANK AG - REG	EUR	2 858 222	2 450 356	0.94
25 677	DEUTSCHE LUFTHANSA AG - REG	EUR	184 433	178 275	0.07
79 078	DEUTSCHE POST AG - REG	EUR	3 397 732	2 839 691	1.09

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
202 185	DEUTSCHE TELEKOM AG - REG	EUR	3 212 394	3 874 673	1.49
349 445	EDP - ENERGIAS DE PORTUGAL SA	EUR	1 559 527	1 546 294	0.60
12 379	EDP RENOVAVEIS SA	EUR	246 827	263 796	0.10
5 112	EIFFAGE SA	EUR	466 450	467 952	0.18
68 796	ELECTRICITE DE FRANCE SA	EUR	327 905	822 112	0.32
11 347	ELISA OYJ	EUR	578 657	554 982	0.21
30 547	ENAGAS SA	EUR	615 475	501 734	0.19
38 983	ENDESA SA	EUR	846 739	658 228	0.25
1 007 920	ENEL SPA	EUR	7 270 578	4 554 790	1.75
226 344	ENGIE SA (ISIN FR0010208488)	EUR	2 841 966	2 977 329	1.15
312 775	ENI SPA	EUR	3 491 381	4 145 520	1.60
179 107	E.ON SE	EUR	1 748 792	1 518 111	0.58
42 200	ERSTE GROUP BANK AG	EUR	1 272 712	1 053 312	0.41
12 357	ESSILORLUXOTTICA SA	EUR	1 856 120	1 981 445	0.76
5 348	EURAZEO SE	EUR	387 167	309 114	0.12
25 737	EVONIK INDUSTRIES AG	EUR	680 641	480 124	0.18
13 310	EXOR NV	EUR	914 397	905 080	0.35
20 719	FERROVIAL SA	EUR	497 463	511 966	0.20
48 673	FINECOBANK BANCA FINECO SPA	EUR	641 023	663 900	0.26
56 851	FORTUM OYJ	EUR	1 146 500	809 843	0.31
25 175	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	1 631 163	704 397	0.27
51 410	FRESENIUS SE & CO KGAA	EUR	1 980 509	1 197 853	0.46
64 388	GALP ENERGIA SGPS SA	EUR	659 146	661 587	0.25
5 639	GECINA SA	EUR	684 331	508 920	0.20
36 610	GRIFOLS SA	EUR	603 856	315 066	0.12
4 644	GROUPE BRUXELLES LAMBERT NV	EUR	393 929	346 442	0.13
7 401	HANNOVER RUECK SE - REG	EUR	1 122 339	1 219 685	0.47
17 774	HEIDELBERGCEMENT AG	EUR	1 069 016	829 157	0.32
8 458	HEINEKEN HOLDING NV	EUR	622 897	584 448	0.23
12 754	HENKEL AG & CO KGAA	EUR	942 972	758 225	0.29
21 866	HENKEL AG & CO KGAA - PFD	EUR	1 770 130	1 394 613	0.54
737 939	IBERDROLA SA	EUR	7 291 244	7 582 323	2.92
486 812	ING GROEP NV	EUR	4 852 771	4 845 727	1.87
2 046 724	INTESA SANPAOLO SPA	EUR	4 347 661	3 948 131	1.52
14 577	JUST EAT TAKEAWAY.COM NV	EUR	760 569	253 057	0.10
31 499	KBC GROUP NV	EUR	1 959 007	1 596 999	0.62
8 856	KION GROUP AG	EUR	404 454	198 994	0.08
26 405	KLEPIERRE SA	EUR	555 503	537 342	0.21
3 116	KNORR-BREMSE AG	EUR	198 115	141 965	0.05
27 115	KONE OYJ - B	EUR	1 528 470	1 123 917	0.43
130 522	KONINKLIJKE AHOLD DELHAIZE NV	EUR	3 317 208	3 687 247	1.42
418 030	KONINKLIJKE KPN NV	EUR	1 163 459	1 183 443	0.46
56 306	KONINKLIJKE PHILIPS NV	EUR	1 628 734	721 730	0.28
8 940	LEG IMMOBILIEN SE	EUR	1 047 999	591 113	0.23

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
74 288	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	661 417	681 370	0.26
99 887	MERCEDES-BENZ GROUP AG	EUR	6 197 373	5 853 378	2.25
8 597	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	2 048 084	2 298 838	0.89
17 850	NATURGY ENERGY GROUP SA	EUR	403 635	463 386	0.18
34 242	NN GROUP NV	EUR	1 408 897	1 467 270	0.57
441 162	NOKIA OYJ	EUR	1 968 404	1 988 317	0.77
18 847	OMV AG	EUR	809 723	879 024	0.34
244 856	ORANGE SA	EUR	2 638 071	2 358 208	0.91
8 508	ORION OYJ - B	EUR	319 427	396 047	0.15
18 793	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	1 387 453	1 063 684	0.41
64 121	POSTE ITALIANE SPA	EUR	627 706	565 547	0.22
18 930	PROXIMUS SADP	EUR	330 282	200 847	0.08
27 997	PUBLICIS GROUPE SA	EUR	1 359 464	1 588 550	0.61
14 676	RANDSTAD NV	EUR	826 272	740 257	0.29
49 806	RED ELECTRICA CORP SA	EUR	851 199	814 328	0.31
23 592	RENAULT SA	EUR	766 505	735 363	0.28
115 757	REPSOL SA	EUR	1 197 045	1 591 080	0.61
80 220	RWE AG	EUR	2 796 615	3 127 778	1.20
59 880	SAMPO OYJ - A	EUR	2 481 983	2 771 246	1.07
141 114	SANOFI	EUR	12 447 760	12 323 485	4.76
84 114	SAP SE	EUR	8 937 863	8 215 414	3.16
1 987	SEB SA	EUR	254 471	130 943	0.05
95 034	SIEMENS AG - REG	EUR	11 609 238	10 514 562	4.06
26 755	SIEMENS ENERGY AG	EUR	601 330	316 110	0.12
30 339	SMURFIT KAPPA GROUP PLC	EUR	1 187 961	1 017 267	0.39
247 491	SNAM SPA	EUR	1 188 758	1 114 204	0.43
97 605	SOCIETE GENERALE SA	EUR	2 310 734	2 266 876	0.87
9 096	SOLVAY SA	EUR	874 362	829 919	0.32
272 722	STELLANTIS NV	EUR	4 147 747	3 725 383	1.43
428 023	TELECOM ITALIA SPA/MILANO	EUR	170 344	84 791	0.03
127 776	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	317 284	281 874	0.11
643 059	TELEFONICA SA	EUR	2 488 141	2 241 061	0.86
57 956	TENARIS SA	EUR	593 011	910 199	0.35
172 683	TERNA - RETE ELETTRICA NAZIONALE	EUR	1 138 279	1 158 358	0.45
307 244	TOTALENERGIES SE	EUR	13 184 961	16 929 143	6.53
5 761	UBISOFT ENTERTAINMENT SA	EUR	280 849	159 983	0.06
7 758	UCB SA	EUR	635 528	592 091	0.23
14 476	UNIBAIL RODAMCO REITS	EUR	1 016 030	693 111	0.27
259 391	UNICREDIT SPA	EUR	2 797 058	3 254 838	1.25
11 229	UNIPER SE	EUR	306 802	34 046	0.01
11 905	UNITED INTERNET AG - REG	EUR	398 984	225 302	0.09
66 858	UPM-KYMMENE OYJ	EUR	2 044 961	2 267 155	0.87
8 857	VALEO	EUR	228 147	147 823	0.06

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
15 687	VOESTALPINE AG	EUR	425 574	344 800	0.13
3 622	VOLKSWAGEN AG	EUR	750 190	626 606	0.24
23 181	VOLKSWAGEN AG - PFD	EUR	3 902 671	2 998 231	1.15
89 919	VONOVIA SE	EUR	4 170 968	2 014 186	0.78
62 188	WARTSILA OYJ ABP	EUR	519 356	429 097	0.17
<b>Total Shares</b>			<b>275 215 459</b>	<b>258 070 479</b>	<b>99.41</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>275 215 459</b>	<b>258 070 479</b>	<b>99.41</b>
<b>Total Investments</b>			<b>275 215 459</b>	<b>258 070 479</b>	<b>99.41</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	15.91	Germany	32.79
Oil, Gas and Coal	9.76	France	27.36
Non-life Insurance	9.02	Spain	10.93
Automobiles and Parts	8.40	Italy	8.91
Pharmaceuticals and Biotechnology	8.11	Netherlands	8.28
Electricity	7.01	Finland	3.98
General Industrials	4.85	Belgium	2.70
Telecommunications Service Providers	4.15	Ireland	1.72
Software and Computer Services	3.64	Luxembourg	1.01
Gas, Water and Multi-utilities	3.32	Austria	0.88
Construction and Materials	3.11	Portugal	0.85
Chemicals	3.05		
Industrial Transportation	2.72		<b>99.41</b>
Personal Care, Drug and Grocery Stores	1.89		
Food Producers	1.54		
Life Insurance	1.46		
Beverages	1.27		
Real Estate Investment and Services	1.10		
Industrial Metals and Mining	1.05		
Medical Equipment and Services	1.04		
Investment Banking and Brokerage Services	1.00		
Household Goods and Home Construction	0.88		
Industrial Materials	0.87		
Real Estate Investment Trusts	0.79		
Telecommunications Equipment	0.77		
Health Care Providers	0.73		
Industrial Engineering	0.73		
Media	0.61		
Electronic and Electrical Equipment	0.31		
Consumer Services	0.19		
Travel and Leisure	0.07		
Leisure Goods	0.06		
	<b>99.41</b>		



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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Bonds</b>					
1 400 000	ACCOR SA FRN PERPETUAL (ISIN FR0013399177)	EUR	1 218 571	1 224 286	1.05
400 000	ACCOR SA FRN PERPETUAL (ISIN FR0013457157)	EUR	324 782	307 292	0.26
2 400 000	ACCOR SA FRN 04/02/2026	EUR	2 256 204	2 263 632	1.93
400 000	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA 1.375% 17/06/2025	EUR	366 244	365 264	0.31
100 000	ADLER PELZER HOLDING GMBH - REGS - 4.125% 01/04/2024	EUR	78 034	77 634	0.07
100 000	AEROPORTI DI ROMA SPA 1.75% 30/07/2031	EUR	72 445	71 792	0.06
200 000	ALTICE FINANCING SA - REGS - 2.25% 15/01/2025	EUR	182 107	179 508	0.15
400 000	ALTICE FRANCE SA/FRANCE - REGS - 2.125% 15/02/2025	EUR	365 944	354 068	0.30
2 392 000	ALTICE FRANCE SA/FRANCE - REGS - 2.5% 15/01/2025	EUR	2 089 403	2 136 893	1.83
995 000	AMERICAN HONDA FINANCE CORP 0.55% 17/03/2023	EUR	989 833	989 528	0.85
3 308 000	AMS AG - REGS - 6% 31/07/2025	EUR	2 920 045	2 917 788	2.49
77 000	ANHEUSER-BUSCH INBEV NV 1.5% 18/04/2030	EUR	68 433	66 628	0.06
407 000	ATLANTIA SPA 1.625% 03/02/2025	EUR	378 584	377 708	0.32
500 000	ATOS SE 1.75% 07/05/2025	EUR	421 375	373 395	0.32
591 000	AUTOSTRADE PER L'ITALIA SPA 1.625% 12/06/2023	EUR	589 340	587 082	0.50
138 000	AUTOSTRADE PER L'ITALIA SPA 4.375% 16/09/2025	EUR	134 703	137 240	0.12
2 200 000	AUTOSTRADE PER L'ITALIA SPA 5.875% 09/06/2024	EUR	2 342 205	2 259 070	1.93
100 000	AVIS BUDGET FINANCE PLC - REGS - 4.125% 15/11/2024	EUR	96 660	96 251	0.08
200 000	AVIS BUDGET FINANCE PLC - REGS - 4.5% 15/05/2025	EUR	198 997	194 066	0.17
385 000	BALL CORP 4.375% 15/12/2023	EUR	393 698	387 464	0.33
200 000	BANCO BPM SPA 0.625% 08/06/2023	EUR	199 319	197 904	0.17
600 000	BANCO SANTANDER SA 2.75% 08/09/2032	EUR	566 886	568 590	0.49
500 000	BANIJAY ENTERTAINMENT SASU - REGS - 3.5% 01/03/2025	EUR	469 428	472 425	0.40
1 400 000	BAUSPARKASSE SCHWAEBISCH HALL AG 2.375% 13/09/2029	EUR	1 340 948	1 347 962	1.15
900 000	BAYER AG FRN 12/05/2079	EUR	808 006	813 915	0.70
1 393 000	BAYER TF/TV FRN 01/07/2074	EUR	1 317 004	1 342 364	1.15
3 571 000	BECTON DICKINSON EURO FINANCE SARL 1.208% 04/06/2026	EUR	3 336 971	3 280 284	2.80
300 000	BRITISH TELECOMMUNICATIONS PLC FRN 18/08/2080	EUR	253 106	255 207	0.22
600 000	CASINO GUICHARD PERRACHON SA FRN 07/02/2025	EUR	353 907	334 710	0.29
500 000	CELLNEX TELECOM SA 2.375% 16/01/2024	EUR	501 043	493 725	0.42
200 000	CELLNEX TELECOM SA 2.875% 18/04/2025	EUR	199 739	192 834	0.16
375 000	CIRSA FINANCE INTERNATIONAL - REGS - 6.25% 20/12/2023	EUR	314 913	318 675	0.27
200 000	CIRSA FINANCE INTERNATIONAL SARL - REGS - 4.75% 22/05/2025	EUR	182 456	186 978	0.16
605 000	CK HUTCHISON FINANCE 16 II LTD 0.875% 03/10/2024	EUR	574 650	574 526	0.49
1 172 000	CK HUTCHISON FINANCE 16 LTD 1.25% 06/04/2023	EUR	1 174 161	1 165 648	1.00
200 000	CONTOURGLOBAL POWER HOLDINGS SA - REGS - 4.125% 01/08/2025	EUR	190 579	191 714	0.16
800 000	CREDIT AGRICOLE HOME LOAN SFH SA 1% 16/01/2029	EUR	792 108	708 520	0.61
100 000	CREDIT AGRICOLE ITALIA SPA 0.875% 16/06/2023	EUR	99 911	99 085	0.08
636 000	DANAHER CORP 2.5% 30/03/2030	EUR	579 180	592 161	0.51
1 000	DEUTSCHE BAHN FINANCE GMBH 0.375% 23/06/2029	EUR	846	832	0.00
30 000	DEUTSCHE BAHN FINANCE GMBH 1.625% 16/08/2033	EUR	28 772	24 842	0.02
500 000	DEUTSCHE LUFTHANSA AG 1.625% 16/11/2023	EUR	499 428	486 130	0.42
500 000	DEUTSCHE LUFTHANSA AG 2% 14/07/2024	EUR	476 118	476 085	0.41

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
200 000	DEUTSCHE LUFTHANSA AG 2.875% 11/02/2025	EUR	189 517	186 986	0.16
200 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.375% 01/12/2025	EUR	191 798	191 036	0.16
200 000	DIEBOLD NIXDORF DUTCH HOLDING BV - REGS - 9% 15/07/2025	EUR	161 874	152 382	0.13
300 000	DUFREY ONE BV 2.5% 15/10/2024	EUR	278 273	287 628	0.25
700 000	EDP - ENERGIAS DE PORTUGAL SA FRN 20/07/2080	EUR	614 307	616 301	0.53
537 000	EG GLOBAL FINANCE PLC - REGS - 3.625% 07/02/2024	EUR	515 358	485 265	0.41
475 000	EG GLOBAL FINANCE PLC - REGS - 4.375% 07/02/2025	EUR	437 557	410 581	0.35
300 000	ELECTRICITE DE FRANCE SA FRN PERPETUAL (ISIN FR0011401751)	EUR	274 838	277 209	0.24
1 300 000	ELECTRICITE DE FRANCE SA FRN PERPETUAL (ISIN FR0013367612)	EUR	1 181 497	1 147 510	0.98
800 000	ELECTRICITE DE FRANCE SA 2% 09/12/2049	EUR	415 180	432 664	0.37
3 400 000	ELECTRICITE DE FRANCE SA 4.75% 12/10/2034	EUR	3 288 426	3 318 740	2.83
38 000	ELECTRICITE DE FRANCE SA 5.625% 21/02/2033	EUR	47 227	40 601	0.03
200 000	ELIS SA 1% 03/04/2025	EUR	181 782	186 548	0.16
304 000	ELM BV FOR FIRMENICH INTERNATIONAL SA FRN PERPETUAL	EUR	281 556	279 963	0.24
332 000	ENEL FINANCE INTERNATIONAL NV 0.375% 17/06/2027	EUR	289 066	278 691	0.24
100 000	ENGIE SA 1.75% 27/03/2028	EUR	94 221	90 751	0.08
303 000	ESSELUNGA SPA 0.875% 25/10/2023	EUR	295 839	296 404	0.25
300 000	ESSITY AB 0.25% 08/02/2031	EUR	221 387	219 444	0.19
100 000	EUROGRID GMBH 1.5% 18/04/2028	EUR	89 913	89 276	0.08
100 000	EXPLORER II AS 3.375% 24/02/2025	EUR	86 665	82 082	0.07
1 489 000	FAURECIA SA 2.625% 15/06/2025	EUR	1 410 746	1 405 914	1.20
2 361 000	FEDERATION DES CAISSES DESJARDINS DU QUEBEC 2% 31/08/2026	EUR	2 329 562	2 271 660	1.94
1 744 000	FORD MOTOR CREDIT CO LLC FRN 01/12/2024	EUR	1 663 369	1 677 135	1.43
201 000	FORD MOTOR CREDIT CO LLC FRN 07/12/2022	EUR	200 711	200 741	0.17
900 000	FORD MOTOR CREDIT CO LLC 1.514% 17/02/2023	EUR	892 724	896 193	0.77
1 165 000	FORD MOTOR CREDIT CO LLC 1.744% 19/07/2024	EUR	1 099 147	1 106 319	0.95
1 268 000	FORD MOTOR CREDIT CO LLC 3.021% 06/03/2024	EUR	1 250 753	1 240 358	1.06
1 084 000	FORD MOTOR CREDIT CO LLC 3.25% 15/09/2025	EUR	995 686	1 019 795	0.87
19 000	FRESENIUS FINANCE IRELAND PLC 0.5% 01/10/2028	EUR	15 258	15 096	0.01
200 000	FRIGOGLASS FINANCE BV - REGS - 6.875% 12/02/2025	EUR	108 500	76 242	0.07
2 290 000	GRIFOLS SA - REGS - 1.625% 15/02/2025	EUR	2 197 632	2 095 029	1.79
185 000	GRIFOLS SA 1.625% 15/02/2025	EUR	177 187	169 249	0.14
460 000	HANESBRANDS FINANCE LUXEMBOURG SCA - REGS - 3.5% 15/06/2024	EUR	433 274	431 650	0.37
400 000	ILIAD SA 0.75% 11/02/2024	EUR	381 138	385 468	0.33
1 500 000	ILIAD SA 1.875% 25/04/2025	EUR	1 396 741	1 404 030	1.20
200 000	ILIAD SA 2.125% 05/12/2022	EUR	200 054	200 184	0.17
500 000	INFINEON TECHNOLOGIES AG FRN PERPETUAL (ISIN XS2056730323)	EUR	477 610	461 185	0.39
300 000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 2.75% 25/03/2025	EUR	266 037	265 779	0.23
164 000	INTRALOT CAPITAL LUXEMBOURG SA - REGS - 5.25% 15/09/2024	EUR	156 977	149 497	0.13
100 000	ITALGAS SPA 1.625% 19/01/2027	EUR	91 269	90 744	0.08
400 000	KONINKLIJKE KPN NV FRN PERPETUAL (ISIN XS2069101868)	EUR	375 884	366 008	0.31
300 000	KRONOS INTERNATIONAL INC - REGS - 3.75% 15/09/2025	EUR	263 747	255 540	0.22
200 000	LA FINANCIERE ATALIAN SASU - REGS - 5.125% 15/05/2025	EUR	194 027	190 050	0.16
1 000	LANDWIRTSCHAFTLICHE RENTENBANK 0.05% 18/12/2029	EUR	872	824	0.00

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
243 000	LEONARDO SPA 1.5% 07/06/2024	EUR	240 385	234 517	0.20
400 000	LEONARDO SPA 4.875% 24/03/2025	EUR	424 298	406 172	0.35
437 000	LOTTOMATICA SPA/ROMA - REGS - 5.125% 15/07/2025	EUR	412 764	408 595	0.35
116 000	LOXAM SAS 3.25% 14/01/2025	EUR	105 934	107 501	0.09
215 000	MAUSER PACKAGING SOLUTIONS HOLDING CO - REGS - 4.75% 15/04/2024	EUR	198 996	202 586	0.17
4 904 000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.375% 10/11/2025	EUR	4 818 999	4 662 722	3.97
2 368 000	MERCEDES-BENZ GROUP AG 1.375% 11/05/2028	EUR	2 161 533	2 151 825	1.84
1 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 0% 08/02/2024	EUR	972	965	0.00
205 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 1.375% 26/06/2026	EUR	193 750	194 254	0.17
523 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 1.5% 09/03/2026	EUR	494 346	498 644	0.43
100 000	MONITCHEM HOLDCO 3 SA 5.25% 15/03/2025	EUR	92 046	91 347	0.08
1 069 000	MYLAN NV 3.125% 22/11/2028	EUR	942 228	936 412	0.80
144 000	MYTILINEOS FINANCIAL PARTNERS SA 2.5% 01/12/2024	EUR	136 867	138 341	0.12
100 000	NATIONWIDE BUILDING SOCIETY FRN 08/03/2026	EUR	93 250	92 771	0.08
100 000	NATIONWIDE BUILDING SOCIETY 2% 28/04/2027	EUR	92 305	91 858	0.08
150 000	NATIONWIDE BUILDING SOCIETY 3.25% 05/09/2029	EUR	139 161	140 267	0.12
400 000	NATURGY FINANCE BV FRN PERPETUAL	EUR	376 860	388 956	0.33
44 000	NESTLE FINANCE INTERNATIONAL LTD 0% 03/03/2033	EUR	31 003	31 603	0.03
200 000	NEXI SPA 1.75% 31/10/2024	EUR	194 735	195 324	0.17
200 000	NGG FINANCE PLC FRN 05/12/2079	EUR	180 250	182 074	0.16
1 362 000	NIDDA HEALTHCARE HOLDING GMBH - REGS - 3.5% 30/09/2024	EUR	1 239 154	1 283 263	1.10
200 000	NOKIA OYJ 2.375% 15/05/2025	EUR	196 877	193 216	0.17
100 000	OPTUS FINANCE PTY LTD 1% 20/06/2029	EUR	86 656	82 089	0.07
300 000	ORANGE SA 2% 15/01/2029	EUR	281 249	278 943	0.24
200 000	PAPREC HOLDING SA - REGS - 4% 31/03/2025	EUR	187 788	185 786	0.16
242 000	PARTS EUROPE SA - REGS - 6.5% 16/07/2025	EUR	243 059	242 244	0.21
300 000	PHOENIX PIB DUTCH FINANCE BV 2.375% 05/08/2025	EUR	284 039	284 481	0.24
3 630 000	PLAYTECH PLC 3.75% 12/10/2023	EUR	3 590 960	3 617 984	3.08
486 000	PROCTER & GAMBLE CO 1.25% 25/10/2029	EUR	432 319	432 107	0.37
200 000	PRO-GEST SPA - REGS - 3.25% 15/12/2024	EUR	152 357	117 056	0.10
250 000	Q-PARK HOLDING I BV - REGS - 1.5% 01/03/2025	EUR	228 055	218 228	0.19
279 000	QUATRIM SASU - REGS - 5.875% 15/01/2024	EUR	269 433	272 457	0.23
408 000	QUINTILES IMS - REGS - 2.875% 15/09/2025	EUR	386 270	392 753	0.34
4 100 000	RCI BANQUE SA FRN 18/02/2030	EUR	3 549 407	3 580 284	3.05
25 000	RCI BANQUE SA 0.25% 08/03/2023	EUR	24 823	24 866	0.02
247 000	RCI BANQUE SA 1.375% 08/03/2024	EUR	239 248	240 205	0.21
40 000	RCI BANQUE SA 2% 11/07/2024	EUR	38 784	38 868	0.03
247 000	RCI BANQUE SA 4.875% 21/09/2028	EUR	235 750	240 672	0.21
100 000	RED ELECTRICA FINANCIACIONES SAU 1% 21/04/2026	EUR	93 737	93 247	0.08
3 000 000	RENAULT SA 1.25% 24/06/2025	EUR	2 689 084	2 732 610	2.34
800 000	REPSOL INTERNATIONAL FINANCE BV FRN 25/03/2075	EUR	781 551	768 040	0.66
200 000	ROLLS-ROYCE PLC 0.875% 09/05/2024	EUR	185 565	187 808	0.16
112 000	SAMVARDHANA MOTHERSON AUTOMOTIVE SYSTEMS GROUP BV - REGS - 1.8% 06/07/2024	EUR	103 190	100 315	0.09

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
400 000	SCHAEFFLER AG 1.875% 26/03/2024	EUR	389 711	388 756	0.33
550 000	SELP FINANCE SARL 0.875% 27/05/2029	EUR	394 644	390 434	0.33
500 000	SES SA FRN PERPETUAL (ISIN XS1405765659)	EUR	484 065	492 370	0.42
600 000	SES SA FRN PERPETUAL (ISIN XS2010028343)	EUR	495 047	455 184	0.39
3 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.5% 05/09/2034	EUR	2 075	2 130	0.00
402 000	SILGAN HOLDINGS INC 3.25% 15/03/2025	EUR	387 717	387 480	0.33
405 000	SOLVAY FINANCE SACA FRN PERPETUAL (ISIN XS0992293901)	EUR	405 446	402 189	0.34
360 000	SOLVAY FINANCE SACA FRN PERPETUAL (ISIN XS1323897725)	EUR	364 063	358 517	0.31
100 000	SOLVAY SA FRN PERPETUAL (ISIN BE6309987400)	EUR	97 648	96 490	0.08
200 000	SPIE SA 3.125% 22/03/2024	EUR	199 868	198 894	0.17
300 000	SYNTHOMER PLC - REGS - 3.875% 01/07/2025	EUR	280 308	251 862	0.22
800 000	TECHEM VERWALTUNGSGESELLSCHAFT 675 MBH - REGS - 2% 15/07/2025	EUR	714 269	742 584	0.63
314 000	TELECOM ITALIA SPA/MILANO 2.5% 19/07/2023	EUR	310 895	308 941	0.26
3 569 000	TELECOM ITALIA SPA/MILANO 2.75% 15/04/2025	EUR	3 259 407	3 274 699	2.80
2 372 000	TELECOM ITALIA SPA/MILANO 4% 11/04/2024	EUR	2 386 013	2 315 096	1.98
100 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS1050461034)	EUR	99 802	99 915	0.09
600 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS1795406575)	EUR	574 793	580 632	0.50
500 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS1795406658)	EUR	436 858	450 460	0.38
1 400 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS1933828433)	EUR	1 370 052	1 342 348	1.15
100 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS2293060658)	EUR	70 948	74 566	0.06
400 000	TELSTRA CORP LTD 1.375% 26/03/2029	EUR	355 140	352 200	0.30
228 000	TELSTRA CORP LTD 2.5% 15/09/2023	EUR	227 930	227 626	0.19
900 000	TENNET HOLDING BV FRN PERPETUAL	EUR	903 283	868 194	0.74
746 000	TENNET HOLDING BV 2.75% 17/05/2042	EUR	630 989	592 884	0.51
3 018 000	TENNET HOLDING BV 4.5% 28/10/2034	EUR	3 113 549	3 097 041	2.65
1 712 000	THYSSENKRUPP AG 1.875% 06/03/2023	EUR	1 683 822	1 700 016	1.45
2 870 000	THYSSENKRUPP AG 2.875% 22/02/2024	EUR	2 849 470	2 808 295	2.40
200 000	TRANSPORTES AEREOS PORTUGUESES SA - REGS - 5.625% 02/12/2024	EUR	176 824	185 468	0.16
13 000	UNICREDIT BANK AG - EMTN - 0.5% 04/05/2026	EUR	12 233	11 979	0.01
4 500 000	UNICREDIT BANK AG 0.375% 17/01/2033	EUR	4 073 709	3 442 230	2.93
300 000	UUNITED GROUP BV - REGS - 4.875% 01/07/2024	EUR	287 357	287 259	0.25
100 000	VEOLIA ENVIRONNEMENT SA 1.94% 07/01/2030	EUR	89 197	88 461	0.08
1 075 000	VODAFONE GROUP PLC FRN 03/01/2079	EUR	1 042 678	1 044 900	0.89
318 000	VOLKSWAGEN BANK GMBH 1.25% 15/12/2025	EUR	300 725	295 298	0.25
33 000	VOLKSWAGEN FINANCIAL SERVICES AG 0.125% 12/02/2027	EUR	28 037	27 963	0.02
22 000	VOLKSWAGEN LEASING GMBH 0% 19/07/2024	EUR	20 953	20 647	0.02
953 000	VOLKSWAGEN LEASING GMBH 0.25% 12/01/2026	EUR	854 516	852 611	0.73
119 000	VOLKSWAGEN LEASING GMBH 1.375% 20/01/2025	EUR	112 914	113 447	0.10
300 000	VOLVO CAR AB 2% 24/01/2025	EUR	284 108	284 823	0.24
375 000	VOLVO CAR AB 2.125% 02/04/2024	EUR	362 750	365 153	0.31
300 000	WALMART INC 2.55% 08/04/2026	EUR	295 281	293 895	0.25
500 000	ZF FINANCE GMBH 3% 21/09/2025	EUR	444 475	461 450	0.39
<b>Total Bonds</b>			<b>113 185 878</b>	<b>111 736 100</b>	<b>95.48</b>

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
1 016	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2044	EUR	767	626	0.00
3 000	EUROPEAN INVESTMENT BANK 0.5% 13/11/2037	EUR	2 185	2 071	0.00
2 000	EUROPEAN INVESTMENT BANK 1.125% 15/09/2036	EUR	1 522	1 554	0.00
1 069	EUROPEAN UNION 0.4% 04/02/2037	EUR	745	733	0.00
2 012	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2050	EUR	1 608	1 443	0.00
1 828 771	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2029	EUR	1 509 814	1 410 220	1.21
1 082	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2031	EUR	834	756	0.00
4 428 570	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2035	EUR	3 000 577	3 015 856	2.58
1 309	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2041	EUR	685	716	0.00
1 000 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 31/10/2025	EUR	939 390	935 090	0.80
50 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 0.75% 16/01/2026	EUR	49 240	47 062	0.04
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>5 507 367</b>	<b>5 416 127</b>	<b>4.63</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>118 693 245</b>	<b>117 152 227</b>	<b>100.11</b>
<b>Total Investments</b>			<b>118 693 245</b>	<b>117 152 227</b>	<b>100.11</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Investment Banking and Brokerage Services	27.45	France	22.42
Telecommunications Service Providers	13.78	Germany	17.22
Banks	11.45	Italy	14.91
Automobiles and Parts	6.69	United States of America	9.41
Travel and Leisure	6.69	Netherlands	9.32
Electricity	5.15	Luxembourg	5.42
General Industrials	5.12	Spain	4.43
Governments	4.63	Isle of Man	3.09
Pharmaceuticals and Biotechnology	4.58	United Kingdom	2.75
Industrial Transportation	3.98	Belgium	2.72
Technology Hardware and Equipment	2.89	Austria	2.49
Health Care Providers	1.43	Canada	1.94
Telecommunications Equipment	0.97	Cayman Islands	1.49
Personal Care, Drug and Grocery Stores	0.84	Sweden	0.74
Aerospace and Defense	0.71	Portugal	0.69
Industrial Support Services	0.66	Australia	0.57
Chemicals	0.52	Jersey	0.25
Medical Equipment and Services	0.51	Finland	0.17
Retailers	0.50	Norway	0.07
Media	0.40	Ireland	0.01
Software and Computer Services	0.32		
Construction and Materials	0.31		
Gas, Water and Multi-utilities	0.23		
Waste and Disposal Services	0.16		
Electronic and Electrical Equipment	0.08		
Beverages	0.06		
	<b>100.11</b>		<b>100.11</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
35 787	ABN AMRO BANK NV	EUR	323 504	352 145	0.67
1 252	ACCENTURE PLC - A	USD	321 435	355 443	0.68
15 282	ACCOR SA	EUR	470 593	366 120	0.70
15 138	ADMIRAL GROUP PLC	GBP	525 871	351 557	0.67
1 165	ADOBE INC	USD	484 802	371 053	0.71
2 041	ALLIANZ SE - REG	EUR	323 494	367 538	0.70
2 398	AMERICAN EXPRESS CO	USD	321 592	355 983	0.68
2 486	AMERICAN WATER WORKS CO INC	USD	323 954	361 315	0.69
1 420	AMGEN INC	USD	327 666	383 897	0.74
7 090	ASX LTD	AUD	402 771	306 937	0.59
14 606	ATLANTIA SPA	EUR	323 503	325 961	0.62
21 090	AT&T INC	USD	433 873	384 471	0.74
1 717	AUTODESK INC	USD	415 235	367 953	0.70
1 414	AUTOMATIC DATA PROCESSING INC	USD	251 667	341 764	0.65
10 634	BANK OF AMERICA CORP	USD	365 446	383 249	0.73
1 212	BIOGEN INC	USD	309 186	343 529	0.66
3 820	BIOMARIN PHARMACEUTICAL INC	USD	301 771	330 927	0.63
588	BLACKROCK INC	USD	398 081	379 795	0.73
8 380	BOSTON SCIENTIFIC CORP	USD	324 538	361 262	0.69
4 551	BRISTOL-MYERS SQUIBB CO	USD	277 980	352 566	0.68
16 030	BURBERRY GROUP PLC	GBP	383 120	334 990	0.64
99 742	CAIXABANK SA	EUR	310 573	330 539	0.63
6 849	CAMPBELL SOUP CO	USD	316 367	362 381	0.69
7 291	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	343 036	330 704	0.63
26 751	CARSALES.COM LTD	AUD	324 051	347 598	0.67
28 688	CASTELLUM AB	SEK	512 987	327 885	0.63
7 764	CITIGROUP INC	USD	468 645	356 057	0.68
5 755	COCA-COLA CO	USD	311 253	344 437	0.66
15 302	COCA-COLA HBC AG	GBP	439 000	335 192	0.64
4 605	COLGATE-PALMOLIVE CO	USD	384 520	340 033	0.65
5 543	COMMONWEALTH BANK OF AUSTRALIA	AUD	360 762	371 041	0.71
6 669	COVIVIO	EUR	323 509	357 249	0.68
1 580	CUMMINS INC	USD	366 732	386 326	0.74
6 799	DANONE SA	EUR	462 925	338 274	0.65
20 310	DNB BANK ASA	NOK	388 820	359 439	0.69
7 279	DOW INC	USD	405 207	340 220	0.65
15 819	DROPBOX INC	USD	327 751	344 063	0.66
6 399	DUPONT DE NEMOURS INC	USD	414 326	366 023	0.70
8 789	EBAY INC	USD	440 408	350 154	0.67
2 240	ECOLAB INC	USD	439 057	351 837	0.67
7 125	ELISA OYJ	EUR	408 929	344 424	0.66
20 845	ENAGAS SA	EUR	472 526	338 390	0.65
78 840	ENEL SPA	EUR	413 260	352 127	0.67
16 261	ESSITY AB	SEK	479 208	343 452	0.66

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
1 499	ESTEE LAUDER COS INC - A	USD	323 592	300 535	0.58
3 210	ETSY INC	USD	542 844	301 451	0.58
28 886	FORD MOTOR CO	USD	326 883	386 206	0.74
4 243	GENERAL MILLS INC	USD	261 244	346 144	0.66
10 082	GENERAL MOTORS CO	USD	414 058	395 718	0.77
18 874	GJENSIDIGE FORSIKRING ASA	NOK	415 532	344 736	0.66
1 104	GOLDMAN SACHS GROUP INC	USD	411 557	380 339	0.73
131 381	GPT GROUP	AUD	323 521	362 096	0.69
22 195	GSK PLC	GBP	398 978	365 130	0.70
8 147	HALOZYME THERAPEUTICS INC	USD	322 113	389 508	0.75
151 074	HERA SPA	EUR	516 405	360 145	0.69
271	HERMES INTERNATIONAL	EUR	311 793	351 008	0.67
1 449	HERSHEY CO	USD	239 334	345 978	0.66
2 652	HILTON WORLDWIDE HOLDINGS INC	USD	319 865	358 710	0.69
1 696	ILLUMINA INC	USD	553 412	388 079	0.74
15 519	INDUSTRIA DE DISENO TEXTIL SA	EUR	469 770	351 858	0.67
109 389	INSURANCE AUSTRALIA GROUP LTD	AUD	323 521	342 755	0.66
12 554	INTEL CORP	USD	323 988	356 910	0.68
2 721	INTERNATIONAL BUSINESS MACHINES CORP	USD	360 074	376 287	0.72
3 562	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	474 939	347 687	0.67
835	INTUIT INC	USD	434 973	356 963	0.68
505 971	ITV PLC	GBP	532 014	390 320	0.75
2 356	J M SMUCKER CO	USD	336 728	354 955	0.68
3 142	JPMORGAN CHASE & CO	USD	482 428	395 514	0.77
720	KERING SA	EUR	450 300	329 974	0.63
2 875	KIMBERLY-CLARK CORP	USD	388 140	357 823	0.69
2 812	KONINKLIJKE DSM NV	EUR	446 296	331 563	0.64
120 663	KONINKLIJKE KPN NV	EUR	377 970	337 617	0.65
56 646	LENDLEASE CORP LTD	AUD	502 453	314 777	0.60
670	L'OREAL SA	EUR	258 952	210 644	0.40
330	L'OREAL SA - PF	EUR	76 543	103 750	0.20
24 565	LYFT INC - A	USD	603 097	359 632	0.69
2 280	MARRIOTT INTERNATIONAL INC/MD - A	USD	297 953	365 051	0.70
1 130	MASTERCARD INC	USD	376 154	370 843	0.71
6 753	MATCH GROUP INC	USD	322 436	291 730	0.56
145 105	MEDIBANK PVT LTD	AUD	334 389	260 737	0.50
3 779	MERCK & CO INC	USD	289 514	382 435	0.73
2 384	META PLATFORMS INC	USD	568 797	222 093	0.43
5 301	METLIFE INC	USD	275 531	388 086	0.74
258 710	MIRVAC GROUP	AUD	461 107	342 450	0.66
5 896	MONDELEZ INTERNATIONAL INC	USD	323 621	362 486	0.69
1 331	MOODY'S CORP	USD	388 448	352 542	0.68
17 469	NATIONAL AUSTRALIA BANK LTD	AUD	325 947	362 155	0.69
31 130	NATIONAL GRID PLC	GBP	386 146	339 932	0.65



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
7 372	NESTE OYJ	EUR	396 520	323 066	0.62
7 773	NEWMONT CORP	USD	326 680	328 953	0.63
4 216	NOVARTIS AG - REG	CHF	365 313	340 816	0.65
5 083	OMNICOM GROUP INC	USD	367 487	369 788	0.71
35 855	ORANGE SA	EUR	430 124	341 297	0.65
16 992	PARAMOUNT GLOBAL - B	USD	555 195	311 293	0.60
2 563	PROCTER & GAMBLE CO	USD	360 542	345 159	0.66
6 754	PUBLICIS GROUPE SA	EUR	362 330	378 757	0.73
43 642	QBE INSURANCE GROUP LTD	AUD	323 523	341 586	0.65
3 248	RAYMOND JAMES FINANCIAL INC	USD	320 948	383 719	0.74
4 390	REA GROUP LTD	AUD	437 611	341 331	0.65
4 850	RECKITT BENCKISER GROUP PLC	GBP	410 594	322 768	0.62
21 021	RED ELECTRICA CORP SA	EUR	412 580	339 689	0.65
4 283	ROBERT HALF INTERNATIONAL INC	USD	322 094	327 478	0.63
3 598	ROYAL BANK OF CANADA	CAD	317 908	332 488	0.64
157 127	ROYAL MAIL PLC	GBP	500 377	365 989	0.70
2 249	SALESFORCE INC	USD	323 631	365 665	0.70
4 212	SANOFI	EUR	406 068	363 549	0.70
23 939	SCHIBSTED ASA	NOK	417 236	368 633	0.71
2 824	SCHNEIDER ELECTRIC SE	EUR	370 631	357 987	0.69
75 104	SCHRODERS PLC	GBP	481 094	338 718	0.65
12 307	SEVERN TRENT PLC	GBP	421 254	354 678	0.68
16 219	SOCIETE GENERALE SA	EUR	389 166	372 298	0.71
1 192	SODEXO SA	EUR	105 581	105 724	0.20
3 088	SODEXO SA - PF 2026	EUR	283 114	273 889	0.52
1 060	S&P GLOBAL INC	USD	436 511	340 525	0.65
3 749	SPOTIFY TECHNOLOGY SA	USD	568 579	302 094	0.58
19 252	SSE PLC	GBP	405 051	344 911	0.66
51 133	STANDARD CHARTERED PLC	GBP	328 359	306 262	0.59
3 887	STARBUCKS CORP	USD	327 567	336 575	0.64
153 881	STOCKLAND	AUD	476 870	354 243	0.68
25 196	STORA ENSO OYJ - R	EUR	420 430	328 464	0.63
10 280	STORE CAPITAL CORP	USD	322 053	326 904	0.63
46 721	STOREBRAND ASA	NOK	366 122	363 095	0.70
11 726	SUNRUN INC	USD	441 296	263 952	0.51
24 449	SWEDBANK AB - A	SEK	419 316	364 285	0.70
42 621	TATE & LYLE PLC	GBP	323 505	344 003	0.66
346 497	TAYLOR WIMPEY PLC	GBP	531 315	374 137	0.72
36 507	TELENOR ASA	NOK	547 917	331 822	0.64
1 266	TELEPERFORMANCE	EUR	416 488	339 464	0.65
37 859	TELE2 AB	SEK	495 562	310 122	0.59
132 569	TELSTRA GROUP LTD	AUD	339 767	332 309	0.64
40 777	TRANSURBAN GROUP	AUD	404 129	345 758	0.66
22 007	UBS GROUP AG	CHF	323 638	349 426	0.67

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
48 651	UNDER ARMOUR INC - A	USD	325 787	362 450	0.69
7 302	UNILEVER PLC	GBP	410 209	334 153	0.64
8 521	VERIZON COMMUNICATIONS INC	USD	460 566	318 430	0.61
1 121	VERTEX PHARMACEUTICALS INC	USD	324 555	349 752	0.67
10 838	VICI PROPERTIES INC	USD	313 589	347 033	0.66
1 830	VISA INC	USD	379 874	379 103	0.73
41 546	VIVENDI SE	EUR	446 872	340 158	0.65
3 003	VMWARE INC - A	USD	319 680	337 928	0.65
286 610	VODAFONE GROUP PLC	GBP	483 700	335 411	0.64
8 036	WELLS FARGO & CO	USD	374 693	369 576	0.71
24 196	WESTPAC BANKING CORP	AUD	402 531	373 039	0.71
3 305	WOLTERS KLUWER NV	EUR	347 945	351 312	0.67
6 845	XERO LTD	AUD	528 288	341 721	0.65
3 703	XYLEM INC/NY	USD	323 614	379 298	0.73
9 285	YARA INTERNATIONAL ASA	NOK	424 290	414 377	0.80
6 836	YUM CHINA HOLDINGS INC	USD	375 240	282 669	0.54
11 308	ZILLOW GROUP INC	USD	524 457	348 965	0.67
2 154	ZOETIS INC	USD	319 397	324 780	0.62
<b>Total Shares</b>			<b>57 984 657</b>	<b>51 575 476</b>	<b>98.80</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>57 984 657</b>	<b>51 575 476</b>	<b>98.80</b>
<b>Total Investments</b>			<b>57 984 657</b>	<b>51 575 476</b>	<b>98.80</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	10.26	United States of America	47.88
Pharmaceuticals and Biotechnology	8.26	United Kingdom	9.97
Telecommunications Service Providers	7.14	Australia	9.77
Software and Computer Services	6.47	France	9.44
Food Producers	5.34	Norway	4.18
Investment Banking and Brokerage Services	4.75	Netherlands	2.63
Media	4.73	Spain	2.61
Personal Care, Drug and Grocery Stores	4.49	Sweden	2.58
Industrial Support Services	4.01	Italy	1.99
Travel and Leisure	4.00	Switzerland	1.96
Real Estate Investment Trusts	3.99	Finland	1.91
Non-life Insurance	3.37	Canada	1.27
Gas, Water and Multi-utilities	3.36	Germany	0.70
Personal Goods	3.24	Ireland	0.68
Chemicals	2.84	New Zealand	0.65
Industrial Transportation	2.73	Luxembourg	0.58
Real Estate Investment and Services	2.56		
Electricity	2.49		
Finance and Credit Services	2.05		
Life Insurance	1.92		
Automobiles and Parts	1.50		
Consumer Services	1.36		
Beverages	1.30		
Retailers	1.25		
Industrial Engineering	0.73		
Household Goods and Home Construction	0.72		
Electronic and Electrical Equipment	0.69		
Medical Equipment and Services	0.69		
Technology Hardware and Equipment	0.68		
Industrial Materials	0.63		
Precious Metals and Mining	0.63		
Oil, Gas and Coal	0.62		
	<b>98.80</b>		<b>98.80</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Bonds</b>					
1 100 000	ABERTIS INFRAESTRUCTURAS FINANCE BV FRN PERPETUAL (ISIN XS2256949749)	EUR	1 126 263	913 308	0.68
400 000	ABERTIS INFRAESTRUCTURAS FINANCE BV FRN PERPETUAL (ISIN XS2282606578)	EUR	392 080	304 268	0.22
300 000	ACCOR SA FRN PERPETUAL (ISIN FR0013399177)	EUR	278 532	260 001	0.19
300 000	ACCOR SA FRN PERPETUAL (ISIN FR0013457157)	EUR	269 300	229 101	0.17
400 000	ACCOR SA FRN 04/02/2026	EUR	406 425	375 984	0.28
600 000	ACCOR SA 2.375% 29/11/2028	EUR	576 262	489 966	0.36
200 000	ACCOR SA 2.5% 25/01/2024	EUR	208 046	196 884	0.14
600 000	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA 1.375% 17/06/2025	EUR	608 345	547 404	0.40
730 000	ADEVINTA ASA - REGS - 2.625% 15/11/2025	EUR	750 115	676 177	0.50
118 000	ADEVINTA ASA - REGS - 3% 15/11/2027	EUR	111 971	103 807	0.08
300 000	ADLER GROUP SA 1.5% 26/07/2024	EUR	226 275	143 907	0.11
500 000	ADLER GROUP SA 1.875% 14/01/2026	EUR	441 160	216 105	0.16
800 000	ADLER GROUP SA 2.25% 14/01/2029	EUR	737 210	333 232	0.25
200 000	ADLER GROUP SA 2.25% 27/04/2027	EUR	127 602	84 518	0.06
300 000	ADLER GROUP SA 2.75% 13/11/2026	EUR	252 420	127 491	0.09
200 000	ADLER GROUP SA 3.25% 05/08/2025	EUR	191 240	90 612	0.07
180 000	ADLER REAL ESTATE AG 2.125% 06/02/2024	EUR	162 757	130 957	0.10
200 000	ADLER REAL ESTATE AG 3% 27/04/2026	EUR	138 923	128 870	0.09
275 000	AEDAS HOMES OPCO SLU - REGS - 4% 15/08/2026	EUR	239 968	235 725	0.17
320 000	AIB GROUP PLC FRN 19/11/2029	EUR	322 618	287 389	0.21
760 000	AIB GROUP PLC FRN 30/05/2031	EUR	777 754	654 717	0.48
179 000	ALMIRALL SA 2.125% 30/09/2026	EUR	160 821	156 412	0.12
378 000	ALPHA BANK SA FRN 23/03/2028	EUR	347 723	297 868	0.22
320 000	ALPHA SERVICES AND HOLDINGS SA FRN 11/06/2031	EUR	298 778	256 746	0.19
428 000	ALPHA SERVICES AND HOLDINGS SA FRN 13/02/2030	EUR	395 329	349 013	0.26
250 000	AMPLIFON SPA 1.125% 13/02/2027	EUR	240 774	214 168	0.16
632 000	AMS AG - REGS - 6% 31/07/2025	EUR	625 548	555 016	0.41
200 000	ASHLAND SERVICES BV - REGS - 2% 30/01/2028	EUR	175 192	163 124	0.12
416 000	ATLANTIA SPA 1.625% 03/02/2025	EUR	398 505	383 835	0.28
800 000	ATLANTIA SPA 1.875% 12/02/2028	EUR	686 416	632 968	0.47
600 000	ATLANTIA SPA 1.875% 13/07/2027	EUR	524 365	493 644	0.36
500 000	ATOS SE 1% 12/11/2029	EUR	317 787	280 035	0.21
600 000	ATOS SE 1.75% 07/05/2025	EUR	477 930	444 744	0.33
300 000	ATOS SE 2.5% 07/11/2028	EUR	208 107	185 694	0.14
429 000	AVANTOR FUNDING INC - REGS - 2.625% 01/11/2025	EUR	431 877	399 918	0.29
300 000	AVANTOR FUNDING INC - REGS - 3.875% 15/07/2028	EUR	291 282	262 881	0.19
263 000	AVIS BUDGET FINANCE PLC - REGS - 4.125% 15/11/2024	EUR	266 102	251 957	0.19
269 000	AVIS BUDGET FINANCE PLC - REGS - 4.75% 30/01/2026	EUR	248 289	251 561	0.19
390 000	AXALTA COATING SYSTEMS DUTCH HOLDING B BV - REGS - 3.75% 15/01/2025	EUR	366 735	362 575	0.27
247 000	AZZURRA AEROPORTI SPA 2.125% 30/05/2024	EUR	235 250	231 851	0.17
300 000	AZZURRA AEROPORTI SPA 2.625% 30/05/2027	EUR	284 760	262 368	0.19

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
568 000	BALL CORP 0.875% 15/03/2024	EUR	553 414	544 757	0.40
457 000	BALL CORP 1.5% 15/03/2027	EUR	438 258	395 597	0.29
429 000	BALL CORP 4.375% 15/12/2023	EUR	465 547	430 291	0.32
400 000	BANCA IFIS SPA 1.75% 25/06/2024	EUR	385 094	380 044	0.28
339 000	BANCA POPOLARE DI SONDRIO SCPA FRN 13/07/2027	EUR	333 404	282 550	0.21
267 000	BANCA POPOLARE DI SONDRIO SCPA FRN 25/02/2032	EUR	241 859	209 502	0.15
280 000	BANCA POPOLARE DI SONDRIO SCPA 2.375% 03/04/2024	EUR	285 292	271 524	0.20
266 000	BANCO BPM SPA FRN 01/10/2029	EUR	265 198	244 951	0.18
300 000	BANCO BPM SPA FRN 14/01/2031	EUR	293 790	252 591	0.19
400 000	BANCO BPM SPA FRN 14/09/2030	EUR	376 148	368 252	0.27
200 000	BANCO BPM SPA FRN 29/06/2031	EUR	185 107	158 280	0.12
360 000	BANCO BPM SPA 0.875% 15/07/2026	EUR	341 710	307 123	0.23
650 000	BANCO BPM SPA 1.625% 18/02/2025	EUR	618 510	595 992	0.44
300 000	BANCO BPM SPA 1.75% 28/01/2025	EUR	301 052	280 260	0.21
500 000	BANCO BPM SPA 2.5% 21/06/2024	EUR	497 094	482 070	0.35
300 000	BANCO BPM SPA 3.375% 19/01/2032	EUR	284 376	233 595	0.17
350 000	BANCO BPM SPA 6% 13/09/2026	EUR	347 819	354 655	0.26
400 000	BANCO COMERCIAL PORTUGUES SA FRN 07/04/2028	EUR	356 116	289 656	0.21
400 000	BANCO COMERCIAL PORTUGUES SA FRN 12/02/2027	EUR	340 828	307 572	0.23
200 000	BANCO COMERCIAL PORTUGUES SA FRN 17/05/2032	EUR	154 501	129 498	0.10
300 000	BANCO COMERCIAL PORTUGUES SA FRN 27/03/2030	EUR	290 789	219 654	0.16
400 000	BANCO DE CREDITO SOCIAL COOPERATIVO SA FRN 09/03/2028	EUR	339 560	298 964	0.22
400 000	BANCO DE CREDITO SOCIAL COOPERATIVO SA FRN 22/09/2026	EUR	399 484	397 964	0.29
500 000	BANCO DE CREDITO SOCIAL COOPERATIVO SA FRN 27/11/2031	EUR	480 546	374 210	0.28
200 000	BANCO DE SABADELL SA FRN 08/09/2026	EUR	197 418	196 738	0.14
400 000	BANCO DE SABADELL SA FRN 12/12/2028	EUR	428 929	393 156	0.29
400 000	BANCO DE SABADELL SA FRN 16/06/2028	EUR	373 414	315 972	0.23
200 000	BANCO DE SABADELL SA FRN 17/01/2030	EUR	173 104	171 136	0.13
500 000	BANCO DE SABADELL SA FRN 24/03/2026	EUR	493 865	464 455	0.34
400 000	BANCO DE SABADELL SA 1.125% 27/03/2025	EUR	406 403	362 476	0.27
700 000	BANCO DE SABADELL SA 1.75% 10/05/2024	EUR	710 410	667 380	0.49
400 000	BANCO DE SABADELL SA 2.5% 15/04/2031	EUR	351 351	322 464	0.24
400 000	BANCO DE SABADELL SA 5.625% 06/05/2026	EUR	456 007	385 868	0.28
200 000	BANK OF CYPRUS HOLDINGS PLC FRN 23/10/2031	EUR	174 424	167 944	0.12
226 000	BANK OF CYPRUS PCL FRN 24/06/2027	EUR	205 241	177 354	0.13
300 000	BANK OF IRELAND GROUP PLC FRN 11/08/2031	EUR	254 766	244 206	0.18
200 000	BANK OF IRELAND GROUP PLC FRN 14/10/2029	EUR	182 231	182 640	0.13
318 000	BELDEN INC - REGS - 3.375% 15/07/2027	EUR	312 676	286 060	0.21
230 000	BELDEN INC - REGS - 3.375% 15/07/2031	EUR	218 793	171 460	0.13
300 000	BELDEN INC - REGS - 3.875% 15/03/2028	EUR	295 747	266 073	0.20
500 000	BERTELSMANN SE & CO KGAA FRN 23/04/2075	EUR	507 506	431 775	0.32
300 000	BPER BANCA FRN 20/01/2033	EUR	298 449	299 820	0.22
200 000	BPER BANCA FRN 22/01/2025	EUR	199 688	197 726	0.15
402 000	BPER BANCA FRN 25/07/2032	EUR	366 861	315 538	0.23

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
401 000	BPER BANCA FRN 30/06/2025	EUR	396 318	388 661	0.29
300 000	BPER BANCA FRN 30/11/2030	EUR	269 922	258 840	0.19
200 000	BPER BANCA FRN 31/03/2027	EUR	181 170	169 498	0.12
400 000	BPER BANCA 1.875% 07/07/2025	EUR	408 036	363 260	0.27
440 000	BRITISH TELECOMMUNICATIONS PLC FRN 18/08/2080	EUR	397 754	373 327	0.27
400 000	CASINO GUICHARD PERRACHON SA FRN 05/08/2026	EUR	310 768	177 192	0.13
300 000	CASINO GUICHARD PERRACHON SA FRN 07/02/2025	EUR	223 922	165 078	0.12
400 000	CASINO GUICHARD PERRACHON SA FRN 07/03/2024	EUR	397 003	308 048	0.23
321 000	CASINO GUICHARD PERRACHON SA 5.25% 15/04/2027	EUR	307 007	141 827	0.10
300 000	CASINO GUICHARD PERRACHON SA 6.625% 15/01/2026	EUR	215 038	136 065	0.10
747 000	CASTELLUM AB FRN PERPETUAL	EUR	699 423	414 368	0.31
700 000	CATALENT PHARMA SOLUTIONS INC - REGS - 2.375% 01/03/2028	EUR	675 996	587 944	0.43
300 000	CECONOMY AG 1.75% 24/06/2026	EUR	280 183	187 272	0.14
300 000	CELLNEX FINANCE CO SA 0.75% 15/11/2026	EUR	287 406	251 883	0.19
500 000	CELLNEX FINANCE CO SA 1% 15/09/2027	EUR	464 290	406 795	0.30
400 000	CELLNEX FINANCE CO SA 1.25% 15/01/2029	EUR	319 133	309 140	0.23
500 000	CELLNEX FINANCE CO SA 1.5% 08/06/2028	EUR	489 013	404 360	0.30
700 000	CELLNEX FINANCE CO SA 2% 15/02/2033	EUR	635 497	485 821	0.36
400 000	CELLNEX FINANCE CO SA 2% 15/09/2032	EUR	372 529	283 852	0.21
500 000	CELLNEX FINANCE CO SA 2.25% 12/04/2026	EUR	472 201	455 605	0.34
100 000	CELLNEX TELECOM SA 1% 20/04/2027	EUR	99 365	83 173	0.06
600 000	CELLNEX TELECOM SA 1.75% 23/10/2030	EUR	536 463	445 722	0.33
400 000	CELLNEX TELECOM SA 1.875% 26/06/2029	EUR	400 573	315 088	0.23
300 000	CELLNEX TELECOM SA 2.375% 16/01/2024	EUR	306 151	295 974	0.22
200 000	CELLNEX TELECOM SA 2.875% 18/04/2025	EUR	198 300	192 482	0.14
400 000	CGG SA - REGS - 7.75% 01/04/2027	EUR	377 867	348 628	0.26
400 000	CHEMOURS CO 4% 15/05/2026	EUR	381 000	346 996	0.26
507 000	CHROME BIDCO SASU - REGS - 3.5% 31/05/2028	EUR	479 890	410 427	0.30
378 000	CHROME HOLDCO SASU - REGS - 5% 31/05/2029	EUR	341 968	272 984	0.20
291 000	CITYCON OYJ FRN PERPETUAL (ISIN XS2079413527)	EUR	249 494	179 768	0.13
288 000	CITYCON OYJ FRN PERPETUAL (ISIN XS2347397437)	EUR	241 898	147 133	0.11
432 000	CMA CGM SA - REGS - 7.5% 15/01/2026	EUR	460 358	441 409	0.33
600 000	COMMERZBANK AG FRN 05/12/2030	EUR	641 673	549 930	0.40
400 000	COMMERZBANK AG FRN 06/12/2032	EUR	394 956	381 836	0.28
400 000	COMMERZBANK AG FRN 29/12/2031	EUR	372 869	313 476	0.23
644 000	COMMERZBANK AG 4% 23/03/2026	EUR	708 162	611 806	0.45
450 000	COMMERZBANK AG 4% 30/03/2027	EUR	440 472	420 701	0.31
141 000	CONSTELLIUM SE - REGS - 3.125% 15/07/2029	EUR	111 472	104 506	0.08
354 000	CONSTELLIUM SE - REGS - 4.25% 15/02/2026	EUR	357 783	327 797	0.24
500 000	CREDITO EMILIANO SPA FRN 25/10/2025	EUR	508 238	468 050	0.34
425 000	CROWN EUROPEAN HOLDINGS SA - REGS - 2.625% 30/09/2024	EUR	443 302	409 165	0.30
339 000	CROWN EUROPEAN HOLDINGS SA - REGS - 2.875% 01/02/2026	EUR	345 175	311 249	0.23
494 000	CROWN EUROPEAN HOLDINGS SA - REGS - 3.375% 15/05/2025	EUR	508 169	473 133	0.35
234 000	DANA FINANCING LUXEMBOURG SARL - REGS - 3% 15/07/2029	EUR	208 641	186 063	0.14

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
400 000	DARLING GLOBAL FINANCE BV - REGS - 3.625% 15/05/2026	EUR	394 164	381 248	0.28
200 000	DERICHEBOURG SA - REGS - 2.25% 15/07/2028	EUR	166 281	167 646	0.12
1 000 000	DEUTSCHE BANK AG FRN 19/05/2031	EUR	1 151 059	963 280	0.72
1 200 000	DEUTSCHE BANK AG FRN 24/06/2032	EUR	1 169 865	1 050 876	0.78
791 000	DEUTSCHE BANK AG 2.75% 17/02/2025	EUR	810 331	775 346	0.57
300 000	DEUTSCHE BANK AG 4.5% 19/05/2026	EUR	310 596	291 987	0.21
446 000	DEUTSCHE LUFTHANSA AG 0.25% 06/09/2024	EUR	423 001	419 806	0.31
400 000	DEUTSCHE LUFTHANSA AG 1.625% 16/11/2023	EUR	395 287	387 300	0.29
300 000	DEUTSCHE LUFTHANSA AG 2% 14/07/2024	EUR	300 901	284 451	0.21
500 000	DEUTSCHE LUFTHANSA AG 2.875% 11/02/2025	EUR	480 350	465 380	0.34
700 000	DEUTSCHE LUFTHANSA AG 2.875% 16/05/2027	EUR	653 491	583 849	0.43
700 000	DEUTSCHE LUFTHANSA AG 3% 29/05/2026	EUR	644 749	616 336	0.45
400 000	DEUTSCHE LUFTHANSA AG 3.5% 14/07/2029	EUR	360 696	317 796	0.23
700 000	DEUTSCHE LUFTHANSA AG 3.75% 11/02/2028	EUR	681 105	584 171	0.43
300 000	DIC ASSET AG 2.25% 22/09/2026	EUR	295 121	172 332	0.13
300 000	DIEBOLD NIXDORF DUTCH HOLDING BV - REGS - 9% 15/07/2025	EUR	284 666	227 895	0.17
184 000	DOMETIC GROUP AB 2% 29/09/2028	EUR	172 750	130 708	0.10
350 000	DOMETIC GROUP AB 3% 08/05/2026	EUR	339 759	301 998	0.22
150 000	DOVALUE SPA - REGS - 3.375% 31/07/2026	EUR	140 395	123 548	0.09
350 000	EC FINANCE PLC - REGS - 3% 15/10/2026	EUR	317 139	308 490	0.23
274 000	EDREAMS ODIGEO SA - REGS - 5.5% 15/07/2027	EUR	259 118	216 342	0.16
440 000	ELIOR GROUP SA 3.75% 15/07/2026	EUR	404 204	312 356	0.23
400 000	ELIS SA 1% 03/04/2025	EUR	368 393	371 400	0.27
400 000	ELIS SA 1.625% 03/04/2028	EUR	387 331	331 788	0.24
200 000	ELIS SA 1.75% 11/04/2024	EUR	198 977	195 444	0.14
300 000	ELIS SA 2.875% 15/02/2026	EUR	290 359	286 044	0.21
200 000	ELIS SA 4.125% 24/05/2027	EUR	201 438	192 684	0.14
300 000	ENCORE CAPITAL GROUP INC - REGS - 4.875% 15/10/2025	EUR	289 422	274 779	0.20
358 000	EUROBANK SA FRN 05/05/2027	EUR	357 235	293 839	0.22
300 000	EUROBANK SA FRN 09/03/2025	EUR	292 242	292 344	0.22
400 000	EUROBANK SA FRN 14/03/2028	EUR	390 007	317 372	0.23
300 000	EUROFINS SCIENTIFIC SE FRN PERPETUAL	EUR	265 296	255 783	0.19
400 000	EVONIK INDUSTRIES AG FRN 02/09/2081	EUR	378 343	301 888	0.22
298 000	FASTIGHETS AB BALDER FRN 02/06/2081	EUR	221 085	176 109	0.13
800 000	FAURECIA SA 2.625% 15/06/2025	EUR	759 674	752 640	0.55
550 000	FAURECIA SA 3.125% 15/06/2026	EUR	509 690	511 319	0.38
600 000	FAURECIA SE 2.375% 15/06/2027	EUR	503 648	491 916	0.36
300 000	FAURECIA SE 2.375% 15/06/2029	EUR	238 569	226 578	0.17
900 000	FAURECIA SE 2.75% 15/02/2027	EUR	776 117	770 121	0.57
600 000	FAURECIA SE 3.75% 15/06/2028	EUR	531 162	505 638	0.37
200 000	FNAC DARTY SA 1.875% 30/05/2024	EUR	194 302	189 820	0.14
300 000	FNAC DARTY SA 2.625% 30/05/2026	EUR	290 963	272 439	0.20
600 000	GARFUNKELUX HOLDCO 3 SA - REGS - 6.75% 01/11/2025	EUR	586 028	430 038	0.32
708 000	GETLINK SE 3.5% 30/10/2025	EUR	713 169	675 382	0.50

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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>					
917 000	GRIFOLS ESCROW ISSUER SA - REGS - 3.875% 15/10/2028	EUR	879 160	698 791	0.51
690 000	GRIFOLS SA - REGS - 1.625% 15/02/2025	EUR	643 555	628 866	0.46
546 000	GRIFOLS SA - REGS - 2.25% 15/11/2027	EUR	540 097	448 970	0.33
753 000	GRIFOLS SA - REGS - 3.2% 01/05/2025	EUR	739 978	668 882	0.49
332 000	HANESBRANDS FINANCE LUXEMBOURG SCA - REGS - 3.5% 15/06/2024	EUR	340 648	309 275	0.23
250 000	HAPAG-LLOYD AG - REGS - 2.5% 15/04/2028	EUR	255 251	213 880	0.16
300 000	HUHTAMAKI OYJ 4.25% 09/06/2027	EUR	293 482	288 588	0.21
500 000	IBERCAJA BANCO SA FRN 15/06/2025	EUR	495 075	488 390	0.36
400 000	IBERCAJA BANCO SA FRN 23/07/2030	EUR	391 801	326 484	0.24
494 000	ICCREA BANCA SPA FRN 17/01/2027	EUR	456 220	434 804	0.32
231 000	ICCREA BANCA SPA FRN 18/01/2032	EUR	209 648	185 994	0.14
250 000	ICCREA BANCA SPA FRN 20/09/2027	EUR	244 298	242 915	0.18
180 000	ICCREA BANCA SPA FRN 20/10/2025	EUR	184 360	169 528	0.12
304 000	ICCREA BANCA SPA FRN 28/11/2029	EUR	303 780	270 283	0.20
300 000	ILLIMITY BANK SPA 3.375% 11/12/2023	EUR	299 300	297 117	0.22
400 000	IMMOBILIARE GRANDE DISTRIBUZIONE SIIQ SPA 2.125% 28/11/2024	EUR	389 348	358 308	0.26
600 000	INFINEON TECHNOLOGIES AG FRN PERPETUAL (ISIN XS2056730323)	EUR	565 529	552 180	0.41
400 000	INFINEON TECHNOLOGIES AG FRN PERPETUAL (ISIN XS2056730679)	EUR	401 540	344 236	0.25
501 000	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.625% 21/10/2028	EUR	472 481	406 617	0.30
407 000	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.75% 19/04/2031	EUR	360 510	301 420	0.22
800 000	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.875% 08/07/2026	EUR	821 476	711 400	0.52
293 000	INTERNATIONAL PERSONAL FINANCE PLC 9.75% 12/11/2025	EUR	272 872	226 592	0.17
400 000	INTESA SANPAOLO SPA FRN 04/03/2029	EUR	449 744	400 248	0.29
200 000	INTESA SANPAOLO SPA FRN 12/07/2029	EUR	204 594	195 650	0.14
360 000	INTESA SANPAOLO SPA 2.855% 23/04/2025	EUR	369 287	348 116	0.26
380 000	INTESA SANPAOLO SPA 2.925% 14/10/2030	EUR	366 520	290 829	0.21
690 000	INTESA SANPAOLO SPA 3.928% 15/09/2026	EUR	735 877	664 691	0.49
400 000	INTESA SANPAOLO VITA SPA FRN PERPETUAL	EUR	427 379	383 228	0.28
550 000	INTESA SANPAOLO VITA SPA 2.375% 22/12/2030	EUR	549 067	381 590	0.28
657 000	INTRUM AB - REGS - 3% 15/09/2027	EUR	587 704	499 018	0.37
488 000	INTRUM AB - REGS - 3.125% 15/07/2024	EUR	482 787	459 389	0.34
580 000	INTRUM AB - REGS - 3.5% 15/07/2026	EUR	587 929	472 949	0.35
642 000	INTRUM AB - REGS - 4.875% 15/08/2025	EUR	632 866	579 392	0.43
370 000	IQVIA INC - REGS - 1.75% 15/03/2026	EUR	368 635	338 668	0.25
550 000	IQVIA INC - REGS - 2.25% 15/01/2028	EUR	531 158	476 146	0.35
690 000	IQVIA INC - REGS - 2.25% 15/03/2029	EUR	597 447	559 162	0.41
500 000	IQVIA INC - REGS - 2.875% 15/06/2028	EUR	476 423	440 450	0.32
300 000	JAMES HARDIE INTERNATIONAL FINANCE DAC - REGS - 3.625% 01/10/2026	EUR	302 154	272 466	0.20
400 000	KONINKLIJKE KPN NV FRN PERPETUAL (ISIN XS2069101868)	EUR	384 328	364 624	0.27
350 000	KONINKLIJKE KPN NV FRN PERPETUAL (ISIN XS2486270858)	EUR	343 386	347 886	0.26
200 000	K+S AG 3.25% 18/07/2024	EUR	197 046	195 222	0.14
429 000	LEVI STRAUSS & CO 3.375% 15/03/2027	EUR	439 854	391 119	0.29
300 000	LOXAM SAS - REGS - 2.875% 15/04/2026	EUR	288 606	258 963	0.19
300 000	LOXAM SAS - REGS - 4.25% 15/04/2024	EUR	297 825	294 027	0.22



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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	LOXAM SAS - REGS - 4.5% 15/02/2027	EUR	297 687	266 004	0.20
163 000	LOXAM SAS 3.25% 14/01/2025	EUR	151 078	150 229	0.11
387 000	LOXAM SAS 3.75% 15/07/2026	EUR	368 980	336 837	0.25
303 000	MOTION BONDCO DAC - REGS - 4.5% 15/11/2027	EUR	293 374	242 885	0.18
422 000	MOTION FINCO SARL 7% 15/05/2025	EUR	425 750	413 733	0.30
400 000	MYTILINEOS FINANCIAL PARTNERS SA 2.5% 01/12/2024	EUR	380 820	382 540	0.28
400 000	MYTILINEOS SA 2.25% 30/10/2026	EUR	351 180	352 312	0.26
405 000	NATIONAL BANK OF GREECE SA FRN 08/10/2026	EUR	383 862	350 730	0.26
409 000	NATIONAL BANK OF GREECE SA FRN 18/07/2029	EUR	434 066	401 188	0.30
216 000	NEINOR HOMES SA - REGS - 4.5% 15/10/2026	EUR	195 881	181 513	0.13
722 000	NEXI SPA 1.625% 30/04/2026	EUR	690 031	643 988	0.47
435 000	NEXI SPA 1.75% 31/10/2024	EUR	425 053	423 803	0.31
850 000	NEXI SPA 2.125% 30/04/2029	EUR	821 896	678 113	0.50
563 000	NGG FINANCE PLC FRN 05/09/2082	EUR	548 965	450 659	0.33
222 000	NGG FINANCE PLC FRN 05/12/2079	EUR	209 234	201 458	0.15
350 000	NH HOTEL GROUP SA - REGS - 4% 02/07/2026	EUR	332 398	307 318	0.23
447 000	NOKIA OYJ 2% 11/03/2026	EUR	457 767	413 985	0.30
600 000	NOKIA OYJ 2% 15/03/2024	EUR	598 819	588 738	0.43
530 000	NOKIA OYJ 2.375% 15/05/2025	EUR	537 348	510 925	0.38
350 000	NOKIA OYJ 3.125% 15/05/2028	EUR	372 286	319 452	0.24
553 000	NOMAD FOODS BONDCO PLC - REGS - 2.5% 24/06/2028	EUR	462 684	442 251	0.33
440 000	NOVELIS SHEET INGOT GMBH - REGS - 3.375% 15/04/2029	EUR	394 306	359 212	0.26
350 000	OI EUROPEAN GROUP BV - REGS - 2.875% 15/02/2025	EUR	315 123	329 217	0.24
550 000	OI EUROPEAN GROUP BV - REGS - 3.125% 15/11/2024	EUR	512 303	527 967	0.39
399 000	ONTEX GROUP NV 3.5% 15/07/2026	EUR	378 712	308 718	0.23
1 040 000	ORGANON & CO / ORGANON FOREIGN DEBT CO-ISSUER BV - REGS - 2.875% 30/04/2028	EUR	984 212	876 834	0.65
400 000	PARTS EUROPE SA - REGS - 6.5% 16/07/2025	EUR	403 172	399 176	0.29
316 000	PEACH PROPERTY FINANCE GMBH - REGS - 4.375% 15/11/2025	EUR	252 182	228 256	0.17
200 000	PERMANENT TSB GROUP HOLDINGS PLC FRN 30/06/2025	EUR	199 992	192 288	0.14
422 000	PIRAEUS BANK SA FRN 03/11/2027	EUR	377 363	336 406	0.25
362 000	PIRAEUS FINANCIAL HOLDINGS SA FRN 19/02/2030	EUR	295 523	294 625	0.22
352 000	PIRAEUS FINANCIAL HOLDINGS SA FRN 26/06/2029	EUR	375 124	338 441	0.25
571 000	QUATRIM SASU - REGS - 5.875% 15/01/2024	EUR	570 611	554 510	0.41
400 000	QUINTILES IMS - REGS - 2.875% 15/09/2025	EUR	386 372	383 380	0.28
780 000	RAKUTEN GROUP INC - REGS - FRN PERPETUAL	EUR	677 578	495 339	0.36
500 000	RCI BANQUE SA FRN 18/02/2030	EUR	468 051	434 725	0.32
600 000	RENAULT SA 1% 18/04/2024	EUR	587 015	569 946	0.42
509 000	RENAULT SA 1% 28/11/2025	EUR	477 354	466 967	0.34
400 000	RENAULT SA 1.125% 04/10/2027	EUR	329 101	317 108	0.23
700 000	RENAULT SA 1.25% 24/06/2025	EUR	670 703	635 516	0.47
500 000	RENAULT SA 2% 28/09/2026	EUR	452 828	424 100	0.31
800 000	RENAULT SA 2.375% 25/05/2026	EUR	798 592	710 080	0.52
500 000	RENAULT SA 2.5% 01/04/2028	EUR	391 844	418 910	0.31

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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	RENAULT SA 2.5% 02/06/2027	EUR	280 561	254 298	0.19
331 000	REXEL SA 2.125% 15/06/2028	EUR	333 488	272 976	0.20
518 000	REXEL SA 2.125% 15/12/2028	EUR	515 432	420 435	0.31
383 000	SAIPEM FINANCE INTERNATIONAL BV 2.625% 07/01/2025	EUR	367 957	358 722	0.26
286 000	SAIPEM FINANCE INTERNATIONAL BV 3.125% 31/03/2028	EUR	226 802	221 015	0.16
400 000	SAIPEM FINANCE INTERNATIONAL BV 3.375% 15/07/2026	EUR	393 447	344 988	0.25
376 000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB FRN PERPETUAL (ISIN XS2010028186)	EUR	381 538	113 311	0.08
200 000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB FRN PERPETUAL (ISIN XS2010032618)	EUR	141 005	69 332	0.05
431 000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB FRN PERPETUAL (ISIN XS2272358024)	EUR	428 799	146 191	0.11
300 000	SAMSONITE FINCO SARL - REGS - 3.5% 15/05/2026	EUR	274 543	267 162	0.20
238 000	SARENS FINANCE CO NV 5.75% 21/02/2027	EUR	175 918	176 460	0.13
532 595	SELECTA GROUP BV 8% 01/04/2026	EUR	522 385	438 528	0.32
400 000	SES SA FRN PERPETUAL (ISIN XS1405765659)	EUR	425 783	391 532	0.29
488 000	SES SA FRN PERPETUAL (ISIN XS2010028343)	EUR	492 506	367 288	0.27
422 000	SIG COMBIBLOC PURCHASECO SARL - REGS - 2.125% 18/06/2025	EUR	422 785	392 287	0.29
261 000	SIG PLC 5.25% 30/11/2026	EUR	230 181	219 718	0.16
570 000	SOFTBANK GROUP CORP 2.125% 06/07/2024	EUR	530 696	532 808	0.39
550 000	SOFTBANK GROUP CORP 2.875% 06/01/2027	EUR	464 989	443 751	0.33
600 000	SOFTBANK GROUP CORP 3.125% 19/09/2025	EUR	579 030	530 796	0.39
500 000	SOFTBANK GROUP CORP 3.375% 06/07/2029	EUR	436 545	368 220	0.27
414 000	SOFTBANK GROUP CORP 3.875% 06/07/2032	EUR	364 888	283 975	0.21
500 000	SOFTBANK GROUP CORP 4% 19/09/2029	EUR	389 120	377 745	0.28
520 000	SOFTBANK GROUP CORP 4.75% 30/07/2025	EUR	509 940	479 944	0.35
916 000	SOFTBANK GROUP CORP 5% 15/04/2028	EUR	1 017 418	751 431	0.55
650 000	SOLVAY FINANCE SACA FRN PERPETUAL (ISIN XS0992293901)	EUR	711 702	642 857	0.47
100 000	SOLVAY FINANCE SACA FRN PERPETUAL (ISIN XS1323897725)	EUR	99 774	99 334	0.07
200 000	SOLVAY SA FRN PERPETUAL (ISIN BE6309987400)	EUR	195 157	192 288	0.14
500 000	SOLVAY SA FRN PERPETUAL (ISIN BE6324000858)	EUR	468 300	420 315	0.31
300 000	SPECTRUM BRANDS INC - REGS - 4% 01/10/2026	EUR	294 266	253 227	0.19
400 000	SPIE SA 2.625% 18/06/2026	EUR	382 240	371 436	0.27
500 000	SPIE SA 3.125% 22/03/2024	EUR	516 056	495 440	0.36
240 000	STENA INTERNATIONAL SA - REGS - 3.75% 01/02/2025	EUR	228 549	217 970	0.16
400 000	SYNTHOMER PLC - REGS - 3.875% 01/07/2025	EUR	409 226	331 812	0.24
480 000	TELE COLUMBUS AG - REGS - 3.875% 02/05/2025	EUR	424 815	339 120	0.25
376 000	TELECOM ITALIA FINANCE SA 7.75% 24/01/2033	EUR	436 940	372 232	0.27
280 000	TELECOM ITALIA SPA 3.625% 19/01/2024	EUR	292 197	271 978	0.20
430 000	TELECOM ITALIA SPA/MILANO 1.625% 18/01/2029	EUR	359 357	310 176	0.23
550 000	TELECOM ITALIA SPA/MILANO 2.375% 12/10/2027	EUR	548 002	445 000	0.33
539 000	TELECOM ITALIA SPA/MILANO 2.75% 15/04/2025	EUR	543 139	493 147	0.36
400 000	TELECOM ITALIA SPA/MILANO 2.875% 28/01/2026	EUR	369 318	353 388	0.26
501 000	TELECOM ITALIA SPA/MILANO 3% 30/09/2025	EUR	499 480	453 280	0.33
500 000	TELECOM ITALIA SPA/MILANO 3.625% 25/05/2026	EUR	517 536	445 750	0.33

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
650 000	TELECOM ITALIA SPA/MILANO 4% 11/04/2024	EUR	670 358	632 021	0.47
300 000	TELECOM ITALIA SPA/MILANO 5.25% 17/03/2055	EUR	304 305	207 720	0.15
700 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS1050461034)	EUR	744 017	697 669	0.51
600 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS1795406575)	EUR	606 509	579 474	0.43
700 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS1795406658)	EUR	702 131	629 069	0.46
900 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS1933828433)	EUR	966 438	861 273	0.63
300 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS2056371334)	EUR	244 822	248 130	0.18
300 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS2109819859)	EUR	264 670	249 384	0.18
600 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS2293060658)	EUR	477 320	445 776	0.33
500 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS2410367747)	EUR	480 507	397 505	0.29
400 000	TELENET FINANCE LUXEMBOURG NOTES SARL - REGS - 3.5% 01/03/2028	EUR	351 324	346 176	0.25
739 000	TERNA - RETE ELETTRICA NAZIONALE FRN PERPETUAL	EUR	672 744	588 118	0.43
393 000	TI AUTOMOTIVE FINANCE PLC - REGS - 3.75% 15/04/2029	EUR	348 699	283 094	0.21
127 000	TITAN GLOBAL FINANCE PLC 2.375% 16/11/2024	EUR	119 281	120 047	0.09
506 000	TRIVIUM PACKAGING FINANCE BV - REGS - 3.75% 15/08/2026	EUR	481 268	454 287	0.33
310 000	UGI INTERNATIONAL LLC - REGS - 2.5% 01/12/2029	EUR	247 609	228 916	0.17
100 000	UNICAJA BANCO SA FRN 13/11/2029	EUR	90 145	86 414	0.06
300 000	UNICAJA BANCO SA FRN 19/07/2032	EUR	268 807	218 598	0.16
900 000	UNICREDIT SPA FRN 15/01/2032	EUR	863 466	734 697	0.54
680 000	UNICREDIT SPA FRN 20/02/2029	EUR	718 379	662 918	0.49
1 112 000	UNICREDIT SPA FRN 23/09/2029	EUR	1 099 199	991 670	0.74
810 000	UNIPOL GRUPPO FINANZIARIO SPA 3% 18/03/2025	EUR	852 576	783 829	0.58
721 000	UNIPOL GRUPPO SPA 3.25% 23/09/2030	EUR	730 855	622 735	0.46
400 000	UNIPOL GRUPPO SPA 3.5% 29/11/2027	EUR	408 580	382 348	0.28
300 000	UNIPOLSAI ASSICURAZIONI SPA FRN PERPETUAL	EUR	339 191	242 997	0.18
361 000	UNIPOLSAI ASSICURAZIONI SPA 3.875% 01/03/2028	EUR	346 134	324 120	0.24
515 000	UNIPOLSAI SPA FRN PERPETUAL	EUR	549 183	503 443	0.37
400 000	VALEO SA 1.625% 18/03/2026	EUR	405 955	361 192	0.27
500 000	VALEO 1% 03/08/2028	EUR	470 686	379 665	0.28
500 000	VALEO 1.5% 18/06/2025	EUR	509 462	460 510	0.34
600 000	VALEO 3.25% 22/01/2024	EUR	645 729	593 352	0.44
704 000	VALLOUREC SA - REGS - 8.5% 30/06/2026	EUR	725 243	672 588	0.50
600 000	VEOLIA ENVIRONNEMENT SA FRN PERPETUAL (ISIN FR00140007K5)	EUR	550 295	524 856	0.39
900 000	VEOLIA ENVIRONNEMENT SA FRN PERPETUAL (ISIN FR00140007L3)	EUR	761 234	697 086	0.51
300 000	VEOLIA ENVIRONNEMENT SA FRN PERPETUAL (ISIN FR00140061X6)	EUR	245 408	235 029	0.17
1 476 000	VODAFONE GROUP PLC FRN 03/01/2079	EUR	1 529 780	1 430 201	1.06
382 000	VODAFONE GROUP PLC FRN 03/10/2078	EUR	346 411	338 773	0.25
809 000	VODAFONE GROUP PLC FRN 27/08/2080 (ISIN XS2225157424)	EUR	797 707	708 271	0.52
754 000	VODAFONE GROUP PLC FRN 27/08/2080 (ISIN XS2225204010)	EUR	726 734	584 350	0.43
14 000	VOLVO CAR AB 2% 24/01/2025	EUR	14 562	13 240	0.01
500 000	VOLVO CAR AB 2.125% 02/04/2024	EUR	519 889	484 915	0.36
368 000	VOLVO CAR AB 2.5% 07/10/2027	EUR	346 305	318 136	0.23
522 000	VOLVO CAR AB 4.25% 31/05/2028	EUR	515 433	475 573	0.35
500 000	VZ SECURED FINANCING BV - REGS - 3.5% 15/01/2032	EUR	444 110	384 875	0.28

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
588 000	VZ VENDOR FINANCING II BV - REGS - 2.875% 15/01/2029	EUR	497 987	433 562	0.32
277 000	WEBUILD SPA 1.75% 26/10/2024	EUR	266 991	233 422	0.17
334 000	WEBUILD SPA 3.875% 28/07/2026	EUR	312 895	242 568	0.18
600 000	WEBUILD SPA 5.875% 15/12/2025	EUR	569 477	498 528	0.37
400 000	WIENERBERGER AG 2.75% 04/06/2025	EUR	404 717	374 412	0.28
500 000	WINTERSHALL DEA FINANCE 2 BV FRN PERPETUAL (ISIN XS2286041517)	EUR	448 548	393 275	0.29
700 000	WINTERSHALL DEA FINANCE 2 BV FRN PERPETUAL (ISIN XS2286041947)	EUR	662 532	517 132	0.38
100 000	WMG ACQUISITION CORP - REGS - 2.75% 15/07/2028	EUR	83 035	84 885	0.06
400 000	WMG ACQUISITION CORP 2.25% 15/08/2031	EUR	285 255	295 524	0.22
650 000	ZIGGO BOND CO BV - REGS - 3.375% 28/02/2030	EUR	594 403	479 258	0.35
383 000	ZIGGO BV - REGS - 2.875% 15/01/2030	EUR	336 836	299 579	0.22
<b>Total Bonds</b>			<b>149 711 132</b>	<b>132 918 015</b>	<b>97.87</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>149 711 132</b>	<b>132 918 015</b>	<b>97.87</b>
<b>Total Investments</b>			<b>149 711 132</b>	<b>132 918 015</b>	<b>97.87</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	22.41	Italy	20.21
Investment Banking and Brokerage Services	16.52	France	18.75
Telecommunications Service Providers	11.04	Spain	9.93
Automobiles and Parts	7.47	Germany	9.28
Industrial Transportation	4.95	Netherlands	9.10
General Industrials	3.71	United States of America	6.11
Software and Computer Services	3.69	United Kingdom	4.68
Industrial Support Services	3.22	Luxembourg	3.92
Pharmaceuticals and Biotechnology	2.99	Sweden	3.43
Non-life Insurance	2.11	Japan	3.14
Telecommunications Equipment	1.91	Greece	2.61
Real Estate Investment and Services	1.86	Finland	1.80
Construction and Materials	1.66	Ireland	1.65
Health Care Providers	1.62	Belgium	0.81
Technology Hardware and Equipment	1.60	Portugal	0.70
Travel and Leisure	1.53	Austria	0.68
Consumer Services	1.39	Norway	0.57
Chemicals	1.32	Jersey	0.37
Industrial Metals and Mining	1.08	Cyprus	0.13
Gas, Water and Multi-utilities	1.07		
Personal Care, Drug and Grocery Stores	0.68		<b>97.87</b>
Electronic and Electrical Equipment	0.51		
Leisure Goods	0.51		
Real Estate Investment Trusts	0.50		
Personal Goods	0.48		
Retailers	0.48		
Electricity	0.43		
Medical Equipment and Services	0.35		
Media	0.32		
Oil, Gas and Coal	0.26		
Finance and Credit Services	0.20		
	<b>97.87</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Bonds</b>					
66 000	ADT SECURITY CORP 4.125% 01/08/2029	USD	54 961	56 650	0.21
44 000	AIR CANADA - 144A - 3.875% 15/08/2026	USD	38 886	39 000	0.14
3 785	AMC ENTERTAINMENT HOLDINGS INC - 144A - FRN 15/06/2026	USD	2 532	2 015	0.01
60 000	AMC ENTERTAINMENT HOLDINGS INC 7.5% 15/02/2029	USD	55 743	41 322	0.15
8 000	APX GROUP INC - 144A - 5.75% 15/07/2029	USD	6 277	6 323	0.02
30 000	AVANTOR FUNDING INC 4.625% 15/07/2028	USD	28 437	27 140	0.10
50 000	AVIS BUDGET CAR RENTAL LLC / AVIS BUDGET FINANCE INC 5.375% 01/03/2029	USD	44 675	43 547	0.16
154 000	BATH & BODY WORKS INC 7.5% 15/06/2029	USD	143 829	146 236	0.53
50 000	BAUSCH HEALTH COS INC - 144A - 5.75% 15/08/2027	USD	40 691	31 949	0.12
32 000	BERRY GLOBAL INC - 144A - 4.5% 15/02/2026	USD	30 151	30 059	0.11
50 000	B&G FOODS INC 5.25% 01/04/2025	USD	43 712	45 508	0.17
50 000	BUILDERS FIRSTSOURCE INC - 144A - 4.25% 01/02/2032	USD	39 370	40 056	0.15
47 000	BUILDERS FIRSTSOURCE INC - 144A - 5% 01/03/2030	USD	40 380	40 427	0.15
100 000	CENTENE CORP 2.45% 15/07/2028	USD	85 722	82 337	0.30
50 000	CENTENE CORP 4.625% 15/12/2029	USD	47 611	45 271	0.17
91 000	CHEMOURS CO 5.75% 15/11/2028	USD	77 120	77 431	0.29
15 000	CINEMARK USA INC - 144A - 5.25% 15/07/2028	USD	12 563	11 538	0.04
30 000	CLARIVATE SCIENCE HOLDINGS CORP 3.875% 01/07/2028	USD	25 108	26 005	0.10
25 000	CLEARWAY ENERGY OPERATING LLC - 144A - 3.75% 15/02/2031	USD	22 469	20 847	0.08
36 000	CLEVELAND-CLIFFS INC 4.625% 01/03/2029	USD	30 633	31 036	0.11
55 000	CLEVELAND-CLIFFS INC 5.875% 01/06/2027	USD	50 503	51 217	0.19
50 000	COMMSCOPE TECHNOLOGIES FINANCE LLC - 144A - 6% 15/06/2025	USD	46 031	47 131	0.17
7 000	COOPER-STANDARD AUTOMOTIVE INC - 144A - 5.625% 15/11/2026	USD	3 203	2 762	0.01
5 000	CRESTWOOD MIDSTREAM PARTNERS LP / CRESTWOOD MIDSTREAM FINANCE CORP 6% 01/02/2029	USD	4 638	4 705	0.02
16 000	CROWN CORK & SEAL CO INC 7.375% 15/12/2026	USD	16 581	16 321	0.06
50 000	DT MIDSTREAM INC - 144A - 4.125% 15/06/2029	USD	43 384	43 280	0.16
30 000	ELANCO ANIMAL HEALTH INC FRN 28/08/2028	USD	26 980	27 088	0.10
20 000	ELASTIC NV 4.125% 15/07/2029	USD	16 176	16 735	0.06
50 000	EQM MIDSTREAM PARTNERS LP 4% 01/08/2024	USD	48 532	47 375	0.18
75 000	EQM MIDSTREAM PARTNERS LP 4.75% 15/01/2031	USD	60 638	62 726	0.23
50 000	FMG RESOURCES AUGUST 2006 PTY LTD - 144A - 5.125% 15/05/2024	USD	50 202	49 078	0.18
48 000	FRONTIER COMMUNICATIONS HOLDINGS LLC 6% 15/01/2030	USD	38 636	37 560	0.14
49 000	GARTNER INC - 144A - 4.5% 01/07/2028	USD	44 936	45 486	0.17
48 000	GRAY ESCROW II INC - 144A - 5.375% 15/11/2031	USD	38 610	38 619	0.14
50 000	HANESBRANDS INC - 144A - 4.625% 15/05/2024	USD	49 250	48 688	0.18
50 000	HAT HOLDINGS I LLC / HAT HOLDINGS II LLC - 144A - 3.375% 15/06/2026	USD	44 475	40 823	0.15
10 000	HC2 HOLDINGS INC 8.5% 01/02/2026	USD	7 525	7 450	0.03
50 000	HERC HOLDINGS INC - 144A - 5.5% 15/07/2027	USD	45 719	47 369	0.18
56 000	HERTZ CORP - 144A - 5% 01/12/2029	USD	41 424	44 612	0.17
50 000	HILTON DOMESTIC OPERATING CO INC - 144A - 3.625% 15/02/2032	USD	40 635	39 861	0.15
50 000	HOWARD HUGHES CORP 4.125% 01/02/2029	USD	39 109	39 652	0.15
100 000	HOWMET AEROSPACE INC 3% 15/01/2029	USD	84 257	83 348	0.31
25 000	IHEARTCOMMUNICATIONS INC 4.75% 15/01/2028	USD	21 031	21 838	0.08

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
50 000	IRON MOUNTAIN INC - 144A - 4.5% 15/02/2031	USD	44 864	40 825	0.15
15 000	IRON MOUNTAIN INC - 144A - 4.875% 15/09/2027	USD	14 069	13 856	0.05
100 000	IRON MOUNTAIN INC - 144A - 5% 15/07/2028	USD	90 350	89 506	0.33
50 000	IRON MOUNTAIN INC - 144A - 5.25% 15/07/2030	USD	44 371	43 415	0.16
19 000	ISTAR INC 5.5% 15/02/2026	USD	19 224	18 989	0.07
44 000	ITT HOLDINGS LLC 6.5% 01/08/2029	USD	34 484	35 452	0.13
50 000	KENNEDY-WILSON INC 5% 01/03/2031	USD	40 799	39 195	0.15
15 000	KORN FERRY 4.625% 15/12/2027	USD	13 835	13 655	0.05
50 000	LEVEL 3 FINANCING INC - 144A - 3.75% 15/07/2029	USD	40 310	38 177	0.14
50 000	LEVEL 3 FINANCING INC - 144A - 4.25% 01/07/2028	USD	41 500	41 278	0.15
159 000	LUMEN TECHNOLOGIES INC 7.6% 15/09/2039	USD	107 103	109 871	0.41
25 000	MATTEL INC - 144A - 5.875% 15/12/2027	USD	24 625	24 321	0.09
2 000	MINERAL RESOURCES LTD - 144A - 8.5% 01/05/2030	USD	1 977	1 985	0.01
50 000	NCR CORP - 144A - 6.125% 01/09/2029	USD	48 750	47 976	0.18
4 000	NIELSEN FINANCE LLC / NIELSEN FINANCE CO 5.875% 01/10/2030	USD	4 001	4 025	0.01
50 000	NOVELIS CORP - 144A - 4.75% 30/01/2030	USD	46 546	42 573	0.16
130 000	ONEMAIN FINANCE CORP 6.625% 15/01/2028	USD	121 261	118 407	0.44
164 000	ONEMAIN FINANCE CORP 6.875% 15/03/2025	USD	154 790	159 233	0.58
57 000	OPEN TEXT HOLDINGS INC - 144A - 4.125% 01/12/2031	USD	42 975	43 110	0.16
41 000	OWENS & MINOR INC - 144A - 6.625% 01/04/2030	USD	36 793	34 262	0.13
49 000	OWENS-BROCKWAY GLASS CONTAINER INC - 144A - 6.625% 13/05/2027	USD	45 434	47 152	0.17
3 000	OWENS-BROCKWAY GLASS CONTAINER INC 6.375% 15/08/2025	USD	2 832	2 851	0.01
120 000	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC - 144A - 5.25% 15/04/2024	USD	117 914	119 322	0.44
50 000	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC - 144A - 5.75% 15/04/2026	USD	48 754	48 961	0.18
100 000	SEAGATE HDD CAYMAN 4.875% 01/03/2024	USD	97 398	98 126	0.36
77 000	SEALED AIR CORP - 144A - 4% 01/12/2027	USD	72 861	69 154	0.26
100 000	SENSATA TECHNOLOGIES INC - 144A - 4.375% 15/02/2030	USD	93 888	86 194	0.32
25 000	SERVICE CORP INTERNATIONAL/US 4% 15/05/2031	USD	22 126	20 832	0.08
50 000	SIRIUS XM RADIO INC - 144A - 3.875% 01/09/2031	USD	40 313	40 020	0.15
80 000	SIRIUS XM RADIO INC - 144A - 4% 15/07/2028	USD	71 653	69 127	0.26
50 000	SPECTRUM BRANDS INC - 144A - 5% 01/10/2029	USD	39 933	40 929	0.15
25 000	SUBURBAN PROPANE PARTNERS LP/SUBURBAN ENERGY FINANCE CORP 5% 01/06/2031	USD	23 085	21 040	0.08
60 000	SYMANTEC CORP - 144A - 5% 15/04/2025	USD	57 415	58 387	0.22
100 000	TELECOM ITALIA CAPITAL SA 7.2% 18/07/2036	USD	80 239	78 537	0.29
50 000	TENET HEALTHCARE CORP - 144A - 4.375% 15/01/2030	USD	45 579	42 085	0.16
150 000	TENET HEALTHCARE CORP - 144A - 6.25% 01/02/2027	USD	151 262	144 259	0.52
50 000	TENET HEALTHCARE CORP 6.875% 15/11/2031	USD	46 181	42 593	0.16
16 000	TRIUMPH GROUP INC - 144A - 6.25% 15/09/2024	USD	14 960	14 879	0.06
20 000	TRONOX INC - 144A - 4.625% 15/03/2029	USD	16 802	15 536	0.06
50 000	UBER TECHNOLOGIES INC 4.5% 15/08/2029	USD	45 801	42 913	0.16
150 000	UNITED RENTALS NORTH AMERICA INC 5.25% 15/01/2030	USD	145 942	139 330	0.51
10 000	UNITED STATES CELLULAR CORP 6.7% 15/12/2033	USD	9 550	9 532	0.04

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
20 000	UNIVISION COMMUNICATIONS INC - 144A - 5.125% 15/02/2025	USD	19 625	19 347	0.07
50 000	US FOODS INC - 144A - 4.625% 01/06/2030	USD	45 881	43 482	0.16
5 000	VODAFONE GROUP PLC FRN 04/06/2081 (ISIN US92857WBX74)	USD	3 365	3 423	0.01
<b>Total Bonds</b>			<b>4 064 765</b>	<b>3 986 543</b>	<b>14.75</b>
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
55 000	CANADA GOVERNMENT INTERNATIONAL BOND 2% 15/11/2022	USD	54 959	54 954	0.20
536 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2024	USD	678 861	670 880	2.48
50 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028 (ISIN US912810PV44)	USD	73 118	70 942	0.26
134 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028 (ISIN US9128283R96)	USD	155 809	151 568	0.56
141 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2030	USD	152 016	145 431	0.54
87 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2031	USD	88 545	87 720	0.32
3 941 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2052	USD	2 931 942	2 697 110	9.98
88 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2027	USD	104 440	100 702	0.37
121 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2028	USD	140 617	136 012	0.50
69 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2029	USD	73 553	72 978	0.27
87 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2030	USD	90 670	89 756	0.33
1 108 000	UNITED STATES TREASURY NOTE/BOND 0.625% 15/05/2030	USD	893 645	861 383	3.19
5 173 100	UNITED STATES TREASURY NOTE/BOND 0.625% 15/08/2030	USD	4 046 847	3 997 836	14.81
1 000	UNITED STATES TREASURY NOTE/BOND 1.125% 15/05/2040	USD	576	598	0.00
4 605 700	UNITED STATES TREASURY NOTE/BOND 1.25% 15/08/2031	USD	3 662 156	3 664 770	13.56
525 000	UNITED STATES TREASURY NOTE/BOND 1.375% 15/11/2031	USD	426 561	419 303	1.55
261 300	UNITED STATES TREASURY NOTE/BOND 1.625% 15/05/2031	USD	217 150	216 124	0.80
1 258 900	UNITED STATES TREASURY NOTE/BOND 1.75% 15/02/2032	USD	1 046 116	1 047 838	3.88
8 331 300	UNITED STATES TREASURY NOTE/BOND 2.375% 15/05/2051	USD	7 241 721	5 772 028	21.37
2 717 900	UNITED STATES TREASURY NOTE/BOND 2.375% 15/11/2049	USD	2 296 842	1 901 044	7.04
1 336 200	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2043	USD	1 231 601	1 048 291	3.88
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>25 607 745</b>	<b>23 207 268</b>	<b>85.89</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>29 672 510</b>	<b>27 193 811</b>	<b>100.64</b>
<b>Total Investments</b>			<b>29 672 510</b>	<b>27 193 811</b>	<b>100.64</b>



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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Governments	85.89	United States of America	99.26
Investment Banking and Brokerage Services	2.57	Canada	0.47
Health Care Providers	1.32	Cayman Islands	0.36
Telecommunications Service Providers	1.29	Luxembourg	0.29
Finance and Credit Services	1.03	Australia	0.19
Oil, Gas and Coal	0.71	Netherlands	0.06
Real Estate Investment Trusts	0.69	United Kingdom	0.01
Retailers	0.54		
Technology Hardware and Equipment	0.54		<b>100.64</b>
Travel and Leisure	0.51		
Construction and Materials	0.48		
General Industrials	0.38		
Media	0.37		
Aerospace and Defense	0.36		
Food Producers	0.33		
Industrial Transportation	0.33		
Electronic and Electrical Equipment	0.32		
Industrial Metals and Mining	0.31		
Chemicals	0.29		
Real Estate Investment and Services	0.29		
Software and Computer Services	0.28		
Telecommunications Equipment	0.26		
Consumer Services	0.24		
Electricity	0.24		
Leisure Goods	0.24		
Industrial Support Services	0.22		
Pharmaceuticals and Biotechnology	0.22		
Personal Goods	0.18		
Medical Equipment and Services	0.13		
Mortgage Real Estate Investment Trusts	0.07		
Automobiles and Parts	0.01		
	<b>100.64</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
14 528	ADOBE INC	USD	5 927 250	4 681 710	3.23
25 879	ADVANCED MICRO DEVICES INC	USD	2 168 810	1 572 614	1.08
14 600	ALFEN BEHEER BV	EUR	1 423 167	1 570 230	1.08
27 671	AMAZON.COM INC	USD	3 584 221	2 868 030	1.98
47 844	ANHEUSER-BUSCH INBEV SA/NV	EUR	2 275 221	2 420 906	1.67
106 275	ASR NEDERLAND NV	EUR	4 427 001	4 738 802	3.27
1 141	AUTOZONE INC	USD	2 489 897	2 924 082	2.02
13 118	BAYER AG	EUR	713 488	698 140	0.48
35 825	BAYERISCHE MOTOREN WERKE AG	EUR	2 674 908	2 848 804	1.96
27 124	CHR HANSEN HOLDING A/S	DKK	1 398 438	1 524 377	1.05
15 227	CTS EVENTIM AG & CO KGAA	EUR	626 134	736 073	0.51
629 862	DEUTSCHE LUFTHANSA AG - REG	EUR	4 199 936	4 373 132	3.02
177 398	DEUTSCHE POST AG - REG	EUR	6 560 885	6 370 362	4.39
10 687	DSV A/S	DKK	1 271 276	1 464 209	1.01
25 315	ELIA GROUP SA/NV	EUR	3 656 680	3 237 789	2.23
970 050	FORTUM OYJ	EUR	13 185 338	13 818 361	9.54
30 097	FREENET AG	EUR	579 572	599 231	0.41
5 320	GENMAB A/S	DKK	1 757 738	2 075 177	1.43
17 822	HANNOVER RUECK SE - REG	EUR	2 721 419	2 937 066	2.03
25 463	KONINKLIJKE DSM NV	EUR	3 086 872	3 037 736	2.09
3 201	MERCEDES-BENZ GROUP AG	EUR	171 638	187 579	0.13
75 676	MERCK KGAA	EUR	12 825 005	12 486 540	8.61
45 762	NEMETSCHEK SE	EUR	2 322 550	2 213 050	1.53
1 365 202	NORDEA BANK ABP	EUR	12 778 944	13 209 695	9.11
44 012	NOVO NORDISK A/S	DKK	4 612 378	4 842 337	3.34
2 723	O'REILLY AUTOMOTIVE INC	USD	1 984 460	2 306 484	1.59
15 283	ORION OYJ - B	EUR	708 673	711 424	0.49
21 107	PROXIMUS SADP	EUR	300 353	223 945	0.15
53 912	ROYAL UNIBREW A/S	DKK	3 620 064	3 116 045	2.15
10 974	SCOUT24 SE	EUR	618 495	569 331	0.39
44 248	SIEMENS ENERGY AG	EUR	672 570	522 790	0.36
31 997	SIEMENS HEALTHINEERS AG	EUR	1 701 170	1 490 420	1.03
126 730	SIGNIFY NV	EUR	3 809 109	3 556 044	2.45
14 980	SOFINA SA	EUR	3 516 633	2 958 550	2.04
4 200 159	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	11 822 749	9 265 551	6.39
1 075 497	THYSSENKRUPP AG	EUR	8 289 954	5 734 550	3.95
111 027	UMICORE SA	EUR	3 582 413	3 702 750	2.55
20 602	UNITED INTERNET AG - REG	EUR	449 948	389 893	0.27
45 531	VOLKSWAGEN AG - PFD	EUR	6 446 893	5 888 980	4.06
103 287	VONOVIA SE	EUR	2 444 286	2 313 629	1.60
32 207	WACKER CHEMIE AG	EUR	3 404 992	3 797 205	2.62

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
4 437	ZALANDO SE	EUR	97 215	103 515	0.07
<b>Total Shares</b>			<b>150 908 743</b>	<b>144 087 138</b>	<b>99.36</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>150 908 743</b>	<b>144 087 138</b>	<b>99.36</b>
<b>Total Investments</b>			<b>150 908 743</b>	<b>144 087 138</b>	<b>99.36</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Pharmaceuticals and Biotechnology	15.37	Germany	43.80
Electricity	11.75	Finland	19.13
Banks	9.10	United States of America	9.90
Industrial Transportation	8.42	Denmark	8.98
Telecommunications Service Providers	6.96	Netherlands	8.90
Automobiles and Parts	6.16	Belgium	8.65
Retailers	5.66		
Software and Computer Services	5.42		<b>99.36</b>
Non-life Insurance	5.29		
Chemicals	5.17		
General Industrials	4.32		
Beverages	3.82		
Technology Hardware and Equipment	3.54		
Food Producers	3.15		
Investment Banking and Brokerage Services	3.12		
Real Estate Investment and Services	1.60		
Media	0.51		
	<b>99.36</b>		

## Lyxor Index Fund - Lyxor Smart Overnight Return

### 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>					
536 685	ACTIVISION BLIZZARD INC	USD	39 323 436	39 295 947	1.98
10 954	ADVANCED DRAINAGE SYSTEMS INC	USD	1 484 419	1 307 500	0.07
862 094	ADVANCED MICRO DEVICES INC	USD	74 759 942	53 729 784	2.71
17 037	AFLAC INC	USD	977 369	1 109 430	0.06
5 452	AIRBNB INC	USD	648 026	631 313	0.03
20 967	AKAMAI TECHNOLOGIES INC	USD	2 048 053	1 879 960	0.09
243 156	ALPHABET CLASS - A	USD	25 318 937	23 532 330	1.19
2 908	ALPHABET INC	USD	310 987	282 280	0.01
804 400	AMAZON.COM INC	USD	96 778 779	83 605 210	4.22
3 566	ANSYS INC	USD	807 005	791 692	0.04
30 581	ANTERO RESOURCES CORP	USD	977 080	1 081 915	0.05
25 964	APELLIS PHARMACEUTICALS INC	USD	1 698 491	1 581 404	0.08
132 183	ARCHER-DANIELS-MIDLAND CO	USD	12 150 038	12 605 179	0.64
412	ASPEN TECHNOLOGY INC	USD	87 978	99 618	0.01
1 550 000	AXA SA	EUR	36 099 000	38 657 000	1.95
729 203	BANK OF AMERICA CORP	USD	24 232 247	26 516 473	1.34
4 691	BIO-RAD LABORATORIES INC	USD	1 806 580	1 670 457	0.08
462 526	BLOOM ENERGY CORP	USD	8 586 629	8 609 459	0.43
1 771 872	BNP PARIBAS SA	EUR	79 929 146	83 782 968	4.23
5 998	BOOKING HOLDINGS INC	USD	11 356 725	11 283 559	0.57
12 389	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	2 009 486	1 854 085	0.09
37 804	CAMPBELL SOUP CO	USD	1 958 737	2 003 523	0.10
60 524	CANON INC	JPY	1 338 876	1 272 213	0.06
152 137	CAPITAL ONE FINANCIAL CORP	USD	15 430 963	16 376 574	0.83
62 328	CARVANA CO	USD	1 739 010	907 717	0.05
4 996	CBRE GROUP INC	USD	409 557	355 261	0.02
17 825	CDW CORP/DE	USD	3 000 707	3 097 227	0.16
44 200	CENTENE CORP	USD	3 554 733	3 811 609	0.19
76 799	CHEVRON CORP	USD	12 542 863	13 892 441	0.70
5 300	CHUGAI PHARMACEUTICAL CO LTD	JPY	136 236	123 612	0.01
35 009	CHURCH & DWIGHT CO INC	USD	2 679 208	2 687 208	0.14
32 717	CINTAS CORP	USD	13 482 683	14 062 112	0.71
150 325	COCA-COLA CO	USD	9 007 239	9 180 107	0.46
1 371 062	COMCAST CORP	USD	40 500 626	44 027 771	2.22
3 744	COMMERZBANK AG	EUR	29 450	31 000	0.00
319 224	CONOCOPHILLIPS	USD	39 729 500	40 801 765	2.06
8 399	COPART INC	USD	717 704	982 268	0.05
121 674	CORTEVA INC	USD	7 975 983	8 073 690	0.41
3 787 522	CREDIT AGRICOLE SA	EUR	42 829 352	34 606 589	1.75
71 792	CSX CORP	USD	2 116 875	2 108 410	0.11
12 371	DENTSU GROUP INC	JPY	377 413	387 739	0.02
19 483	DOLLAR TREE INC	USD	3 071 126	3 104 708	0.16
22 305	EASTMAN CHEMICAL CO	USD	1 685 787	1 708 044	0.09
99 000	EBARA CORP	JPY	3 462 530	3 210 845	0.16

## Lyxor Index Fund - Lyxor Smart Overnight Return

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
28 443	EDWARDS LIFESCIENCES CORP	USD	2 481 310	2 025 987	0.10
11 304	ELI LILLY & CO	USD	3 500 707	4 088 959	0.21
5 083 817	ENGIE SA (ISIN FR0010208488)	EUR	67 395 259	66 577 667	3.36
2 300	EREX CO LTD	JPY	46 347	40 134	0.00
3 517	ESTEE LAUDER COS INC - A	USD	842 785	729 735	0.04
58 089	EXACT SCIENCES CORP	USD	1 966 804	2 018 913	0.10
686	FAST RETAILING CO LTD	JPY	398 059	384 448	0.02
34 370	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	2 810 606	2 932 824	0.15
50 904	FLOOR & DECOR HOLDINGS INC	USD	3 647 165	3 825 410	0.19
142 000	GEN DIGITAL INC	USD	3 100 635	3 219 780	0.16
82 125	GENERAL MOTORS CO	USD	2 982 495	3 206 750	0.16
1 656	GILEAD SCIENCES INC	USD	104 281	131 937	0.01
12 649	GOLDMAN SACHS GROUP INC	USD	3 862 412	4 345 627	0.22
32 881	GUARDANT HEALTH INC	USD	1 573 420	1 581 672	0.08
31 499	HARTFORD FINANCIAL SERVICES GROUP INC	USD	2 068 742	2 284 505	0.12
7 823	HCA HEALTHCARE INC	USD	1 704 041	1 758 573	0.09
394	HESS CORP	USD	51 618	55 626	0.00
114 469	HEWLETT PACKARD ENTERPRISE CO	USD	1 399 825	1 655 570	0.08
182 714	HINO MOTORS LTD	JPY	740 350	778 089	0.04
90 223	HP INC	USD	2 373 176	2 543 600	0.13
58 030	INPEX CORP	JPY	586 885	591 509	0.03
14 385	INTELLIA THERAPEUTICS INC	USD	893 862	781 166	0.04
8 266	IQVIA HOLDINGS INC	USD	1 796 693	1 729 384	0.09
350 429	JPMORGAN CHASE & CO	USD	43 722 693	44 406 340	2.24
3 403 800	KONICA MINOLTA INC	JPY	10 488 432	10 250 936	0.52
50 995	KROGER CO	USD	2 436 219	2 397 142	0.12
165 060	LAS VEGAS SANDS CORP	USD	5 826 420	6 153 149	0.31
28 036	LEIDOS HOLDINGS INC	USD	2 611 868	2 866 860	0.14
11 915	LIBERTY BROADBAND CORP	USD	897 593	1 013 125	0.05
19 876	LIVE NATION ENTERTAINMENT INC	USD	1 553 300	1 599 349	0.08
504 190	LOGITECH INTERNATIONAL SA - REG	CHF	22 465 122	25 754 962	1.30
46 346	LONZA GROUP AG - REG	CHF	23 469 769	24 076 451	1.22
112 713	MARATHON OIL CORP	USD	3 385 260	3 416 678	0.17
1 162	MCDONALD'S CORP	USD	273 689	320 611	0.02
3 885	MCKESSON CORP	USD	1 508 029	1 541 271	0.08
80 437	META PLATFORMS INC	USD	11 871 907	8 019 851	0.40
34 640	MICROCHIP TECHNOLOGY INC	USD	2 121 884	2 193 397	0.11
488 305	MICROSOFT CORP	USD	122 471 257	115 761 094	5.84
2 820	MODERNA INC	USD	373 649	427 896	0.02
82 084	M3 INC	JPY	2 584 229	2 427 311	0.12
1 645 021	NESTLE SA	CHF	182 619 585	178 814 205	9.02
19 678	NETFLIX INC	USD	4 370 120	5 848 714	0.30
66 744	NEXTERA ENERGY INC	USD	5 680 601	5 301 551	0.27
194 925	NIKE INC - B	USD	17 416 180	18 382 645	0.93

## Lyxor Index Fund - Lyxor Smart Overnight Return

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
4 998 311	NISSAN MOTOR CO LTD	JPY	17 385 590	15 713 686	0.79
1 048 297	NOVARTIS AG - REG	CHF	81 602 590	84 680 107	4.28
838 600	OLYMPUS CORP	JPY	16 707 427	17 581 647	0.89
85 898	ORACLE CORP	USD	5 816 901	6 678 797	0.34
4 000 000	ORANGE SA	EUR	40 912 000	38 184 000	1.93
3 800	OTSUKA HOLDINGS CO LTD	JPY	123 430	121 277	0.01
44 603	PACCAR INC	USD	4 119 180	4 317 070	0.22
203	PALO ALTO NETWORKS INC	USD	35 248	34 906	0.00
9 120	PAYLOCITY HOLDING CORP	USD	2 381 399	2 093 214	0.11
138 851	PAYPAL HOLDINGS INC	USD	11 704 249	12 036 684	0.61
26 849	PHILLIPS 66	USD	2 781 178	2 811 866	0.14
31 634	PROCORE TECHNOLOGIES INC	USD	1 724 505	1 731 850	0.09
12 271	QUEST DIAGNOSTICS INC	USD	1 750 896	1 783 269	0.09
273 413	REGIONS FINANCIAL CORP	USD	5 922 551	6 004 396	0.30
219 246	RENEAS ELECTRONICS CORP	JPY	2 216 566	1 835 950	0.09
460 529	ROCHE HOLDING AG	CHF	154 697 594	154 090 351	7.78
201 313	SALESFORCE INC	USD	30 162 781	32 984 618	1.67
1 131 000	SANOFI	EUR	88 368 977	97 492 200	4.92
44 865	SEALED AIR CORP	USD	2 158 296	2 153 628	0.11
8 500	SEKISUI HOUSE LTD	JPY	144 246	141 893	0.01
64 401	SMARTSHEET INC - A	USD	2 426 074	2 255 766	0.11
99 749	SONOVA HOLDING AG	CHF	23 682 289	23 695 859	1.20
92 149	SPROUTS FARMERS MARKET INC	USD	2 615 480	2 751 643	0.14
267 996	STARBUCKS CORP	USD	23 818 346	23 460 929	1.18
8 812	STATE STREET CORP	USD	621 738	662 306	0.03
15 509	STRYKER CORP	USD	3 304 825	3 573 173	0.18
1 400	SUNTORY BEVERAGE & FOOD LTD	JPY	51 750	47 075	0.00
6 785	SVB FINANCIAL GROUP	USD	1 556 732	1 596 771	0.08
62 315	SWITCH INC - A	USD	2 189 000	2 130 090	0.11
40 454	SYNOPSYS INC	USD	6 448 117	12 028 656	0.61
24 963	TENABLE HOLDINGS INC	USD	1 057 400	1 017 638	0.05
80 128	TESLA INC	USD	23 913 683	18 403 790	0.93
18 117	TETRA TECH INC	USD	2 489 692	2 568 009	0.13
190 753	T-MOBILE US INC	USD	22 530 448	28 949 900	1.46
2 251 944	TOTALENERGIES SE	EUR	73 873 500	122 933 623	6.21
36 708	TREND MICRO INC/JAPAN	JPY	1 932 488	1 858 347	0.09
38 145	TRUIST FINANCIAL CORP	USD	1 685 668	1 727 154	0.09
82 200	TSURUHA HOLDINGS INC	JPY	4 948 247	4 844 680	0.24
34 797	TYSON FOODS INC - A	USD	2 500 844	2 400 589	0.12
43 921	UNITED PARCEL SERVICE INC - B	USD	7 535 418	7 379 540	0.37
2 000 000	VEOLIA ENVIRONNEMENT SA	EUR	40 569 154	45 340 000	2.29
229 979	WALMART INC	USD	31 011 931	32 940 658	1.66
6 762	WASTE MANAGEMENT INC	USD	1 148 143	1 073 207	0.05
45 674	WEC ENERGY GROUP INC	USD	4 157 732	4 204 974	0.21

## Lyxor Index Fund - Lyxor Smart Overnight Return

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
15 094	WESCO INTERNATIONAL INC	USD	2 025 517	2 090 814	0.11
4 800	WEST PHARMACEUTICAL SERVICES INC	USD	1 062 170	1 087 942	0.05
172 000	WESTERN DIGITAL CORP	USD	7 969 014	6 136 992	0.31
99 473	WESTERN UNION CO	USD	1 370 781	1 390 692	0.07
69 458	WILLIAMS COS INC	USD	2 323 951	2 280 710	0.12
12 215	WOLFSPEED INC	USD	1 411 818	1 054 594	0.05
15 149	XCEL ENERGY INC	USD	1 113 761	995 316	0.05
76 320	YUM! BRANDS INC	USD	8 702 652	9 042 265	0.46
8 355	ZEBRA TECHNOLOGIES CORP - A	USD	2 473 448	2 418 453	0.12
48 389	3M CO	USD	5 908 673	6 157 141	0.31
<b>Total Shares</b>			<b>1 994 788 882</b>	<b>2 031 952 104</b>	<b>102.58</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>1 994 788 882</b>	<b>2 031 952 104</b>	<b>102.58</b>
<b>Total Investments</b>			<b>1 994 788 882</b>	<b>2 031 952 104</b>	<b>102.58</b>



## Lyxor Index Fund - Lyxor Smart Overnight Return

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Pharmaceuticals and Biotechnology	18.66	United States of America	48.05
Software and Computer Services	11.07	France	26.63
Food Producers	10.29	Switzerland	24.79
Banks	10.03	Japan	3.11
Oil, Gas and Coal	9.48		
Retailers	6.11		<b>102.58</b>
Gas, Water and Multi-utilities	5.86		
Telecommunications Service Providers	5.66		
Technology Hardware and Equipment	5.48		
Travel and Leisure	2.65		
Medical Equipment and Services	2.60		
Industrial Support Services	2.36		
Non-life Insurance	2.07		
Leisure Goods	1.98		
Automobiles and Parts	1.88		
Personal Goods	0.93		
Electricity	0.75		
Personal Care, Drug and Grocery Stores	0.75		
Investment Banking and Brokerage Services	0.54		
Industrial Transportation	0.52		
Beverages	0.47		
General Industrials	0.47		
Media	0.44		
Construction and Materials	0.39		
Industrial Engineering	0.38		
Health Care Providers	0.36		
Electronic and Electrical Equipment	0.12		
Chemicals	0.09		
Life Insurance	0.06		
Consumer Services	0.05		
Waste and Disposal Services	0.05		
Real Estate Investment and Services	0.02		
Household Goods and Home Construction	0.01		
	<b>102.58</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
2 664	ACKERMANS & VAN HAAREN NV	EUR	382 817	375 890	1.45
10 120	ALPHABET CLASS - A	USD	1 128 763	967 715	3.73
3 920	ALPHABET INC	USD	490 580	375 441	1.45
7 460	AMAZON.COM INC	USD	1 048 312	773 210	2.98
10 632	ANDRITZ AG	EUR	505 274	500 342	1.93
4 863	ASM INTERNATIONAL NV	EUR	1 255 325	1 093 202	4.22
26 085	ASR NEDERLAND NV	EUR	1 068 677	1 163 130	4.48
30 314	BAWAG GROUP AG	EUR	1 329 983	1 482 961	5.72
28 993	BOLIDEN AB	SEK	1 064 604	853 723	3.29
9 036	CARLSBERG AS - B	DKK	1 103 229	1 077 795	4.16
9 028	COVESTRO AG	EUR	325 098	310 924	1.20
16 974	DEUTSCHE POST AG - REG	EUR	583 736	609 536	2.35
323	DSV A/S	DKK	38 440	44 254	0.17
3 313	ERSTE GROUP BANK AG	EUR	79 512	82 692	0.32
5 445	FERRARI NV	EUR	1 039 616	1 086 278	4.19
70 111	FORTUM OYJ	EUR	980 152	998 731	3.85
6 777	IMCD NV	EUR	1 032 137	889 820	3.43
349 370	KONINKLIJKE KPN NV	EUR	1 027 497	989 066	3.81
140 889	KONINKLIJKE PHILIPS NV	EUR	2 439 233	1 805 916	6.95
3 199	LIFCO AB	SEK	46 303	46 732	0.18
6 344	MICROSOFT CORP	USD	1 463 198	1 489 992	5.74
128 248	NIBE INDUSTRIER AB - B	SEK	1 249 873	1 034 509	3.99
32 253	NORDIC SEMICONDUCTOR ASA	NOK	959 587	461 082	1.78
5 841	NOVO NORDISK A/S	DKK	645 230	642 645	2.48
5 688	OMV AG	EUR	225 927	265 288	1.02
10 479	QIAGEN NV	EUR	455 732	457 932	1.77
957	SAMPO OYJ - A	EUR	41 897	44 290	0.17
18 128	SOLVAY SA	EUR	1 567 752	1 654 000	6.38
3 372	STARBUCKS CORP	USD	290 027	295 423	1.14
35 704	STELLANTIS NV	EUR	458 725	487 717	1.88
86 246	SVENSKA HANDELSBANKEN AB	SEK	759 000	810 598	3.13
5 516	SWEDBANK AB - A	SEK	77 473	83 156	0.32
3 410	TESLA INC	USD	780 680	785 057	3.03
23 067	VESTAS WIND SYSTEMS A/S	DKK	582 641	459 803	1.77
394	WACKER CHEMIE AG	EUR	43 143	46 453	0.18
10 810	WOLTERS KLUWER NV	EUR	1 109 484	1 162 616	4.48
<b>Total Shares</b>			<b>27 679 657</b>	<b>25 707 919</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>27 679 657</b>	<b>25 707 919</b>	<b>99.12</b>
<b>Total Investments</b>			<b>27 679 657</b>	<b>25 707 919</b>	<b>99.12</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Chemicals	11.19	Netherlands	35.21
Software and Computer Services	10.92	United States of America	18.07
Banks	9.48	Sweden	10.91
Automobiles and Parts	9.10	Austria	8.99
Medical Equipment and Services	8.73	Denmark	8.58
Technology Hardware and Equipment	5.99	Belgium	7.83
Non-life Insurance	4.66	Finland	4.02
Media	4.48	Germany	3.73
Beverages	4.16	Norway	1.78
Construction and Materials	3.99		
Electricity	3.85		<b>99.12</b>
Telecommunications Service Providers	3.81		
Industrial Metals and Mining	3.29		
Retailers	2.98		
Industrial Transportation	2.52		
Pharmaceuticals and Biotechnology	2.48		
Industrial Engineering	1.93		
Alternative Energy	1.77		
Investment Banking and Brokerage Services	1.45		
Travel and Leisure	1.14		
Oil, Gas and Coal	1.02		
General Industrials	0.18		
	<b>99.12</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
86 348	ACTIVISION BLIZZARD INC	USD	6 610 531	6 360 231	4.42
66 437	ADVANCED MICRO DEVICES INC	USD	5 067 639	4 037 240	2.80
78 405	ALPHABET CLASS - A	USD	8 357 276	7 497 401	5.21
10 740	ALPHABET INC	USD	1 305 902	1 028 632	0.71
58 631	AMAZON.COM INC	USD	6 871 907	6 076 956	4.22
23 994	AMGEN INC	USD	6 264 196	6 563 240	4.56
1 070	ANSYS INC	USD	302 894	239 431	0.17
101 691	AXA SA	EUR	2 269 743	2 542 275	1.77
27 813	BECTON DICKINSON AND CO	USD	6 445 829	6 640 394	4.61
96 866	BNP PARIBAS SA	EUR	4 674 269	4 600 651	3.19
13 725	CANON INC	JPY	316 103	294 674	0.20
65 193	CHARLES SCHWAB CORP	USD	4 732 875	5 255 149	3.65
168 411	DEVON ENERGY CORP	USD	12 891 650	13 180 139	9.15
11 216	DOLLAR TREE INC	USD	1 720 532	1 798 691	1.25
2 692	ELEVANCE HEALTH INC	USD	1 259 078	1 489 255	1.03
13 579	ELI LILLY & CO	USD	4 233 308	4 974 776	3.45
60 783	EXXON MOBIL CORP	USD	5 970 940	6 814 756	4.73
1 619	FAST RETAILING CO LTD	JPY	930 833	914 620	0.64
135 705	FUJIFILM HOLDINGS CORP	JPY	6 376 001	6 299 190	4.37
10 977	LAS VEGAS SANDS CORP	USD	405 451	422 154	0.29
959	MCDONALD'S CORP	USD	246 031	264 563	0.18
71 082	META PLATFORMS INC	USD	12 080 314	6 700 055	4.65
56 001	MICROSOFT CORP	USD	14 073 935	13 152 742	9.13
67 343	mitsubishi electric corp	JPY	636 592	600 526	0.42
243 822	MIZUHO FINANCIAL GROUP INC	JPY	2 782 960	2 665 548	1.85
23 073	QUALCOMM INC	USD	2 950 837	2 746 769	1.91
38 762	SALESFORCE INC	USD	5 895 458	6 376 601	4.43
49 387	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	1 395 162	1 402 908	0.97
219 332	TAG IMMOBILIEN AG	EUR	1 313 799	1 391 662	0.97
57 805	TESLA INC	USD	14 274 543	13 307 987	9.25
151 093	TOKIO MARINE HOLDINGS INC	JPY	2 771 577	2 767 746	1.92
197 858	TOKYO GAS CO LTD	JPY	3 388 550	3 578 601	2.48
20 786	TYSON FOODS INC - A	USD	1 401 119	1 437 470	1.00
<b>Total Shares</b>			<b>150 217 834</b>	<b>143 423 033</b>	<b>99.58</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>150 217 834</b>	<b>143 423 033</b>	<b>99.58</b>
<b>Total Investments</b>			<b>150 217 834</b>	<b>143 423 033</b>	<b>99.58</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software and Computer Services	24.29	United States of America	80.79
Oil, Gas and Coal	13.88	Japan	12.86
Technology Hardware and Equipment	9.29	France	4.96
Automobiles and Parts	9.24	Germany	0.97
Pharmaceuticals and Biotechnology	8.01		
Retailers	6.10		<b>99.58</b>
Banks	6.02		
Medical Equipment and Services	4.61		
Leisure Goods	4.42		
Non-life Insurance	3.69		
Investment Banking and Brokerage Services	3.65		
Gas, Water and Multi-utilities	2.48		
Health Care Providers	1.03		
Food Producers	1.00		
Real Estate Investment and Services	0.97		
Travel and Leisure	0.48		
Industrial Engineering	0.42		
	<b>99.58</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
1 232	ADOBE INC	USD	491 172	397 017	1.39
48 370	ALK-ABELLO A/S	DKK	772 734	810 845	2.85
4 573	ALPHABET INC	USD	452 219	437 983	1.54
17 057	AMAZON.COM INC	USD	2 119 231	1 767 915	6.21
1 602	ARGENX SE	EUR	482 720	632 470	2.22
10 743	BAYERISCHE MOTOREN WERKE AG	EUR	785 206	854 283	3.00
7 213	ELIA GROUP SA/NV	EUR	1 149 031	922 543	3.24
70 574	EVONIK INDUSTRIES AG	EUR	1 352 904	1 316 558	4.62
106 139	FORTUM OYJ	EUR	1 698 224	1 511 950	5.31
5 642	HUGO BOSS AG	EUR	300 459	263 143	0.92
56 842	KESKO OYJ - B	EUR	1 182 882	1 119 787	3.93
8 108	MERCK KGAA	EUR	1 492 387	1 337 820	4.70
10 478	MICROSOFT CORP	USD	2 714 016	2 460 927	8.63
7 129	MTU AERO ENGINES AG	EUR	1 360 063	1 292 131	4.54
29 048	NESTE OYJ	EUR	1 304 329	1 287 988	4.52
29 556	NN GROUP NV	EUR	1 192 112	1 266 475	4.45
154 194	NORDEA BANK ABP	EUR	1 473 786	1 491 981	5.24
183	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	10 577	10 358	0.04
15 651	SCOUT24 SE	EUR	876 143	811 974	2.85
26 958	SIEMENS ENERGY AG	EUR	518 133	318 509	1.12
4 271	SIEMENS HEALTHINEERS AG	EUR	209 236	198 943	0.70
12 297	SOFINA SA	EUR	3 457 916	2 428 657	8.52
77 074	STORA ENSO OYJ - R	EUR	1 090 101	1 016 606	3.57
704 192	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	1 745 820	1 553 448	5.45
180 449	THYSSENKRUPP AG	EUR	1 638 838	962 154	3.38
17 455	UCB SA	EUR	1 182 053	1 332 166	4.68
6 001	WACKER CHEMIE AG	EUR	699 325	707 518	2.48
<b>Total Shares</b>			<b>31 751 617</b>	<b>28 512 149</b>	<b>100.10</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>31 751 617</b>	<b>28 512 149</b>	<b>100.10</b>
<b>Total Investments</b>			<b>31 751 617</b>	<b>28 512 149</b>	<b>100.10</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Pharmaceuticals and Biotechnology	15.13	Germany	33.79
Software and Computer Services	14.41	Finland	22.57
Electricity	8.55	United States of America	17.78
Investment Banking and Brokerage Services	8.53	Belgium	16.44
Chemicals	7.11	Netherlands	6.67
Retailers	6.21	Denmark	2.85
Telecommunications Service Providers	5.45		
Banks	5.24		<b>100.10</b>
Aerospace and Defense	4.54		
Oil, Gas and Coal	4.52		
General Industrials	4.50		
Life Insurance	4.45		
Personal Care, Drug and Grocery Stores	3.93		
Industrial Materials	3.57		
Automobiles and Parts	3.04		
Personal Goods	0.92		
	<b>100.10</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
19 585	ANHEUSER-BUSCH INBEV SA/NV	EUR	1 057 590	991 001	3.99
308	AP MOLLER - MAERSK A/S - A	DKK	631 124	623 877	2.51
237	ASM INTERNATIONAL NV	EUR	64 867	53 278	0.21
55 041	ASSA ABLOY AB	SEK	1 049 499	1 123 826	4.52
19 299	BHP GROUP LTD	AUD	482 086	466 492	1.88
6 530	COLOPLAST A/S	DKK	739 719	736 783	2.96
78 280	DANSKE BANK A/S	DKK	1 049 629	1 278 590	5.14
5 072	DNB BANK ASA	NOK	88 422	90 820	0.37
7 081	DSV A/S	DKK	902 369	970 156	3.90
329 961	EDP - ENERGIAS DE PORTUGAL SA	EUR	1 546 455	1 460 077	5.87
10 041	ERSTE GROUP BANK AG	EUR	244 498	250 623	1.01
33 548	ESSITY AB	SEK	689 008	716 928	2.88
952	EVOLUTION AB	SEK	75 331	90 042	0.36
573	FAST RETAILING CO LTD	JPY	329 443	323 704	1.30
730	FERRARI NV	EUR	141 182	145 635	0.59
48 565	GETINGE AB - B	SEK	895 342	997 380	4.01
38 160	GJENSIDIGE FORSIKRING ASA	NOK	728 396	705 212	2.84
13 273	INDUSTRIVARDEN AB - A	SEK	286 153	304 063	1.22
27 476	ISS A/S	DKK	507 505	510 414	2.05
23 304	JERONIMO MARTINS SGPS SA	EUR	442 310	488 918	1.97
3 967	KONGSBERG GRUPPEN ASA	NOK	121 937	143 844	0.58
90 389	MOWI ASA	NOK	1 637 844	1 363 873	5.48
988 679	NEL ASA	NOK	1 141 457	1 222 409	4.92
14 782	NESTLE SA	CHF	1 602 697	1 629 592	6.55
21 980	NOVO NORDISK A/S	DKK	2 280 222	2 418 307	9.72
6 986	NOVOZYMES A/S - B	DKK	435 185	371 314	1.49
14 164	ORKLA ASA	NOK	106 628	96 708	0.39
12 846	ORSTED AS	DKK	1 437 292	1 072 226	4.31
23 440	SEVEN & I HOLDINGS CO LTD	JPY	972 309	886 200	3.56
11 714	SOLVAY SA	EUR	964 111	1 068 785	4.30
50 669	SWEDBANK AB - A	SEK	645 002	763 857	3.07
7 579	SWEDISH ORPHAN BIOVITRUM AB	SEK	158 369	141 077	0.57
2 870	TOMRA SYSTEMS ASA	NOK	49 970	46 928	0.19
23 892	TREND MICRO INC/JAPAN	JPY	1 446 041	1 221 408	4.91
17 416	VESTAS WIND SYSTEMS A/S	DKK	330 765	347 160	1.40
<b>Total Shares</b>			<b>25 280 757</b>	<b>25 121 507</b>	<b>101.02</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>25 280 757</b>	<b>25 121 507</b>	<b>101.02</b>
<b>Total Investments</b>			<b>25 280 757</b>	<b>25 121 507</b>	<b>101.02</b>



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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Food Producers	12.42	Denmark	33.48
Pharmaceuticals and Biotechnology	11.77	Sweden	16.64
Electricity	10.18	Norway	14.76
Banks	9.59	Japan	9.78
Industrial Transportation	6.99	Belgium	8.28
Medical Equipment and Services	6.97	Portugal	7.84
General Industrials	4.92	Switzerland	6.55
Software and Computer Services	4.91	Australia	1.88
Retailers	4.87	Austria	1.01
Personal Care, Drug and Grocery Stores	4.85	Netherlands	0.80
Construction and Materials	4.52		
Chemicals	4.30		
Beverages	3.99		
Non-life Insurance	2.84		
Industrial Support Services	2.05		
Industrial Metals and Mining	1.88		
Alternative Energy	1.40		
Investment Banking and Brokerage Services	1.22		
Automobiles and Parts	0.59		
Travel and Leisure	0.36		
Technology Hardware and Equipment	0.21		
Industrial Engineering	0.19		
	<b>101.02</b>		<b>101.02</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
33 275	AIR LIQUIDE SA (ISIN FR00140008A4)	EUR	2 858 625	4 402 283	2.23
38 086	AIRBUS SE	EUR	3 843 639	4 173 464	2.11
94 674	ALPHABET CLASS - A	USD	10 001 733	9 053 108	4.58
30 382	APPLIED MATERIALS INC	USD	2 996 797	2 714 045	1.37
115 966	ARCELORMITTAL SA	EUR	2 597 059	2 627 210	1.33
269 095	ASR NEDERLAND NV	EUR	11 433 133	11 998 946	6.07
6 648	BLUESCOPE STEEL LTD	AUD	67 265	67 659	0.03
89 488	BNP PARIBAS SA	EUR	4 318 243	4 250 233	2.15
129 622	BOLIDEN AB	SEK	4 016 346	3 816 827	1.93
21 855	CARLSBERG AS - B	DKK	2 685 744	2 606 818	1.32
104 585	CIE DE SAINT-GOBAIN	EUR	3 063 818	4 329 819	2.19
11 841	COLES GROUP LTD	AUD	130 799	125 106	0.06
7 124	COMPUTERSHARE LTD	AUD	116 387	116 475	0.06
149 865	DAIWA SECURITIES GROUP INC	JPY	602 327	591 693	0.30
131 022	DANONE SA	EUR	7 822 653	6 595 647	3.34
200 940	ENGIE SA (ISIN FR0010208488)	EUR	2 637 940	2 643 165	1.34
268 779	ENGIE SA LOYALTY BONUS 2023	EUR	3 655 394	3 535 519	1.79
101 806	ERSTE GROUP BANK AG	EUR	2 507 482	2 541 078	1.29
15 045	EXXON MOBIL CORP	USD	1 604 141	1 686 788	0.85
2 620	FAST RETAILING CO LTD	JPY	1 544 214	1 480 114	0.75
575 045	KONINKLIJKE PHILIPS NV	EUR	10 175 849	7 370 927	3.73
25 000	L OREAL SA PRIME FIDELITY 2023	EUR	4 918 750	7 952 500	4.03
78 006	MICROSOFT CORP	USD	18 873 625	18 320 971	9.28
211 883	MOWI ASA	NOK	2 781 538	3 197 086	1.62
36 430	NOVO NORDISK A/S	DKK	4 024 267	4 008 142	2.03
180 405	ORANGE SA	EUR	2 425 545	1 737 481	0.88
54 924	PERNOD RICARD SA	EUR	7 737 325	9 759 995	4.94
220 027	PUMA SE	EUR	10 299 464	9 859 410	4.99
36 428	SAMPO OYJ - A	EUR	1 650 553	1 685 888	0.85
484 534	SANDVIK AB	SEK	6 792 771	7 657 250	3.88
57 389	SANOFI	EUR	4 549 994	5 011 781	2.54
21 727	SANTOS LTD	AUD	101 130	108 241	0.05
221 134	SCOR SE	EUR	6 036 958	3 366 765	1.70
116 146	SOFTBANK CORP	JPY	1 196 805	1 158 666	0.59
337 528	SVENSKA HANDELSBANKEN AB	SEK	2 865 588	3 172 317	1.61
585 275	SWEDBANK AB - A	SEK	8 223 654	8 823 268	4.47
29 070	TESLA INC	USD	8 025 631	6 692 556	3.39
21 644	TOMRA SYSTEMS ASA	NOK	487 242	353 904	0.18
222 041	TOTALENERGIES SE	EUR	10 096 747	12 234 458	6.19
17 185	VEOLIA ENVIRONNEMENT SA	EUR	322 812	388 209	0.20
66 505	VINCI SA	EUR	6 094 518	6 196 936	3.14
339 171	VIVENDI SE	EUR	4 046 310	2 809 693	1.42

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
44 499	WOLTERS KLUWER NV	EUR	4 418 751	4 785 867	2.42
<b>Total Shares</b>			<b>194 649 566</b>	<b>196 008 308</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>194 649 566</b>	<b>196 008 308</b>	<b>99.22</b>
<b>Total Investments</b>			<b>194 649 566</b>	<b>196 008 308</b>	<b>99.22</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software and Computer Services	13.85	France	38.07
Banks	9.51	United States of America	19.47
Personal Goods	9.02	Netherlands	14.34
Non-life Insurance	8.63	Sweden	11.88
Oil, Gas and Coal	7.10	Germany	4.99
Beverages	6.26	Denmark	3.35
Construction and Materials	5.33	Norway	1.80
Food Producers	4.96	Japan	1.64
Pharmaceuticals and Biotechnology	4.57	Luxembourg	1.33
Industrial Engineering	4.06	Austria	1.29
Media	3.84	Finland	0.85
Medical Equipment and Services	3.73	Australia	0.21
Automobiles and Parts	3.39		
Gas, Water and Multi-utilities	3.32		
Industrial Metals and Mining	3.30		
Chemicals	2.23		
Aerospace and Defense	2.11		
Telecommunications Service Providers	1.47		
Technology Hardware and Equipment	1.37		
Retailers	0.75		
Investment Banking and Brokerage Services	0.36		
Personal Care, Drug and Grocery Stores	0.06		
	<b>99.22</b>		<b>99.22</b>

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
377 938	ABN AMRO BANK NV	EUR	3 769 796	3 762 751	0.55
5 504	ACKERMANS & VAN HAAREN NV	EUR	825 050	776 614	0.11
29 779	ADIDAS AG - REG	EUR	3 230 743	2 947 525	0.43
1 143 182	AEGON NV	EUR	5 237 885	5 355 808	0.78
150 715	ALLIANZ SE - REG	EUR	26 309 887	27 460 273	4.00
7 920	ALPHABET CLASS - A	USD	1 021 311	757 342	0.11
73 121	AMAZON.COM INC	USD	8 156 730	7 578 808	1.10
170 330	ANHEUSER-BUSCH INBEV SA/NV	EUR	8 093 160	8 618 698	1.26
17 738	ARGENX SE	EUR	5 115 281	7 002 962	1.02
11 006	AUTOZONE INC	USD	26 270 624	28 205 471	4.11
214 333	BASF SE - REG	EUR	8 647 265	9 738 220	1.42
183 422	BAYER AG	EUR	10 738 193	9 761 719	1.42
62 778	BEIERSDORF AG	EUR	5 960 400	6 100 766	0.89
66 508	CARL ZEISS MEDITEC AG	EUR	8 860 579	8 150 555	1.19
1 755 594	COMMERZBANK AG	EUR	11 816 477	14 213 289	2.07
734 347	DEUTSCHE POST AG - REG	EUR	25 481 357	26 370 401	3.84
827 818	DEUTSCHE TELEKOM AG - REG	EUR	15 609 203	15 864 304	2.31
11 821	ELIA GROUP SA/NV	EUR	1 883 085	1 511 906	0.22
21 682	ELISA OYJ	EUR	1 202 484	1 060 467	0.15
280 746	E.ON SE	EUR	2 268 428	2 379 603	0.35
76 161	EVONIK INDUSTRIES AG	EUR	1 530 836	1 420 783	0.21
69 476	FORTUM OYJ	EUR	945 221	989 686	0.14
447 224	FREENET AG	EUR	8 555 436	8 904 230	1.30
25 978	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	1 147 346	726 864	0.11
246 199	FRESENIUS SE & CO KGAA	EUR	6 769 788	5 736 437	0.84
586 050	GALP ENERGIA SGPS SA	EUR	5 886 872	6 021 664	0.88
752 698	HUGO BOSS AG	EUR	42 905 456	35 105 835	5.12
386 712	KBC GROUP NV	EUR	20 165 082	19 606 298	2.86
30 154	LEG IMMOBILIEN SE	EUR	2 678 858	1 993 782	0.29
187 672	MERCK KGAA	EUR	31 368 755	30 965 880	4.51
147 630	META PLATFORMS INC	USD	28 996 064	13 915 324	2.03
339 859	NN GROUP NV	EUR	13 672 758	14 562 958	2.12
1 151 352	NORDEA BANK ABP	EUR	11 000 658	11 140 482	1.62
213 772	NOVO NORDISK A/S	DKK	22 280 991	23 519 859	3.43
1 736	NOVOZYMES A/S - B	DKK	89 744	92 270	0.01
1 776	O'REILLY AUTOMOTIVE INC	USD	1 079 815	1 504 339	0.22
21 953	ORION OYJ - B	EUR	962 597	1 021 912	0.15
31 659	ORSTED AS	DKK	2 626 998	2 642 503	0.39
119 865	PAYPAL HOLDINGS INC	USD	10 515 273	10 136 406	1.48
106 282	PROXIMUS SADP	EUR	1 486 022	1 127 652	0.16
129 135	PUMA SE	EUR	8 556 233	5 786 539	0.84
864 617	QIAGEN NV	EUR	36 660 088	37 783 763	5.51
1 473	QORVO INC	USD	171 876	128 290	0.02
4 308	ROCKWOOL A/S	DKK	683 878	867 988	0.13

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
165 618	ROYAL UNIBREW A/S	DKK	9 832 328	9 572 510	1.40
176 503	RWE AG	EUR	6 863 851	6 881 852	1.00
103 469	SAMPO OYJ - A	EUR	4 583 341	4 788 545	0.70
42 000	SCOUT24 SE	EUR	2 292 360	2 178 960	0.32
546 159	SIEMENS ENERGY AG	EUR	9 759 904	6 452 869	0.94
10 967	SIEMENS HEALTHINEERS AG	EUR	522 709	510 843	0.07
31 251	SIGNIFY NV	EUR	1 065 342	876 903	0.13
32 493	SIMCORP A/S	DKK	1 988 538	1 964 035	0.29
30 190	SOFINA SA	EUR	8 489 428	5 962 525	0.87
4 645 948	STELLANTIS NV	EUR	66 629 502	63 389 316	9.25
18 827 642	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	53 847 055	41 533 779	6.06
44 816	TESLA INC	USD	10 477 166	10 317 633	1.50
3 072 552	THYSSENKRUPP AG	EUR	26 981 915	16 382 847	2.39
38 969	VALMET OYJ	EUR	952 013	897 456	0.13
391 067	VOLKSWAGEN AG - PFD	EUR	51 277 471	50 580 607	7.38
306 199	WACKER CHEMIE AG	EUR	36 916 977	36 100 862	5.26
16 129	ZALANDO SE	EUR	410 644	376 290	0.05
<b>Total Shares</b>			<b>734 125 127</b>	<b>682 087 058</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>734 125 127</b>	<b>682 087 058</b>	<b>99.44</b>
<b>Total Investments</b>			<b>734 125 127</b>	<b>682 087 058</b>	<b>99.44</b>

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Automobiles and Parts	18.13	Germany	54.61
Pharmaceuticals and Biotechnology	10.62	Netherlands	19.35
Telecommunications Service Providers	9.99	United States of America	10.58
Banks	7.10	Denmark	5.64
Chemicals	6.89	Belgium	5.48
Medical Equipment and Services	6.70	Finland	2.90
Personal Goods	6.39	Portugal	0.88
Retailers	5.49		
Non-life Insurance	4.70		<b>99.44</b>
Industrial Transportation	3.84		
General Industrials	3.33		
Life Insurance	2.90		
Software and Computer Services	2.74		
Beverages	2.65		
Industrial Support Services	1.48		
Gas, Water and Multi-utilities	1.35		
Investment Banking and Brokerage Services	0.98		
Health Care Providers	0.94		
Personal Care, Drug and Grocery Stores	0.89		
Oil, Gas and Coal	0.88		
Electricity	0.75		
Real Estate Investment and Services	0.29		
Technology Hardware and Equipment	0.15		
Construction and Materials	0.13		
Industrial Engineering	0.13		
	<b>99.44</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
191	AP MOLLER - MAERSK A/S - A	DKK	391 379	386 885	0.78
4 147	BANQUE CANTONALE VAUDOISE	CHF	369 846	373 570	0.75
6 799	BOLIDEN AB	SEK	255 817	200 202	0.40
16 486	CARLSBERG AS - B	DKK	2 005 803	1 966 415	3.96
14 678	COLOPLAST A/S	DKK	1 605 600	1 656 125	3.34
73 618	DANSKE BANK A/S	DKK	1 035 988	1 202 443	2.42
6 610	DENTSU GROUP INC	JPY	201 657	208 554	0.42
14 064	DKSH HOLDING AG	CHF	1 038 916	1 025 900	2.07
16 554	DSV A/S	DKK	2 223 629	2 268 037	4.57
1 048 953	EDP - ENERGIAS DE PORTUGAL SA	EUR	4 589 294	4 641 618	9.34
145 495	ENGIE SA (ISIN FR0010208488)	EUR	1 910 058	1 913 841	3.86
488	FAST RETAILING CO LTD	JPY	280 572	275 685	0.56
161 437	GALP ENERGIA SGPS SA	EUR	1 618 406	1 658 765	3.34
122 778	GJENSIDIGE FORSIKRING ASA	NOK	2 293 350	2 268 987	4.57
18 549	HELVETIA HOLDING AG	CHF	2 012 173	1 864 089	3.76
5 006	INDUSTRIVARDEN AB - A	SEK	108 384	114 680	0.23
24 072	JERONIMO MARTINS SGPS SA	EUR	456 887	505 031	1.02
160 468	MOWI ASA	NOK	3 180 933	2 421 289	4.88
30 361	NESTLE SA	CHF	3 294 936	3 347 046	6.74
13 959	NOVARTIS AG - REG	CHF	1 109 075	1 141 728	2.30
42 471	NOVO NORDISK A/S	DKK	4 425 473	4 672 792	9.40
15 061	ORSTED AS	DKK	1 350 915	1 257 106	2.53
16 409	SAFRAN SA	EUR	1 844 875	1 849 622	3.73
21 442	SANOFI	EUR	1 894 583	1 872 530	3.77
18 540	SCHNEIDER ELECTRIC SE	EUR	1 277 831	2 377 940	4.79
46 256	SCOR SE	EUR	1 262 789	704 248	1.42
9 657	SEVEN & I HOLDINGS CO LTD	JPY	400 580	365 104	0.74
23 017	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	651 568	653 831	1.32
39 222	SWEDBANK AB - A	SEK	513 471	591 288	1.19
604	SWISSCOM AG - REG	CHF	295 983	301 847	0.61
57 639	TOTALENERGIES SE	EUR	2 541 304	3 175 909	6.40
20 867	VINCI SA	EUR	1 912 252	1 944 387	3.92
106 420	VIVENDI SE	EUR	1 269 591	881 583	1.78
<b>Total Shares</b>			<b>49 623 918</b>	<b>50 089 077</b>	<b>100.91</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>49 623 918</b>	<b>50 089 077</b>	<b>100.91</b>
<b>Total Investments</b>			<b>49 623 918</b>	<b>50 089 077</b>	<b>100.91</b>



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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Pharmaceuticals and Biotechnology	15.48	France	29.65
Electricity	11.87	Denmark	27.01
Food Producers	11.62	Switzerland	16.23
Non-life Insurance	9.75	Portugal	13.71
Oil, Gas and Coal	9.74	Norway	9.45
Banks	5.68	Japan	3.03
Industrial Transportation	5.35	Sweden	1.83
Electronic and Electrical Equipment	4.79		
Beverages	3.96		<b>100.91</b>
Construction and Materials	3.92		
Gas, Water and Multi-utilities	3.86		
Aerospace and Defense	3.73		
Medical Equipment and Services	3.34		
Media	2.20		
Industrial Support Services	2.07		
Retailers	1.29		
Personal Care, Drug and Grocery Stores	1.02		
Telecommunications Service Providers	0.61		
Industrial Metals and Mining	0.40		
Investment Banking and Brokerage Services	0.23		
	<b>100.91</b>		

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
33 829	ACTIVISION BLIZZARD INC	USD	2 485 720	2 491 780	3.64
30 378	ALPHABET CLASS - A	USD	3 445 922	2 904 866	4.24
27 715	AMAZON.COM INC	USD	3 612 584	2 872 590	4.20
190 937	AXA SA	EUR	3 747 917	4 773 425	6.97
54 637	BNP PARIBAS SA	EUR	2 636 508	2 594 984	3.79
36 292	CARLSBERG AS - B	DKK	4 712 633	4 328 833	6.32
2 559	CHEVRON CORP	USD	403 814	468 380	0.68
7 879	COLOPLAST A/S	DKK	794 160	888 991	1.30
9 613	DANONE SA	EUR	610 426	483 918	0.71
192 961	DANSKE BANK A/S	DKK	2 532 192	3 151 738	4.60
29 128	DNB BANK ASA	NOK	497 866	521 573	0.76
18 897	DSV A/S	DKK	2 328 343	2 589 047	3.78
1 476 387	EDP - ENERGIAS DE PORTUGAL SA	EUR	6 691 859	6 533 012	9.54
31 079	ENGIE SA LOYALTY BONUS 2023	EUR	434 640	408 813	0.60
250 379	GALP ENERGIA SGPS SA	EUR	2 510 049	2 572 644	3.76
16 728	GJENSIDIGE FORSIKRING ASA	NOK	314 262	309 140	0.45
98 019	ISS A/S	DKK	1 810 494	1 820 872	2.66
56 024	JAPAN POST HOLDINGS CO LTD	JPY	382 513	381 214	0.56
5 420	MICROSOFT CORP	USD	1 319 724	1 272 975	1.86
217 884	MOWI ASA	NOK	3 924 431	3 287 635	4.80
10 550	NORDIC SEMICONDUCTOR ASA	NOK	153 001	150 821	0.22
57 707	NOVO NORDISK A/S	DKK	6 051 117	6 349 103	9.27
186 065	ORKLA ASA	NOK	1 393 932	1 270 401	1.86
24 266	ORSTED AS	DKK	2 293 470	2 025 426	2.96
14 617	RENAULT SA	EUR	904 061	455 612	0.67
2 774	SALESFORCE INC	USD	430 687	456 341	0.67
96 864	SANDVIK AB	SEK	1 527 681	1 530 774	2.24
27 299	SANOFI	EUR	2 058 592	2 384 022	3.48
32 629	SCOR SE	EUR	1 141 131	496 777	0.73
34 029	STOREBRAND ASA	NOK	249 061	267 576	0.39
9 289	TESLA INC	USD	2 505 446	2 138 533	3.12
51 816	TOTALENERGIES SE	EUR	2 428 796	2 855 062	4.17
158 893	VEOLIA ENVIRONNEMENT SA	EUR	3 061 003	3 589 393	5.24
<b>Total Shares</b>			<b>69 394 035</b>	<b>68 626 271</b>	<b>100.24</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>69 394 035</b>	<b>68 626 271</b>	<b>100.24</b>
<b>Total Investments</b>			<b>69 394 035</b>	<b>68 626 271</b>	<b>100.24</b>

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Pharmaceuticals and Biotechnology	12.75	Denmark	30.90
Electricity	12.50	France	26.35
Banks	9.16	United States of America	18.41
Oil, Gas and Coal	8.61	Portugal	13.30
Non-life Insurance	8.54	Norway	8.48
Food Producers	7.36	Sweden	2.24
Software and Computer Services	6.77	Japan	0.56
Beverages	6.32		
Gas, Water and Multi-utilities	5.84		
Retailers	4.20		
Automobiles and Parts	3.79		
Industrial Transportation	3.78		
Leisure Goods	3.64		
Industrial Support Services	2.66		
Industrial Engineering	2.24		
Medical Equipment and Services	1.30		
General Industrials	0.56		
Technology Hardware and Equipment	0.22		
	<b>100.24</b>		<b>100.24</b>

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
13 239	AIXTRON SE	EUR	326 077	329 519	2.25
13 540	ASSA ABLOY AB	SEK	260 230	276 459	1.89
6 224	AURUBIS AG	EUR	345 183	397 838	2.72
11 489	AXFOOD AB	SEK	282 098	287 600	1.97
545	BANQUE CANTONALE VAUDOISE	CHF	48 605	49 095	0.34
14 260	BAYER AG	EUR	690 398	758 917	5.19
9 843	BECHTLE AG	EUR	345 194	344 505	2.36
10 166	COVESTRO AG	EUR	326 329	350 117	2.40
4 126	DAIWA HOUSE INDUSTRY CO LTD	JPY	83 514	84 596	0.58
10 680	DEUTSCHE POST AG - REG	EUR	345 178	383 519	2.62
19 498	DEUTSCHE TELEKOM AG - REG	EUR	345 193	373 660	2.56
8 906	DSV A/S	DKK	1 219 214	1 220 196	8.34
18 609	DUFREY AG - REG	CHF	609 613	621 053	4.25
249 024	EDP - ENERGIAS DE PORTUGAL SA	EUR	1 104 642	1 101 931	7.54
16 993	GJENSIDIGE FORSIKRING ASA	NOK	314 002	314 037	2.15
11 842	HENKEL AG & CO KGAA	EUR	690 389	704 007	4.82
7 762	KNORR-BREMSE AG	EUR	345 176	353 637	2.42
5 622	NESTLE SA	CHF	609 549	619 778	4.24
7 672	NOVARTIS AG - REG	CHF	609 558	627 505	4.29
10 100	NOVOZYMES A/S - B	DKK	534 062	536 827	3.67
86 892	ORKLA ASA	NOK	606 738	593 275	4.06
14 537	PUMA SE	EUR	690 362	651 403	4.46
4 156	SCOUT24 SE	EUR	221 930	215 613	1.47
160	SGS SA - REG	CHF	343 406	357 335	2.44
1 352	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	37 964	38 405	0.26
88 938	SVENSKA HANDELSBANKEN AB	SEK	834 704	835 900	5.72
7 826	TRYG A/S	DKK	163 441	171 399	1.17
26 594	VANTAGE TOWERS AG	EUR	690 380	757 397	5.18
27 622	VESTAS WIND SYSTEMS A/S	DKK	551 401	550 600	3.77
3 300	WACKER CHEMIE AG	EUR	345 180	389 070	2.66
191	ZURICH INSURANCE GROUP AG	CHF	81 715	82 514	0.56
<b>Total Shares</b>			<b>14 001 425</b>	<b>14 377 707</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>14 001 425</b>	<b>14 377 707</b>	<b>98.35</b>
<b>Total Investments</b>			<b>14 001 425</b>	<b>14 377 707</b>	<b>98.35</b>

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Pharmaceuticals and Biotechnology	13.15	Germany	41.10
Industrial Transportation	10.96	Denmark	16.95
Food Producers	8.30	Switzerland	16.13
Telecommunications Service Providers	7.74	Sweden	9.58
Electricity	7.54	Portugal	7.54
Banks	6.32	Norway	6.21
Household Goods and Home Construction	5.39	Japan	0.84
Chemicals	5.06		
Personal Goods	4.46		<b>98.35</b>
Retailers	4.25		
Non-life Insurance	3.89		
Software and Computer Services	3.83		
Alternative Energy	3.77		
Industrial Metals and Mining	2.72		
Industrial Support Services	2.44		
Industrial Engineering	2.42		
Technology Hardware and Equipment	2.25		
Personal Care, Drug and Grocery Stores	1.97		
Construction and Materials	1.89		
	<b>98.35</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
192 880	ACTIVISION BLIZZARD INC	USD	14 661 287	14 207 178	2.86
122 305	ADIDAS AG - REG	EUR	15 289 113	12 105 749	2.44
389 662	AEGON NV	EUR	1 718 777	1 825 566	0.37
33 275	AIR LIQUIDE SA (ISIN FR00140008A4)	EUR	2 858 625	4 402 283	0.89
106 807	ALPHABET CLASS - A	USD	12 450 733	10 213 315	2.06
22 876	AMAZON.COM INC	USD	2 538 956	2 371 040	0.48
64 995	AMS-OSRAM AG	CHF	378 278	372 977	0.08
41 365	ANHEUSER-BUSCH INBEV SA/NV	EUR	1 961 115	2 093 069	0.42
44 879	ARCELORMITTAL SA	EUR	1 025 261	1 016 734	0.20
45 670	AXFOOD AB	SEK	1 030 014	1 143 240	0.23
249 636	BAYER AG	EUR	12 497 761	13 285 628	2.67
132 766	BEIERSDORF AG	EUR	13 199 596	12 902 200	2.60
347 848	BNP PARIBAS SA	EUR	16 505 388	16 521 041	3.33
69 474	CARL ZEISS MEDITEC AG	EUR	8 076 084	8 514 039	1.71
395 887	CARREFOUR SA	EUR	6 036 785	6 447 020	1.30
144 489	CHUGAI PHARMACEUTICAL CO LTD	JPY	3 752 937	3 393 298	0.68
8 898	COLOPLAST A/S	DKK	1 007 285	1 003 965	0.20
462 119	COVESTRO AG	EUR	13 910 786	15 915 378	3.20
1 219 971	DEUTSCHE BANK AG - REG	EUR	11 337 510	11 784 920	2.37
291 310	DEUTSCHE POST AG - REG	EUR	9 379 145	10 460 942	2.11
42 196	DOLLAR TREE INC	USD	6 291 849	6 766 900	1.36
366 847	ENGIE SA (ISIN FR0010208488)	EUR	4 815 967	4 825 505	0.97
441 010	ENGIE SA (ISIN FR0013215407)	EUR	5 997 736	5 801 046	1.17
116 778	ENGIE SA LOYALTY BONUS 2023	EUR	1 547 892	1 536 098	0.31
474 552	ERSTE GROUP BANK AG	EUR	11 665 296	11 844 818	2.38
195 092	ESSITY AB	SEK	4 029 670	4 169 155	0.84
159 223	FREENET AG	EUR	3 041 159	3 170 130	0.64
195 306	FRESENIUS SE & CO KGAA	EUR	4 063 527	4 550 630	0.92
64 730	GJENSIDIGE FORSIKRING ASA	NOK	1 223 198	1 196 236	0.24
27 606	HANNOVER RUECK SE - REG	EUR	4 277 550	4 549 469	0.92
29 191	HUGO BOSS AG	EUR	1 462 114	1 361 468	0.27
12 150	IMCD NV	EUR	1 478 048	1 595 295	0.32
60 093	INDUSTRIVARDEN AB - A	SEK	1 294 244	1 376 635	0.28
111 449	ING GROEP NV	EUR	1 082 782	1 109 363	0.22
704 701	JAPAN POST HOLDINGS CO LTD	JPY	4 811 463	4 795 118	0.97
19 458	KESKO OYJ - B	EUR	372 913	383 323	0.08
81 234	KONGSBERG GRUPPEN ASA	NOK	2 901 614	2 945 555	0.59
184 774	KONINKLIJKE AHOLD DELHAIZE NV	EUR	5 078 513	5 219 866	1.05
81 613	KONINKLIJKE DSM NV	EUR	10 288 175	9 736 431	1.96
869 862	KONINKLIJKE KPN NV	EUR	2 744 415	2 462 579	0.50
50 728	KONINKLIJKE PHILIPS NV	EUR	672 958	650 232	0.13
20 000	L OREAL SA PRIME FIDELITY 2023	EUR	3 935 000	6 362 000	1.28
15 000	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	3 698 250	9 585 000	1.93
96 134	META PLATFORMS INC	USD	15 768 220	9 061 409	1.82

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
155 753	MICROSOFT CORP	USD	38 040 074	36 581 113	7.35
290 232	mitsubishi electric corp	JPY	2 743 559	2 588 122	0.52
97 633	NEMETSCHEK SE	EUR	4 612 183	4 721 532	0.95
2 400	NN GROUP NV	EUR	99 792	102 840	0.02
25 760	NORDNET AB PUBL	SEK	268 905	323 128	0.07
88 461	OMV AG	EUR	3 559 599	4 125 821	0.83
34 523	ORANGE SA	EUR	464 162	332 491	0.07
6 087	RINGKJOEBING LANDBOBANK A/S	DKK	719 285	670 446	0.13
530 241	RWE AG	EUR	19 778 507	20 674 097	4.16
40 887	SANOFI	EUR	3 241 510	3 570 662	0.72
233 258	SCOR SE	EUR	6 367 943	3 551 353	0.71
158 192	SCOUT24 SE	EUR	8 648 959	8 207 001	1.65
166 227	SIEMENS AG - REG	EUR	16 768 832	18 391 355	3.70
74 950	SOLVAY SA	EUR	6 683 095	6 838 438	1.38
52 994	SVENSKA CELLULOSA AB SCA - B	SEK	907 350	632 236	0.13
170 853	SWEDBANK AB - A	SEK	2 255 514	2 575 681	0.52
1 850 361	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	4 041 188	4 081 896	0.82
22 150	TENARIS SA	EUR	333 247	347 866	0.07
56 650	TESLA INC	USD	13 548 502	13 042 081	2.63
570 877	TOTALENERGIES SE	EUR	23 375 050	31 455 323	6.33
14 400	UCB SA	EUR	1 071 457	1 099 008	0.22
147 809	UNITED INTERNET AG - REG	EUR	2 865 277	2 797 285	0.56
1 742 683	UNIVERSAL MUSIC GROUP NV	EUR	36 204 238	34 595 743	6.96
122 764	VINCI SA	EUR	11 250 093	11 439 150	2.30
402 487	VIVENDI SE	EUR	4 801 670	3 334 202	0.67
86 169	VOLVO AB - B	SEK	1 285 029	1 426 452	0.29
104 239	WIENERBERGER AG	EUR	2 311 229	2 412 090	0.49
186 205	WOLTERS KLUWER NV	EUR	18 699 691	20 026 348	4.03
<b>Total Shares</b>			<b>487 103 929</b>	<b>494 977 603</b>	<b>99.63</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>487 103 929</b>	<b>494 977 603</b>	<b>99.63</b>
<b>Total Investments</b>			<b>487 103 929</b>	<b>494 977 603</b>	<b>99.63</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software and Computer Services	14.40	Germany	31.70
Media	11.66	France	21.97
Banks	8.95	United States of America	18.57
Oil, Gas and Coal	7.16	Netherlands	15.56
Gas, Water and Multi-utilities	6.61	Austria	3.78
Personal Care, Drug and Grocery Stores	6.22	Sweden	2.34
Personal Goods	5.92	Japan	2.17
Chemicals	5.79	Belgium	2.02
General Industrials	4.67	Norway	0.83
Pharmaceuticals and Biotechnology	4.30	Denmark	0.34
Industrial Transportation	2.99	Luxembourg	0.27
Leisure Goods	2.86	Finland	0.08
Construction and Materials	2.79		
Automobiles and Parts	2.63		
Medical Equipment and Services	2.05		
Telecommunications Service Providers	2.02		
Food Producers	1.96		
Non-life Insurance	1.87		
Retailers	1.84		
Health Care Providers	0.92		
Industrial Engineering	0.52		
Beverages	0.42		
Life Insurance	0.39		
Investment Banking and Brokerage Services	0.34		
Industrial Metals and Mining	0.27		
Technology Hardware and Equipment	0.08		
	<b>99.63</b>		<b>99.63</b>



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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
12 864	ACTIVISION BLIZZARD INC	USD	930 782	947 538	2.46
30 357	ALFA LAVAL AB	SEK	756 058	756 302	1.97
9 320	ALPHABET CLASS - A	USD	1 113 327	891 216	2.32
9 532	AMAZON.COM INC	USD	1 360 857	987 968	2.57
16 574	ARKEMA SA	EUR	1 374 316	1 327 909	3.45
30 789	ASSA ABLOY AB	SEK	591 746	628 649	1.63
21 063	BOLIDEN AB	SEK	683 520	620 218	1.61
10 353	CARLSBERG AS - B	DKK	1 287 626	1 234 884	3.21
42 363	CIE DE SAINT-GOBAIN	EUR	1 275 974	1 753 828	4.56
13 659	COLOPLAST A/S	DKK	1 547 292	1 541 151	4.01
104 410	DANSKE BANK A/S	DKK	1 383 157	1 705 386	4.44
15 949	DSV A/S	DKK	2 239 778	2 185 147	5.68
815 853	EDP - ENERGIAS DE PORTUGAL SA	EUR	3 644 463	3 610 149	9.38
19 052	ENGIE SA LOYALTY BONUS 2023	EUR	266 442	250 610	0.65
25 515	ERSTE GROUP BANK AG	EUR	605 753	636 854	1.66
6 297	EVOLUTION AB	SEK	535 085	595 582	1.55
11 204	EXXON MOBIL CORP	USD	1 113 291	1 256 149	3.27
2 003	GENMAB A/S	DKK	693 539	781 312	2.03
59 247	JAPAN POST HOLDINGS CO LTD	JPY	404 519	403 145	1.05
29 755	KONGSBERG GRUPPEN ASA	NOK	1 090 818	1 078 920	2.81
4 590	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	1 532 366	2 933 010	7.63
7 755	MICROSOFT CORP	USD	1 911 672	1 821 387	4.74
39 222	mitsubishi electric corp	JPY	370 765	349 759	0.91
139 931	MOWI ASA	NOK	2 547 303	2 111 408	5.49
32 407	NOVO NORDISK A/S	DKK	3 516 422	3 565 519	9.26
20 264	ORSTED AS	DKK	1 997 100	1 691 389	4.40
1 572	PANDORA A/S	DKK	111 100	83 849	0.22
12 655	RENAULT SA	EUR	782 712	394 456	1.03
2 160	TESLA INC	USD	612 886	497 280	1.29
15 539	TOTALENERGIES SE	EUR	728 384	856 199	2.23
7 456	VESTAS WIND SYSTEMS A/S	DKK	173 909	148 623	0.39
37 079	WIENERBERGER AG	EUR	782 894	858 008	2.23
<b>Total Shares</b>			<b>37 965 856</b>	<b>38 503 804</b>	<b>100.13</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>37 965 856</b>	<b>38 503 804</b>	<b>100.13</b>
<b>Total Investments</b>			<b>37 965 856</b>	<b>38 503 804</b>	<b>100.13</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Electricity	13.79	Denmark	33.64
Pharmaceuticals and Biotechnology	11.30	France	19.54
Industrial Transportation	8.49	United States of America	16.65
Construction and Materials	8.43	Portugal	9.39
Personal Goods	7.85	Norway	8.30
Software and Computer Services	7.05	Sweden	6.76
Banks	6.09	Austria	3.89
Food Producers	5.49	Japan	1.96
Oil, Gas and Coal	5.49		
Medical Equipment and Services	4.01		
Chemicals	3.45		
Beverages	3.21		
Retailers	2.57		
Leisure Goods	2.46		
Automobiles and Parts	2.32		
Electronic and Electrical Equipment	1.97		
Industrial Metals and Mining	1.61		
Travel and Leisure	1.55		
General Industrials	1.05		
Industrial Engineering	0.91		
Gas, Water and Multi-utilities	0.65		
Alternative Energy	0.39		
	<b>100.13</b>		<b>100.13</b>

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
9 986	ACTIVISION BLIZZARD INC	USD	752 646	735 550	4.30
1 100	ALPHABET INC	USD	120 297	105 353	0.62
914	AMAZON.COM INC	USD	120 764	94 734	0.55
455	AP MOLLER - MAERSK A/S - B	DKK	936 668	963 196	5.63
29 905	ASSA ABLOY AB	SEK	574 756	610 599	3.57
5 746	CARLSBERG AS - B	DKK	717 008	685 371	4.01
4 995	COLOPLAST A/S	DKK	592 139	563 588	3.29
32 075	DNB BANK ASA	NOK	562 179	574 343	3.36
4 086	DSV A/S	DKK	578 864	559 816	3.27
333 509	EDP - ENERGIAS DE PORTUGAL SA	EUR	1 474 756	1 475 776	8.62
4 824	EXXON MOBIL CORP	USD	512 894	540 848	3.16
93 745	GALP ENERGIA SGPS SA	EUR	939 794	963 229	5.63
1 517	GENMAB A/S	DKK	443 709	591 738	3.46
43 844	GJENSIDIGE FORSIKRING ASA	NOK	835 728	810 255	4.74
78 354	JAPAN POST HOLDINGS CO LTD	JPY	534 975	533 158	3.12
21 087	JERONIMO MARTINS SGPS SA	EUR	393 483	442 405	2.59
3 732	MICROSOFT CORP	USD	976 723	876 521	5.12
75 611	MOWI ASA	NOK	1 287 533	1 140 888	6.66
44 946	NIBE INDUSTRIER AB - B	SEK	392 139	362 556	2.12
5 803	NOVO NORDISK A/S	DKK	611 028	638 464	3.73
6 045	ORACLE CORP	USD	450 104	477 496	2.79
6 784	ORSTED AS	DKK	622 877	566 245	3.31
8 061	PANDORA A/S	DKK	589 492	429 968	2.51
3 039	RINGKJOEBING LANDBOBANK A/S	DKK	325 527	334 728	1.96
36 060	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	354 632	384 644	2.25
85 429	SSAB AB - B	SEK	414 726	401 577	2.35
37 130	SVENSKA CELLULOOSA AB SCA - B	SEK	548 443	442 973	2.59
37 566	SVENSKA HANDELSBANKEN AB	SEK	313 441	353 071	2.06
29 153	VESTAS WIND SYSTEMS A/S	DKK	609 579	581 118	3.40
<b>Total Shares</b>			<b>17 586 904</b>	<b>17 240 208</b>	<b>100.77</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>17 586 904</b>	<b>17 240 208</b>	<b>100.77</b>
<b>Total Investments</b>			<b>17 586 904</b>	<b>17 240 208</b>	<b>100.77</b>

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Electricity	11.93	Denmark	34.57
Banks	9.62	Portugal	16.84
Industrial Transportation	8.90	United States of America	16.54
Oil, Gas and Coal	8.79	Sweden	14.94
Software and Computer Services	8.53	Norway	14.76
Pharmaceuticals and Biotechnology	7.19	Japan	3.12
Food Producers	6.67		
Construction and Materials	5.69		
Personal Care, Drug and Grocery Stores	5.18		
Non-life Insurance	4.74		
Leisure Goods	4.30		
Beverages	4.01		
Alternative Energy	3.40		
Medical Equipment and Services	3.29		
General Industrials	3.12		
Personal Goods	2.51		
Industrial Metals and Mining	2.35		
Retailers	0.55		
	<b>100.77</b>		<b>100.77</b>

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
102 550	ALFA LAVAL AB	SEK	2 554 063	2 554 889	2.30
28 840	ALPHABET CLASS - A	USD	3 389 818	2 757 797	2.48
34 948	AMAZON.COM INC	USD	4 452 271	3 622 273	3.25
490	AP MOLLER - MAERSK A/S - B	DKK	1 327 982	1 037 288	0.93
13 440	ASSA ABLOY AB	SEK	265 215	274 418	0.25
5 571	AXFOOD AB	SEK	127 677	139 457	0.13
37 321	BANK OF AMERICA CORP	USD	1 245 729	1 360 903	1.22
48 697	BAWAG GROUP AG	EUR	2 213 589	2 382 257	2.14
33 240	CAPGEMINI SE	EUR	3 318 613	5 526 150	4.97
8 061	CARLSBERG AS - B	DKK	1 012 144	961 499	0.86
90 835	DANSKE BANK A/S	DKK	1 203 324	1 483 658	1.33
129 910	DASSAULT SYSTEMES SE	EUR	3 138 401	4 410 445	3.96
13 282	DSV A/S	DKK	1 945 207	1 819 745	1.64
2 143 139	EDP - ENERGIAS DE PORTUGAL SA	EUR	9 844 380	9 483 389	8.53
358 971	ENGIE SA (ISIN FR0010208488)	EUR	4 712 571	4 721 905	4.24
108 053	ERSTE GROUP BANK AG	EUR	2 628 055	2 697 003	2.42
70 713	ESSITY AB	SEK	1 727 175	1 511 151	1.36
682	FAST RETAILING CO LTD	JPY	391 486	385 282	0.35
151 794	GALP ENERGIA SGPS SA	EUR	1 521 735	1 559 683	1.40
110 640	GETINGE AB - B	SEK	1 895 257	2 272 214	2.04
136 246	GJENSIDIGE FORSIKRING ASA	NOK	2 549 713	2 517 881	2.26
74 065	KESKO OYJ - B	EUR	1 406 124	1 459 081	1.31
24 486	LIFCO AB	SEK	349 417	357 703	0.32
38 785	MICROSOFT CORP	USD	9 092 580	9 109 284	8.19
75 604	mitsubishi electric corp	JPY	714 684	674 193	0.61
436 433	MOWI ASA	NOK	7 572 085	6 585 304	5.92
91 627	NOVO NORDISK A/S	DKK	9 582 631	10 081 086	9.07
34 334	OMV AG	EUR	1 479 996	1 601 338	1.44
29 630	ORSTED AS	DKK	3 183 824	2 473 147	2.22
3 502	ROCKWOOL A/S	DKK	748 141	705 593	0.63
56 169	SANDVIK AB	SEK	783 759	887 657	0.80
52 903	SANOFI	EUR	4 674 429	4 620 019	4.15
114 125	SCOR SE	EUR	3 115 613	1 737 553	1.56
4 162	SONY GROUP CORP	JPY	289 700	282 975	0.25
149 472	SVENSKA HANDELSBANKEN AB	SEK	1 202 279	1 404 839	1.26
13 209	TESLA INC	USD	3 604 929	3 041 004	2.73
34 313	TOPDANMARK AS	DKK	1 606 188	1 603 928	1.44
71 105	TOTALENERGIES SE	EUR	3 135 019	3 917 886	3.52
29 074	VESTAS WIND SYSTEMS A/S	DKK	683 174	579 543	0.52
51 484	VINCI SA	EUR	4 717 994	4 797 279	4.31
262 564	VIVENDI SE	EUR	3 132 389	2 175 080	1.95

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology 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>					
6 392	WORLDLINE SA	EUR	-	283 293	0.25
<b>Total Shares</b>			<b>112 539 360</b>	<b>111 857 072</b>	<b>100.51</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>112 539 360</b>	<b>111 857 072</b>	<b>100.51</b>
<b>Total Investments</b>			<b>112 539 360</b>	<b>111 857 072</b>	<b>100.51</b>

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software and Computer Services	19.60	France	28.93
Pharmaceuticals and Biotechnology	13.22	Denmark	18.64
Electricity	10.75	United States of America	17.87
Banks	8.38	Portugal	9.92
Oil, Gas and Coal	6.36	Sweden	8.45
Food Producers	5.92	Norway	8.18
Non-life Insurance	5.27	Austria	6.00
Construction and Materials	5.19	Finland	1.31
Gas, Water and Multi-utilities	4.24	Japan	1.21
Retailers	3.60		
Personal Care, Drug and Grocery Stores	2.79		<b>100.51</b>
Automobiles and Parts	2.73		
Industrial Transportation	2.57		
Electronic and Electrical Equipment	2.30		
Medical Equipment and Services	2.04		
Media	1.95		
Industrial Engineering	1.40		
Beverages	0.86		
Alternative Energy	0.52		
General Industrials	0.32		
Industrial Support Services	0.25		
Leisure Goods	0.25		
	<b>100.51</b>		

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
13 699	ACTIVISION BLIZZARD INC	USD	991 199	1 009 043	1.98
7 937	AGC INC	JPY	251 639	252 044	0.49
12 440	ALPHABET CLASS - A	USD	1 501 126	1 189 563	2.33
16 167	AMAZON.COM INC	USD	2 024 324	1 675 669	3.28
459	AP MOLLER - MAERSK A/S - B	DKK	888 734	971 663	1.90
59 078	BNP PARIBAS SA	EUR	2 850 809	2 805 910	5.50
7 168	BRIDGESTONE CORP	JPY	270 286	261 633	0.51
17 197	CARLSBERG AS - B	DKK	2 153 642	2 051 222	4.02
11 404	COLOPLAST A/S	DKK	1 308 000	1 286 718	2.52
125 457	DANSKE BANK A/S	DKK	1 661 975	2 049 158	4.02
3 906	DOLLAR TREE INC	USD	582 424	626 399	1.23
16 536	DSV A/S	DKK	2 644 552	2 265 571	4.44
1 049 756	EDP - ENERGIAS DE PORTUGAL SA	EUR	4 610 166	4 645 169	9.10
190 961	ENGIE SA LOYALTY BONUS 2023	EUR	2 597 070	2 511 901	4.92
1 559	GENMAB A/S	DKK	527 060	608 121	1.19
6 325	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	1 559 429	4 041 675	7.92
9 867	MICROSOFT CORP	USD	2 390 243	2 317 425	4.54
45 383	MOWI ASA	NOK	899 620	684 781	1.34
171 920	NORSK HYDRO ASA	NOK	1 023 458	1 103 888	2.16
21 068	NOVO NORDISK A/S	DKK	2 222 023	2 317 967	4.54
5 644	NOVOZYMES A/S - B	DKK	314 858	299 985	0.59
241 000	ORANGE SA	EUR	3 133 862	2 321 071	4.55
27 669	ORSTED AS	DKK	2 738 939	2 309 467	4.53
21 380	PANDORA A/S	DKK	1 608 141	1 140 393	2.23
25 351	SANOFI	EUR	1 858 494	2 213 903	4.34
6 158	TESLA INC	USD	1 584 088	1 417 708	2.78
3 561	T-MOBILE US INC	USD	332 647	546 067	1.07
88 142	TOTALENERGIES SE	EUR	4 039 804	4 856 623	9.53
50 113	VESTAS WIND SYSTEMS A/S	DKK	1 000 375	998 921	1.96
122	ZEBRA TECHNOLOGIES CORP - A	USD	27 536	34 960	0.07
<b>Total Shares</b>			<b>49 596 523</b>	<b>50 814 618</b>	<b>99.58</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>49 596 523</b>	<b>50 814 618</b>	<b>99.58</b>
<b>Total Investments</b>			<b>49 596 523</b>	<b>50 814 618</b>	<b>99.58</b>



## Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Electricity	13.64	France	36.74
Pharmaceuticals and Biotechnology	10.66	Denmark	31.94
Personal Goods	10.16	United States of America	17.28
Oil, Gas and Coal	9.52	Portugal	9.10
Banks	9.51	Norway	3.51
Software and Computer Services	6.87	Japan	1.01
Industrial Transportation	6.34		
Telecommunications Service Providers	5.62		<b>99.58</b>
Gas, Water and Multi-utilities	4.92		
Retailers	4.51		
Beverages	4.02		
Automobiles and Parts	3.29		
Medical Equipment and Services	2.52		
Industrial Metals and Mining	2.16		
Leisure Goods	1.98		
Alternative Energy	1.96		
Food Producers	1.34		
Construction and Materials	0.49		
Electronic and Electrical Equipment	0.07		
	<b>99.58</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
544 679	ABN AMRO BANK NV	EUR	5 349 487	5 422 824	4.49
13 746	ADIDAS AG - REG	EUR	1 770 485	1 360 579	1.13
1 252 143	AEGON NV	EUR	5 718 356	5 866 290	4.85
5 549	ARGENX SE	EUR	1 582 575	2 190 745	1.81
239 119	ASR NEDERLAND NV	EUR	9 827 062	10 662 317	8.82
53 633	BAYER AG	EUR	2 918 708	2 854 348	2.36
60 743	BAYERISCHE MOTOREN WERKE AG	EUR	4 443 958	4 830 283	4.00
56 818	CTS EVENTIM AG & CO KGAA	EUR	2 735 219	2 746 582	2.27
1 356 220	DEUTSCHE LUFTHANSA AG - REG	EUR	8 585 546	9 416 235	7.79
10 979	ELIA GROUP SA/NV	EUR	1 707 235	1 404 214	1.16
104 224	ELISA OYJ	EUR	5 624 158	5 097 596	4.22
30 588	FRESENIUS SE & CO KGAA	EUR	723 587	712 700	0.59
9 567	HENKEL AG & CO KGAA - PFD	EUR	599 660	610 183	0.50
40 374	INTUITIVE SURGICAL INC	USD	9 435 690	10 068 276	8.33
225 703	KESKO OYJ - B	EUR	4 744 277	4 446 349	3.68
67 063	MERCK KGAA	EUR	12 224 070	11 065 395	9.17
16 764	NEMETSCHEK SE	EUR	910 956	810 707	0.67
70 684	NESTE OYJ	EUR	3 220 221	3 134 129	2.59
100 361	NORDEA BANK ABP	EUR	984 194	971 093	0.80
39 312	NOVO NORDISK A/S	DKK	4 067 752	4 325 228	3.58
80 077	ORION OYJ - B	EUR	3 724 623	3 727 584	3.08
115 310	PUMA SE	EUR	6 084 478	5 167 041	4.28
46 081	QIAGEN NV	EUR	2 103 918	2 013 740	1.67
57 155	QORVO INC	USD	6 691 951	4 977 895	4.12
2 528	RATIONAL AG	EUR	1 554 720	1 443 488	1.19
8 476	ROYAL UNIBREW A/S	DKK	708 532	489 902	0.41
40 120	SCOUT24 SE	EUR	2 209 378	2 081 426	1.72
7 049	SIEMENS AG - REG	EUR	676 986	779 901	0.65
503 039	SIEMENS ENERGY AG	EUR	8 249 840	5 943 406	4.92
20 139	TESLA INC	USD	5 229 933	4 636 443	3.84
108 376	THYSSENKRUPP AG	EUR	614 492	577 861	0.48
<b>Total Shares</b>			<b>125 022 047</b>	<b>119 834 760</b>	<b>99.17</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>125 022 047</b>	<b>119 834 760</b>	<b>99.17</b>
<b>Total Investments</b>			<b>125 022 047</b>	<b>119 834 760</b>	<b>99.17</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Pharmaceuticals and Biotechnology	20.01	Germany	41.71
Medical Equipment and Services	10.01	Netherlands	21.65
Non-life Insurance	8.83	United States of America	16.29
Automobiles and Parts	7.83	Finland	14.38
Industrial Transportation	7.79	Denmark	3.98
General Industrials	6.04	Belgium	1.16
Personal Goods	5.40		
Banks	5.29		<b>99.17</b>
Life Insurance	4.85		
Telecommunications Service Providers	4.22		
Technology Hardware and Equipment	4.12		
Personal Care, Drug and Grocery Stores	3.68		
Oil, Gas and Coal	2.59		
Software and Computer Services	2.39		
Media	2.27		
Industrial Engineering	1.19		
Electricity	1.16		
Health Care Providers	0.59		
Household Goods and Home Construction	0.50		
Beverages	0.41		
	<b>99.17</b>		

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
13 947	ACTIVISION BLIZZARD INC	USD	1 010 572	1 027 310	2.21
8 418	ALPHABET CLASS - A	USD	929 074	804 963	1.73
16 862	AMAZON.COM INC	USD	2 135 045	1 747 704	3.75
36 775	ASSA ABLOY AB	SEK	740 638	750 871	1.61
1 193	BILLERUDKORSNAS AB	SEK	15 158	15 576	0.03
11 962	BRIDGESTONE CORP	JPY	451 054	436 615	0.94
15 967	CARLSBERG AS - B	DKK	2 020 148	1 904 510	4.09
9 923	COLOPLAST A/S	DKK	1 040 124	1 119 616	2.40
17 773	DANONE SA	EUR	1 100 149	894 693	1.92
131 263	DANSKE BANK A/S	DKK	1 738 889	2 143 991	4.60
1 600	DENTSU GROUP INC	JPY	46 679	50 482	0.11
24 646	DNB BANK ASA	NOK	428 776	441 317	0.95
31 075	DSV A/S	DKK	3 629 728	4 257 535	9.13
949 309	EDP - ENERGIAS DE PORTUGAL SA	EUR	4 164 664	4 200 692	9.01
169 914	ENGIE SA (ISIN FR0013215407)	EUR	2 310 830	2 235 049	4.80
107 031	KESKO OYJ - B	EUR	2 031 984	2 108 511	4.53
14 681	MICROSOFT CORP	USD	3 588 703	3 448 071	7.40
19 310	NOVO NORDISK A/S	DKK	2 001 938	2 124 546	4.56
97 883	ORANGE SA	EUR	1 316 037	942 711	2.02
15 663	ORSTED AS	DKK	1 604 008	1 307 354	2.81
16 406	RENAULT SA	EUR	920 869	511 375	1.10
25 139	SANOFI	EUR	1 995 569	2 195 389	4.71
43 759	SCOR SE	EUR	1 194 621	666 231	1.43
38 403	STELLANTIS NV	EUR	500 084	524 585	1.13
5 258	TESLA INC	USD	1 336 978	1 210 508	2.60
59 741	TOTALENERGIES SE	EUR	2 714 368	3 291 729	7.07
38 607	TRYG A/S	DKK	806 280	845 539	1.81
104 957	VEOLIA ENVIRONNEMENT SA	EUR	1 993 902	2 370 979	5.09
22 887	VINCI SA	EUR	1 845 491	2 132 611	4.58
100 674	VIVENDI SE	EUR	1 201 041	833 983	1.79
<b>Total Shares</b>			<b>46 813 401</b>	<b>46 545 046</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>46 813 401</b>	<b>46 545 046</b>	<b>99.91</b>
<b>Total Investments</b>			<b>46 813 401</b>	<b>46 545 046</b>	<b>99.91</b>

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Electricity	11.82	France	34.49
Gas, Water and Multi-utilities	9.89	Denmark	29.41
Pharmaceuticals and Biotechnology	9.27	United States of America	17.68
Industrial Transportation	9.14	Portugal	9.02
Software and Computer Services	9.13	Finland	4.53
Oil, Gas and Coal	7.07	Sweden	1.65
Construction and Materials	6.19	Netherlands	1.13
Automobiles and Parts	5.76	Japan	1.05
Banks	5.55	Norway	0.95
Personal Care, Drug and Grocery Stores	4.53		
Beverages	4.09		<b>99.91</b>
Retailers	3.75		
Non-life Insurance	3.24		
Medical Equipment and Services	2.40		
Leisure Goods	2.21		
Telecommunications Service Providers	2.02		
Food Producers	1.92		
Media	1.90		
Industrial Materials	0.03		
	<b>99.91</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
20 899	ALPHABET CLASS - A	USD	2 274 031	1 998 446	3.44
15 715	AMAZON.COM INC	USD	2 196 955	1 628 820	2.80
387	AP MOLLER - MAERSK A/S - B	DKK	1 096 471	819 246	1.41
30 509	BOLIDEN AB	SEK	1 023 897	898 363	1.55
22 070	CARLSBERG AS - B	DKK	2 761 795	2 632 463	4.53
111 888	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	2 663 130	2 887 829	4.97
11 915	COLOPLAST A/S	DKK	1 290 039	1 344 375	2.31
153 150	DANSKE BANK A/S	DKK	2 136 720	2 501 483	4.31
33 388	DSV A/S	DKK	4 420 309	4 574 436	7.87
1 221 010	EDP - ENERGIAS DE PORTUGAL SA	EUR	5 924 613	5 402 969	9.30
11 341	EXXON MOBIL CORP	USD	1 209 210	1 271 509	2.19
2 179	FAST RETAILING CO LTD	JPY	1 251 583	1 230 980	2.12
93 241	GALP ENERGIA SGPS SA	EUR	934 741	958 051	1.65
47 443	GJENSIDIGE FORSIKRING ASA	NOK	883 613	876 766	1.51
42 688	JAPAN POST HOLDINGS CO LTD	JPY	291 459	290 469	0.50
55 609	JERONIMO MARTINS SGPS SA	EUR	1 055 459	1 166 677	2.01
7 564	MICROSOFT CORP	USD	1 872 549	1 776 528	3.06
174 398	MOWI ASA	NOK	2 734 311	2 631 478	4.53
805 574	NEL ASA	NOK	1 115 296	996 017	1.71
130 547	NIBE INDUSTRIER AB - B	SEK	1 187 383	1 053 054	1.81
56 061	NORDIC SEMICONDUCTOR ASA	NOK	797 355	801 436	1.38
50 948	NOVO NORDISK A/S	DKK	5 449 605	5 605 456	9.66
166 318	ORKLA ASA	NOK	1 257 942	1 135 574	1.95
46 282	ORSTED AS	DKK	4 271 930	3 863 050	6.65
30 493	RENAULT SA	EUR	1 499 476	950 467	1.64
74 963	SANDVIK AB	SEK	1 051 874	1 184 665	2.04
195 396	STOREBRAND ASA	NOK	1 442 621	1 536 433	2.64
128 822	SWEDBANK AB - A	SEK	1 895 596	1 942 046	3.34
5 975	TESLA INC	USD	1 681 646	1 375 577	2.37
1 930	TOKYO ELECTRON LTD	JPY	490 043	518 815	0.89
17 285	TOPDANMARK AS	DKK	859 707	807 971	1.39
52 872	VALEO	EUR	1 438 348	882 434	1.52
23 414	WOODSIDE ENERGY GROUP LTD	AUD	482 210	545 054	0.94
<b>Total Shares</b>			<b>60 941 917</b>	<b>58 088 937</b>	<b>99.99</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>60 941 917</b>	<b>58 088 937</b>	<b>99.99</b>
<b>Total Investments</b>			<b>60 941 917</b>	<b>58 088 937</b>	<b>99.99</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Electricity	15.96	Denmark	38.12
Automobiles and Parts	10.50	United States of America	13.86
Pharmaceuticals and Biotechnology	9.65	Norway	13.73
Industrial Transportation	9.28	Portugal	12.96
Banks	7.65	Sweden	8.74
Software and Computer Services	6.50	France	8.13
Food Producers	6.48	Japan	3.51
Non-life Insurance	5.54	Australia	0.94
Retailers	4.92		
Oil, Gas and Coal	4.78		
Beverages	4.53		
Medical Equipment and Services	2.31		
Technology Hardware and Equipment	2.27		
General Industrials	2.21		
Industrial Engineering	2.04		
Personal Care, Drug and Grocery Stores	2.01		
Construction and Materials	1.81		
Industrial Metals and Mining	1.55		
	<b>99.99</b>		<b>99.99</b>

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
2 210 554	AEGON NV	EUR	9 665 573	10 356 445	1.04
107 108	AIR LIQUIDE SA (ISIN FR00140008A4)	EUR	9 201 560	14 170 388	1.43
60 291	AIXTRON SE	EUR	1 589 271	1 500 643	0.15
25 512	ALPHABET INC	USD	2 828 391	2 443 432	0.25
73 969	AMAZON.COM INC	USD	8 420 737	7 666 701	0.77
34 616	ANDRITZ AG	EUR	1 653 260	1 629 029	0.16
131 135	APPLIED MATERIALS INC	USD	12 934 796	11 714 382	1.18
38 743	ASM INTERNATIONAL NV	EUR	9 603 538	8 709 426	0.88
325 420	BANK OF AMERICA CORP	USD	10 478 329	11 866 380	1.20
32 682	BANQUE CANTONALE VAUDOISE	CHF	2 925 836	2 944 056	0.30
370 080	BAWAG GROUP AG	EUR	17 204 847	18 104 314	1.83
22 918	BECHTLE AG	EUR	805 109	802 130	0.08
702 191	BNP PARIBAS SA	EUR	28 911 425	33 350 562	3.36
40 103	BRENNTAG SE	EUR	2 303 516	2 463 928	0.25
19 748	CARL ZEISS MEDITEC AG	EUR	2 406 294	2 420 117	0.24
395 313	CIE DE SAINT-GOBAIN	EUR	11 580 694	16 365 958	1.65
2 503 793	COMMERZBANK AG	EUR	18 642 618	20 270 708	2.04
1 002 139	CREDIT AGRICOLE SA	EUR	9 456 819	9 205 649	0.93
202 376	DAIWA SECURITIES GROUP INC	JPY	813 376	799 015	0.08
166 652	DANONE SA	EUR	10 315 759	8 389 262	0.85
33 404	DAVIDE CAMPARI-MILANO NV	EUR	306 515	303 776	0.03
1 649 868	DEUTSCHE BANK AG - REG	EUR	14 606 281	15 937 725	1.61
3 195 318	DEUTSCHE LUFTHANSA AG - REG	EUR	20 700 984	22 185 093	2.24
328 056	DEUTSCHE POST AG - REG	EUR	10 523 840	11 780 491	1.19
713 623	DNB BANK ASA	NOK	12 430 034	12 778 302	1.29
1 466 921	ENGIE SA (ISIN FR0010208488)	EUR	19 257 739	19 295 879	1.95
550 071	ENGIE SA LOYALTY BONUS 2023	EUR	7 432 558	7 235 634	0.73
731 696	ERSTE GROUP BANK AG	EUR	17 931 058	18 263 132	1.84
418 404	EURONEXT NV	EUR	27 311 222	26 903 377	2.71
14 489	FAST RETAILING CO LTD	JPY	8 330 353	8 185 257	0.83
49 878	FREENET AG	EUR	958 156	993 071	0.10
216 823	GEA GROUP AG	EUR	7 481 186	7 675 534	0.77
942	GENMAB A/S	DKK	310 732	367 447	0.04
83 384	GJENSIDIGE FORSIKRING ASA	NOK	1 658 542	1 540 970	0.16
115 320	HANNOVER RUECK SE - REG	EUR	17 563 236	19 004 736	1.92
204 606	HEINEKEN HOLDING NV	EUR	14 745 279	14 138 275	1.43
38 367	HENKEL AG & CO KGAA	EUR	2 290 510	2 280 918	0.23
63 423	HUNTINGTON BANCSHARES INC/OH	USD	880 866	974 110	0.10
41 125	IMCD NV	EUR	5 180 023	5 399 713	0.54
1 335 179	ING GROEP NV	EUR	11 931 181	13 290 372	1.34
10 234	JDE PEET'S NV	EUR	307 634	296 581	0.03
74 791	KION GROUP AG	EUR	1 684 293	1 680 554	0.17
25 371	KNORR-BREMSE AG	EUR	1 143 471	1 155 903	0.12
24 437	KONE OYJ - B	EUR	965 262	1 012 914	0.10



## Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
129 810	KONINKLIJKE DSM NV	EUR	16 063 988	15 486 333	1.56
2 978 745	KONINKLIJKE KPN NV	EUR	8 527 745	8 432 827	0.85
1 036 638	KONINKLIJKE PHILIPS NV	EUR	17 149 743	13 287 626	1.34
42 963	L OREAL SA PRIME FIDELITY 2023	EUR	8 452 970	13 666 530	1.38
40 379	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	9 955 442	25 802 181	2.60
32 552	META PLATFORMS INC	USD	5 058 667	3 068 290	0.31
269 438	MICROSOFT CORP	USD	64 108 775	63 281 877	6.37
1 362 546	MITSUBISHI ELECTRIC CORP	JPY	12 880 128	12 150 401	1.22
8 752 800	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	40 986 759	41 677 617	4.20
38 886	MITSUI CHEMICALS INC	JPY	758 061	729 261	0.07
45 295	NEMETSCHEK SE	EUR	2 225 069	2 190 466	0.22
177 661	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	5 022 427	4 951 173	0.50
60 458	NN GROUP NV	EUR	2 474 682	2 590 625	0.26
250 939	NOMURA HOLDINGS INC	JPY	840 869	823 006	0.08
42 908	NOMURA RESEARCH INSTITUTE LTD	JPY	1 022 976	965 335	0.10
1 133 006	NORDEA BANK ABP	SEK	10 184 028	10 946 487	1.10
761 421	NORDEA BANK ABP	EUR	7 330 391	7 367 510	0.74
40 303	OMV AG	EUR	1 678 217	1 879 732	0.19
398 673	PUMA SE	EUR	18 661 883	17 864 537	1.80
74 945	RENAULT SA	EUR	4 206 663	2 336 036	0.24
550 840	RWE AG	EUR	21 356 067	21 477 252	2.17
57 408	SALESFORCE INC	USD	8 913 069	9 443 989	0.95
67 637	SAMPO OYJ - A	EUR	3 061 251	3 130 240	0.32
498 025	SANOFI	EUR	41 932 371	43 492 523	4.37
224 395	SCHNEIDER ELECTRIC SE	EUR	13 122 620	28 780 903	2.90
186 547	SCOR SE	EUR	5 092 733	2 840 178	0.29
72 372	SG HOLDINGS CO LTD	JPY	1 010 253	971 506	0.10
2 037 796	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	20 040 683	21 736 739	2.19
430 920	SOCIETE GENERALE SA	EUR	11 017 354	10 008 117	1.01
27 044	SOLVAY SA	EUR	2 312 803	2 467 495	0.25
1 056 735	SVENSKA HANDELSBANKEN AB	SEK	9 495 563	9 931 911	1.00
1 347 354	SWEDBANK AB - A	SEK	18 488 771	20 311 931	2.05
250 434	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	525 411	552 457	0.06
29 402	TESLA INC	USD	8 174 336	6 768 990	0.68
844 234	TOTALENERGIES SE	EUR	37 787 566	46 517 293	4.68
370 017	TRUIST FINANCIAL CORP	USD	16 279 496	16 768 413	1.69
117 717	UCB SA	EUR	8 741 664	8 984 161	0.91
118 091	VANTAGE TOWERS AG	EUR	3 141 221	3 363 232	0.34
382 103	VINCI SA	EUR	33 144 395	35 604 358	3.59
7 227	WIENERBERGER AG	EUR	159 861	167 233	0.02

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
415 309	WOLTERS KLUWER NV	EUR	41 569 999	44 666 483	4.49
<b>Total Shares</b>			<b>920 629 673</b>	<b>985 335 543</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>920 629 673</b>	<b>985 335 543</b>	<b>99.33</b>
<b>Total Investments</b>			<b>920 629 673</b>	<b>985 335 543</b>	<b>99.33</b>

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	29.80	France	31.96
Software and Computer Services	8.29	Netherlands	16.52
Personal Goods	5.78	Germany	15.69
Pharmaceuticals and Biotechnology	5.33	United States of America	13.51
Construction and Materials	5.26	Japan	7.18
Oil, Gas and Coal	4.88	Sweden	5.24
Gas, Water and Multi-utilities	4.84	Austria	4.04
Media	4.50	Finland	2.26
Industrial Transportation	3.52	Norway	1.44
Electronic and Electrical Equipment	2.90	Belgium	1.15
Investment Banking and Brokerage Services	2.88	Switzerland	0.30
Non-life Insurance	2.67	Denmark	0.04
Industrial Engineering	2.55		
Chemicals	2.54		
Food Producers	2.41		
Technology Hardware and Equipment	2.21		
Telecommunications Service Providers	1.84		
Retailers	1.60		
Medical Equipment and Services	1.58		
Beverages	1.46		
Life Insurance	1.31		
Automobiles and Parts	0.92		
Household Goods and Home Construction	0.23		
Tobacco	0.03		
	<b>99.33</b>		<b>99.33</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
35 000	AALBERTS NV	EUR	1 186 500	1 231 300	0.22
48 686	ACTIVISION BLIZZARD INC	USD	3 532 749	3 586 119	0.65
108 598	ADIDAS AG - REG	EUR	13 218 888	10 749 030	1.95
1 579 537	AEGON NV	EUR	6 780 028	7 400 131	1.34
53 240	AIR LIQUIDE SA (ISIN FR00140008A4)	EUR	4 573 800	7 043 652	1.28
233 951	ALFA LAVAL AB	SEK	5 839 804	5 828 559	1.06
45 217	ALPHABET CLASS - A	USD	5 340 407	4 323 831	0.78
12 840	ALPHABET INC	USD	1 626 316	1 229 761	0.22
19 037	ANHEUSER-BUSCH INBEV SA/NV	EUR	998 295	963 272	0.17
70 902	ARCADIS NV	EUR	2 335 901	2 437 611	0.44
15 104	ASM INTERNATIONAL NV	EUR	4 094 364	3 395 379	0.62
362 258	ASR NEDERLAND NV	EUR	15 054 654	16 153 084	2.93
93 094	ASSA ABLOY AB	SEK	1 813 764	1 900 791	0.34
124 084	AURUBIS AG	EUR	7 442 558	7 931 449	1.44
319 590	BASF SE - REG	EUR	13 691 324	14 520 572	2.63
477 548	BAYER AG	EUR	24 492 194	25 415 105	4.60
57 402	BEIERSDORF AG	EUR	5 780 381	5 578 326	1.01
167 830	BNP PARIBAS SA	EUR	7 963 534	7 971 086	1.44
121 529	BOLIDEN AB	SEK	3 873 466	3 578 522	0.65
83 422	BRENNTAG SE	EUR	4 906 882	5 125 448	0.93
8 170	CANON INC	JPY	185 015	175 409	0.03
55 297	CHEVRON CORP	USD	8 725 946	10 121 139	1.83
15 768	COLOPLAST A/S	DKK	1 722 088	1 779 110	0.32
479 087	COVESTRO AG	EUR	16 458 701	16 499 756	2.99
1 922 236	DEUTSCHE BANK AG - REG	EUR	16 938 910	18 568 800	3.36
543 193	DEUTSCHE LUFTHANSA AG - REG	EUR	3 670 355	3 771 389	0.68
622 648	ENGIE SA (ISIN FR0010208488)	EUR	8 174 123	8 190 312	1.48
230 948	ENGIE SA (ISIN FR0013215407)	EUR	3 140 893	3 037 890	0.55
641 656	E.ON SE	EUR	5 146 081	5 438 676	0.99
445 619	ERSTE GROUP BANK AG	EUR	10 767 525	11 122 650	2.01
113 282	ESSITY AB	SEK	2 754 818	2 420 859	0.44
50 828	EURONEXT NV	EUR	3 199 114	3 268 240	0.59
309 477	EXXON MOBIL CORP	USD	32 997 329	34 697 371	6.28
8 800	FAST RETAILING CO LTD	JPY	5 053 420	4 971 376	0.90
174 000	FREENET AG	EUR	3 365 160	3 464 340	0.63
234 682	GETINGE AB - B	SEK	4 084 089	4 819 665	0.87
169 277	HEIDELBERGCEMENT AG	EUR	6 997 911	7 896 772	1.43
169 213	HEINEKEN HOLDING NV	EUR	12 403 313	11 692 618	2.12
111 762	HOLMEN AB	SEK	4 290 056	4 099 330	0.74
20 437	HONDA MOTOR CO LTD	JPY	463 091	469 247	0.09
4 580	HOYA CORP	JPY	458 134	432 580	0.08
17 046	IMCD NV	EUR	2 059 157	2 238 140	0.41
5 612	INCYTE CORP	USD	378 773	422 114	0.08
20 903	INDUSTRIVARDEN AB - A	SEK	497 568	478 855	0.09

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
223 789	INFINEON TECHNOLOGIES AG - REG	EUR	5 186 262	5 514 161	1.00
1 456 033	ING GROEP NV	EUR	12 849 551	14 493 352	2.63
122 314	JAPAN POST HOLDINGS CO LTD	JPY	835 119	832 282	0.15
201 217	KONINKLIJKE AHOLD DELHAIZE NV	EUR	5 522 865	5 684 380	1.03
89 071	KONINKLIJKE DSM NV	EUR	11 022 536	10 626 170	1.93
431 685	KONINKLIJKE KPN NV	EUR	1 163 823	1 222 100	0.22
259 142	KONINKLIJKE PHILIPS NV	EUR	3 731 387	3 321 682	0.60
30 000	L OREAL SA PRIME FIDELITY 2023	EUR	5 902 500	9 543 000	1.73
155 095	LIFCO AB	SEK	2 093 355	2 265 700	0.41
80 869	MERCEDES-BENZ GROUP AG	EUR	4 609 533	4 738 923	0.86
18 491	META PLATFORMS INC	USD	3 257 968	1 742 927	0.32
204 212	MICROSOFT CORP	USD	49 947 231	47 962 495	8.68
194 771	MITSUBISHI ELECTRIC CORP	JPY	1 841 168	1 736 856	0.31
55 103	MIZUHO FINANCIAL GROUP INC	JPY	624 497	602 406	0.11
58 689	MTU AERO ENGINES AG	EUR	9 410 781	10 637 381	1.93
749 077	NIBE INDUSTRIER AB - B	SEK	6 528 051	6 042 409	1.09
44 921	NOVO NORDISK A/S	DKK	4 962 232	4 942 348	0.90
6 454	OMV AG	EUR	273 456	301 015	0.05
116 809	ORANGE SA	EUR	1 570 497	1 124 987	0.20
222 000	SANDVIK AB	SEK	3 126 965	3 508 339	0.64
189 892	SANOFI	EUR	16 682 729	16 583 268	3.00
87 570	SCOUT24 SE	EUR	4 751 548	4 543 132	0.82
29 946	SEVEN & I HOLDINGS CO LTD	JPY	1 242 183	1 132 173	0.21
127 533	SIEMENS AG - REG	EUR	13 075 936	14 110 251	2.56
49 452	SKANSKA AB - B	SEK	756 594	777 884	0.14
49 240	SOLVAY SA	EUR	4 297 667	4 492 658	0.81
357 238	STOREBRAND ASA	NOK	2 848 467	2 809 024	0.51
111 554	SUMCO CORP	JPY	1 535 716	1 434 449	0.26
19 594	SUNTORY BEVERAGE & FOOD LTD	JPY	753 820	664 233	0.12
285 262	SVENSKA CELLULOSA AB SCA - B	SEK	3 944 238	3 403 268	0.62
73 779	SVENSKA HANDELSBANKEN AB	SEK	653 725	693 425	0.13
105 064	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	589 121	590 650	0.11
2 287 521	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	4 751 181	5 046 271	0.91
284 083	TENARIS SA	EUR	4 220 796	4 461 524	0.81
11 892	TESLA INC	USD	3 548 713	2 737 801	0.50
469 936	TOTALENERGIES SE	EUR	21 017 434	25 893 474	4.69
16 451	TREND MICRO INC/JAPAN	JPY	936 500	841 009	0.15
195 974	UNITED INTERNET AG - REG	EUR	3 753 882	3 708 808	0.67
208 367	VINCI SA	EUR	19 094 752	19 415 637	3.52
683 140	VIVENDI SE	EUR	8 149 860	5 659 132	1.03

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<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>					
12 396	WIENERBERGER AG	EUR	287 091	286 843	0.05
<b>Total Shares</b>			<b>539 829 109</b>	<b>552 567 493</b>	<b>100.10</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>539 829 109</b>	<b>552 567 493</b>	<b>100.10</b>
<b>Total Investments</b>			<b>539 829 109</b>	<b>552 567 493</b>	<b>100.10</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Oil, Gas and Coal	12.85	Germany	31.38
Software and Computer Services	11.65	United States of America	19.35
Banks	9.67	France	18.92
Chemicals	9.04	Netherlands	15.07
Pharmaceuticals and Biotechnology	8.58	Sweden	7.32
Construction and Materials	6.58	Japan	2.41
Personal Goods	3.68	Austria	2.12
Non-life Insurance	3.44	Denmark	1.22
General Industrials	3.12	Belgium	0.99
Personal Care, Drug and Grocery Stores	3.10	Luxembourg	0.81
Gas, Water and Multi-utilities	3.02	Norway	0.51
Industrial Metals and Mining	2.89		
Beverages	2.41		<b>100.10</b>
Telecommunications Service Providers	1.97		
Aerospace and Defense	1.93		
Food Producers	1.93		
Technology Hardware and Equipment	1.91		
Medical Equipment and Services	1.80		
Automobiles and Parts	1.44		
Electronic and Electrical Equipment	1.36		
Life Insurance	1.34		
Retailers	1.11		
Media	1.03		
Industrial Engineering	0.95		
Industrial Materials	0.74		
Industrial Transportation	0.68		
Investment Banking and Brokerage Services	0.68		
Leisure Goods	0.65		
Industrial Support Services	0.44		
Telecommunications Equipment	0.11		
	<b>100.10</b>		

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
14 255	ACTIVISION BLIZZARD INC	USD	1 059 789	1 049 996	3.77
8 714	AIR LIQUIDE SA (ISIN FR00140008A4)	EUR	945 431	1 152 862	4.14
6 880	ALPHABET CLASS - A	USD	828 776	657 893	2.36
7 637	ALPHABET INC	USD	943 288	731 440	2.63
9 538	AMAZON.COM INC	USD	1 219 615	988 590	3.55
44 020	ASSA ABLOY AB	SEK	847 612	898 799	3.23
9 598	BANK OF AMERICA CORP	USD	320 369	349 989	1.26
42 022	BILLERUDKORSNAS AB	SEK	533 930	548 661	1.97
10 259	CARLSBERG AS - B	DKK	1 309 265	1 223 672	4.39
25 963	DNB BANK ASA	NOK	477 033	464 900	1.67
3 469	DOLLAR TREE INC	USD	542 808	556 318	2.00
16 092	DSV A/S	DKK	2 307 552	2 204 739	7.92
575 212	EDP - ENERGIAS DE PORTUGAL SA	EUR	2 558 242	2 545 313	9.15
52 143	ENGIE SA (ISIN FR0010208488)	EUR	684 533	685 889	2.46
18 559	ESSITY AB	SEK	443 547	396 610	1.42
67 402	GJENSIDIGE FORSIKRING ASA	NOK	1 257 703	1 245 616	4.47
19 310	INDUSTRIVARDEN AB - A	SEK	475 567	442 362	1.59
4 668	MICROSOFT CORP	USD	1 074 590	1 096 355	3.94
110 674	MOWI ASA	NOK	2 081 079	1 669 951	6.00
48 999	NIBE INDUSTRIER AB - B	SEK	427 500	395 249	1.42
22 909	NOVO NORDISK A/S	DKK	2 426 378	2 520 519	9.05
2 157	NOVOZYMES A/S - B	DKK	131 227	114 647	0.41
7 420	ORSTED AS	DKK	804 836	619 330	2.22
7 525	RINGKJOEBING LANDBOBANK A/S	DKK	763 215	828 834	2.98
38 515	SANDVIK AB	SEK	618 999	608 665	2.19
62 288	SKF AB - B	SEK	870 945	911 358	3.27
89 116	SSAB AB - B	SEK	391 863	418 909	1.50
64 266	SVENSKA HANDELSBANKEN AB	SEK	541 271	604 015	2.17
22 715	TOPDANMARK AS	DKK	1 207 622	1 061 791	3.81
46 778	VESTAS WIND SYSTEMS A/S	DKK	1 040 025	932 443	3.35
<b>Total Shares</b>			<b>29 134 610</b>	<b>27 925 715</b>	<b>100.29</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>29 134 610</b>	<b>27 925 715</b>	<b>100.29</b>
<b>Total Investments</b>			<b>29 134 610</b>	<b>27 925 715</b>	<b>100.29</b>



## Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Electricity	11.36	Denmark	34.15
Pharmaceuticals and Biotechnology	9.46	United States of America	19.50
Software and Computer Services	8.93	Sweden	18.76
Non-life Insurance	8.29	Norway	12.14
Banks	8.07	Portugal	9.14
Industrial Transportation	7.92	France	6.60
Food Producers	6.00		
Retailers	5.55		<b>100.29</b>
Industrial Metals and Mining	4.78		
Construction and Materials	4.65		
Beverages	4.39		
Chemicals	4.14		
Leisure Goods	3.77		
Alternative Energy	3.35		
Gas, Water and Multi-utilities	2.46		
Industrial Engineering	2.19		
Industrial Materials	1.97		
Investment Banking and Brokerage Services	1.59		
Personal Care, Drug and Grocery Stores	1.42		
	<b>100.29</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
7 996	ALLSTATE CORP	USD	1 040 120	1 009 495	0.40
195 712	ALPHABET CLASS - A	USD	25 549 788	18 496 742	7.38
28 101	ALPHABET INC	USD	3 719 499	2 660 041	1.06
9 351	ANSYS INC	USD	2 207 980	2 068 067	0.83
18 102	APPLIED MATERIALS INC	USD	1 636 240	1 598 226	0.64
835 882	ASTELLAS PHARMA INC	JPY	11 092 894	11 508 948	4.59
29 616	CADENCE DESIGN SYSTEMS INC	USD	4 237 753	4 483 566	1.79
4 476	CATALENT INC	USD	395 052	294 207	0.12
60 000	CHUGAI PHARMACEUTICAL CO LTD	JPY	1 490 904	1 392 673	0.56
333 601	CISCO SYSTEMS INC	USD	13 727 517	15 155 493	6.05
8 772	COPART INC	USD	1 060 509	1 008 955	0.40
186 253	CSX CORP	USD	5 565 240	5 412 512	2.16
5 284	CUMMINS INC	USD	1 070 961	1 291 991	0.52
442 865	DAIICHI SANKYO CO LTD	JPY	13 059 484	14 203 502	5.67
8 932	DOVER CORP	USD	1 053 529	1 167 323	0.47
7 222	EDWARDS LIFESCIENCES CORP	USD	757 227	523 089	0.21
12 085	ELEVANCE HEALTH INC	USD	5 389 668	6 607 715	2.64
33 725	FANUC CORP	JPY	4 667 603	4 454 010	1.78
89 103	FUJIFILM HOLDINGS CORP	JPY	4 064 614	4 087 822	1.63
60 123	HOLOGIC INC	USD	4 489 752	4 076 339	1.63
5 272	HUBSPOT INC	USD	1 497 195	1 563 464	0.62
3 896	IDEXX LABORATORIES INC	USD	1 450 208	1 401 313	0.56
22 260	KEURIG DR PEPPER INC	USD	848 329	864 578	0.34
28 816	MARSH & MCLENNAN COS INC	USD	4 473 108	4 653 496	1.86
16 860	MEIJI HOLDINGS CO LTD	JPY	729 950	694 205	0.28
100 808	MICROSOFT CORP	USD	26 120 771	23 400 562	9.34
286 717	MITSUI & CO LTD	JPY	6 139 976	6 352 199	2.53
5 442	MOODY'S CORP	USD	1 624 981	1 441 423	0.58
13 981	MOTOROLA SOLUTIONS INC	USD	3 325 521	3 491 196	1.39
234 343	MURATA MANUFACTURING CO LTD	JPY	10 891 427	11 509 429	4.59
192 786	NEWMONT CORP	USD	8 438 243	8 158 704	3.26
25 298	NIKE INC - B	USD	2 304 648	2 344 619	0.94
81 969	NTT DATA CORP	JPY	1 140 538	1 189 539	0.47
88 388	NVIDIA CORP	USD	11 214 503	11 929 728	4.76
4 022	OTIS WORLDWIDE CORP	USD	268 171	284 114	0.11
60	PEPSICO INC	USD	10 285	10 895	0.00
14 475	PHILLIPS 66	USD	1 073 466	1 509 598	0.60
2 857	SALESFORCE INC	USD	518 003	464 520	0.19
18 764	SERVICENOW INC	USD	6 669 476	7 894 765	3.15
32 290	SEVEN & I HOLDINGS CO LTD	JPY	1 333 507	1 206 571	0.48
35 289	S&P GLOBAL INC	USD	12 001 186	11 336 591	4.52
77 099	TESLA INC	USD	22 052 681	17 543 107	7.00
6 065	TOKYO ELECTRON LTD	JPY	1 638 431	1 611 376	0.64
361 243	TOKYU CORP	JPY	4 256 041	4 170 572	1.66

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
58 121	UNION PACIFIC CORP	USD	11 378 929	11 457 974	4.57
7 338	VMWARE INC - A	USD	790 523	825 745	0.33
109 660	WALT DISNEY CO	USD	12 713 980	11 683 176	4.66
2 505	WATERS CORP	USD	846 364	749 421	0.30
<b>Total Shares</b>			<b>262 026 775</b>	<b>251 243 596</b>	<b>100.26</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>262 026 775</b>	<b>251 243 596</b>	<b>100.26</b>
<b>Total Investments</b>			<b>262 026 775</b>	<b>251 243 596</b>	<b>100.26</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software and Computer Services	25.16	United States of America	75.37
Technology Hardware and Equipment	12.27	Japan	24.89
Pharmaceuticals and Biotechnology	10.93		
Telecommunications Equipment	7.44		
Industrial Transportation	7.25		
Automobiles and Parts	7.00		
Finance and Credit Services	5.10		
Media	4.66		
Precious Metals and Mining	3.26		
Medical Equipment and Services	2.69		
Health Care Providers	2.64		
Industrial Support Services	2.53		
Industrial Engineering	2.36		
Non-life Insurance	2.26		
Travel and Leisure	1.66		
Personal Goods	0.94		
Oil, Gas and Coal	0.60		
Retailers	0.48		
Consumer Services	0.40		
Beverages	0.35		
Food Producers	0.28		
	<b>100.26</b>		<b>100.26</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
12 435	A O SMITH CORP	USD	844 551	681 189	1.16
4 031	AAON INC	USD	218 441	259 959	0.44
44 395	ABB LTD	CHF	1 315 039	1 235 020	2.10
4 844	ABSOLUTE SOFTWARE CORP	CAD	50 792	58 098	0.10
2 219	ACCELLERON INDUSTRIES AG	CHF	48 323	37 650	0.06
3 277	ACUITY BRANDS INC	USD	572 744	601 559	1.02
1 806	AHNLAB INC	KRW	140 257	78 988	0.13
31 834	AKER CARBON CAPTURE AS	NOK	72 498	35 763	0.06
4 571	ALARM.COM HOLDINGS INC	USD	356 802	268 958	0.46
2 001	ALFEN BEHEER BV	EUR	190 593	212 700	0.36
3 203	AMBARELLA INC	USD	270 246	175 300	0.30
19 110	AMPHENOL CORP - A	USD	1 360 816	1 449 110	2.48
24 993	AMS-OSRAM AG	CHF	467 915	141 753	0.24
9 406	APPLE INC	USD	1 514 137	1 442 315	2.46
28 200	ASM PACIFIC TECHNOLOGY LTD	HKD	334 940	155 193	0.26
10 535	AZBIL CORP	JPY	362 293	286 703	0.49
6 386	A10 NETWORKS INC	USD	98 627	107 285	0.18
142 732	A2A SPA	EUR	234 328	158 280	0.27
5 417	BEACON ROOFING SUPPLY INC	USD	298 029	305 248	0.52
369 074	BEIJING ENTERPRISES WATER GROUP LTD	HKD	135 790	77 578	0.13
52 383	BLACKBERRY LTD	CAD	454 161	243 090	0.41
3 636	BLINK CHARGING CO	USD	122 220	53 813	0.09
14 696	BLOOM ENERGY CORP	USD	384 574	274 962	0.47
714 869	BTS GROUP HOLDINGS PCL	THB	17 343	155 896	0.27
34 677	CARRIER GLOBAL CORP	USD	1 415 590	1 378 757	2.35
9 718	CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	1 130 472	1 255 857	2.14
37 545	CHINA CONCH VENTURE HOLDINGS LTD	HKD	154 481	55 386	0.09
335 705	CHINA EVERBRIGHT ENVIRONMENT GROUP LTD	HKD	201 992	111 619	0.19
39 142	CHINA RAILWAY SIGNAL & COMMUNICATION CORP LTD	CNH	29 811	24 190	0.04
19 371	CIA DE SANEAMENTO DE MINAS GERAIS-COPASA	BRL	53 858	56 703	0.10
5 338	CIRRUS LOGIC INC	USD	432 878	358 287	0.61
181 718	CLEANAWAY WASTE MANAGEMENT LTD	AUD	339 454	313 744	0.53
9 508	CODAN LTD/AUSTRALIA	AUD	83 670	23 530	0.04
4 197	COGENT COMMUNICATIONS HOLDINGS INC	USD	271 209	220 384	0.38
402 620	COMPAL ELECTRONICS INC	TWD	320 461	263 644	0.45
6 106	CORE & MAIN INC	USD	144 947	143 979	0.25
2 936	CTS CORP	USD	103 648	116 031	0.20
3 722	CYBERARK SOFTWARE LTD	USD	527 981	584 019	0.99
11 570	DONALDSON CO INC	USD	649 101	664 697	1.13
8 891	EBARA CORP	JPY	365 937	289 817	0.49
56 000	ENNOSTAR INC	TWD	157 918	71 428	0.12
11 269	EVOQUA WATER TECHNOLOGIES CORP	USD	360 007	441 519	0.75
7 842	FANUC CORP	JPY	1 372 934	1 035 681	1.76
26 572	FINGERPRINT CARDS AB - B	SEK	59 628	12 571	0.02

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
23 459	FORTINET INC	USD	1 080 337	1 340 916	2.28
3 797	FRANKLIN ELECTRIC CO INC	USD	294 233	311 126	0.53
28 600	FRENCKEN GROUP LTD	SGD	24 618	16 977	0.03
33 412	FUELCELL ENERGY INC	USD	275 549	104 245	0.18
5 600	FUJITEC CO LTD	JPY	119 266	111 446	0.19
5 410	F5 NETWORKS INC	USD	1 080 753	773 143	1.32
58 009	GEN DIGITAL INC	USD	1 379 970	1 306 943	2.23
51 800	HANA MICROELECTRONICS PCL	THB	87 938	47 295	0.08
3 520	HENSOLDT AG	EUR	85 593	82 800	0.14
5 000	HITACHI ZOSEN CORP	JPY	34 457	28 896	0.05
29 102	HOMESERVE PLC	GBP	341 915	397 401	0.68
826 906	INNOLUX CORP	TWD	448 956	304 099	0.52
17 471	INSTALCO AB	SEK	149 001	69 905	0.12
7 437	INTELBRAS SA INDUSTRIA DE TELECOMUNICACAO ELETRONICA BRASILEIRA	BRL	35 997	51 760	0.09
2 950	INTERDIGITAL INC/PA	USD	192 290	147 117	0.25
25 000	JOHNSON CONTROLS INTERNATIONAL PLC	USD	1 385 759	1 446 000	2.46
30 325	JUNIPER NETWORKS INC	USD	926 414	927 945	1.58
10 300	KEDA INDUSTRIAL GROUP CO LTD	CNY	23 714	21 973	0.04
826	KEYENCE CORP	JPY	350 499	312 984	0.53
6 657	KNOWBE4 INC	USD	118 892	163 629	0.28
26 599	KONE OYJ - B	EUR	1 535 479	1 089 684	1.86
9 566	KURITA WATER INDUSTRIES LTD	JPY	375 443	351 400	0.60
2 077	LANDIS+GYR GROUP AG	CHF	139 113	119 752	0.20
15 487	LEGRAND SA	EUR	1 373 153	1 180 749	2.01
27 071	LG DISPLAY CO LTD	KRW	444 309	242 308	0.41
7 175	LINDAB INTERNATIONAL AB	SEK	179 949	76 292	0.13
15 097	MICROVISION INC	USD	96 065	55 255	0.09
1 640	MIDDLESEX WATER CO	USD	137 559	146 731	0.25
4 243	MITEK SYSTEMS INC	USD	68 161	47 988	0.08
111 586	mitsubishi electric corp	JPY	1 295 903	983 467	1.68
2 242	MONTROSE ENVIRONMENTAL GROUP INC	USD	91 938	98 155	0.17
2 849	NETGEAR INC	USD	92 133	55 983	0.10
262 233	NETLINK NBN TRUST	SGD	188 226	158 442	0.27
7 096	NETSCOUT SYSTEMS INC	USD	215 627	254 888	0.43
16 600	OMRON CORP	JPY	975 769	776 867	1.32
21 933	ON SEMICONDUCTOR CORP	USD	1 157 879	1 347 344	2.30
17 871	OTIS WORLDWIDE CORP	USD	1 325 265	1 262 407	2.15
8 886	PALO ALTO NETWORKS INC	USD	1 497 740	1 524 748	2.61
15 622	PENTAIR PLC	USD	778 813	670 965	1.14
14 000	PHISON ELECTRONICS CORP	TWD	190 602	128 388	0.22
49 084	PLUG POWER INC	USD	945 517	784 362	1.34
3 804	POWERCELL SWEDEN AB	SEK	100 402	41 825	0.07
9 659	QORVO INC	USD	1 243 310	831 447	1.42

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
3 284	QUALYS INC	USD	377 188	468 167	0.80
5 582	RAPID7 INC	USD	497 058	252 697	0.43
108 900	RENESAS ELECTRONICS CORP	JPY	1 266 570	913 270	1.56
9 645	REPUBLIC SERVICES INC	USD	1 206 036	1 279 120	2.18
24 618	ROGERS COMMUNICATIONS INC - B	CAD	1 196 606	1 023 493	1.74
1 662	ROGERS CORP	USD	450 213	391 118	0.67
2 300	SANGFOR TECHNOLOGIES INC - A	CNH	71 894	39 536	0.07
2 485	SCANSOURCE INC	USD	95 378	76 985	0.13
9 871	SCHNEIDER ELECTRIC SE	EUR	1 395 632	1 251 305	2.13
25 089	SEIKO EPSON CORP	JPY	414 242	341 981	0.58
6 193	SEMTECH CORP	USD	412 963	171 484	0.29
14 770	SENSATA TECHNOLOGIES HOLDING PLC	USD	752 732	593 902	1.01
22 645	SEVERN TRENT PLC	GBP	775 531	652 611	1.11
4 492	SHENANDOAH TELECOMMUNICATIONS CO	USD	110 830	101 789	0.17
3 566	SILICON LABORATORIES INC	USD	503 465	409 805	0.70
36 632	SMITHS GROUP PLC	GBP	732 890	658 181	1.12
4 365	SPX TECHNOLOGIES INC	USD	235 141	287 392	0.49
30 927	STMICROELECTRONICS NV	EUR	1 237 920	965 908	1.65
2 881	SUMITOMO HEAVY INDUSTRIES LTD	JPY	72 629	54 718	0.09
3 686	SYNAPTICS INC	USD	826 409	326 580	0.56
17 300	TDK CORP	JPY	633 678	541 807	0.92
98 514	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	304 511	214 790	0.37
9 140	TELEPHONE AND DATA SYSTEMS INC	USD	162 684	155 380	0.26
2 567	TELOS CORP	USD	35 675	27 210	0.05
43 247	TELUS CORP	CAD	964 795	902 009	1.54
10 237	TENABLE HOLDINGS INC	USD	456 184	416 032	0.71
12 696	TERADYNE INC	USD	1 368 077	1 032 820	1.76
22 410	TOMRA SYSTEMS ASA	NOK	584 325	362 160	0.62
4 301	UNIVERSAL DISPLAY CORP	USD	741 646	409 541	0.70
80 794	VANGUARD INTERNATIONAL SEMICONDUCTOR CORP	TWD	349 699	166 490	0.28
10 334	VARONIS SYSTEMS INC	USD	500 310	276 641	0.47
11 108	VELODYNE LIDAR INC	USD	57 179	10 969	0.02
26 599	VERIZON COMMUNICATIONS INC	USD	1 381 596	994 005	1.69
28 722	WALSIN TECHNOLOGY CORP	TWD	206 733	70 418	0.12
10 052	WASTE CONNECTIONS INC	USD	1 246 502	1 325 959	2.26
8 094	WASTE MANAGEMENT INC	USD	1 206 206	1 281 847	2.18
3 129	WATSCO INC	USD	873 848	847 834	1.44
2 651	WATTS WATER TECHNOLOGIES INC	USD	347 884	388 000	0.66
149 578	WEG SA	BRL	951 604	1 148 214	1.96
271 000	WINBOND ELECTRONICS CORP	TWD	273 332	164 000	0.28
3 982	ZEBRA TECHNOLOGIES CORP - A	USD	1 336 037	1 127 782	1.92
12 090	ZURN ELKAY WATER SOLUTIONS CORP	USD	347 890	283 994	0.48
<b>Total Shares</b>			<b>67 887 664</b>	<b>58 522 244</b>	<b>99.69</b>

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Warrants</b>					
32 600	BTS GROUP HOLDINGS PUBLIC COMPANY LTD / BTS GROUP HOLDINGS PCL - 05/09/2022	THB	-	9	0.00
<b>Total Warrants</b>			-	9	0.00
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			67 887 664	58 522 253	99.69
<b>Total Investments</b>			67 887 664	58 522 253	99.69



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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Technology Hardware and Equipment	26.39	United States of America	53.26
Industrial Engineering	13.77	Japan	10.27
Electronic and Electrical Equipment	12.76	Canada	6.05
Software and Computer Services	11.50	France	4.14
Construction and Materials	8.00	United Kingdom	3.92
Waste and Disposal Services	7.35	Ireland	3.61
Telecommunications Equipment	6.30	Israel	3.13
Telecommunications Service Providers	5.78	Switzerland	2.37
Gas, Water and Multi-utilities	2.34	Brazil	2.14
General Industrials	1.83	Netherlands	2.01
Industrial Support Services	1.21	Taiwan	1.99
Investment Banking and Brokerage Services	0.85	Finland	1.86
Electricity	0.74	Norway	0.68
Alternative Energy	0.27	Cayman Islands	0.66
Travel and Leisure	0.27	Australia	0.57
Aerospace and Defense	0.14	South Korea	0.55
Automobiles and Parts	0.09	Germany	0.51
Oil, Gas and Coal	0.06	Thailand	0.35
Industrial Transportation	0.04	Sweden	0.34
		Singapore	0.30
		Italy	0.27
		Austria	0.24
		Hong Kong (China)	0.19
		China	0.15
		Bermuda	0.13
	<b>99.69</b>		<b>99.69</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
73 984	ABB LTD	CHF	2 132 259	2 058 153	1.83
3 811	ABSOLUTE SOFTWARE CORP	CAD	39 298	45 708	0.04
3 699	ACCELLERON INDUSTRIES AG	CHF	78 353	62 761	0.06
8 237	ACI WORLDWIDE INC	USD	271 033	200 406	0.18
5 862	ADOBE INC	USD	2 588 431	1 867 047	1.66
1 514	ADYEN NV	EUR	2 622 108	2 173 615	1.93
421	AHNLAB INC	KRW	37 777	18 413	0.02
203 572	ALIBABA GROUP HOLDING LTD	HKD	2 126 982	1 593 597	1.41
83 431	ALIBABA HEALTH INFORMATION TECHNOLOGY LTD	HKD	133 121	35 286	0.03
1 360	ALKAMI TECHNOLOGY INC	USD	19 107	21 556	0.02
3 747	ALLIANCE DATA SYSTEMS CORP	USD	206 453	135 304	0.12
4 512	ALTERYX INC	USD	442 558	219 870	0.20
20 144	AMAZON.COM INC	USD	2 426 316	2 063 551	1.83
2 464	AMBARELLA INC	USD	209 976	134 855	0.12
6 486	ANSYS INC	USD	1 987 854	1 434 444	1.27
16 921	APPLE INC	USD	2 736 959	2 594 665	2.31
18 307	ARISTA NETWORKS INC	USD	1 487 105	2 212 584	1.96
6 705	ARIZIA INC	CAD	262 618	259 737	0.23
690	ASKUL CORP	JPY	11 321	7 219	0.01
5 272	ASOS PLC	GBP	242 296	34 205	0.03
1 770	AT&S AUSTRIA TECHNOLOGIE & SYSTEMTECHNIK AG	EUR	105 419	54 668	0.05
68 773	AUTO TRADER GROUP PLC	GBP	655 603	413 025	0.37
11 997	AUTODESK INC	USD	2 817 251	2 570 956	2.29
139 840	BAIDU INC - A	HKD	2 938 685	1 337 858	1.19
3 340	BAOZUN INC	USD	82 171	13 160	0.01
1 900	BEIJING SINNET TECHNOLOGY CO LTD	CNH	4 370	2 245	0.00
4 362	BIGCOMMERCE HOLDINGS INC	USD	224 235	64 819	0.06
12 907	BILIBILI INC	HKD	669 949	111 644	0.10
6 932	BILL.COM HOLDINGS INC	USD	826 374	924 452	0.82
11 546	BLACK KNIGHT INC	USD	890 387	698 187	0.62
3 086	BLACKBAUD INC	USD	196 418	168 804	0.15
41 069	BLACKBERRY LTD	CAD	247 421	190 586	0.17
4 241	BLACKLINE INC	USD	430 002	237 496	0.21
26 670	BLOCK INC - A	USD	3 227 073	1 602 067	1.42
71 090	BOOHOO GROUP PLC	GBP	147 621	33 224	0.03
1 105	BOOKING HOLDINGS INC	USD	2 491 047	2 065 775	1.83
5 780	BTRS HOLDINGS INC	USD	42 102	54 563	0.05
12 340	CAPCOM CO LTD	JPY	319 559	344 127	0.31
2 507	CARDLYTICS INC	USD	64 954	23 641	0.02
5 952	CARGURUS INC	USD	150 700	86 661	0.08
18 170	CARSALES.COM LTD	AUD	255 419	236 098	0.21
2 745	CERENCE INC	USD	274 288	47 214	0.04
7 821	CERTARA INC	USD	158 918	95 651	0.08
7 676	CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	876 668	991 969	0.88

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
18 584	CLOUDFLARE INC	USD	1 389 101	1 046 651	0.93
3 024	COGENT COMMUNICATIONS HOLDINGS INC	USD	191 344	158 790	0.14
12 029	COGNEX CORP	USD	884 634	556 101	0.49
8 909	COINBASE GLOBAL INC - A	USD	694 458	590 221	0.52
5 628	COUPA SOFTWARE INC	USD	1 461 061	299 578	0.27
14 707	CROWDSTRIKE HOLDINGS INC - A	USD	2 363 068	2 370 767	2.10
2 259	CTS CORP	USD	74 618	89 276	0.08
30 100	CYBERAGENT INC	JPY	413 667	247 872	0.22
5 739	C3.AI INC - A	USD	200 352	75 238	0.07
49 593	DASSAULT SYSTEMES SE	EUR	2 044 457	1 664 067	1.48
66 142	DELIVEROO PLC	GBP	78 508	66 377	0.06
1 500	DENA CO LTD	JPY	22 260	19 588	0.02
3 395	DIGITALOCEAN HOLDINGS INC	USD	165 841	121 948	0.11
21 184	DISCOVER FINANCIAL SERVICES	USD	2 400 106	2 212 881	1.96
1 267	DOCEBO INC	CAD	68 761	36 792	0.03
465	DOUYU INTERNATIONAL HOLDINGS LTD - ADR	USD	1 262	465	0.00
20 970	DROPBOX INC	USD	437 002	456 098	0.40
5 973	DUCK CREEK TECHNOLOGIES INC	USD	166 330	71 318	0.06
40 637	EBAY INC	USD	2 080 782	1 618 978	1.44
44 183	EMBRACER GROUP AB	SEK	393 776	212 589	0.19
43 621	ENTAIN PLC	GBP	921 751	634 337	0.56
5 385	EVENTBRITE INC	USD	103 053	35 379	0.03
4 621	EVERTEC INC	USD	172 031	165 478	0.15
13 233	FANUC CORP	JPY	2 338 122	1 747 662	1.55
19 445	FINGERPRINT CARDS AB - B	SEK	42 595	9 199	0.01
22 904	FISERV INC	USD	2 347 383	2 353 156	2.09
2 357	FIVERR INTERNATIONAL LTD	USD	316 547	72 949	0.06
5 142	FIVE9 INC	USD	744 514	309 857	0.28
39 284	FORTINET INC	USD	2 540 277	2 245 473	1.99
21 000	FRENCKEN GROUP LTD	SGD	18 076	12 466	0.01
4 201	F5 NETWORKS INC	USD	721 563	600 365	0.53
65 872	GDS HOLDINGS LTD	HKD	230 463	79 719	0.07
43 265	GEN DIGITAL INC	USD	997 580	974 760	0.87
12 430	GODADDY INC	USD	976 546	999 372	0.89
1 671	GROUPON INC	USD	33 945	12 315	0.01
5 885	GUIDEWIRE SOFTWARE INC	USD	625 574	349 628	0.31
324 000	HENGTEN NETWORKS GROUP LTD	HKD	153 287	50 768	0.05
2 532	HENSOLDT AG	EUR	61 569	59 560	0.05
11 000	HTC CORP	TWD	18 933	17 239	0.02
3 360	HUBSPOT INC	USD	1 248 319	996 442	0.88
926	INTAPP INC	USD	18 408	20 798	0.02
51 461	INTEL CORP	USD	2 274 315	1 463 036	1.30
2 473	INTERNATIONAL MONEY EXPRESS INC	USD	50 993	66 845	0.06
1 895	IROBOT CORP	USD	159 880	107 068	0.10

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
626	JAMF HOLDING CORP	USD	20 337	14 817	0.01
22 324	JUNIPER NETWORKS INC	USD	684 089	683 114	0.61
613	KAKAO GAMES CORP	KRW	30 613	17 020	0.02
45 664	KINGDEE INTERNATIONAL SOFTWARE GROUP CO LTD	HKD	147 493	74 693	0.07
5 358	KINGSOFT CLOUD HOLDINGS LTD	USD	192 220	13 556	0.01
5 219	KNOWBE4 INC	USD	92 794	128 283	0.11
129 800	KUAISHOU TECHNOLOGY	HKD	1 256 966	534 092	0.47
10 066	LIGHTSPEED COMMERCE INC	CAD	486 747	192 680	0.17
10 181	LIMELIGHT NETWORKS INC	USD	36 854	27 387	0.02
5 195	LIVEPERSON INC	USD	87 170	54 911	0.05
4 696	MANHATTAN ASSOCIATES INC	USD	522 766	571 362	0.51
6 959	MASTERCARD INC	USD	2 411 089	2 283 805	2.03
102 496	MEITUAN - B	HKD	2 614 873	1 629 522	1.45
9 859	MELIUS SA	BRL	5 200	2 255	0.00
8 494	MICROSOFT CORP	USD	2 080 621	1 971 712	1.75
11 503	MICROVISION INC	USD	77 546	42 101	0.04
12 000	MING YUAN CLOUD GROUP HOLDINGS LTD	HKD	51 207	5 519	0.00
3 338	MITEK SYSTEMS INC	USD	55 852	37 753	0.03
4 800	MOMO.COM INC	TWD	114 974	71 875	0.06
3 372	N-ABLE INC	USD	39 013	36 519	0.03
15 061	NASPERS LTD	ZAR	2 204 826	1 557 198	1.38
3 645	NCINO INC	USD	218 042	114 745	0.10
1 198	NCISOFT CORP	KRW	857 308	328 000	0.29
15 374	NETAPP INC	USD	1 106 562	1 064 957	0.95
114 360	NETEASE INC	HKD	2 322 036	1 247 058	1.11
9 184	NEXI SPA	EUR	156 234	79 605	0.07
31 022	NEXTDC LTD	AUD	245 031	165 047	0.15
12 000	NINTENDO CO LTD	JPY	594 120	490 060	0.43
1 222	NUVEI CORP	CAD	114 954	36 731	0.03
13 572	NVIDIA CORP	USD	2 140 203	1 831 813	1.63
5 414	OLO INC	USD	57 657	47 697	0.04
15 540	OMNICOM GROUP INC	USD	1 156 888	1 130 535	1.00
32 247	ORACLE CORP	USD	2 570 797	2 517 522	2.24
2 700	ORACLE CORP JAPAN	JPY	164 126	144 233	0.13
15 978	PALO ALTO NETWORKS INC	USD	2 685 335	2 740 546	2.44
2 868	PAYLOCITY HOLDING CORP	USD	526 998	664 774	0.59
28 593	PAYPAL HOLDINGS INC	USD	3 337 791	2 389 802	2.12
2 000	PERFECT WORLD CO LTD/CHINA - A	CNH	5 740	3 108	0.00
3 668	PHRESIA INC	USD	175 807	100 210	0.09
822	POWERSCHOOL HOLDINGS INC	USD	14 171	16 440	0.01
3 329	PROGRESS SOFTWARE CORP	USD	160 819	169 879	0.15
48 110	PROSUS NV	EUR	3 269 417	2 094 081	1.86
1 925	PROTO LABS INC	USD	168 908	73 516	0.07
7 685	PTC INC	USD	843 506	905 524	0.80

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
2 462	QUALYS INC	USD	262 916	350 983	0.31
6 404	QUOTIENT TECHNOLOGY INC	USD	51 189	15 754	0.01
4 290	Q2 HOLDINGS INC	USD	332 817	133 162	0.12
3 957	RACKSPACE TECHNOLOGY INC	USD	73 398	20 379	0.02
1 600	RAKUS CO LTD	JPY	19 900	17 902	0.02
61 011	RAKUTEN GROUP INC	JPY	617 332	273 377	0.24
4 377	RAPID7 INC	USD	383 512	198 147	0.18
3 516	REA GROUP LTD	AUD	354 495	273 376	0.24
5 539	REALREAL INC	USD	77 023	9 361	0.01
6 038	RINGCENTRAL INC - A	USD	1 584 367	214 470	0.19
5 208	ROVER GROUP INC	USD	28 226	22 863	0.02
13 894	SALESFORCE INC	USD	2 464 145	2 259 025	2.01
1 795	SCANSOURCE INC	USD	69 536	55 609	0.05
5 446	SERVICENOW INC	USD	2 659 259	2 291 349	2.03
59 379	SHOPIFY INC	CAD	3 041 283	2 033 365	1.80
1 216	SIMULATIONS PLUS INC	USD	69 120	50 464	0.04
2 588	SLEEP COUNTRY CANADA HOLDINGS INC	CAD	55 777	42 538	0.04
1 000	SMC CORP	JPY	554 245	404 481	0.36
81 489	SNAP INC	USD	2 337 079	807 556	0.72
11 807	SPLUNK INC	USD	1 347 939	981 280	0.87
4 074	SPRINKLR INC	USD	51 575	37 685	0.03
3 465	SPROUT SOCIAL INC - A	USD	216 944	209 043	0.19
15 961	SS&C TECHNOLOGIES HOLDINGS INC	USD	1 146 141	820 715	0.73
11 163	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	1 464 749	1 322 592	1.17
1 849	TASKUS INC	USD	45 447	37 331	0.03
49 666	TENCENT HOLDINGS LTD	HKD	2 408 392	1 300 831	1.15
1 536	THRYV HOLDINGS INC	USD	40 227	31 427	0.03
12 767	TWILIO INC - A	USD	1 333 839	949 482	0.84
6 581	UBISOFT ENTERTAINMENT SA	EUR	343 666	180 625	0.16
3 743	ULTA BEAUTY INC	USD	1 499 676	1 569 702	1.39
8 697	UPWORK INC	USD	274 439	116 975	0.10
8 102	VARONIS SYSTEMS INC	USD	267 925	216 891	0.19
10 337	VEEVA SYSTEMS INC	USD	2 426 997	1 735 996	1.54
11 111	VELODYNE LIDAR INC	USD	58 234	10 972	0.01
2 378	VERITONE INC	USD	58 744	17 621	0.02
9 572	VIMEO INC	USD	83 178	36 374	0.03
11 714	VISA INC	USD	2 447 646	2 426 671	2.15
104 000	VOBILE GROUP LTD	HKD	94 294	24 775	0.02
33 000	WEIMOB INC	HKD	60 684	11 561	0.01
29 261	WESTERN UNION CO	USD	471 610	395 316	0.35
11 066	WISETECH GLOBAL LTD	AUD	255 018	411 556	0.37
4 292	WIX.COM LTD	USD	964 644	360 957	0.32
4 146	WOODWARD INC	USD	420 603	380 188	0.34
9 855	WORKDAY INC	USD	1 540 622	1 535 606	1.36

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
17 726	WORLDLINE SA	EUR	1 230 634	776 464	0.69
10 000	WUHU SANQI INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD - A	CNH	43 438	19 768	0.02
9 797	XERO LTD	AUD	963 864	489 092	0.43
944	XOMETRY INC	USD	32 105	56 697	0.05
7 819	YEXT INC	USD	103 755	41 597	0.04
14 480	YONYOU NETWORK TECHNOLOGY CO LTD - A	CNH	82 344	48 279	0.04
9 062	ZENDESK INC	USD	922 141	694 965	0.62
19 492	ZOOMINFO TECHNOLOGIES INC	USD	1 018 592	867 979	0.77
2 157	ZOZO INC	JPY	56 956	45 931	0.04
6 250	ZSCALER INC	USD	1 038 342	963 125	0.85
9 004	3D SYSTEMS CORP	USD	189 285	79 505	0.07
7 500	360 SECURITY TECHNOLOGY INC - A	CNH	17 395	7 244	0.01
8 025	8X8 INC	USD	58 180	33 946	0.03
<b>Total Shares</b>			<b>147 027 254</b>	<b>111 868 314</b>	<b>99.30</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>147 027 254</b>	<b>111 868 314</b>	<b>99.30</b>
<b>Total Investments</b>			<b>147 027 254</b>	<b>111 868 314</b>	<b>99.30</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software and Computer Services	46.78	United States of America	72.09
Industrial Support Services	11.97	Cayman Islands	7.20
Technology Hardware and Equipment	6.59	Netherlands	3.79
Telecommunications Equipment	5.72	Japan	3.32
Consumer Services	4.59	Canada	2.52
Industrial Engineering	4.15	France	2.33
Finance and Credit Services	4.12	Switzerland	1.88
Leisure Goods	3.42	South Africa	1.38
Retailers	3.40	Israel	1.27
Travel and Leisure	2.40	Australia	0.96
Media	1.62	Isle of Man	0.56
Telecommunications Service Providers	1.41	United Kingdom	0.46
Investment Banking and Brokerage Services	1.11	New Zealand	0.43
General Industrials	0.66	South Korea	0.32
Electronic and Electrical Equipment	0.61	Sweden	0.20
Real Estate Investment Trusts	0.24	Puerto Rico	0.15
Personal Goods	0.23	Bermuda	0.08
Household Goods and Home Construction	0.13	Taiwan	0.08
Medical Equipment and Services	0.08	China	0.07
Aerospace and Defense	0.05	Italy	0.07
Automobiles and Parts	0.02	Austria	0.05
		Germany	0.05
		Jersey	0.03
		Singapore	0.01
	<b>99.30</b>		<b>99.30</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
93 054	ABB LTD	CHF	2 720 652	2 588 659	1.51
24 351	ABBOTT LABORATORIES	USD	2 833 574	2 409 288	1.41
4 652	ACCELLERON INDUSTRIES AG	CHF	99 975	78 931	0.05
10 807	ACI WORLDWIDE INC	USD	351 936	262 934	0.15
3 975	ACLARIS THERAPEUTICS INC	USD	51 504	62 050	0.04
9 133	ADAPTIVE BIOTECHNOLOGIES CORP	USD	418 249	71 055	0.04
1 773	ADYEN NV	EUR	2 717 268	2 545 456	1.49
8 167	AGORA INC	USD	134 863	22 786	0.01
532	AHNLAB INC	KRW	48 224	23 268	0.01
30 821	AKER CARBON CAPTURE AS	NOK	70 191	34 625	0.02
10 000	AKESO INC	HKD	22 042	40 128	0.02
4 702	ALARM.COM HOLDINGS INC	USD	361 146	276 666	0.16
4 946	ALECTOR INC	USD	81 612	45 503	0.03
2 098	ALFEN BEHEER BV	EUR	187 077	223 011	0.13
246 264	ALIBABA GROUP HOLDING LTD	HKD	2 932 939	1 927 798	1.13
12 211	ALK-ABELLO A/S	DKK	243 048	202 313	0.12
1 599	ALKAMI TECHNOLOGY INC	USD	22 465	25 344	0.01
4 612	ALLIANCE DATA SYSTEMS CORP	USD	254 113	166 539	0.10
11 418	ALNYLAM PHARMACEUTICALS INC	USD	1 914 829	2 366 495	1.38
23 697	ALPHABET CLASS - A	USD	2 841 471	2 239 603	1.31
23 620	ALPHABET INC	USD	2 763 413	2 235 869	1.31
5 099	ALTAIR ENGINEERING INC - A	USD	302 312	250 106	0.15
2 957	AMERESCO INC - A	USD	173 630	178 839	0.10
1 538	ANAPTYSBIO INC	USD	40 101	44 371	0.03
8 286	ANSYS INC	USD	2 482 545	1 832 532	1.07
19 822	APPLE INC	USD	3 178 552	3 039 504	1.78
7 339	ATARA BIOTHERAPEUTICS INC	USD	38 161	34 200	0.02
9 242	ATOS SE	EUR	564 223	90 247	0.05
14 134	AUTODESK INC	USD	3 257 882	3 028 915	1.77
11 543	AVEVA GROUP	GBP	421 421	414 662	0.24
3 435	AXONICS INC	USD	175 325	251 236	0.15
2 053	BANDWIDTH INC - A	USD	276 931	24 369	0.01
28 800	BCPG PCL	THB	10 652	7 226	0.00
2 400	BEIJING SINNET TECHNOLOGY CO LTD	CNH	5 544	2 835	0.00
8 855	BILL.COM HOLDINGS INC	USD	1 187 835	1 180 903	0.69
26 820	BIONANO GENOMICS INC	USD	46 396	62 759	0.04
3 678	BIO-TECHNE CORP	USD	1 325 804	1 089 644	0.64
3 798	BLACKBAUD INC	USD	241 735	207 751	0.12
53 881	BLACKBERRY LTD	CAD	406 577	250 041	0.15
5 564	BLACKLINE INC	USD	553 751	311 584	0.18
31 421	BLOCK INC - A	USD	4 248 937	1 887 459	1.10
8 627	BORALEX INC - A	CAD	272 027	244 319	0.14
12 459	BROOKFIELD RENEWABLE CORP - A	CAD	507 242	386 638	0.23
7 114	BTRS HOLDINGS INC	USD	52 506	67 156	0.04



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
4 501	CARIBOU BIOSCIENCES INC	USD	37 492	43 840	0.03
17 300	CECEP SOLAR ENERGY CO LTD	CNY	21 030	16 023	0.01
30 100	CECEP WIND-POWER CORP	CNY	21 748	17 651	0.01
39 000	CHINA SUNTIEN GREEN ENERGY CORP LTD - H	HKD	22 767	14 805	0.01
38 000	CHINA THREE GORGES RENEWABLES GROUP CO LTD	CNY	35 355	29 000	0.02
5 279	CIRRUS LOGIC INC	USD	422 809	354 326	0.21
16 027	COGNEX CORP	USD	903 515	740 928	0.43
15 269	CONDUENT INC	USD	80 923	62 985	0.04
2 837	CONMED CORP	USD	325 613	226 194	0.13
6 814	COUPA SOFTWARE INC	USD	1 586 089	362 709	0.21
18 012	COVESTRO AG	EUR	896 689	613 106	0.36
3 300	CREDIT SAISON CO LTD	JPY	38 427	35 301	0.02
3 295	CRINETICS PHARMACEUTICALS INC	USD	88 242	60 826	0.04
18 788	CROWDSTRIKE HOLDINGS INC - A	USD	3 020 402	3 028 625	1.77
3 000	CSG SYSTEMS INTERNATIONAL INC	USD	186 564	194 010	0.11
7 063	C3.AI INC - A	USD	253 445	92 596	0.05
3 023	C4 THERAPEUTICS INC	USD	108 795	29 081	0.02
63 352	DASSAULT SYSTEMES SE	EUR	2 934 544	2 125 744	1.24
21 338	DATADOG INC	USD	2 107 416	1 717 922	1.00
34 646	DEXCOM INC	USD	2 797 818	4 184 543	2.43
26 307	DISCOVER FINANCIAL SERVICES	USD	2 937 131	2 748 029	1.61
2 600	DOMO INC	USD	181 857	45 942	0.03
26 976	DROPBOX INC	USD	624 073	586 728	0.34
18 816	DYNATRACE INC	USD	1 125 078	663 076	0.39
6 343	EDITAS MEDICINE INC	USD	271 423	79 605	0.05
26 826	EDP RENOVAVEIS SA	EUR	657 641	565 002	0.33
29 014	EDWARDS LIFESCIENCES CORP	USD	2 646 347	2 101 484	1.23
36 441	ELEKTAAB - B	SEK	425 654	185 000	0.11
160 598	ENERGY ABSOLUTE PCL	THB	303 809	407 191	0.24
6 531	ENOVIX CORP	USD	78 565	123 240	0.07
12 154	ENPHASE ENERGY INC	USD	2 188 454	3 731 278	2.17
10 552	ENVAVIS AG	EUR	200 656	196 588	0.11
4 119	EQUINIX INC	USD	2 813 180	2 333 166	1.36
5 687	EVERTEC INC	USD	221 158	203 651	0.12
13 046	EVOTEC SE	EUR	448 786	249 048	0.15
16 769	E2OPEN PARENT HOLDINGS INC	USD	199 821	97 763	0.06
16 624	FANUC CORP	JPY	2 789 662	2 195 507	1.28
1 688	FARO TECHNOLOGIES INC	USD	123 454	49 306	0.03
7 154	FATE THERAPEUTICS INC	USD	377 791	149 662	0.09
28 178	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	2 906 465	2 338 492	1.37
8 517	FIRST SOLAR INC	USD	626 859	1 239 820	0.72
29 008	FISERV INC	USD	2 969 025	2 980 282	1.74
6 394	FIVE9 INC	USD	947 927	385 302	0.23
7 327	FLEETCOR TECHNOLOGIES INC	USD	1 540 933	1 363 701	0.80

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
49 754	FORTINET INC	USD	2 066 892	2 843 939	1.66
3 500	FREEE KK	JPY	78 355	68 524	0.04
26 500	FRENCKEN GROUP LTD	SGD	22 810	15 731	0.01
1 798	FULGENT GENETICS INC	USD	162 609	71 255	0.04
87 564	GDS HOLDINGS LTD	HKD	728 818	105 971	0.06
54 441	GEN DIGITAL INC	USD	1 248 353	1 226 556	0.72
108 102	GENSCRIPT BIOTECH CORP	HKD	274 762	273 221	0.16
9 359	GLOBUS MEDICAL INC - A	USD	602 846	627 053	0.37
15 643	GODADDY INC	USD	1 200 689	1 257 697	0.73
1 400	GREE INC	JPY	12 161	7 884	0.00
7 310	HEXCEL CORP	USD	416 261	407 167	0.24
19 858	HORIZON THERAPEUTICS PLC	USD	1 738 718	1 237 551	0.72
361	HYPOPORT SE	EUR	97 913	35 323	0.02
10 668	IDORSIA LTD	CHF	268 973	165 229	0.10
1 725	IDT CORP	USD	47 540	44 954	0.03
11 279	ILLUMINA INC	USD	3 251 644	2 580 861	1.51
1 147	I-MAB - ADR	USD	50 229	4 255	0.00
479 401	IMUGENE LTD	AUD	106 064	53 648	0.03
3 132	INNERGEX RENEWABLE ENERGY INC	CAD	55 459	34 442	0.02
93 000	INNOVENT BIOLOGICS INC	HKD	298 911	329 357	0.19
19 512	INOVIO PHARMACEUTICALS INC	USD	148 567	42 146	0.02
1 139	INTAPP INC	USD	22 643	25 582	0.01
62 265	INTEL CORP	USD	2 728 890	1 770 194	1.03
6 461	INTELLIA THERAPEUTICS INC	USD	352 030	341 012	0.20
21 117	INTERNATIONAL BUSINESS MACHINES CORP	USD	2 663 230	2 920 270	1.71
10 932	IOVANCE BIOTHERAPEUTICS INC	USD	73 791	102 105	0.06
2 839	IRHYTHM TECHNOLOGIES INC	USD	359 954	361 944	0.21
2 507	IROBOT CORP	USD	233 605	141 646	0.08
1 799	ITEOS THERAPEUTICS INC	USD	31 482	35 045	0.02
31 134	JUNIPER NETWORKS INC	USD	949 499	952 700	0.56
19 000	KDDI CORP	JPY	660 755	561 813	0.33
2 717	KINAXIS INC	CAD	389 130	289 639	0.17
11 388	KINGSOFT CLOUD HOLDINGS LTD	USD	349 382	28 812	0.02
2 278	LANDIS+GYR GROUP AG	CHF	137 540	131 341	0.08
4 527	LEGEND BIOTECH CORP	USD	191 441	225 535	0.13
13 485	LIGHTSPEED COMMERCE INC	CAD	606 843	258 125	0.15
41 220	LONGI GREEN ENERGY TECHNOLOGY CO LTD - A	CNY	351 243	270 974	0.16
16 900	MARUI GROUP CO LTD	JPY	316 254	279 023	0.16
4 996	MASIMO CORP	USD	1 063 273	657 474	0.38
8 242	MASTERCARD INC	USD	2 811 417	2 704 860	1.58
92 000	MEDIATEK INC	TWD	2 788 141	1 684 535	0.98
221 490	MEYER BURGER TECHNOLOGY AG	CHF	107 560	106 235	0.06
10 333	MICROSOFT CORP	USD	2 748 833	2 398 599	1.40
15 000	MING YUAN CLOUD GROUP HOLDINGS LTD	HKD	64 871	6 898	0.00

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
3 602	MIRATI THERAPEUTICS INC	USD	508 570	242 487	0.14
4 108	MITEK SYSTEMS INC	USD	69 708	46 461	0.03
7 573	MONEYGRAM INTERNATIONAL INC	USD	76 334	80 198	0.05
3 919	MYOVANT SCIENCES LTD	USD	64 664	104 794	0.06
4 150	N-ABLE INC	USD	48 204	44 945	0.03
8 358	NATERA INC	USD	307 577	392 492	0.23
13 126	NCR CORP	USD	451 886	279 059	0.16
16 352	NEKTAR THERAPEUTICS	USD	56 903	61 484	0.04
4 268	NEOEN SA	EUR	182 616	148 990	0.09
20 854	NETAPP INC	USD	1 488 415	1 444 557	0.84
8 853	NEW JERSEY RESOURCES CORP	USD	348 492	395 198	0.23
5 745	NEW RELIC INC	USD	364 401	340 334	0.20
11 608	NEXI SPA	EUR	206 991	100 616	0.06
10 541	NEXTDC LTD	AUD	86 032	56 081	0.03
11 607	NORDEX SE	EUR	190 266	108 500	0.06
21 228	NUTANIX INC	USD	581 036	581 647	0.34
1 482	NUVEI CORP	CAD	139 854	44 546	0.03
15 990	NVIDIA CORP	USD	2 599 324	2 158 170	1.26
15 000	OBI PHARMA INC	TWD	56 391	30 398	0.02
6 148	OMEGA ENERGIA SA	BRL	13 121	12 595	0.01
39 246	ON SEMICONDUCTOR CORP	USD	2 353 024	2 410 882	1.41
40 842	ORACLE CORP	USD	2 874 520	3 188 534	1.86
3 400	ORACLE CORP JAPAN	JPY	206 677	181 626	0.11
18 825	PALO ALTO NETWORKS INC	USD	3 147 059	3 228 864	1.88
3 591	PAYLOCITY HOLDING CORP	USD	679 113	832 358	0.49
33 687	PAYPAL HOLDINGS INC	USD	3 909 263	2 815 559	1.64
56 523	PROSUS NV	EUR	3 582 506	2 460 273	1.44
3 031	PROTHENA CORP PLC	USD	99 002	186 225	0.11
2 434	PROTO LABS INC	USD	273 162	92 954	0.05
15 842	PROXIMUS SADP	EUR	303 615	166 125	0.10
10 393	PTC INC	USD	1 177 950	1 224 607	0.72
3 425	PUBMATIC INC	USD	130 820	59 595	0.03
2 562	PULMONX CORP	USD	81 505	34 228	0.02
22 267	QIAGEN NV	EUR	1 101 190	961 732	0.56
9 993	QORVO INC	USD	1 179 917	860 197	0.50
3 211	QUALYS INC	USD	343 930	457 760	0.27
3 471	QUIDELORTHO CORP	USD	515 216	311 765	0.18
5 280	Q2 HOLDINGS INC	USD	417 052	163 891	0.10
4 870	RACKSPACE TECHNOLOGY INC	USD	97 755	25 081	0.01
2 000	RAKUS CO LTD	JPY	24 875	22 377	0.01
5 742	RAPID7 INC	USD	491 110	259 940	0.15
4 240	RECURSION PHARMACEUTICALS INC	USD	25 948	44 732	0.03
800	RENOVA INC	JPY	24 729	17 600	0.01
13 857	RESMED INC	USD	2 807 852	3 099 671	1.81

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
7 948	RINGCENTRAL INC - A	USD	1 894 783	282 313	0.16
8 342	ROCHE HOLDING AG	CHF	2 842 238	2 772 029	1.62
2 573	ROCHE HOLDING AG - BR	CHF	985 013	1 044 360	0.61
3 885	ROCKET PHARMACEUTICALS INC	USD	46 036	72 494	0.04
1 774	ROGERS CORP	USD	470 100	417 475	0.24
7 881	SANA BIOTECHNOLOGY INC	USD	40 428	45 710	0.03
11 484	SANGAMO THERAPEUTICS INC	USD	134 186	50 415	0.03
2 200	SANGFOR TECHNOLOGIES INC - A	CNH	73 598	37 817	0.02
28 445	SAP SE	EUR	3 126 804	2 745 857	1.60
2 375	SCANSOURCE INC	USD	92 005	73 578	0.04
11 054	SCATEC ASA	NOK	111 702	78 252	0.05
20 712	SCHNEIDER ELECTRIC SE	EUR	2 909 677	2 625 573	1.53
25 942	SEIKO EPSON CORP	JPY	397 140	353 608	0.21
6 086	SEMTECH CORP	USD	381 271	168 521	0.10
14 639	SENSATA TECHNOLOGIES HOLDING PLC	USD	722 003	588 634	0.34
31 611	SENSEONICS HOLDINGS INC	USD	96 494	37 301	0.02
6 416	SERVICENOW INC	USD	3 104 389	2 699 468	1.58
23 175	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	685 295	411 374	0.24
3 597	SILICON LABORATORIES INC	USD	534 466	413 367	0.24
1 497	SIMULATIONS PLUS INC	USD	86 907	62 126	0.04
761	SMA SOLAR TECHNOLOGY AG	EUR	35 468	36 885	0.02
11 479	SOFTCAT PLC	GBP	206 445	148 028	0.09
5 442	SOFTWARE AG	EUR	216 323	119 297	0.07
4 731	SOLAREEDGE TECHNOLOGIES INC	USD	1 281 463	1 088 272	0.64
6 642	SOLARIA ENERGIA Y MEDIO AMBIENTE SA	EUR	137 450	105 034	0.06
6 501	SOSEI GROUP CORP	JPY	103 126	88 919	0.05
5 014	SPRINKLR INC	USD	63 475	46 380	0.03
5 692	STEM INC	USD	49 177	77 411	0.05
7 700	SUNGROW POWER SUPPLY CO LTD - A	CNH	108 780	137 527	0.08
2 260	SUNNOVA ENERGY INTERNATIONAL INC	USD	85 969	41 900	0.02
17 021	SUNRUN INC	USD	554 680	383 143	0.22
3 642	SYNAPTICS INC	USD	531 116	322 681	0.19
149 561	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	2 836 868	1 810 186	1.06
19 194	TELIX PHARMACEUTICALS LTD	AUD	64 162	85 057	0.05
27 172	TELKOM SA SOC LTD	ZAR	81 043	53 982	0.03
10 490	TERADATA CORP COM STK	USD	450 806	331 379	0.19
12 594	TG THERAPEUTICS INC - C M2	USD	187 608	73 297	0.04
3 294	TPI COMPOSITES INC	USD	45 423	32 808	0.02
2 626	TRINSEO PLC	USD	124 180	49 421	0.03
16 067	TWILIO INC - A	USD	1 665 488	1 194 903	0.70
11 651	UCB SA	EUR	1 224 666	878 845	0.51
6 358	ULTRAGENYX PHARMACEUTICAL INC	USD	312 016	257 245	0.15
79 895	VANGUARD INTERNATIONAL SEMICONDUCTOR CORP	TWD	326 112	164 637	0.10
13 204	VEEVA SYSTEMS INC	USD	2 961 190	2 217 480	1.30

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
14 044	VELODYNE LIDAR INC	USD	74 943	13 868	0.01
95 170	VESTAS WIND SYSTEMS A/S	DKK	2 849 099	1 874 959	1.10
12 479	VIEWRAY INC	USD	63 371	53 535	0.03
13 190	VIMEO INC	USD	114 617	50 122	0.03
13 873	VISA INC	USD	2 868 022	2 873 931	1.68
19 890	VMWARE INC - A	USD	2 564 565	2 238 222	1.31
1 850 430	VODAFONE GROUP PLC	GBP	3 002 527	2 165 501	1.26
42 000	WEIMOB INC	HKD	79 840	14 714	0.01
38 517	WESTERN UNION CO	USD	746 679	520 365	0.30
30 000	WIN SEMICONDUCTORS CORP	TWD	352 157	113 585	0.07
8 000	WIWYNN CORP	TWD	251 216	179 750	0.10
7 950	WORKDAY INC	USD	1 296 930	1 238 769	0.72
14 467	WORKHORSE GROUP INC	USD	44 702	39 061	0.02
12 686	XERO LTD	AUD	1 238 199	633 319	0.37
10 876	XEROX HOLDINGS CORP	USD	237 052	159 116	0.09
18 300	XINJIANG GOLDWIND SCIENCE & TECHNOLOGY CO LTD - A	CNH	37 828	26 089	0.02
68 597	XINJIANG GOLDWIND SCIENCE & TECHNOLOGY CO LTD - H	HKD	117 450	59 510	0.03
53 678	XINYI SOLAR HOLDINGS LTD	HKD	96 874	53 269	0.03
9 623	YEXT INC	USD	91 159	51 194	0.03
8 370	ZAI LAB LTD	USD	523 805	186 484	0.11
4 759	ZEBRA TECHNOLOGIES CORP - A	USD	1 588 930	1 347 844	0.79
7 983	ZSCALER INC	USD	1 320 933	1 230 180	0.72
14 688	23ANDME HOLDING CO	USD	44 064	46 120	0.03
11 381	3D SYSTEMS CORP	USD	214 008	100 494	0.06
9 877	8X8 INC	USD	236 813	41 780	0.02
<b>Total Shares</b>			<b>203 348 420</b>	<b>169 208 718</b>	<b>98.83</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>203 348 420</b>	<b>169 208 718</b>	<b>98.83</b>
<b>Total Investments</b>			<b>203 348 420</b>	<b>169 208 718</b>	<b>98.83</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software and Computer Services	32.94	United States of America	71.75
Pharmaceuticals and Biotechnology	12.52	Switzerland	4.02
Industrial Support Services	11.09	Netherlands	3.62
Technology Hardware and Equipment	10.83	France	2.91
Medical Equipment and Services	6.47	Germany	2.40
Alternative Energy	5.77	Taiwan	2.33
Electronic and Electrical Equipment	3.34	Japan	2.23
Finance and Credit Services	3.30	United Kingdom	1.94
Industrial Engineering	2.91	Cayman Islands	1.88
Telecommunications Equipment	2.59	Denmark	1.21
Telecommunications Service Providers	1.77	Canada	0.88
Real Estate Investment Trusts	1.36	Ireland	0.86
Consumer Services	1.13	Spain	0.63
Electricity	0.83	Belgium	0.61
Investment Banking and Brokerage Services	0.68	New Zealand	0.37
Chemicals	0.39	China	0.36
General Industrials	0.33	Thailand	0.24
Aerospace and Defense	0.24	Puerto Rico	0.12
Retailers	0.16	Australia	0.11
Household Goods and Home Construction	0.08	Sweden	0.11
Oil, Gas and Coal	0.04	Norway	0.07
Personal Goods	0.03	Bermuda	0.06
Industrial Transportation	0.02	Italy	0.06
Personal Care, Drug and Grocery Stores	0.01	South Africa	0.03
		Brazil	0.01
		Singapore	0.01
		South Korea	0.01
	<b>98.83</b>		<b>98.83</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
69 810	ALBEMARLE CORP	USD	16 030 224	19 537 725	7.08
804 917	ALLKEM LTD	AUD	5 847 057	7 432 449	2.69
160 034	AMERICAN AXLE & MANUFACTURING HOLDINGS INC	USD	1 445 301	1 550 729	0.56
32 487	ANGLO AMERICAN PLATINUM LTD	ZAR	3 571 895	2 582 909	0.93
19 600	BEIJING EASPRING MATERIAL TECHNOLOGY CO LTD	CNH	314 835	157 734	0.06
51 535	BLINK CHARGING CO	USD	1 896 368	762 718	0.28
159 162	CANOO INC	USD	1 804 294	218 052	0.08
278 673	CHINA RAILWAY SIGNAL & COMMUNICATION CORP LTD	CNH	190 602	172 220	0.06
85 604	CONTEMPORARY AMPEREX TECHNOLOGY CO LTD - A	CNH	5 794 668	4 354 653	1.58
2 047 127	CORE LITHIUM LTD	AUD	2 048 558	1 813 043	0.66
289 859	DENSO CORP	JPY	18 558 232	14 411 532	5.22
86 523	ECOVYST INC	USD	888 565	860 904	0.31
575 123	ELEMENT FLEET MANAGEMENT CORP	CAD	5 879 187	7 652 616	2.77
94 955	ENERGIZER HOLDINGS INC	USD	3 848 721	2 743 250	0.99
98 784	ENOVIX CORP	USD	1 188 332	1 864 054	0.67
13 130	ERAMET SA	EUR	1 056 188	861 026	0.31
69 795	EVE ENERGY CO LTD - A	CNH	1 168 661	790 682	0.29
170 146	FAURECIA SE	EUR	7 402 302	2 542 637	0.92
59 058	GANFENG LITHIUM CO LTD - A	CNH	952 362	636 658	0.23
222 320	GANFENG LITHIUM CO LTD - H	HKD	2 657 676	1 503 875	0.54
3 681 000	GEELY AUTOMOBILE HOLDINGS LTD	HKD	7 883 965	3 957 736	1.43
185 600	GEM CO LTD	CNY	204 613	189 195	0.07
295 446	GRAFTECH INTERNATINATIONAL LTD	USD	2 563 463	1 503 820	0.54
88 810	GS YUASA CORP	JPY	2 035 165	1 354 541	0.49
64 603	GUOXUAN HIGH-TECH CO LTD - A	CNH	461 149	264 842	0.10
321 816	HERTZ GLOBAL HOLDINGS INC	USD	6 458 654	5 921 414	2.14
20 126	HL MANDO CO LTD	KRW	1 028 394	698 677	0.25
166 867	HYLIION HOLDINGS CORP	USD	605 711	475 571	0.17
700 323	IDEANOMICS INC	USD	1 092 257	213 599	0.08
956 099	IGO LTD	AUD	8 664 952	9 348 114	3.38
2 013 626	IONEER LTD	AUD	837 792	714 637	0.26
262 851	JOHNSON MATTHEY PLC	GBP	9 354 424	5 854 630	2.12
1 619 430	LAKE RESOURCES NL	AUD	1 800 624	1 097 695	0.40
13 854	L&F CO LTD	KRW	2 874 805	2 188 318	0.79
12 895	LG ENERGY SOLUTION	KRW	4 570 553	4 779 781	1.73
226 665	LIVENT CORP	USD	5 289 647	7 155 814	2.59
370 336	LOCALIZA RENT A CAR SA	BRL	3 946 493	4 978 484	1.80
1 182	LOCALIZA RENT A CAR SA - RIGHTS - 31/10/2022	BRL	-	2 942	0.00
579 817	LUCID GROUP INC	USD	11 695 744	8 285 585	3.00
266 620	MAGNA INTERNATIONAL INC	CAD	18 541 991	14 839 575	5.37
178 062	MICROVAST HOLDINGS INC	USD	890 292	436 252	0.16
377 334	NIKOLA CORP	USD	4 801 666	1 430 096	0.52
435 900	NIO INC	USD	8 894 776	4 215 153	1.53
408 928	NOVONIX LTD	AUD	1 199 774	700 802	0.25

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
97 605	NVIDIA CORP	USD	19 205 930	13 173 747	4.77
22 262	PIEDMONT LITHIUM INC	USD	1 441 645	1 385 142	0.50
727 686	PLUG POWER INC	USD	13 444 778	11 628 422	4.21
75 473	RYDER SYSTEM INC	USD	5 626 664	6 076 331	2.20
15 772	SAMSUNG SDI CO LTD	KRW	7 925 460	8 160 317	2.95
7 466 930	SAYONA MINING LTD	AUD	1 178 403	1 122 079	0.41
53 850	SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO LTD - A	CNH	514 505	366 660	0.13
343 373	SHARP CORP/JAPAN	JPY	4 427 102	2 058 367	0.74
102 000	SIMPLO TECHNOLOGY CO LTD	TWD	1 053 356	811 947	0.29
19 170	SIXT SE	EUR	2 786 028	1 799 934	0.65
84 044	STEM INC	USD	726 115	1 142 998	0.41
53 519	SUNGROW POWER SUPPLY CO LTD - A	CNH	986 097	955 882	0.35
66 700	SUNWODA ELECTRONIC CO LTD	CNH	267 419	212 018	0.08
164 453	TAIYO YUDEN CO LTD	JPY	8 553 987	4 486 540	1.62
70 679	TESLA INC	USD	18 158 416	16 082 300	5.82
45 000	TOHO TITANIUM CO LTD	JPY	766 411	680 291	0.25
353 220	TRANSACTION CAPITAL LTD	ZAR	984 775	789 760	0.29
69 493	TUSIMPLE HOLDINGS INC	USD	570 524	238 361	0.09
719 019	UBER TECHNOLOGIES INC	USD	19 092 198	19 104 335	6.91
289 251	VALEO	EUR	8 531 442	4 771 358	1.73
551 667	VANGUARD INTERNATIONAL SEMICONDUCTOR CORP	TWD	2 887 359	1 136 803	0.41
234 795	VELODYNE LIDAR INC	USD	1 259 029	231 860	0.08
39 285	VISTEON CORP	USD	4 472 472	5 125 514	1.86
40 000	VOLTRONIC POWER TECHNOLOGY CORP	TWD	2 037 865	1 626 191	0.59
226 136	VONTIER CORP	USD	7 616 017	4 319 198	1.56
120 041	VULCAN ENERGY RESOURCES LTD	AUD	705 249	584 922	0.21
256 293	XPENG INC	USD	7 129 544	1 696 660	0.61
734 000	YADEA GROUP HOLDINGS LTD	HKD	1 451 041	1 120 189	0.41
211 729	YAGEO CORP	TWD	4 820 356	2 411 496	0.87
417 572	YAMAHA MOTOR CO LTD	JPY	9 584 674	8 624 793	3.12
10 100	YOUNGY CO LTD	CNY	201 923	152 483	0.06
83 406	ZHEJIANG CHINT ELECTRICS CO LTD - A	CNH	557 710	289 016	0.10
58 320	ZHEJIANG HUAYOU COBALT CO LTD - A	CNY	843 182	435 325	0.16
<b>Total Shares</b>			<b>348 048 608</b>	<b>275 857 978</b>	<b>99.84</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>348 048 608</b>	<b>275 857 978</b>	<b>99.84</b>
<b>Total Investments</b>			<b>348 048 608</b>	<b>275 857 978</b>	<b>99.84</b>



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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Automobiles and Parts	34.16	United States of America	47.58
Technology Hardware and Equipment	13.78	Japan	11.44
Consumer Services	11.51	Australia	8.26
Industrial Metals and Mining	9.59	Canada	8.14
Chemicals	9.56	South Korea	5.73
Electronic and Electrical Equipment	8.97	Cayman Islands	3.98
Industrial Transportation	5.96	China	3.79
General Industrials	1.64	France	2.96
Precious Metals and Mining	1.34	Taiwan	2.17
Personal Care, Drug and Grocery Stores	1.28	United Kingdom	2.12
Alternative Energy	0.76	Brazil	1.80
Leisure Goods	0.74	South Africa	1.22
Investment Banking and Brokerage Services	0.29	Germany	0.65
Industrial Materials	0.13		
Waste and Disposal Services	0.07		
Construction and Materials	0.06		
	<b>99.84</b>		<b>99.84</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
2 393	ABERCROMBIE & FITCH CO - A	USD	48 913	42 069	0.09
3 493	ADIDAS AG - REG	EUR	822 312	341 709	0.71
1 612	ADOBE INC	USD	795 291	513 422	1.07
1 492	ADT INC	USD	12 333	12 622	0.03
417	ADYEN NV	EUR	850 372	598 677	1.25
6 501	AKAMAI TECHNOLOGIES INC	USD	676 114	574 233	1.20
27 000	A-LIVING SMART CITY SERVICES CO LTD	HKD	62 155	15 306	0.03
764	ALKAMI TECHNOLOGY INC	USD	10 734	12 109	0.03
2 106	ALLIANCE DATA SYSTEMS CORP	USD	116 037	76 048	0.16
21 212	ALSEA SAB DE CV	MXN	45 355	40 599	0.08
10 792	ANHEUSER-BUSCH INBEV SA/NV	EUR	624 766	539 713	1.13
4 633	APPLE INC	USD	768 032	710 424	1.48
17 164	ARCA CONTINENTAL SAB DE CV	MXN	101 124	140 337	0.29
25 297	ARISTOCRAT LEISURE LTD	AUD	695 186	599 660	1.25
3 768	ARIZIA INC	CAD	148 549	145 964	0.30
400	ASKUL CORP	JPY	6 424	4 185	0.01
13 864	ASSOCIATED BRITISH FOODS PLC	GBP	365 399	215 418	0.45
13 076	AVI LTD	ZAR	63 691	52 276	0.11
630	AVIS BUDGET GROUP INC	USD	119 873	148 970	0.31
1 260	BALCHEM CORP	USD	160 795	176 148	0.37
2 093	BAOZUN INC	USD	48 033	8 246	0.02
2 037	BASIC-FIT NV	EUR	94 671	51 338	0.11
4 200	BEIJING SINNET TECHNOLOGY CO LTD	CNH	9 697	4 962	0.01
4 283	BETSSON AB	SEK	33 160	31 162	0.07
303	BGF RETAIL CO LTD	KRW	41 271	39 671	0.08
2 452	BIGCOMMERCE HOLDINGS INC	USD	127 619	36 437	0.08
7 166	BILIBILI INC	HKD	294 114	61 985	0.13
5 291	BJ'S WHOLESALE CLUB HOLDINGS INC	USD	306 181	409 523	0.86
2 383	BLACKLINE INC	USD	253 667	133 448	0.28
7 347	BLOCK INC - A	USD	1 071 442	441 334	0.92
303	BOOKING HOLDINGS INC	USD	678 776	566 452	1.18
1 257	BOOT BARN HOLDINGS INC	USD	153 224	71 398	0.15
3 248	BTRS HOLDINGS INC	USD	24 065	30 661	0.06
1 162	BUCKLE INC	USD	44 556	45 701	0.10
2 828	BURLINGTON STORES INC	USD	635 299	404 291	0.84
3 437	CALBEE INC	JPY	90 484	69 024	0.14
1 613	CALERES INC	USD	42 116	44 083	0.09
5 908	CALLAWAY GOLF CO	USD	128 259	110 598	0.23
8 220	CAMPBELL SOUP CO	USD	376 618	434 920	0.91
2 370	CANADA GOOSE HOLDINGS INC	CAD	94 538	38 729	0.08
6 112	CANO HEALTH INC	USD	31 476	21 881	0.05
6 852	CAPCOM CO LTD	JPY	188 473	191 082	0.40
1 409	CARDLYTICS INC	USD	36 506	13 287	0.03
3 422	CARGURUS INC	USD	86 642	49 824	0.10

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
3 874	CARLSBERG AS - B	DKK	555 028	456 699	0.95
10 374	CARSALES.COM LTD	AUD	167 673	134 798	0.28
1 151	CHANNELADVISOR CORP	USD	25 910	26 519	0.06
23 000	CHICONY ELECTRONICS CO LTD	TWD	70 631	57 174	0.12
139 000	CHINA FEIHE LTD	HKD	224 582	80 037	0.17
30 050	CHINA MENGNIU DAIRY CO LTD	HKD	161 420	96 277	0.20
3 996	CHR HANSEN HOLDING A/S	DKK	331 525	221 960	0.46
141 000	CHUNGHWA TELECOM CO LTD	TWD	581 823	485 716	1.01
953	CJ CGV CO LTD	KRW	22 864	9 032	0.02
4 634	COLOROX CO	USD	811 975	676 749	1.41
9 804	COCA-COLA CO	USD	621 359	586 769	1.23
7 829	COCA-COLA EUROPAFIC PARTNERS PLC	USD	415 945	367 963	0.77
7 832	COCA-COLA HBC AG	GBP	272 300	171 561	0.36
5 074	COINBASE GLOBAL INC - A	USD	396 268	336 153	0.70
1 503	COLUMBIA SPORTSWEAR CO	USD	147 932	111 974	0.23
15 235	COMCAST CORP	USD	674 586	483 559	1.01
177 116	COMPAL ELECTRONICS INC	TWD	142 331	115 979	0.24
18 513	CONAGRA BRANDS INC	USD	609 014	679 427	1.42
8 680	CORUS ENTERTAINMENT INC	CAD	30 676	13 681	0.03
1 505	COSTCO WHOLESALE CORP	USD	628 962	754 758	1.58
2 592	CROCS INC	USD	247 779	183 384	0.38
10 358	DANONE SA	EUR	643 745	515 347	1.08
1 154	DECKERS OUTDOOR CORP	USD	385 983	403 819	0.84
6 848	DELIVERY HERO SE	EUR	555 743	225 720	0.47
2 640	DESIGNER BRANDS INC - A	USD	33 147	40 207	0.08
2 664	DICK'S SPORTING GOODS INC	USD	222 610	303 057	0.63
703	DOCEBO INC	CAD	48 985	20 414	0.04
5 611	DOUYU INTERNATIONAL HOLDINGS LTD - ADR	USD	8 915	5 610	0.01
14 359	EBAY INC	USD	809 366	572 063	1.19
24 639	EMBRACER GROUP AB	SEK	223 092	118 552	0.25
3 207	EVENTBRITE INC	USD	60 634	21 070	0.04
6 068	EVOLUTION AB	SEK	707 443	567 237	1.18
2 656	FIGS INC	USD	23 638	19 601	0.04
1 325	FIVERR INTERNATIONAL LTD	USD	182 015	41 009	0.09
3 826	FOOT LOCKER INC	USD	183 517	121 284	0.25
7 437	FRASERS GROUP PLC	GBP	64 767	55 445	0.12
4 900	FREENET AG	EUR	111 739	96 422	0.20
500	FUJI MEDIA HOLDINGS INC	JPY	4 971	3 482	0.01
7 915	GAP INC	USD	121 767	89 202	0.19
588	GENESCO INC	USD	28 046	27 660	0.06
178	GIVAUDAN SA - REG	CHF	653 991	531 816	1.11
7 668	GLANBIA PLC	EUR	104 294	88 595	0.19
7 080	GODADDY INC	USD	554 939	569 232	1.19
2 400	GREE INC	JPY	20 641	13 515	0.03

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
3 863	GROCERY OUTLET HOLDING CORP	USD	130 494	133 544	0.28
1 651	GUESS? INC	USD	37 236	28 034	0.06
30 930	H & M HENNES & MAURITZ AB - B	SEK	425 565	311 246	0.65
3 315	HAIN CELESTIAL GROUP INC	USD	135 368	62 024	0.13
180 000	HENGTEN NETWORKS GROUP LTD	HKD	51 392	28 204	0.06
4 184	HERBALIFE NUTRITION LTD	USD	181 955	88 952	0.19
8 927	HERTZ GLOBAL HOLDINGS INC	USD	179 160	164 257	0.34
551	HIBBETT SPORTS INC	USD	35 939	34 393	0.07
4 996	HIMS & HERS HEALTH INC	USD	20 183	22 682	0.05
5 338	HOSTESS BRANDS INC	USD	89 165	141 350	0.30
608	HOUSE FOODS GROUP INC	JPY	19 565	11 384	0.02
1 889	HUBSPOT INC	USD	807 039	560 202	1.17
11 405	INGHAMS GROUP LTD	AUD	27 102	18 451	0.04
520	INTAPP INC	USD	10 337	11 679	0.02
819	JACK IN THE BOX INC	USD	67 747	72 260	0.15
1 435	JAMIESON WELLNESS INC	CAD	40 757	35 064	0.07
100 365	JD SPORTS FASHION PLC	GBP	181 928	112 601	0.24
11 334	KAHOOT! AS	NOK	62 466	24 168	0.05
8 653	KELLOGG CO	USD	561 161	664 723	1.39
5 956	KERRY GROUP PLC	EUR	676 334	518 022	1.08
899	KONAMI GROUP CORP	JPY	51 941	39 496	0.08
4 065	KONINKLIJKE DSM NV	EUR	700 759	479 305	1.00
73 300	KUAISHOU TECHNOLOGY	HKD	710 058	301 610	0.63
305 655	LENOVO GROUP LTD	HKD	330 312	244 529	0.51
5 657	LIGHTSPEED COMMERCE INC	CAD	369 524	108 284	0.23
2 468	LIONS GATE ENTERTAINMENT CORP (ISIN CA5359194019)	USD	36 787	19 892	0.04
5 065	LIONS GATE ENTERTAINMENT CORP (ISIN CA5359195008)	USD	67 196	38 443	0.08
7 078	LIVE NATION ENTERTAINMENT INC	USD	656 664	563 480	1.18
2 920	LIVEPERSON INC	USD	153 985	30 864	0.06
25 697	LOCALIZA RENT A CAR SA	BRL	267 238	345 449	0.72
78	LOCALIZA RENT A CAR SA - RIGHTS - 31/10/2022	BRL	-	194	0.00
2 362	LULULEMON ATHLETICA INC	USD	788 038	777 193	1.63
1 563	MARRIOTT VACATIONS WORLDWIDE CORP	USD	250 152	230 949	0.48
2 798	MCDONALD'S CORP	USD	705 910	762 904	1.60
20 523	MEDIATEK INC	TWD	649 827	375 779	0.78
449	MEDIFAST INC	USD	74 869	52 529	0.11
1 075	MEIJI HOLDINGS CO LTD	JPY	70 696	44 263	0.09
27 872	MEITUAN - B	HKD	699 854	443 120	0.93
36 800	MGM CHINA HOLDINGS LTD	HKD	34 675	14 814	0.03
6 961	MOLSON COORS BEVERAGE CO - B	USD	388 954	351 043	0.73
2 400	MOMO.COM INC	TWD	57 487	35 938	0.08
400	MORINAGA MILK INDUSTRY CO LTD	JPY	19 823	11 357	0.02
9 995	MR PRICE GROUP LTD	ZAR	120 323	96 178	0.20
5 885	NASPERS LTD	ZAR	791 667	608 466	1.27

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
697	NCSOFT CORP	KRW	495 442	190 832	0.40
5 089	NESTLE SA	CHF	608 007	554 484	1.16
33 890	NETEASE INC	HKD	716 107	369 559	0.77
5 099	NEXI SPA	EUR	89 094	44 197	0.09
5 975	NIKE INC - B	USD	877 951	553 763	1.16
3 000	NINTENDO CO LTD	JPY	162 213	122 515	0.26
2 110	NU SKIN ENTERPRISES INC - A	USD	102 393	80 581	0.17
1 953	NUVEI CORP	CAD	122 765	58 703	0.12
3 714	NVIDIA CORP	USD	660 060	501 279	1.05
8 623	OMNICOM GROUP INC	USD	643 343	627 323	1.31
1 634	PAYLOCITY HOLDING CORP	USD	332 788	378 745	0.79
7 883	PAYPAL HOLDINGS INC	USD	1 142 530	658 861	1.38
4 500	PERFECT WORLD CO LTD/CHINA - A	CNH	13 356	6 992	0.01
882	PETCO HEALTH & WELLNESS CO INC	USD	16 851	9 287	0.02
7 405	PITNEY BOWES INC	USD	59 743	23 030	0.05
4 232	PLUS500 LTD	GBP	80 156	87 952	0.18
13 287	PROSUS NV	EUR	973 104	578 342	1.21
4 471	PUMA SE	EUR	438 362	198 011	0.41
4 220	QORVO INC	USD	609 491	363 258	0.76
3 599	QUOTIENT TECHNOLOGY INC	USD	15 043	8 854	0.02
2 411	Q2 HOLDINGS INC	USD	190 461	74 837	0.16
33 907	RAKUTEN GROUP INC	JPY	326 461	151 930	0.32
2 238	REA GROUP LTD	AUD	252 019	174 009	0.36
11 270	RESTAURANT BRANDS INTERNATIONAL INC	CAD	623 830	668 826	1.40
1 568	REVOLVE GROUP	USD	72 396	37 632	0.08
3 393	RINGCENTRAL INC - A	USD	729 003	120 519	0.25
5 723	ROCKET COS INC	USD	101 601	39 489	0.08
6 854	ROSS STORES INC	USD	676 701	655 859	1.37
3 054	ROVER GROUP INC	USD	16 552	13 407	0.03
2 067	ROYAL UNIBREW A/S	DKK	228 391	118 078	0.25
11 235	SAMSUNG ELECTRONICS CO LTD	KRW	635 584	468 503	0.98
12 619	SAMSUNG ELECTRONICS CO LTD - PFD	KRW	641 492	472 177	0.99
1 491	SERVICENOW INC	USD	797 059	627 323	1.31
1 447	SHAKE SHACK INC - A	USD	129 614	80 410	0.17
200	SHIMAMURA CO LTD	JPY	17 097	16 187	0.03
775	SHOE CARNIVAL INC	USD	21 448	18 585	0.04
1 618	SILICON LABORATORIES INC	USD	241 334	185 941	0.39
23 544	SINCH AB	SEK	211 794	55 385	0.12
33 439	SIRIUS XM HOLDINGS INC	USD	214 003	201 972	0.42
5 810	SKYWORKS SOLUTIONS INC	USD	914 979	499 718	1.04
1 437	SLEEP COUNTRY CANADA HOLDINGS INC	CAD	30 971	23 619	0.05
11 466	SLM CORP	USD	181 249	190 221	0.40
12 865	SOFTBANK CORP	JPY	157 622	126 845	0.26
5 404	SONOS INC	USD	167 480	87 112	0.18

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
8 157	SPAR GROUP LTD	ZAR	101 369	69 131	0.14
1 522	SPARTANNASH CO	USD	52 371	54 351	0.11
1 947	SPROUT SOCIAL INC - A	USD	149 340	117 463	0.25
4 316	SPROUTS FARMERS MARKET INC	USD	99 757	127 322	0.27
35 196	STAR ENTERTAINMENT GRP LTD	AUD	96 175	66 169	0.14
3 275	STEVEN MADDEN LTD	USD	124 937	97 824	0.20
1 324	SUNTORY BEVERAGE & FOOD LTD	JPY	48 645	44 360	0.09
5 167	SYMRISE AG	EUR	610 209	527 788	1.10
1 674	SYNAPTICS INC	USD	247 946	148 316	0.31
67 201	TAIWAN MOBILE CO LTD	TWD	238 372	198 334	0.41
5 345	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	717 936	633 276	1.32
1 039	TASKUS INC	USD	25 538	20 977	0.04
6 603	TEAMVIEWER AG	EUR	165 151	63 525	0.13
5 968	TECHNOGYM SPA	EUR	62 221	41 053	0.09
13 567	TENCENT HOLDINGS LTD	HKD	670 437	355 341	0.74
2 355	THOR INDUSTRIES INC	USD	255 780	191 862	0.40
2 212	THREDUP INC	USD	9 246	2 721	0.01
4 677	T-MOBILE US INC	USD	623 715	708 846	1.48
3 336	TRAVEL + LEISURE CO	USD	194 114	126 701	0.26
1 828	TREEHOUSE FOODS INC	USD	78 669	91 839	0.19
369	TRIGANO SA	EUR	48 144	37 783	0.08
6 242	TWILIO INC - A	USD	1 335 407	464 218	0.97
3 976	UBISOFT ENTERTAINMENT SA	EUR	207 630	109 127	0.23
1 812	ULTA BEAUTY INC	USD	731 056	759 898	1.59
2 460	UNITED NATURAL FOODS INC	USD	121 756	104 329	0.22
4 888	UPWORK INC	USD	208 924	65 744	0.14
2 695	URBAN OUTFITTERS INC	USD	84 522	64 303	0.13
3 752	VICTORIA'S SECRET & CO	USD	203 397	141 075	0.29
6 207	WALT DISNEY CO	USD	685 481	661 294	1.38
46 478	WANT WANT CHINA HOLDINGS LTD	HKD	35 682	30 552	0.06
16 115	WEBJET LTD	AUD	62 578	54 410	0.11
1 342	WINNEBAGO INDUSTRIES INC	USD	92 175	80 104	0.17
3 460	WOLVERINE WORLD WIDE INC	USD	111 954	59 270	0.12
5 600	WUHU SANQI INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD - A	CNH	21 526	11 070	0.02
60 800	WYNN MACAU LTD	HKD	59 043	24 243	0.05
4 394	YEXT INC	USD	42 518	23 376	0.05
5 782	YUM! BRANDS INC	USD	714 173	683 722	1.43
14 432	YUM CHINA HOLDINGS INC	USD	713 818	596 763	1.25
5 054	ZENDESK INC	USD	513 750	387 591	0.81
1 647	ZIPRECRUITER INC	USD	29 579	27 620	0.06
7 046	ZOOM VIDEO COMMUNICATIONS INC	USD	1 458 966	587 918	1.23
1 171	ZOZO INC	JPY	34 806	24 935	0.05
827	ZUMIEZ INC	USD	36 513	18 550	0.04

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
16 700	360 SECURITY TECHNOLOGY INC - A	CNH	36 997	16 130	0.03
15 967	888 HOLDINGS PLC	GBP	86 737	17 061	0.04
<b>Total Shares</b>			<b>64 003 545</b>	<b>47 053 210</b>	<b>98.26</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>64 003 545</b>	<b>47 053 210</b>	<b>98.26</b>
<b>Total Investments</b>			<b>64 003 545</b>	<b>47 053 210</b>	<b>98.26</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software and Computer Services	13.01	United States of America	60.21
Travel and Leisure	12.17	Cayman Islands	3.93
Food Producers	10.57	Netherlands	3.57
Retailers	9.20	Germany	3.03
Telecommunications Service Providers	7.46	Taiwan	2.65
Technology Hardware and Equipment	6.74	Switzerland	2.63
Personal Goods	6.12	South Korea	2.46
Beverages	5.80	Canada	2.45
Leisure Goods	4.51	Sweden	2.26
Consumer Services	4.39	Australia	2.19
Industrial Support Services	4.10	Japan	1.83
Media	3.01	South Africa	1.72
Chemicals	2.58	Denmark	1.66
Personal Care, Drug and Grocery Stores	2.51	United Kingdom	1.57
Electronic and Electrical Equipment	1.96	France	1.38
Investment Banking and Brokerage Services	1.68	Ireland	1.27
General Industrials	1.22	Belgium	1.13
Finance and Credit Services	0.48	Brazil	0.72
Real Estate Investment Trusts	0.36	Hong Kong (China)	0.51
Pharmaceuticals and Biotechnology	0.17	Mexico	0.38
Health Care Providers	0.09	Israel	0.27
Household Goods and Home Construction	0.05	Italy	0.18
Industrial Engineering	0.03	China	0.11
Real Estate Investment and Services	0.03	Bermuda	0.06
Automobiles and Parts	0.02	Norway	0.05
		Gibraltar	0.04
	<b>98.26</b>		<b>98.26</b>



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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
14 350	ABB LTD	CHF	415 087	399 201	0.33
419	ABIOMED INC	USD	127 857	105 622	0.09
2 437	ABN AMRO BANK NV	EUR	29 032	23 980	0.02
20 098	ABRDN PLC	GBP	74 873	36 793	0.03
230	ACCIONA SA	EUR	44 224	41 395	0.03
1 473	ADECCO GROUP AG - REG	CHF	83 184	46 129	0.04
1 343	ADEVINTA ASA	NOK	20 143	9 197	0.01
1 439	ADIDAS AG - REG	EUR	465 148	140 773	0.11
1 122	ADMIRAL GROUP PLC	GBP	44 586	26 057	0.02
4 046	ADOBE INC	USD	1 977 084	1 288 651	1.05
287	ADVANCE AUTO PARTS INC	USD	50 516	54 507	0.04
8 680	ADVANCED MICRO DEVICES INC	USD	861 104	521 321	0.43
937	ADVANTEST CORP	JPY	69 981	49 550	0.04
110	ADYEN NV	EUR	258 471	157 924	0.13
346	AENA SME SA	EUR	54 972	40 746	0.03
6 043	AEON CO LTD	JPY	169 747	112 883	0.09
438	AERCAP HOLDINGS NV	USD	23 624	23 394	0.02
137	AEROPORTS DE PARIS	EUR	16 566	18 557	0.02
2 405	AFLAC INC	USD	112 738	156 590	0.13
707	AGEAS SA/NV	EUR	35 401	24 478	0.02
4 013	AGNICO EAGLE MINES LTD	CAD	212 702	176 314	0.14
103 208	AIA GROUP LTD	HKD	1 149 054	781 635	0.64
1 010	AKER BP ASA	NOK	33 474	32 194	0.03
1 395	AKZO NOBEL NV	EUR	147 771	86 089	0.07
539	ALBEMARLE CORP	USD	87 559	150 850	0.12
2 899	ALFA LAVAL AB	SEK	83 282	71 383	0.06
349	ALIGN TECHNOLOGY INC	USD	186 089	67 811	0.06
4 135	ALIMENTATION COUCHE-TARD INC	CAD	141 418	184 917	0.15
827	ALLEGION PLC	USD	113 257	86 645	0.07
1 120	ALLSTATE CORP	USD	122 730	141 400	0.12
1 679	ALLY FINANCIAL INC	USD	64 392	46 273	0.04
689	ALNYLAM PHARMACEUTICALS INC	USD	99 599	142 802	0.12
3 855	AMADEUS IT GROUP SA - A	EUR	246 634	200 944	0.16
2 961	AMC ENTERTAINMENT HOLDINGS INC	USD	34 388	19 720	0.02
11 909	AMCOR PLC	USD	136 200	137 906	0.11
45	AMERCO	USD	22 164	25 884	0.02
5 550	AMERICAN EXPRESS CO	USD	709 878	823 898	0.67
1 455	AMERICAN HOMES 4 RENT	USD	53 775	46 473	0.04
4 208	AMERICAN INTERNATIONAL GROUP INC	USD	226 423	239 856	0.20
1 046	AMERICAN WATER WORKS CO INC	USD	163 957	152 026	0.12
540	AMERIPRISE FINANCIAL INC	USD	122 775	166 925	0.14
1 129	AMETEK INC	USD	135 656	146 386	0.12
1 148	AMPLIFON SPA	EUR	48 652	28 524	0.02
2 039	AMPOL LTD	AUD	44 954	35 504	0.03

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
561	AMUNDI SA	EUR	43 938	26 492	0.02
2 286	ANALOG DEVICES INC	USD	352 171	326 029	0.27
2 088	ANNALY CAPITAL MANAGEMENT INC	USD	68 254	38 732	0.03
744	ANSYS INC	USD	254 195	164 543	0.13
3 634	ANTOFAGASTA PLC	GBP	68 399	49 185	0.04
889	AON PLC - A	USD	259 599	250 245	0.20
8 743	APA GROUP	AUD	65 123	58 759	0.05
1 919	APOLLO GLOBAL MANAGEMENT INC	USD	106 654	106 236	0.09
7 310	APPLIED MATERIALS INC	USD	725 830	645 400	0.53
2 182	APTIV PLC	USD	285 145	198 715	0.16
796	ARAMARK	USD	29 306	29 054	0.02
1 328	ARCH CAPITAL GROUP LTD	USD	48 310	76 360	0.06
264	ARGENX SE	EUR	78 284	103 013	0.08
1 319	ARISTA NETWORKS INC	USD	116 234	159 414	0.13
283	ARKEMA SA	EUR	33 079	22 410	0.02
1 249	AROUNDTOWN SA	EUR	7 963	2 479	0.00
315	ARROW ELECTRONICS INC	USD	38 004	31 897	0.03
955	ARTHUR J GALLAGHER & CO	USD	121 839	178 661	0.15
11 600	ASAHI KASEI CORP	JPY	109 443	74 493	0.06
401	ASM INTERNATIONAL NV	EUR	114 533	89 095	0.07
3 455	ASML HOLDING NV	EUR	1 840 622	1 632 249	1.34
7 939	ASSA ABLOY AB	SEK	203 306	160 210	0.13
10 200	ASSICURAZIONI GENERALI SPA	EUR	178 113	153 133	0.12
328	ASSURANT INC	USD	46 340	44 562	0.04
1 784	ASX LTD	AUD	103 772	77 232	0.06
23 016	ATLAS COPCO AB	SEK	299 162	245 854	0.20
14 384	ATLAS COPCO AB - B	SEK	186 963	139 200	0.11
787	ATMOS ENERGY CORP	USD	91 533	83 855	0.07
7 936	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	36 784	35 500	0.03
4 381	AUTO TRADER GROUP PLC	GBP	35 375	26 311	0.02
1 850	AUTODESK INC	USD	510 365	396 455	0.32
3 611	AUTOMATIC DATA PROCESSING INC	USD	659 888	872 779	0.71
107	AUTOZONE INC	USD	163 177	271 018	0.22
805	AVALONBAY COMMUNITIES INC	USD	179 660	140 972	0.11
2 528	AVANTOR INC	USD	76 833	50 990	0.04
477	AVERY DENNISON CORP	USD	89 046	80 875	0.07
695	AVEVA GROUP	GBP	31 321	24 967	0.02
26 548	AVIVA PLC	GBP	152 522	127 801	0.10
15 992	AXA SA	EUR	434 375	395 142	0.32
1 100	AZBIL CORP	JPY	53 232	29 936	0.02
8 329	BAKER HUGHES CO	USD	211 878	230 380	0.19
264	BALOISE HOLDING AG - REG	CHF	43 524	36 088	0.03
10 470	BANK HAPOALIM BM	ILS	79 640	101 442	0.08
13 391	BANK LEUMI LE-ISRAEL BM	ILS	93 912	128 412	0.10

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
5 662	BANK OF MONTREAL	CAD	484 031	520 897	0.42
6 382	BANK OF NEW YORK MELLON CORP	USD	289 539	268 746	0.22
10 237	BANK OF NOVA SCOTIA	CAD	694 455	494 198	0.40
9 422	BARRATT DEVELOPMENTS PLC	GBP	80 937	40 812	0.03
1 526	BAYERISCHE MOTOREN WERKE AG	EUR	160 822	119 934	0.10
266	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	23 778	19 639	0.02
335	BCE INC	CAD	15 213	15 092	0.01
472	BECHTLE AG	EUR	32 822	16 328	0.01
811	BENTLEY SYSTEMS INC	USD	48 590	28 612	0.02
1 035	BERKELEY GROUP HOLDINGS PLC	GBP	61 044	41 363	0.03
301	BILL.COM HOLDINGS INC	USD	79 092	40 141	0.03
846	BIOMARIN PHARMACEUTICAL INC	USD	68 471	73 289	0.06
382	BIOMERIEUX	EUR	52 207	33 806	0.03
1 334	BLACK KNIGHT INC	USD	102 142	80 667	0.07
2 482	BLACKBERRY LTD	CAD	19 649	11 518	0.01
3 690	BLACKSTONE INC - A	USD	434 632	336 307	0.27
2 926	BLOCK INC - A	USD	549 738	175 765	0.14
4 556	BLUESCOPE STEEL LTD	AUD	66 743	45 827	0.04
9 706	BNP PARIBAS SA	EUR	604 286	455 616	0.37
33 875	BOC HONG KONG HOLDINGS LTD	HKD	107 506	105 295	0.09
179	BOOKING HOLDINGS INC	USD	369 311	334 637	0.27
1 105	BORGWARNER INC	USD	45 319	41 471	0.03
1 274	BOSTON PROPERTIES INC	USD	112 559	92 620	0.08
13 221	BRAMBLES LTD	AUD	103 024	98 746	0.08
1 157	BRENNTAG SE	EUR	91 821	70 258	0.06
8 115	BRITISH LAND CO PLC	GBP	49 927	34 188	0.03
2 137	BROADCOM INC	USD	1 053 717	1 004 646	0.82
627	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	95 539	94 088	0.08
553	BROOKFIELD RENEWABLE CORP - A	CAD	20 758	17 161	0.01
1 352	BROTHER INDUSTRIES LTD	JPY	26 390	23 022	0.02
1 106	BROWN & BROWN INC	USD	55 903	65 022	0.05
3 109	BUNZL PLC	GBP	114 159	101 698	0.08
3 732	BURBERRY GROUP PLC	GBP	85 521	77 990	0.06
2 710	BUREAU VERITAS SA	EUR	73 485	67 148	0.05
308	BURLINGTON STORES INC	USD	75 425	44 032	0.04
35	CABLE ONE INC	USD	58 050	30 080	0.02
2 339	CADENCE DESIGN SYSTEMS INC	USD	309 491	354 101	0.29
40 860	CAIXABANK SA	EUR	113 100	135 407	0.11
3 409	CAMECO CORP	CAD	61 698	80 749	0.07
7 879	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	371 760	357 375	0.29
736	CANADIAN UTILITIES LTD	CAD	19 254	19 560	0.02
4 586	CANON INC	JPY	94 135	97 314	0.08
600	CAPCOM CO LTD	JPY	16 949	16 732	0.01
1 401	CAPGEMINI SE	EUR	225 576	230 203	0.19

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
15 429	CAPLAND ASCENDAS REIT	SGD	33 750	28 566	0.02
371	CARL ZEISS MEDITEC AG	EUR	61 580	44 936	0.04
179	CARLISLE COS INC	USD	52 921	42 745	0.03
739	CARLYLE GROUP INC	USD	26 769	20 899	0.02
934	CARMAX INC	USD	98 905	58 851	0.05
2 145	CARREFOUR SA	EUR	38 784	34 524	0.03
7 127	CARRIER GLOBAL CORP	USD	339 784	283 370	0.23
614	CBOE GLOBAL MARKETS INC	USD	63 078	76 443	0.06
2 797	CBRE GROUP INC	USD	196 261	198 419	0.16
782	CDW CORP/DE	USD	115 466	135 137	0.11
627	CELANESE CORP - A	USD	86 141	60 267	0.05
785	CERIDIAN HCM HOLDING INC	USD	78 421	51 959	0.04
1 198	CH ROBINSON WORLDWIDE INC	USD	116 162	117 069	0.10
6 219	CHARLES SCHWAB CORP	USD	372 883	495 468	0.40
612	CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	74 561	79 089	0.06
1 957	CHENIERE ENERGY INC	USD	286 393	345 234	0.28
3 098	CHIBA BANK LTD	JPY	17 860	16 945	0.01
9 200	CHOW TAI FOOK JEWELLERY GROUP LTD	HKD	18 061	15 752	0.01
972	CHR HANSEN HOLDING A/S	DKK	92 308	53 990	0.04
2 265	CHUBB LTD	USD	379 383	486 726	0.40
562	CINCINNATI FINANCIAL CORP	USD	52 126	58 066	0.05
2 361	CITIZENS FINANCIAL GROUP INC	USD	94 144	96 565	0.08
3 769	CITY DEVELOPMENTS LTD	SGD	19 568	20 322	0.02
9 000	CK ASSET HOLDINGS LTD	HKD	57 611	49 759	0.04
1 208	CLARIANT AG - REG	CHF	23 268	19 446	0.02
1 622	CLARIVATE PLC	USD	39 024	16 755	0.01
1 132	CLOROX CO	USD	219 008	165 317	0.13
899	CLOUDFLARE INC	USD	76 654	50 632	0.04
1 902	CME GROUP INC	USD	370 588	329 617	0.27
9 431	CNH INDUSTRIAL NV	EUR	135 646	122 153	0.10
35 051	COCA-COLA CO	USD	1 852 835	2 097 801	1.72
1 891	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	90 837	88 972	0.07
606	COCHLEAR LTD	AUD	92 425	77 390	0.06
266	COGNEX CORP	USD	11 201	12 297	0.01
2 420	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	183 844	150 645	0.12
557	COINBASE GLOBAL INC - A	USD	63 502	36 901	0.03
6 649	COLGATE-PALMOLIVE CO	USD	539 364	490 962	0.40
23 551	COMCAST CORP	USD	1 169 716	747 509	0.61
9 234	COMMERZBANK AG	EUR	62 509	73 888	0.06
7 101	COMPASS GROUP PLC	GBP	133 494	150 152	0.12
4 014	COMPUTERSHARE LTD	AUD	48 674	64 863	0.05
4 991	CONCORDIA FINANCIAL GROUP LTD	JPY	18 348	15 211	0.01
2 902	CONSOLIDATED EDISON INC	USD	283 632	255 260	0.21
897	CONSTELLATION BRANDS INC - A	USD	220 180	221 631	0.18

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
1 516	CONSTELLATION ENERGY CORP	USD	94 110	143 323	0.12
100	CONSTELLATION SOFTWARE INC/CANADA	CAD	168 852	144 416	0.12
984	COPART INC	USD	118 418	113 180	0.09
2 372	COSTCO WHOLESALE CORP	USD	965 001	1 189 558	0.97
427	COUPA SOFTWARE INC	USD	110 872	22 729	0.02
890	COVESTRO AG	EUR	53 936	30 295	0.02
479	COVIVIO	EUR	38 547	25 659	0.02
10 356	CREDIT AGRICOLE SA	EUR	125 153	94 022	0.08
1 286	CRODA INTERNATIONAL PLC	GBP	120 231	100 094	0.08
1 126	CROWDSTRIKE HOLDINGS INC - A	USD	292 618	181 511	0.15
3 705	CROWN CASTLE INC	USD	675 964	493 728	0.40
1 876	CYBERAGENT INC	JPY	30 738	15 449	0.01
366	CYBERARK SOFTWARE LTD	USD	50 459	57 429	0.05
738	DAIFUKU CO LTD	JPY	57 879	33 863	0.03
7 650	DAI-ICHI LIFE HOLDINGS INC	JPY	140 547	121 337	0.10
300	DAITO TRUST CONSTRUCTION CO LTD	JPY	33 016	29 690	0.02
2 600	DAIWA HOUSE INDUSTRY CO LTD	JPY	74 154	52 687	0.04
6 700	DAIWA SECURITIES GROUP INC	JPY	38 200	26 145	0.02
5 703	DASSAULT SYSTEMES SE	EUR	240 467	191 361	0.16
1 007	DATADOG INC	USD	116 114	81 074	0.07
3 011	DAVIDE CAMPARI-MILANO NV	EUR	35 663	27 063	0.02
610	DAVITA INC	USD	63 438	44 536	0.04
15 867	DBS GROUP HOLDINGS LTD	SGD	314 607	383 476	0.31
1 232	DEERE & CO	USD	368 989	487 650	0.40
752	DELIVERY HERO SE	EUR	92 514	24 787	0.02
1 675	DELL TECHNOLOGIES INC	USD	74 068	64 320	0.05
996	DEMANT A/S	DKK	46 921	27 225	0.02
1 259	DENTSPLY SIRONA INC	USD	66 092	38 802	0.03
1 200	DENTSU GROUP INC	JPY	47 500	37 421	0.03
1 660	DEUTSCHE BOERSE AG	EUR	271 734	270 135	0.22
1 788	DEXCOM INC	USD	170 211	215 955	0.18
19 281	DIAGEO PLC	GBP	794 250	798 752	0.65
116	DIASORIN SPA	EUR	23 127	15 168	0.01
231	D'IETTEREN GROUP	EUR	36 053	38 424	0.03
205	DISCO CORP	JPY	60 873	49 238	0.04
1 428	DISCOVER FINANCIAL SERVICES	USD	135 939	149 169	0.12
8 573	DNB BANK ASA	NOK	161 941	151 722	0.12
1 133	DOCUSIGN INC	USD	251 776	54 724	0.04
1 215	DOLLAR GENERAL CORP	USD	271 586	309 886	0.25
1 107	DOLLAR TREE INC	USD	157 237	175 460	0.14
1 331	DOLLARAMA INC	CAD	56 103	78 989	0.06
884	DOORDASH INC	USD	112 875	38 481	0.03
1 133	DOVER CORP	USD	153 352	148 072	0.12
1 292	DR HORTON INC	USD	99 863	99 329	0.08

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
1 785	DROPBOX INC	USD	45 487	38 824	0.03
748	DSV A/S	DKK	138 338	101 288	0.08
1 067	DYNATRACE INC	USD	50 014	37 601	0.03
620	EASTMAN CHEMICAL CO	USD	73 180	47 622	0.04
2 275	EBAY INC	USD	128 629	90 636	0.07
2 183	ECOLAB INC	USD	456 917	342 884	0.28
2 300	EDENRED	EUR	119 867	118 116	0.10
742	EDP RENOVAVEIS SA	EUR	19 091	15 628	0.01
5 316	EDWARDS LIFESCIENCES CORP	USD	596 644	385 038	0.31
1 962	ELANCO ANIMAL HEALTH INC	USD	59 331	25 879	0.02
2 215	ELECTRICITE DE FRANCE SA	EUR	27 048	26 161	0.02
2 079	ELECTROLUX AB	SEK	48 819	25 635	0.02
2 457	ELECTRONIC ARTS INC	USD	324 619	309 484	0.25
1 292	ELEVANCE HEALTH INC	USD	532 870	706 427	0.58
198	ELIA GROUP SA/NV	EUR	23 449	25 029	0.02
1 022	ELISA OYJ	EUR	57 218	49 404	0.04
3 450	EMBRACER GROUP AB	SEK	29 741	16 600	0.01
23	EMS-CHEMIE HOLDING AG	CHF	22 304	14 468	0.01
2 315	ENAGAS SA	EUR	52 845	37 581	0.03
2 927	ENDESA SA	EUR	75 948	48 847	0.04
66 895	ENEL SPA	EUR	315 833	298 777	0.24
14 566	ENGIE SA (ISIN FR0010208488)	EUR	194 976	189 369	0.15
18 146	E.ON SE	EUR	184 349	152 014	0.12
214	EPAM SYSTEMS INC	USD	91 296	74 900	0.06
6 074	EPIROC AB - A	SEK	145 784	92 920	0.08
3 594	EPIROC AB - B	SEK	71 760	48 249	0.04
2 727	EQT AB	SEK	120 868	53 699	0.04
945	EQUITY LIFESTYLE PROPERTIES INC	USD	66 242	60 442	0.05
1 528	EQUITY RESIDENTIAL	USD	100 954	96 295	0.08
117	ERIE INDEMNITY CO - A	USD	26 471	30 070	0.02
2 496	ERSTE GROUP BANK AG	EUR	84 055	61 574	0.05
1 383	ESSENTIAL UTILITIES INC	USD	64 342	61 156	0.05
300	ESSEX PROPERTY TRUST INC	USD	82 781	66 672	0.05
1 269	ESTEE LAUDER COS INC - A	USD	377 131	254 422	0.21
584	ETSY INC	USD	104 351	54 843	0.04
395	EURONEXT NV	EUR	38 357	25 103	0.02
227	EVEREST RE GROUP LTD	USD	60 652	73 244	0.06
3 009	EVERSOURCE ENERGY	USD	277 782	229 527	0.19
16 893	EVOLUTION MINING LTD	AUD	53 387	22 469	0.02
1 933	EVONIK INDUSTRIES AG	EUR	58 901	35 640	0.03
673	EXPEDIA GROUP INC	USD	110 114	62 905	0.05
1 352	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	135 932	132 293	0.11
771	EXTRA SPACE STORAGE INC	USD	145 369	136 806	0.11
347	FACTSET RESEARCH SYSTEMS INC	USD	120 294	147 645	0.12

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
222	FAIR ISAAC CORP	USD	101 215	106 302	0.09
1 636	FANUC CORP	JPY	345 722	216 064	0.18
522	FAST RETAILING CO LTD	JPY	360 557	291 457	0.24
2 910	FASTIGHETS AB BALDER - B	SEK	28 546	10 927	0.01
1 796	FERGUSON PLC	GBP	226 470	196 656	0.16
581	FERRARI NV	EUR	122 814	114 559	0.09
1 101	FIDELITY NATIONAL FINANCIAL INC - A	USD	43 048	43 357	0.04
5 226	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	605 573	433 706	0.35
2 811	FINECOBANK BANCA FINECO SPA	EUR	44 852	37 895	0.03
49	FIRST CITIZENS BANCSHARES INC/NC	USD	39 785	40 284	0.03
3 383	FIRST QUANTUM MINERALS LTD	CAD	99 088	59 598	0.05
876	FIRST REPUBLIC BANK/CA	USD	136 085	105 208	0.09
70	FIRSTSERVICE CORP	CAD	10 251	8 740	0.01
3 159	FISERV INC	USD	338 178	324 556	0.26
4 025	FISHER & PAYKEL HEALTHCARE CORP LTD	NZD	93 232	45 783	0.04
436	FMC CORP	USD	44 509	51 840	0.04
14 589	FORTESCUE METALS GROUP LTD	AUD	244 548	137 138	0.11
2 653	FORTINET INC	USD	95 197	151 645	0.12
1 109	FRANKLIN RESOURCES INC	USD	28 956	26 006	0.02
1 600	FUJITSU LTD	JPY	263 548	184 344	0.15
319	FUTU HOLDINGS LTD	USD	15 659	10 801	0.01
259	F5 NETWORKS INC	USD	40 677	37 014	0.03
3 282	GALP ENERGIA SGPS SA	EUR	33 867	33 330	0.03
709	GARMIN LTD	USD	93 856	62 420	0.05
379	GARTNER INC	USD	71 622	114 428	0.09
1 414	GEA GROUP AG	EUR	62 097	49 472	0.04
423	GECINA SA	EUR	59 584	37 731	0.03
4 522	GEN DIGITAL INC	USD	106 671	101 881	0.08
297	GENERAC HOLDINGS INC	USD	73 381	34 425	0.03
5 270	GENERAL MILLS INC	USD	318 908	429 927	0.35
656	GENUINE PARTS CO	USD	70 857	116 676	0.10
1 054	GETINGE AB - B	SEK	43 283	21 394	0.02
3 765	GETLINK SE - REG	EUR	71 133	59 650	0.05
81	GIVAUDAN SA - REG	CHF	348 151	242 006	0.20
1 843	GJENSIDIGE FORSIKRING ASA	NOK	42 458	33 663	0.03
1 101	GLOBAL PAYMENTS INC	USD	194 876	125 800	0.10
13	GLP J-REIT	JPY	15 933	13 478	0.01
108	GMO PAYMENT GATEWAY INC	JPY	15 095	7 797	0.01
1 146	GN STORE NORD AS	DKK	83 574	24 373	0.02
972	GODADDY INC	USD	75 890	78 149	0.06
14 386	GOODMAN GROUP	AUD	222 444	156 388	0.13
10 096	GRAB HOLDINGS LTD	USD	26 854	26 250	0.02
1 608	GREAT-WEST LIFECO INC	CAD	48 764	37 181	0.03
1 375	GRIFOLS SA	EUR	26 242	11 695	0.01

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
294	GRUPE BRUXELLES LAMBERT NV	EUR	33 291	21 677	0.02
736	GUIDEWIRE SOFTWARE INC	USD	72 589	43 726	0.04
6 731	H & M HENNES & MAURITZ AB - B	SEK	132 798	67 733	0.06
1 043	HAKUHODO DY HOLDINGS INC	JPY	14 961	8 814	0.01
3 859	HALLIBURTON CO	USD	156 285	140 545	0.11
1 749	HALMA PLC	GBP	59 831	42 591	0.03
7 084	HANG SENG BANK LTD	HKD	126 921	99 719	0.08
347	HANNOVER RUECK SE - REG	EUR	58 413	56 519	0.05
1 562	HARTFORD FINANCIAL SERVICES GROUP INC	USD	86 468	113 104	0.09
1 208	HASBRO INC	USD	112 015	78 822	0.06
531	HEINEKEN HOLDING NV	EUR	46 814	36 265	0.03
889	HELLOFRESH SE	EUR	58 763	17 801	0.01
6 270	HENDERSON LAND DEVELOPMENT CO LTD	HKD	25 602	15 352	0.01
958	HENKEL AG & CO KGAA	EUR	87 783	56 290	0.05
1 642	HENKEL AG & CO KGAA - PFD	EUR	166 105	103 507	0.08
639	HENRY SCHEIN INC	USD	45 997	43 746	0.04
170	HERMES INTERNATIONAL	EUR	212 246	220 190	0.18
10 401	HEWLETT PACKARD ENTERPRISE CO	USD	130 936	148 422	0.12
104	HIKARI TSUSHIN INC	JPY	25 009	12 574	0.01
851	HOLMEN AB	SEK	43 593	30 850	0.03
2 317	HOLOGIC INC	USD	169 250	157 093	0.13
8 750	HOME DEPOT INC	USD	2 599 272	2 591 137	2.12
10 548	HONG KONG EXCHANGES & CLEARING LTD	HKD	584 397	280 837	0.23
6 641	HONGKONG LAND HOLDINGS LTD	USD	35 936	25 568	0.02
418	HOSHIZAKI CORP	JPY	16 942	11 994	0.01
9 203	HP INC	USD	241 308	254 187	0.21
169 862	HSBC HOLDINGS PLC	GBP	944 663	874 815	0.71
414	HUBSPOT INC	USD	211 510	122 776	0.10
3 556	HULIC CO LTD	JPY	34 544	25 838	0.02
527	HUMANA INC	USD	212 760	294 108	0.24
11 354	HUNTINGTON BANCSHARES INC/OH	USD	166 772	172 354	0.14
3 660	HUSQVARNA AB - B	SEK	32 926	21 727	0.02
3 032	HYDRO ONE LTD	CAD	70 782	75 931	0.06
496	IA FINANCIAL CORP INC	CAD	23 390	27 570	0.02
701	IDEX CORP	USD	147 484	155 839	0.13
386	IGM FINANCIAL INC	CAD	11 223	10 320	0.01
1 299	ILLINOIS TOOL WORKS INC	USD	276 018	277 375	0.23
405	IMCD NV	EUR	60 607	52 557	0.04
1 082	INCYTE CORP	USD	90 824	80 436	0.07
9 333	INDUSTRIA DE DISENO TEXTIL SA	EUR	284 553	211 605	0.17
751	INDUSTRIVARDEN AB - A	SEK	24 300	17 004	0.01
936	INDUSTRIVARDEN AB - C	SEK	29 947	21 015	0.02
510	INDUTRADE AB	SEK	11 488	8 923	0.01
13 853	INFORMA PLC	GBP	95 384	88 619	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>					
32 832	ING GROEP NV	EUR	359 789	323 002	0.26
3 203	INGERSOLL RAND INC	USD	158 680	161 752	0.13
636	INSULET CORP	USD	163 798	164 603	0.13
1 418	INTACT FINANCIAL CORP	CAD	172 186	215 199	0.18
2 937	INTERCONTINENTAL EXCHANGE INC	USD	338 950	280 689	0.23
2 131	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	277 267	208 007	0.17
1 695	INTERNATIONAL PAPER CO	USD	80 218	56 969	0.05
1 815	INTERPUBLIC GROUP OF COS INC	USD	53 142	54 069	0.04
2 318	INTUIT INC	USD	954 956	990 945	0.81
1 594	INVESCO LTD	USD	30 584	24 420	0.02
172	INVESTMENT AB LATOUR - B	SEK	4 214	2 907	0.00
174	IPSEN SA	EUR	15 942	17 885	0.01
1 012	IQVIA HOLDINGS INC	USD	219 363	212 186	0.17
5 364	ISRAEL DISCOUNT BANK A	ILS	22 987	30 664	0.03
2 002	ISUZU MOTORS LTD	JPY	20 295	23 490	0.02
310	ITO EN LTD	JPY	18 986	10 950	0.01
522	ITOCHU TECHNO-SOLUTIONS CORP	JPY	16 525	12 116	0.01
3 481	IVANHOE MINES LTD	CAD	27 242	24 116	0.02
16 123	J SAINSBURY PLC	GBP	52 035	36 088	0.03
426	JACK HENRY & ASSOCIATES INC	USD	69 558	84 800	0.07
2 564	JAMES HARDIE INDUSTRIES PLC	AUD	79 644	55 746	0.05
2 395	JAPAN EXCHANGE GROUP INC	JPY	57 315	31 477	0.03
32	JAPAN METROPOLITAN FUND INVEST	JPY	25 775	23 575	0.02
7	JAPAN REAL ESTATE INVESTMENT CORP	JPY	41 720	29 340	0.02
11 885	JD SPORTS FASHION PLC	GBP	26 191	13 334	0.01
362	JERONIMO MARTINS SGPS SA	EUR	6 699	7 506	0.01
1 784	JOHNSON MATTHEY PLC	GBP	59 478	39 736	0.03
1 893	JULIUS BAER GROUP LTD	CHF	99 114	90 738	0.07
967	JUNIPER NETWORKS INC	USD	25 179	29 590	0.02
239	JUST EAT TAKEAWAY.COM NV	EUR	15 187	4 101	0.00
2 083	KAJIMA CORP	JPY	26 174	19 634	0.02
625	KAKAKU.COM INC	JPY	16 958	10 601	0.01
1 958	KBC GROUP NV	EUR	137 133	98 114	0.08
13 699	KDDI CORP	JPY	406 768	405 067	0.33
1 862	KESKO OYJ - B	EUR	52 330	36 254	0.03
6 814	KEURIG DR PEPPER INC	USD	244 151	264 656	0.22
2 325	KEYCORP	USD	42 480	41 548	0.03
834	KEYENCE CORP	JPY	436 514	316 015	0.26
1 019	KEYERA CORP	CAD	23 861	21 814	0.02
1 597	KEYSIGHT TECHNOLOGIES INC	USD	221 846	278 118	0.23
2 841	KIMCO REALTY CORP	USD	66 814	60 741	0.05
19 238	KINGFISHER PLC	GBP	77 999	48 487	0.04
2 232	KINNEVIK AB - B	SEK	94 852	27 571	0.02
5 776	KINROSS GOLD CORP	CAD	40 103	20 918	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>					
333	KION GROUP AG	EUR	29 899	7 395	0.01
2 426	KKR & CO INC	USD	112 392	117 976	0.10
823	KLA CORP	USD	244 052	260 438	0.21
1 873	KLEPIERRE SA	EUR	38 200	37 672	0.03
334	KNORR-BREMSE AG	EUR	40 974	15 040	0.01
209	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	19 912	11 108	0.01
628	KOBE BUSSAN CO LTD	JPY	19 340	13 668	0.01
600	KOEI TECMO HOLDINGS CO LTD	JPY	10 318	9 075	0.01
400	KONAMI GROUP CORP	JPY	21 397	17 573	0.01
1 958	KONE OYJ - B	EUR	146 194	80 214	0.07
1 406	KONINKLIJKE DSM NV	EUR	250 414	165 782	0.14
106	KOSE CORP	JPY	11 982	10 605	0.01
3 588	KRAFT HEINZ CO	USD	140 367	138 030	0.11
6 102	KROGER CO	USD	255 023	288 564	0.24
9 493	KUBOTA CORP	JPY	183 298	132 622	0.11
501	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	124 249	106 832	0.09
900	KURITA WATER INDUSTRIES LTD	JPY	39 202	33 061	0.03
1 800	KYOWA KIRIN CO LTD	JPY	44 239	42 446	0.03
551	LABORATORY CORP OF AMERICA HOLDINGS	USD	132 059	122 245	0.10
1 158	LAM RESEARCH CORP	USD	578 328	468 735	0.38
6 492	LAND SECURITIES GROUP PLC	GBP	60 755	42 636	0.03
343	LEAR CORPORATION	USD	55 437	47 578	0.04
55 023	LEGAL & GENERAL GROUP PLC	GBP	185 955	147 549	0.12
2 465	LEGRAND SA	EUR	230 126	187 935	0.15
4 049	LENDLEASE CORP LTD	AUD	36 714	22 500	0.02
1 253	LENNAR CORP	USD	104 219	101 117	0.08
304	LENNOX INTERNATIONAL INC	USD	90 005	71 005	0.06
652	LIBERTY BROADBAND CORP	USD	98 653	55 048	0.04
734	LIBERTY GLOBAL PLC - A	USD	17 718	12 375	0.01
1 546	LIBERTY GLOBAL PLC - C	USD	36 828	27 302	0.02
806	LIFCO AB	SEK	21 504	11 637	0.01
511	LIGHTSPEED COMMERCE INC	CAD	34 604	9 781	0.01
791	LINCOLN NATIONAL CORP	USD	41 146	42 611	0.03
12 000	LINK REIT	HKD	96 788	70 931	0.06
2 113	LKQ CORP	USD	95 791	117 567	0.10
596 037	LLOYDS BANKING GROUP PLC	GBP	325 896	288 370	0.24
1 352	LOGITECH INTERNATIONAL SA - REG	CHF	127 432	67 346	0.05
2 875	LONDON STOCK EXCHANGE GROUP PLC	GBP	321 741	250 452	0.20
2 069	L'OREAL SA	EUR	787 646	650 481	0.53
5 404	LOWE'S COS INC	USD	1 194 825	1 053 510	0.86
465	LPL FINANCIAL HOLDINGS INC	USD	91 226	118 877	0.10
1 922	LUCID GROUP INC	USD	38 785	27 465	0.02
457	LULULEMON ATHLETICA INC	USD	157 947	150 371	0.12
350	LUNDBERGFÖRETAGEN AB - B	SEK	18 077	13 816	0.01

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
1 194	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	750 771	754 077	0.61
3 184	MACQUARIE GROUP LTD	AUD	360 488	345 109	0.28
1 300	MAKITA CORP	JPY	45 447	23 790	0.02
7 500	MAPLETREE COMMERCIAL TRUST	SGD	10 002	8 427	0.01
10 777	MAPLETREE LOGISTICS TRUST	SGD	15 452	11 576	0.01
63	MARKEL CORP	USD	67 247	75 984	0.06
282	MARKETAXESS HOLDINGS INC	USD	113 432	68 819	0.06
4 313	MARSH & MCLENNAN COS INC	USD	532 072	696 506	0.57
297	MARTIN MARIETTA MATERIALS INC	USD	103 266	99 786	0.08
3 795	MARVELL TECHNOLOGY INC	USD	198 765	150 586	0.12
1 116	MASCO CORP	USD	63 264	51 637	0.04
242	MASIMO CORP	USD	53 597	31 847	0.03
3 719	MASTERCARD INC	USD	1 247 841	1 220 501	1.00
2 632	MAZDA MOTOR CORP	JPY	18 473	17 761	0.01
2 030	MCCORMICK & CO INC/MD	USD	184 238	159 639	0.13
15 864	MEDIBANK PVT LTD	AUD	36 469	28 506	0.02
3 578	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	34 437	32 435	0.03
2 331	MERCURY NZ LTD	NZD	10 145	7 881	0.01
6 959	MERIDIAN ENERGY LTD	NZD	30 240	19 729	0.02
199	METTLER-TOLEDO INTERNATIONAL INC	USD	243 625	251 721	0.21
8 986	M&G PLC	GBP	24 018	18 127	0.01
23 768	MICROSOFT CORP	USD	7 714 471	5 517 265	4.51
531	MID-AMERICA APARTMENT COMMUNITIES INC	USD	87 073	83 606	0.07
1 457	MINERAL RESOURCES LTD	AUD	58 789	68 135	0.06
25 629	MIRVAC GROUP	AUD	48 135	33 925	0.03
1 653	MISUMI GROUP INC	JPY	55 256	35 365	0.03
5 420	MITSUBISHI ESTATE CO LTD	JPY	84 290	68 299	0.06
2 275	MITSUBISHI HC CAPITAL INC	JPY	11 665	9 765	0.01
63 000	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	354 270	296 488	0.24
843	mitsui chemicals inc	JPY	23 837	15 625	0.01
3 473	mitsui fudosan co ltd	JPY	69 354	66 581	0.05
650	MIZRAHI TEFAHOT BANK LTD	ILS	17 052	24 692	0.02
336	MOLINA HEALTHCARE INC	USD	80 300	120 577	0.10
1 182	MONCLER SPA	EUR	67 352	51 040	0.04
4 475	MONDI PLC	GBP	104 727	75 355	0.06
343	MONGODB INC	USD	118 514	62 779	0.05
237	MONOLITHIC POWER SYSTEMS INC	USD	107 400	80 450	0.07
1 446	MONOTARO CO LTD	JPY	32 760	22 064	0.02
1 411	MOODY'S CORP	USD	436 808	373 732	0.30
11 089	MORGAN STANLEY	USD	1 028 440	911 183	0.74
4 065	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	123 617	107 782	0.09
510	M&T BANK CORP	USD	92 382	85 869	0.07
1 172	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	326 355	309 742	0.25

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
2 000	M3 INC	JPY	137 066	59 824	0.05
2 959	NASDAQ INC	USD	155 252	184 168	0.15
2 878	NATIONAL BANK OF CANADA	CAD	185 570	195 715	0.16
31 844	NATIONAL GRID PLC	GBP	398 385	347 728	0.28
1 271	NATURGY ENERGY GROUP SA	EUR	31 033	32 611	0.03
48 532	NATWEST GROUP PLC	GBP	150 318	131 204	0.11
1 146	NEC CORP	JPY	58 997	37 973	0.03
266	NEMETSCHEK SE	EUR	20 994	12 714	0.01
3 369	NESTE OYJ	EUR	207 570	147 641	0.12
1 288	NETAPP INC	USD	85 210	89 220	0.07
1 939	NETFLIX INC	USD	1 017 630	565 955	0.46
8 355	NEW WORLD DEVELOPMENT CO LTD	HKD	39 584	17 093	0.01
7 539	NEWCREST MINING LTD	AUD	153 483	83 642	0.07
4 830	NEXI SPA	EUR	78 224	41 866	0.03
1 500	NEXON CO LTD	JPY	29 570	25 199	0.02
1 225	NEXT PLC	GBP	117 816	69 521	0.06
13 146	NIBE INDUSTRIER AB - B	SEK	118 549	104 806	0.09
364	NICE LTD	ILS	95 053	69 273	0.06
2 104	NIDEC CORP	JPY	245 563	116 613	0.10
1 700	NIHON M&A CENTER HOLDINGS INC	JPY	48 447	19 249	0.02
9 420	NINTENDO CO LTD	JPY	500 081	384 697	0.31
727	NIPPON EXPRESS HOLDINGS INC	JPY	47 688	36 537	0.03
3 870	NIPPON PAINT HOLDINGS CO LTD	JPY	62 309	24 735	0.02
12	NIPPON PROLOGIS REIT INC	JPY	38 617	25 149	0.02
211	NIPPON SHINYAKU CO LTD	JPY	15 205	11 697	0.01
5 539	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	140 389	152 566	0.12
415	NITORI HOLDINGS CO LTD	JPY	75 693	37 791	0.03
1 359	NITTO DENKO CORP	JPY	111 337	71 591	0.06
2 490	NN GROUP NV	EUR	110 428	105 453	0.09
43 607	NOKIA OYJ	EUR	191 098	194 247	0.16
28 300	NOMURA HOLDINGS INC	JPY	150 973	91 734	0.07
522	NOMURA REAL ESTATE HOLDINGS INC	JPY	11 165	11 818	0.01
15	NOMURA REAL ESTATE MASTER FUND INC	JPY	19 698	17 106	0.01
3 119	NOMURA RESEARCH INSTITUTE LTD	JPY	105 757	69 353	0.06
29 547	NORDEA BANK ABP	SEK	279 520	282 141	0.23
241	NORDSON CORP	USD	54 510	54 225	0.04
3 824	NORTHERN STAR RESOURCES LTD	AUD	31 784	21 372	0.02
1 818	NORTHERN TRUST CORP	USD	179 592	153 348	0.13
2 087	NORTHLAND POWER INC	CAD	68 850	60 650	0.05
538	NOVOCURE LTD	USD	74 555	38 015	0.03
3 617	NTT DATA CORP	JPY	55 518	52 490	0.04
1 363	NUCOR CORP	USD	179 650	179 071	0.15
4 832	NUTRIEN LTD	CAD	417 528	407 767	0.33
21 433	NVIDIA CORP	USD	3 449 776	2 892 811	2.37

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
15	NVR INC	USD	65 676	63 566	0.05
5 941	OBAYASHI CORP	JPY	50 736	38 172	0.03
400	OBIC CO LTD	JPY	63 367	60 201	0.05
2 251	OCADO GROUP PLC	GBP	59 079	12 244	0.01
3 760	OJI HOLDINGS CORP	JPY	20 163	13 053	0.01
510	OKTA INC	USD	114 368	28 621	0.02
735	OMNICOM GROUP INC	USD	46 673	53 471	0.04
1 669	OMRON CORP	JPY	140 557	78 108	0.06
3 821	ONEOK INC	USD	249 921	226 662	0.18
400	OPEN HOUSE CO LTD	JPY	22 203	14 263	0.01
2 505	OPEN TEXT CORP	CAD	110 689	72 467	0.06
205	ORACLE CORP JAPAN	JPY	25 273	10 951	0.01
334	O'REILLY AUTOMOTIVE INC	USD	232 830	279 615	0.23
3 756	ORICA LTD	AUD	38 189	33 337	0.03
6 922	ORKLA ASA	NOK	67 279	46 711	0.04
1 743	ORSTED AS	DKK	286 626	143 789	0.12
1 739	OSAKA GAS CO LTD	JPY	32 907	25 763	0.02
2 147	OTIS WORLDWIDE CORP	USD	152 465	151 664	0.12
419	OTSUKA CORP	JPY	20 581	13 235	0.01
29 629	OVERSEA-CHINESE BANKING CORP LTD	SGD	228 703	253 977	0.21
1 600	PACCAR INC	USD	142 804	154 928	0.13
328	PACKAGING CORP OF AMERICA	USD	43 996	39 429	0.03
977	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	19 805	16 045	0.01
922	PANDORA A/S	DKK	93 090	48 606	0.04
899	PARKLAND CORP/CANADA	CAD	26 776	18 151	0.01
97	PARTNERS GROUP HOLDING AG	CHF	121 318	87 176	0.07
1 665	PAYCHEX INC - AK9420	USD	173 115	196 986	0.16
235	PAYCOM SOFTWARE INC	USD	90 868	81 310	0.07
4 659	PAYPAL HOLDINGS INC	USD	1 005 959	389 399	0.32
6 975	PEARSON PLC	GBP	66 699	77 129	0.06
3 168	PEMBINA PIPELINE CORP	CAD	89 367	104 467	0.09
1 525	PENTAIR PLC	USD	99 828	65 499	0.05
1 830	PERNOD RICARD SA	EUR	400 511	321 403	0.26
1 838	PERSIMMON PLC	GBP	67 091	27 617	0.02
833	PERSOL HOLDINGS CO LTD	JPY	15 915	16 735	0.01
3 224	PHOENIX GROUP HOLDINGS PLC	GBP	30 432	20 134	0.02
3 073	PINTEREST INC - A	USD	70 799	75 596	0.06
3 015	PLUG POWER INC	USD	55 715	48 180	0.04
3 539	PNC FINANCIAL SERVICES GROUP INC	USD	558 481	572 716	0.47
369	POOL CORP	USD	145 175	112 261	0.09
3 009	POSTE ITALIANE SPA	EUR	32 038	26 230	0.02
5 160	POWER CORP OF CANADA	CAD	140 758	127 975	0.10
1 221	PRINCIPAL FINANCIAL GROUP INC	USD	66 208	107 607	0.09
2 447	PROGRESSIVE CORP	USD	237 449	314 195	0.26

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
3 102	PROLOGIS INC	USD	335 111	343 547	0.28
7 247	PROSUS NV	EUR	576 780	315 440	0.26
526	PROXIMUS SADP	EUR	10 426	5 516	0.00
3 157	PRUDENTIAL FINANCIAL INC	USD	303 319	332 085	0.27
22 981	PRUDENTIAL PLC	GBP	342 925	214 538	0.17
951	PTC INC	USD	108 509	112 056	0.09
821	PUBLIC STORAGE	USD	273 585	254 305	0.21
2 101	PUBLICIS GROUPE SA	EUR	121 681	117 822	0.10
1 167	PULTEGROUP INC	USD	53 993	46 668	0.04
973	PUMA SE	EUR	109 585	43 092	0.04
13 608	QBE INSURANCE GROUP LTD	AUD	95 552	106 510	0.09
5 904	QUALCOMM INC	USD	845 545	694 665	0.57
1 140	QUANTA SERVICES INC	USD	135 656	161 926	0.13
133	QUEBECOR INC	CAD	3 236	2 504	0.00
952	QUEST DIAGNOSTICS INC	USD	123 422	136 755	0.11
785	RANDSTAD NV	EUR	49 301	39 134	0.03
24	RATIONAL AG	EUR	21 917	13 544	0.01
709	RAYMOND JAMES FINANCIAL INC	USD	60 872	83 761	0.07
301	REA GROUP LTD	AUD	27 672	23 403	0.02
3 260	REALTY INCOME CORP	USD	209 936	203 000	0.17
602	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	33 645	22 627	0.02
12 200	RECRUIT HOLDINGS CO LTD	JPY	448 947	376 748	0.31
3 989	RED ELECTRICA CORP SA	EUR	77 199	64 460	0.05
830	REGENCY CENTERS CORP	USD	45 202	50 223	0.04
7 996	REGIONS FINANCIAL CORP	USD	154 280	175 512	0.14
16 431	RELX PLC	GBP	411 615	442 880	0.36
210	REMY COINTREAU SA	EUR	40 204	32 192	0.03
1 220	RESMED INC	USD	259 165	272 902	0.22
18 977	RESONA HOLDINGS INC	JPY	70 994	71 460	0.06
449	RINGCENTRAL INC - A	USD	120 782	15 948	0.01
780	RITCHIE BROS AUCTIONEERS INC	CAD	46 948	50 893	0.04
2 274	RIVIAN AUTOMOTIVE INC	USD	73 018	79 522	0.06
1 030	ROBERT HALF INTERNATIONAL INC	USD	92 852	78 754	0.06
1 177	ROBLOX CORP - A	USD	46 031	52 659	0.04
534	ROCKWELL AUTOMATION INC	USD	140 866	136 330	0.11
1 225	ROGERS COMMUNICATIONS INC - B	CAD	57 063	50 929	0.04
542	ROKU INC	USD	185 948	30 103	0.02
1 275	ROLLINS INC	USD	42 760	53 652	0.04
422	ROPER TECHNOLOGIES INC	USD	176 655	174 936	0.14
1 731	ROSS STORES INC	USD	188 964	165 639	0.14
598	RPM INTERNATIONAL INC	USD	52 344	56 553	0.05
9 428	SAGE GROUP PLC	GBP	82 324	78 896	0.06
8 531	SALESFORCE INC	USD	2 010 309	1 387 054	1.14
257	SALMAR ASA	NOK	19 027	8 706	0.01

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
4 074	SAMPO OYJ - A	EUR	184 623	186 348	0.15
8 547	SANDVIK AB	SEK	197 873	133 497	0.11
556	SBA COMMUNICATIONS CORP	USD	170 329	150 064	0.12
1 144	SBI HOLDINGS INC/JAPAN	JPY	28 944	20 689	0.02
188	SCHINDLER HOLDING AG	CHF	50 660	30 668	0.03
93	SCHINDLER HOLDING AG - REG	CHF	24 875	14 646	0.01
12 346	SCHLUMBERGER LTD	USD	382 541	642 362	0.52
4 723	SCHNEIDER ELECTRIC SE	EUR	707 887	598 715	0.49
6 741	SCHRODERS PLC	GBP	48 249	30 402	0.02
197	SCOUT24 SE	EUR	13 546	10 101	0.01
1 457	SCSK CORP	JPY	26 277	21 536	0.02
656	SEAGEN INC	USD	110 463	83 417	0.07
683	SEALED AIR CORP	USD	33 623	32 524	0.03
128	SEB SA	EUR	20 537	8 337	0.01
2 075	SEEK LTD	AUD	41 189	28 647	0.02
9 996	SEGRO PLC	GBP	137 795	90 348	0.07
5 729	SEKISUI HOUSE LTD	JPY	111 270	95 397	0.08
1 379	SEMPRA ENERGY	USD	184 646	208 146	0.17
730	SENSATA TECHNOLOGIES HOLDING PLC	USD	38 658	29 353	0.02
1 722	SERVICENOW INC	USD	996 838	724 514	0.59
2 328	SEVERN TRENT PLC	GBP	81 261	67 091	0.05
2 918	SG HOLDINGS CO LTD	JPY	73 380	38 714	0.03
50	SGS SA - REG	CHF	124 139	110 366	0.09
1 658	SHAW COMMUNICATIONS INC	CAD	35 100	42 531	0.03
1 356	SHERWIN-WILLIAMS CO	USD	415 295	305 141	0.25
5 105	SHIMIZU CORP	JPY	36 843	25 519	0.02
1 666	SHIN-ETSU CHEMICAL CO LTD	JPY	268 420	174 183	0.14
2 577	SHIZUOKA FINANCIAL GROUP INC	JPY	19 036	16 263	0.01
9 958	SHOPIFY INC	CAD	1 187 054	341 000	0.28
2 617	SIG GROUP AG	CHF	61 615	50 313	0.04
654	SIKA AG	CHF	191 567	147 561	0.12
1 136	SIMON PROPERTY GROUP INC	USD	129 011	123 801	0.10
4 608	SIRIUS XM HOLDINGS INC	USD	27 890	27 832	0.02
15 000	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	163 444	158 138	0.13
300	SMC CORP	JPY	184 133	121 344	0.10
2 268	SMURFIT KAPPA GROUP PLC	EUR	111 269	75 160	0.06
6 969	SNAM SPA	EUR	38 004	31 009	0.03
4 997	SNAP INC	USD	238 872	49 520	0.04
248	SNAP-ON INC	USD	46 659	55 068	0.04
1 213	SNOWFLAKE INC - A	USD	362 452	194 444	0.16
6 804	SOCIETE GENERALE SA	EUR	187 343	156 182	0.13
79	SODEXO SA	EUR	6 835	7 007	0.01
329	SODEXO SA - PF 2026	EUR	27 266	29 181	0.02
89	SOFINA SA	EUR	36 894	17 373	0.01

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
24 000	SOFTBANK CORP	JPY	301 401	236 633	0.19
237	SOLAREGE TECHNOLOGIES INC	USD	65 403	54 517	0.04
683	SOLVAY SA	EUR	75 996	61 591	0.05
2 925	SOMPO HOLDINGS INC	JPY	118 377	121 873	0.10
1 402	SONIC HEALTHCARE LTD	AUD	37 847	29 379	0.02
431	SONOVA HOLDING AG	CHF	120 213	101 940	0.08
10 869	SONY GROUP CORP	JPY	1 085 077	730 377	0.60
2 970	S&P GLOBAL INC	USD	1 059 368	954 113	0.78
12 206	SPARK NEW ZEALAND LTD	NZD	40 562	36 306	0.03
680	SPIRAX-SARCO ENGINEERING PLC	GBP	111 414	84 166	0.07
1 489	SPLUNK INC	USD	210 172	123 751	0.10
517	SQUARE ENIX HOLDINGS CO LTD	JPY	29 118	23 096	0.02
8 856	SSE PLC	GBP	175 973	158 660	0.13
4 979	ST JAMES'S PLACE PLC	GBP	80 953	61 054	0.05
19 710	STANDARD CHARTERED PLC	GBP	156 446	118 053	0.10
751	STANLEY BLACK & DECKER INC	USD	133 904	58 946	0.05
1 264	STATE STREET CORP	USD	96 391	93 536	0.08
915	STEEL DYNAMICS INC	USD	40 738	86 056	0.07
4 032	STORA ENSO OYJ - R	EUR	71 903	52 563	0.04
480	STRAUMANN HOLDING AG	CHF	63 045	45 748	0.04
1 143	SUMITOMO METAL MINING CO LTD	JPY	47 479	32 159	0.03
5 242	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	167 682	147 172	0.12
1 800	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	59 857	41 356	0.03
520	SUN COMMUNITIES INC	USD	85 345	70 122	0.06
6 242	SUN HUNG KAI PROPERTIES LTD	HKD	82 945	67 152	0.05
5 118	SUN LIFE FINANCIAL INC	CAD	242 081	217 096	0.18
9 375	SUNCORP GROUP LTD	AUD	73 470	68 402	0.06
926	SUNTORY BEVERAGE & FOOD LTD	JPY	34 070	31 026	0.03
270	SVB FINANCIAL GROUP	USD	123 148	62 359	0.05
5 584	SVENSKA CELLULOSA AB SCA - B	SEK	92 482	65 843	0.05
13 443	SVENSKA HANDELSBANKEN AB	SEK	129 008	124 874	0.10
74	SWATCH GROUP AG	CHF	20 124	16 667	0.01
250	SWISS LIFE HOLDING AG - REG	CHF	125 376	121 133	0.10
190	SWISS PRIME SITE AG - REG	CHF	17 391	15 340	0.01
2 581	SWISS RE AG	CHF	231 735	191 881	0.16
222	SWISSCOM AG - REG	CHF	119 239	109 651	0.09
2 287	SYNCHRONY FINANCIAL	USD	87 725	81 326	0.07
795	SYNOPSIS INC	USD	208 785	232 577	0.19
621	T ROWE PRICE GROUP INC	USD	97 987	65 925	0.05
835	TAISEI CORP	JPY	27 626	22 780	0.02
927	TARGA RESOURCES CORP	USD	63 247	63 379	0.05
3 886	TARGET CORP	USD	823 594	638 276	0.52
33 609	TAYLOR WIMPEY PLC	GBP	68 111	36 290	0.03
2 400	T&D HOLDINGS INC	JPY	29 124	23 688	0.02



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
6 255	TECHTRONIC INDUSTRIES CO LTD	HKD	96 550	59 244	0.05
498	TELADOC HEALTH INC	USD	88 115	14 761	0.01
45 917	TELECOM ITALIA SPA/MILANO	EUR	20 718	8 990	0.01
216	TELEFLEX INC	USD	79 328	46 345	0.04
9 595	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	26 282	20 920	0.02
28 019	TELEFONICA SA	EUR	118 236	96 509	0.08
4 616	TELE2 AB	SEK	61 370	37 812	0.03
19 103	TELIA CO AB	SEK	67 510	50 565	0.04
4 158	TELUS CORP	CAD	86 008	86 724	0.07
405	TEMENOS AG - REG	CHF	56 451	24 160	0.02
2 176	TENARIS SA	EUR	23 527	33 776	0.03
944	TERADYNE INC	USD	103 138	76 794	0.06
12 967	TERNA - RETE ELETTRICA NAZIONALE	EUR	96 069	85 969	0.07
982	THOMSON REUTERS RG	CAD	86 825	104 309	0.09
942	TIS INC	JPY	20 734	25 446	0.02
6 290	TJX COS INC	USD	406 993	453 509	0.37
516	TMX GROUP LTD	CAD	51 765	49 548	0.04
521	TOHO CO LTD/TOKYO	JPY	21 336	18 578	0.02
15 051	TOKIO MARINE HOLDINGS INC	JPY	268 018	272 495	0.22
1 328	TOKYO ELECTRON LTD	JPY	523 674	352 829	0.29
3 440	TOKYO GAS CO LTD	JPY	74 290	61 493	0.05
564	TOROMONT INDUSTRIES LTD	CAD	42 107	43 291	0.04
15 726	TORONTO-DOMINION BANK	CAD	1 089 818	1 005 212	0.82
700	TOYOTA INDUSTRIES CORP	JPY	57 599	36 075	0.03
922	TRACTOR SUPPLY CO	USD	188 633	202 628	0.17
389	TRADEWEB MARKETS INC	USD	27 070	21 426	0.02
1 945	TRANE TECHNOLOGIES PLC	USD	299 410	310 480	0.25
654	TRANSUNION	USD	48 309	38 763	0.03
982	TRAVELERS COS INC	USD	140 032	181 140	0.15
3 326	TREASURY WINE ESTATES LTD	AUD	24 787	27 543	0.02
800	TREND MICRO INC/JAPAN	JPY	41 302	40 421	0.03
5 696	TRUIST FINANCIAL CORP	USD	300 329	255 124	0.21
3 318	TRYG A/S	DKK	78 840	71 822	0.06
970	TWILIO INC - A	USD	307 896	72 139	0.06
133	TYLER TECHNOLOGIES INC	USD	56 574	43 003	0.04
541	UBISOFT ENTERTAINMENT SA	EUR	38 762	14 849	0.01
30 729	UBS GROUP AG	CHF	562 450	487 914	0.40
1 425	UDR INC	USD	68 152	56 658	0.05
1 928	UGI CORP	USD	72 980	68 116	0.06
297	ULTA BEAUTY INC	USD	91 828	124 553	0.10
1 817	UMICORE SA	EUR	86 625	59 891	0.05
1 150	UNIBAIL RODAMCO REITS	EUR	76 884	54 421	0.04
559	UNITED INTERNET AG - REG	EUR	22 517	10 456	0.01
9 419	UNITED OVERSEAS BANK LTD	SGD	172 371	184 774	0.15

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
6 285	UNITED UTILITIES GROUP PLC	GBP	79 927	67 979	0.06
889	UNITY SOFTWARE INC	USD	57 523	26 226	0.02
3 343	UNIVERSAL MUSIC GROUP NV	EUR	93 169	65 592	0.05
2 186	UOL GROUP LTD	SGD	11 634	9 562	0.01
4 259	UPM-KYMMENE OYJ	EUR	149 496	142 740	0.12
7 429	US BANCORP/MN	USD	376 316	315 361	0.26
1 041	USS CO LTD	JPY	19 676	15 737	0.01
1 746	VALERO ENERGY CORP	USD	106 730	219 210	0.18
93	VAT GROUP AG	CHF	43 513	21 262	0.02
799	VEEVA SYSTEMS INC	USD	216 035	134 184	0.11
1 600	VENTURE CORP LTD	SGD	22 611	18 012	0.01
451	VERBUND AG	EUR	43 239	35 325	0.03
422	VERISIGN INC	USD	88 338	84 594	0.07
706	VERISK ANALYTICS INC - A	USD	135 624	129 078	0.11
35 933	VERIZON COMMUNICATIONS INC	USD	1 502 305	1 342 816	1.09
8 116	VESTAS WIND SYSTEMS A/S	DKK	313 503	159 895	0.13
3 077	VF CORP	USD	218 467	86 925	0.07
2 331	VINCI SA	EUR	223 940	214 672	0.18
6 983	VISA INC	USD	1 441 871	1 446 597	1.19
7 152	VIVENDI SE	EUR	79 103	58 557	0.05
1 693	VMWARE INC - A	USD	200 279	190 513	0.16
235 362	VODAFONE GROUP PLC	GBP	399 753	275 437	0.22
441	VOESTALPINE AG	EUR	14 522	9 580	0.01
772	VOLVO CAR AB	SEK	6 356	3 276	0.00
764	VULCAN MATERIALS CO	USD	127 878	125 067	0.10
1 221	W R BERKLEY CORP - C	USD	57 421	90 818	0.07
3 926	WALGREENS BOOTS ALLIANCE INC	USD	169 396	143 299	0.12
405	WAREHOUSES DE PAUW CVA	EUR	14 898	10 399	0.01
10 356	WARNER BROS DISCOVERY INC	USD	211 045	134 628	0.11
492	WATERS CORP	USD	134 757	147 192	0.12
256	WAYFAIR INC	USD	64 596	9 708	0.01
829	WEBSTER FINANCIAL CORP	USD	49 689	44 982	0.04
518	WELCIA HOLDINGS CO LTD	JPY	18 646	10 839	0.01
247	WENDEL SE	EUR	25 132	19 359	0.02
435	WEST FRASER TIMBER CO LTD	CAD	32 399	32 621	0.03
3 705	WESTERN UNION CO	USD	73 539	50 055	0.04
818	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	62 892	76 303	0.06
1 526	WESTROCK CO	USD	70 869	51 976	0.04
7 310	WHARF REAL ESTATE INVESTMENT CO LTD	HKD	36 425	28 822	0.02
4 152	WHEATON PRECIOUS METALS CORP	CAD	174 687	135 666	0.11
350	WHIRLPOOL CORP	USD	70 858	48 384	0.04
295	WILLIS TOWERS WATSON PLC	USD	62 137	64 372	0.05
674	WISETECH GLOBAL LTD	AUD	17 001	25 067	0.02
525	WIX.COM LTD	USD	121 125	44 153	0.04

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
2 246	WOLTERS KLUWER NV	EUR	203 628	238 743	0.19
667	WORKDAY INC	USD	155 890	103 932	0.08
2 197	WORLDLINE SA	EUR	140 073	96 237	0.08
858	WP CAREY INC	USD	62 847	65 465	0.05
10 762	WPP PLC	GBP	127 254	94 917	0.08
407	WSP GLOBAL INC	CAD	39 850	49 960	0.04
404	WW GRAINGER INC	USD	166 076	236 077	0.19
1 002	XERO LTD	AUD	99 869	50 023	0.04
1 662	XYLEM INC/NY	USD	168 963	170 239	0.14
622	YAKULT HONSHA CO LTD	JPY	31 574	34 482	0.03
2 189	YASKAWA ELECTRIC CORP	JPY	101 693	60 824	0.05
2 085	YOKOGAWA ELECTRIC CORP	JPY	38 122	34 943	0.03
1 578	YUM! BRANDS INC	USD	179 556	186 599	0.15
24 716	Z HOLDINGS CORP	JPY	140 145	63 954	0.05
2 052	ZALANDO SE	EUR	183 531	47 315	0.04
897	ZENDESK INC	USD	101 297	68 791	0.06
776	ZILLOW GROUP INC	USD	44 428	23 947	0.02
1 203	ZIMMER BIOMET HOLDINGS INC	USD	169 980	136 360	0.11
2 438	ZOOMINFO TECHNOLOGIES INC	USD	122 097	108 564	0.09
525	ZOZO INC	JPY	15 469	11 179	0.01
378	ZSCALER INC	USD	68 303	58 250	0.05
1 315	ZURICH INSURANCE GROUP AG	CHF	532 689	561 473	0.46
8 969	3I GROUP PLC	GBP	140 192	119 842	0.10
<b>Total Shares</b>			<b>143 883 154</b>	<b>121 640 903</b>	<b>99.18</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>143 883 154</b>	<b>121 640 903</b>	<b>99.18</b>
<b>Total Investments</b>			<b>143 883 154</b>	<b>121 640 903</b>	<b>99.18</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software and Computer Services	13.71	United States of America	59.29
Technology Hardware and Equipment	8.88	Japan	6.80
Banks	8.16	United Kingdom	5.13
Retailers	7.47	Canada	4.74
Investment Banking and Brokerage Services	5.98	France	4.58
Industrial Support Services	5.11	Netherlands	3.06
Non-life Insurance	4.57	Switzerland	3.02
Beverages	3.21	Sweden	1.46
Telecommunications Service Providers	3.21	Germany	1.45
Industrial Engineering	3.06	Australia	1.40
Real Estate Investment Trusts	2.70	Hong Kong (China)	1.22
Finance and Credit Services	2.69	Finland	0.96
Life Insurance	2.50	Spain	0.76
Chemicals	2.04	Singapore	0.75
Oil, Gas and Coal	1.92	Ireland	0.74
Personal Goods	1.83	Italy	0.68
Media	1.76	Jersey	0.56
Electronic and Electrical Equipment	1.71	Curacao	0.52
Medical Equipment and Services	1.70	Denmark	0.51
Construction and Materials	1.67	Israel	0.44
Leisure Goods	1.40	Belgium	0.30
Personal Care, Drug and Grocery Stores	1.35	Norway	0.23
Electricity	1.33	Bermuda	0.16
Gas, Water and Multi-utilities	1.33	New Zealand	0.16
Health Care Providers	1.07	Cayman Islands	0.11
Industrial Transportation	1.05	Austria	0.09
General Industrials	0.90	Luxembourg	0.03
Pharmaceuticals and Biotechnology	0.86	Portugal	0.03
Food Producers	0.85		
Household Goods and Home Construction	0.71		<b>99.18</b>
Real Estate Investment and Services	0.69		
Automobiles and Parts	0.67		
Industrial Metals and Mining	0.66		
Travel and Leisure	0.51		
Telecommunications Equipment	0.46		
Precious Metals and Mining	0.38		
Consumer Services	0.37		
Industrial Materials	0.33		
Alternative Energy	0.17		
Open-end and Miscellaneous Investment Vehicles	0.11		
Aerospace and Defense	0.05		
Mortgage Real Estate Investment Trusts	0.03		
Tobacco	0.02		
	<b>99.18</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Bonds</b>					
270 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - REGS - 4.325% 28/05/2025	USD	264 588	265 723	0.19
<b>Total Bonds</b>			<b>264 588</b>	<b>265 723</b>	<b>0.19</b>
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
2 742 000	ABU DHABI GOVERNMENT INTERNATIONAL BOND - REGS - 3.125% 11/10/2027	USD	2 552 432	2 561 384	1.81
1 953 000	ABU DHABI GOVERNMENT INTERNATIONAL BOND - REGS - 3.125% 30/09/2049	USD	1 305 151	1 319 271	0.93
3 155 000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 3.875% 12/06/2030	USD	2 657 423	2 669 729	1.88
200 000	CHINA GOVERNMENT INTERNATIONAL BOND 3.25% 19/10/2023	USD	197 822	197 638	0.14
1 710 000	DOMINICAN REPUBLIC INTERNATIONAL BOND - REGS - 4.875% 23/09/2032	USD	1 329 893	1 325 336	0.93
2 299 000	DOMINICAN REPUBLIC INTERNATIONAL BOND - REGS - 5.875% 30/01/2060	USD	1 751 899	1 524 490	1.07
2 790 000	EGYPT GOVERNMENT INTERNATIONAL BOND - REGS - 7.625% 29/05/2032	USD	2 112 849	1 794 751	1.27
3 669 000	EGYPT GOVERNMENT INTERNATIONAL BOND - REGS - 8.875% 29/05/2050	USD	2 642 840	2 183 642	1.54
200 000	HUNGARY GOVERNMENT INTERNATIONAL BOND - REGS - 5.5% 16/06/2034	USD	172 372	173 268	0.12
196 000	HUNGARY GOVERNMENT INTERNATIONAL BOND 5.375% 21/02/2023	USD	197 367	196 200	0.14
8 376 000	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.05% 12/03/2051	USD	5 977 581	5 372 031	3.79
295 000	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.7% 30/10/2049	USD	205 491	207 721	0.15
200 000	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.15% 20/09/2027	USD	189 168	189 696	0.13
296 000	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.35% 11/01/2048	USD	229 416	231 490	0.16
200 000	MEXICO GOVERNMENT INTERNATIONAL BOND 4.125% 21/01/2026	USD	192 318	193 226	0.14
5 046 000	MEXICO GOVERNMENT INTERNATIONAL BOND 4.15% 28/03/2027	USD	4 841 599	4 828 467	3.40
3 255 000	MEXICO GOVERNMENT INTERNATIONAL BOND 4.5% 22/04/2029	USD	2 984 851	3 036 752	2.14
1 700 000	NIGERIA GOVERNMENT INTERNATIONAL BOND - REGS - 7.375% 28/09/2033	USD	1 071 017	1 029 809	0.73
1 742 000	NIGERIA GOVERNMENT INTERNATIONAL BOND - REGS - 7.625% 28/11/2047	USD	1 145 243	992 853	0.70
1 515 000	OMAN GOVERNMENT INTERNATIONAL BOND - REGS - 5.625% 17/01/2028	USD	1 457 964	1 449 173	1.02
2 152 000	OMAN GOVERNMENT INTERNATIONAL BOND - REGS - 6.75% 17/01/2048	USD	1 730 559	1 811 511	1.28
200 000	PANAMA GOVERNMENT INTERNATIONAL BOND 3.16% 23/01/2030	USD	162 700	163 560	0.12
1 260 000	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.844% 20/06/2030	USD	1 102 984	1 024 594	0.72
2 454 000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3% 01/02/2028	USD	2 410 862	2 222 171	1.57
3 572 000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.2% 06/07/2046	USD	2 681 845	2 355 055	1.66
200 000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.7% 02/02/2042	USD	141 981	150 068	0.11
200 000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 4.2% 21/01/2024	USD	196 336	197 010	0.14
350 000	QATAR GOVERNMENT INTERNATIONAL BOND - REGS - 3.875% 23/04/2023	USD	348 873	349 038	0.25
3 951 000	QATAR GOVERNMENT INTERNATIONAL BOND - REGS - 4.817% 14/03/2049	USD	3 545 565	3 532 668	2.49
3 872 000	QATAR GOVERNMENT INTERNATIONAL BOND - REGS - 5.103% 23/04/2048	USD	3 547 788	3 609 595	2.54
1 505 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.85% 30/09/2029	USD	1 270 253	1 282 004	0.90
2 161 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.75% 30/09/2049	USD	1 395 995	1 440 890	1.02
8 960 000	SAUDI GOVERNMENT INTERNATIONAL BOND - REGS - 3.625% 04/03/2028	USD	8 545 659	8 348 570	5.89
1 053 000	SAUDI GOVERNMENT INTERNATIONAL BOND - REGS - 4.5% 26/10/2046	USD	807 519	841 179	0.59
5 241 000	SAUDI GOVERNMENT INTERNATIONAL BOND - REGS - 4.625% 04/10/2047	USD	4 337 251	4 232 474	2.98
7 850 000	TURKEY GOVERNMENT INTERNATIONAL BOND 7.625% 26/04/2029	USD	6 858 653	6 955 728	4.90

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<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>					
200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2042	USD	248	216	0.00
1 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2049	USD	982	973	0.00
25 130 800	UNITED STATES TREASURY NOTE/BOND 0.625% 15/05/2030	USD	19 986 363	19 537 234	13.77
26 605 200	UNITED STATES TREASURY NOTE/BOND 0.625% 15/08/2030	USD	21 648 276	20 560 831	14.48
23 644 400	UNITED STATES TREASURY NOTE/BOND 1.625% 15/05/2031	USD	19 552 793	19 556 505	13.79
14 127 400	UNITED STATES TREASURY NOTE/BOND 2.375% 15/11/2049	USD	12 032 128	9 881 454	6.97
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>145 520 309</b>	<b>139 530 255</b>	<b>98.36</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>145 784 897</b>	<b>139 795 978</b>	<b>98.55</b>
<b>Total Investments</b>			<b>145 784 897</b>	<b>139 795 978</b>	<b>98.55</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Governments	98.36	United States of America	49.02
Finance and Credit Services	0.19	Saudi Arabia	9.46
	<b>98.55</b>	Mexico	5.68
		Qatar	5.28
		Turkey	4.90
		Indonesia	4.42
		Philippines	3.47
		Egypt	2.80
		United Arab Emirates	2.74
		Oman	2.30
		Dominican Republic	2.01
		South Africa	1.92
		Brazil	1.88
		Nigeria	1.43
		Peru	0.72
		Hungary	0.26
		China	0.14
		Panama	0.12
			<b>98.55</b>

## Notes to the financial statements

### 1 - General

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

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

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

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

On June 01, 2022, Lyxor Asset Management S.A.S was merged into Amundi Asset Management S.A.S, which replaced Lyxor Asset Management S.A.S and acted as Management Company.

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

As at October 31, 2022, 42 Sub-Funds are available:

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



## Notes to the financial statements (continued)

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

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

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

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

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

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

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

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

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

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

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

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

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

## Notes to the financial statements (continued)

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

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

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

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

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

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

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

### The following Sub-Funds have been renamed:

On November 08, 2021:

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

## Notes to the financial statements (continued)

### 2 - Significant accounting policies

#### 2.1 Presentation of financial statements

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

#### 2.2 Valuation of assets

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

The material provisions are as follows:

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

2.2.2 Securities listed on a recognised stock exchange or dealt on any other Regulated Market that operates regularly, is recognised and is open to the public are valued at their last available closing prices or in the event that there should be several such markets on the basis of the main market for the relevant security. For the financial statements as at October 31, 2022, such securities are valued with the closing prices of October 31, 2022 for all Sub-Funds except for Lyxor Smart Overnight Return. In accordance with its valuation policy, the securities held by the Sub-Fund Lyxor Smart Overnight Return were valued based on the latest available closing prices as at October 29, 2022.

Lyxor Smart Overnight Return – In accordance with its valuation policy, the securities held by the sub-fund Lyxor Smart Overnight Return were valued based on the latest available closing prices as at October 31, 2022 (i.e. closing prices as at October 28, 2022).

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

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

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

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

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

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

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

2.2.10 The Company may more specifically enter into securities lending transactions provided that Sub-Funds may lend securities in their portfolios to a borrower. To guarantee this transaction, the Sub-Fund receives collateral. Securities on loan

## Notes to the financial statements (continued)

are delivered to a third party broker and these assets continue to be valued as part of the portfolio of the Sub-Fund. Upon termination of a loan, the Sub-Fund is required to return to the borrower the collateral received. Loans can be terminated by the parties at any time. Securities lending generates additional income for the Sub-Fund according to the contractual arrangements. This remuneration is accounted in the Statement of Operations and Changes in Net Assets.

### 2.3 Currency exchange

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

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

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

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

### 2.4 Combined financial statements

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

### 2.5 Net realised gain or loss on sale of investments

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

### 2.6 Forward foreign exchange contracts

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

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

### 2.7 Futures contracts

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

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

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

### 2.8 Swaps

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

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

## Notes to the financial statements (continued)

### 2.9 Income

Dividends are recorded net and credited to income on the date upon which the relevant securities are first listed as "ex-dividend". Interest income is accrued on a daily basis.

### 2.10 Formation expenses

The fees and expenses in connection with the incorporation and registration of the Company were borne by the Management Company.

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

### 2.11 Other expenses

Other expenses comprise liquidation fees and other fees.

### 2.12 Other income

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

### 2.13 Transaction costs

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

## 3 - Management fees

On June 01, 2022, Lyxor Asset Management S.A.S was merged into Amundi Asset Management S.A.S, which replaced Lyxor Asset Management S.A.S and acted as Management Company. The management fees are paid out of the assets of each Sub-Fund on a monthly basis in arrears to the Management Company. The management fees are calculated for each Class of Shares within each Sub-Fund on the quarterly average of the Net Asset Value of each Sub-Fund over such quarter.

## Notes to the financial statements (continued)

The Management fees rates applicable at October 31, 2022, are as follows :

Sub-Funds	Class of shares	Management fees p.a.
Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR)	Class UCITS ETF Acc	0.07%
	Class UCITS ETF Monthly Hedged to EUR - Dist	0.15%
Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR)	Class SE	0.07%
	Class UCITS ETF Acc	0.07%
	Class UCITS ETF Dist	0.07%
Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF	Class Acc	0.14%
	Class Dist	0.14%
	Class Monthly Hedged to EUR - Dist	0.20%
Lyxor Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF	Class Acc	0.25%
	Class Dist	0.25%
	Class Monthly Hedged to EUR - Dist	0.30%
Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF	Class Dist	0.10%
	Class Monthly Hedged to EUR - Dist	0.15%
Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF	Class Dist	0.40%
Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF	Class Dist	0.40%
Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF	Class Dist	0.40%
Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF	Class Dist	0.30%
Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF	Class Acc	0.20%
Lyxor Index Fund - Lyxor ESG Euro High Yield (DR) UCITS ETF	Class Acc	0.25%
	Class Dist	0.25%
Lyxor Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF	Class Acc	0.25%
	Class Monthly Hedged to EUR - Acc	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF	Class Dist	0.30%
Lyxor Index Fund - Lyxor Smart Overnight Return	Class IE	0.05%
	Class IG	0.11%
	Class IU	0.16%
	Class UCITS ETF C-EUR	0.05%
	Class UCITS ETF C-GBP	0.05%
	Class UCITS ETF C-USD	0.09%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Real Estate UCITS ETF	Class UCITS ETF D-EUR	0.05%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF	Class Dist EUR	0.45%
	Class Dist USD	0.45%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%

## Notes to the financial statements (continued)

Sub-Funds	Class of shares	Management fees p.a.
Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor MSCI Robotics & AI ESG Filtered UCITS ETF	Class Acc	0.40%
Lyxor Index Fund - Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF	Class Acc	0.45%
Lyxor Index Fund - Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF	Class Acc	0.45%
Lyxor Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF	Class Acc	0.45%
Lyxor Index Fund - Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF	Class Acc	0.45%
Lyxor Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF	Class Acc	0.45%
Lyxor Index Fund - Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF	Class Acc	0.30%
Lyxor Index Fund - Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF	Class Dist	0.30%
	Class Monthly Hedged to EUR Dist	0.40%

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

#### 4 - Performance Fees

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

## Notes to the financial statements (continued)

### 5 - Depository, Administrative, Registrar Agent and other fees

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

### 6 - Taxation

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

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

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

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

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

### 7 - Futures contracts

As at October 31, 2022, the Company holds the following open futures contracts:

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/ depreciation EUR
EUR	STOXX EUROP 600 FUT	Dec-22	1 579	-	32 543 190	(677 130)
					<b>32 543 190</b>	<b>(677 130)</b>

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/ depreciation EUR
EUR	EURO STOXX 50	Dec-22	40	-	1 447 016	39 245
					<b>1 447 016</b>	<b>39 245</b>



## Notes to the financial statements (continued)

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
EUR	EURO STOXX 50	Dec-22	7	-	253 228	360
					<b>253 228</b>	<b>360</b>

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
EUR	EURO STOXX 50	Dec-22	19	-	687 333	960
					<b>687 333</b>	<b>960</b>

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
EUR	EURO STOXX 50	Dec-22	40	-	1 447 016	11 313
					<b>1 447 016</b>	<b>11 313</b>

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/depreciation USD
USD	MSCI WORLD INDEX	Dec-22	8	-	623 828	13 198
					<b>623 828</b>	<b>13 198</b>

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/depreciation USD
USD	MSCI WORLD INDEX	Dec-22	4	-	311 914	(4 195)
					<b>311 914</b>	<b>(4 195)</b>

Notes to the financial statements (continued)

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/depreciation USD
USD	MSCI WORLD INDEX	Dec-22	12	-	935 742	(30 227)
					<b>935 742</b>	<b>(30 227)</b>

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/depreciation USD
USD	MSCI WORLD INDEX	Dec-22	28	-	2 183 398	58 028
					<b>2 183 398</b>	<b>58 028</b>

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/depreciation USD
USD	MSCI WORLD INDEX	Dec-22	9	-	701 807	9 173
					<b>701 807</b>	<b>9 173</b>

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/depreciation USD
USD	MSCI WORLD INDEX	Dec-22	11	-	857 764	25 022
					<b>857 764</b>	<b>25 022</b>

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/depreciation USD
USD	MSCI WORLD INDEX	Dec-22	14	-	1 091 699	(13 049)
					<b>1 091 699</b>	<b>(13 049)</b>

All future contracts are listed with the broker Newedge.

## Notes to the financial statements (continued)

### 8 - Forward foreign exchange contracts

As at October 31, 2022, the Company holds the following open forward foreign exchange contracts:

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

Purchase		Sale		Maturity date	Unrealised appreciation/depreciation EUR
EUR	10 912 348	CHF	10 495 000	02-Nov-22	301 096
EUR	155 400	CHF	152 000	02-Nov-22	1 716
EUR	124 239	CHF	120 000	02-Nov-22	2 910
EUR	2 810 074	DKK	20 896 000	02-Nov-22	3 261
EUR	41 811	DKK	311 000	02-Nov-22	37
EUR	8 875	DKK	66 000	02-Nov-22	10
EUR	15 632 659	GBP	13 743 000	02-Nov-22	(376 323)
EUR	226 920	GBP	195 000	02-Nov-22	(232)
EUR	897 362	NOK	9 597 000	02-Nov-22	(36 532)
EUR	16 521	NOK	175 000	02-Nov-22	(509)
EUR	13 429	NOK	139 000	02-Nov-22	(97)
EUR	3 407 457	SEK	37 091 000	02-Nov-22	11 420
EUR	69 111	SEK	752 000	02-Nov-22	258
EUR	49 624	SEK	545 000	02-Nov-22	(276)
EUR	180 960	PLN	882 000	03-Nov-22	(6 009)
EUR	2 697	PLN	13 000	03-Nov-22	(59)
PLN	5 000	EUR	1 029	03-Nov-22	31
					<b>(99 298)</b>

The counterparties of these foreign exchange contracts are BofA Securities Euro, JP Morgan AG and Société Générale.

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

Purchase		Sale		Maturity date	Unrealised appreciation/depreciation USD
EUR	50 142 998	USD	49 211 371	02-Nov-22	352 698
EUR	1 163 060	USD	1 146 100	02-Nov-22	3 532
EUR	155 044	USD	152 500	02-Nov-22	754
USD	1 585 000	EUR	1 616 478	02-Nov-22	(12 815)
USD	995 300	EUR	1 016 073	02-Nov-22	(9 042)
USD	192 600	EUR	196 214	02-Nov-22	(1 348)
					<b>333 779</b>

The counterparties of these foreign exchange contracts are BofA Securities Euro, JP Morgan AG and Société Générale.

Notes to the financial statements (continued)

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

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation USD
EUR	60 827 227	USD	59 697 094	02-Nov-22	427 848
EUR	183 001	USD	180 000	02-Nov-22	888
EUR	151 573	USD	149 100	02-Nov-22	723
USD	3 058 600	EUR	3 070 387	02-Nov-22	23 662
USD	2 391 400	EUR	2 436 271	02-Nov-22	(16 743)
USD	1 170 100	EUR	1 194 521	02-Nov-22	(10 629)
USD	59 500	EUR	60 280	02-Nov-22	(84)
					<b>425 665</b>

The counterparties of these foreign exchange contracts are BofA Securities Euro, JP Morgan AG and Société Générale.

## Notes to the financial statements (continued)

### 9 - Index Swaps

As at October 31, 2022, the Company holds the following swaps.  
Counterparties' countries are listed following the ISO 3166-1 standard.

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in USD)
-		Basket of securities	USD	(105 577 033)
107 404 335	12/12/22	Bloomberg Barclays US Corporate FRN 2-7 Year Total Return Index Unhedged USD	USD	62 875 045
107 404 335	12/12/22	Bloomberg Barclays US Corporate FRN 2-7 Year Total Return Index Hedged EUR	USD	42 610 705
				<b>(91 283)</b>

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	12/12/22	Basket of securities	EUR	(118 479 814)
119 838 193	12/12/22	BofA Merrill Lynch BB-CCC 1-3 Year Euro Developed Markets High Yield Constrained Index	EUR	117 076 872
				<b>(1 402 942)</b>

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	12/12/22	Basket of securities	USD	(27 434 842)
32 398 241	12/12/22	Bloomberg Barclays MSCI US Corporate High Yield SRI Sustainable Index	USD	27 052 706
				<b>(382 136)</b>

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	26/04/23	Basket of securities	EUR	(144 087 138)
138 986 445	26/04/23	STXE SD 30 EUR NRT	EUR	145 052 378
				<b>965 240</b>

The counterparty of the swaps is Bank of America (US).

## Notes to the financial statements (continued)

### Lyxor Index Fund - Lyxor Smart Overnight Return

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	01/11/22	Basket of securities	EUR	(2 031 952 104)
1 162 443 285	01/11/22	Eonia Index	EUR	1 139 158 066
275 253 684	01/11/22	Sonia Index	EUR	287 785 348
506 629 786	01/11/22	Fed Funds Index	EUR	554 718 524
				<b>(50 290 166)</b>

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	09/03/23	Basket of securities	EUR	(25 707 919)
29 164 126	09/03/23	STOXX EUR 600 Real Estate Index NRT	EUR	25 944 375
				<b>236 456</b>

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	12/10/23	Basket of securities	EUR	(143 423 033)
137 566 239	12/10/23	FTSE E/N Dev Net TRI USD	EUR	144 321 870
				<b>898 837</b>

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/07/23	Basket of securities	EUR	(28 512 149)
28 349 417	20/07/23	STXE 600 Cn&Mt EUR NRT	EUR	28 486 114
				<b>(26 035)</b>

The counterparty of the swaps is Bank of America (US).

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/07/23	Basket of securities	EUR	(25 121 507)
25 100 910	20/07/23	STXE 600 FnSv EUR NRT	EUR	24 869 195
				<b>(252 312)</b>

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

## Notes to the financial statements (continued)

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/07/23	Basket of securities	EUR	(196 008 308)
213 781 339	20/07/23	STXE 600 Fd&Bv EUR NRT	EUR	197 651 082
				<b>1 642 774</b>

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

### Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/07/23	Basket of securities	EUR	(682 087 058)
670 393 532	20/07/23	STXE 600 HECR EUR NRT	EUR	685 926 532
				<b>3 839 474</b>

The counterparty of the swaps is Bank of America (US).

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	08/09/23	Basket of securities	EUR	(50 089 077)
48 070 705	08/09/23	STXE 600 Ig&S EUR NRT	EUR	49 653 354
				<b>(453 723)</b>

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

### Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	08/09/23	Basket of securities	EUR	(68 626 271)
68 489 845	08/09/23	STXE 600 Ins EUR NRT	EUR	68 501 634
				<b>(124 637)</b>

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

### Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	12/10/23	Basket of securities	EUR	(14 377 707)
13 522 829	12/10/23	Stoxx Europe 600 Media EUR NRT	EUR	14 619 701
				<b>241 994</b>

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

## Notes to the financial statements (continued)

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	09/03/23	Basket of securities	EUR	(494 977 603)
470 337 665	09/03/23	STXE 600 Oil&G EUR NRT	EUR	497 049 142
				2 071 539

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	08/09/23	Basket of securities	EUR	(38 503 804)
39 624 481	08/09/23	STXE 600 Pr&Ho EUR NRT	EUR	38 466 282
				(37 522)

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

### Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	12/10/23	Basket of securities	EUR	(17 240 208)
15 802 783	12/10/23	STXE 600 Rtl EUR NRT	EUR	17 114 001
				(126 207)

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

### Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	08/09/23	Basket of securities	EUR	(111 857 072)
114 998 293	08/09/23	STXE 600 Tech EUR NRT	EUR	111 324 703
				(532 369)

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

### Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	08/09/23	Basket of securities	EUR	(50 814 618)
54 640 233	08/09/23	STXE 600 Tr&Ls EUR NRT	EUR	51 050 843
				236 225

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



## Notes to the financial statements (continued)

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	12/10/23	Basket of securities	EUR	(119 834 760)
119 967 943	12/10/23	STXE 600 Tr&Ls EUR NRT	EUR	120 843 054
				1 008 294

The counterparty of the swaps is Bank of America (US).

### Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	08/09/23	Basket of securities	EUR	(46 545 046)
49 586 210	08/09/23	STXE 600 Util EUR NRT	EUR	46 601 796
				56 750

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/07/23	Basket of securities	EUR	(58 088 937)
58 686 206	20/07/23	STXE 600 Au&Pt EUR NRT	EUR	58 122 240
				33 303

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

### Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	17/03/23	Basket of securities	EUR	(985 335 543)
971 242 252	17/03/23	STXE 600 Bnk EUR NRT	EUR	992 324 110
				6 988 567

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/07/23	Basket of securities	EUR	(552 567 493)
529 156 325	20/07/23	STXE 600 BsRs EUR NRT	EUR	552 260 313
				(307 180)

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

## Notes to the financial statements (continued)

### Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/07/23	Basket of securities	EUR	(27 925 715)
27 395 688	20/07/23	STXE 600 Chem EUR NRT	EUR	27 857 291
				<b>(68 424)</b>

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in USD)
-	08/11/22	Basket of securities	USD	(251 243 596)
231 446 373	08/11/22	MSCI ACWI IMI ROBOTICS & AI ESG FLTRD	USD	250 769 474
				<b>(474 122)</b>

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in USD)
-	12/12/22	Basket of securities	USD	(140 986 741)
159 835 125	12/12/22	Markit iBoxx USD Liquid Emerging Markets Sovereigns Mid Price TCA TRI	USD	141 960 127
				<b>973 386</b>

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

## Notes to the financial statements (continued)

### 10 - Securities lending

As at October 31, 2022, the market value of securities lent is as follows:

Sub-Fund	Currency	Market value of securities lent
Lyxor Index Fund - Lyxor Smart Overnight Return	EUR	404 640 423

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

### Safekeeping of collateral received by the collective investment undertaking as part of securities lending transactions as at October 31, 2022.

As at October 31, 2022, the collateral fully covered the market value of the securities lent into the following Sub-Fund:

#### Lyxor Index Fund - Lyxor Smart Overnight Return

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	SAFRAN PROV.ECHANGE	EUR	58 312 987
Equity	ORANGE	EUR	41 079 422
Equity	EIFFAGE (EX-FOUGEROLLE)	EUR	44 716 741
Equity	SAINT-GOBAIN(CIE)	EUR	32 738 499
Equity	JULIUS BAER GRUPPE	CHF	26 924 017
Equity	DASSAULT SYSTEMES	EUR	25 144 728
Equity	ARKEMA	EUR	19 928 087
Equity	ACCOR	EUR	20 882 396
Equity	ADECCO NOM.	CHF	14 266 623
Equity	SODEXO	EUR	46 459 206
Equity	THALES	EUR	15 774 548
Equity	CREDIT AGRICOLE	EUR	10 719 465
Equity	ROCHE HOLDING BJ	CHF	12 432 630
Equity	SONOVA HOLDING NOM.	CHF	12 178 333
Equity	EDENRED	EUR	14 771 916
Equity	ZURICH INSURANCE GROUP	CHF	7 989 573
Equity	CREDIT SUISSE GROUP	GBP	6 930 591
Equity	HERMES INTERNATIONAL	EUR	6 030 921
Equity	SWISS LIFE HOLDING NOM.	CHF	4 042 059
Equity	SHELL PLC	GBP	3 341 328
Equity	GETLINK SE	EUR	2 061 282
Equity	KLEPIERRE	EUR	1 873 482
Equity	LEGRAND SA	EUR	1 808 702
Equity	NORDEA BANK	EUR	1 364 451
Equity	BARRY CALLEBAUT NOM.	CHF	246 568
Equity	BUREAU VERITAS	EUR	64 706
			<b>432 083 260</b>

### Data on reuse of collateral

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

## Notes to the financial statements (continued)

### 11 - Collateral

As at October 31, 2022, the cash collateral granted to or received from counterparties for the purpose of transacting in OTC derivatives are as follows:

Sub-Funds	Currency	Counterparty	Collateral Amount received (in Sub-Fund Currency)	Collateral Amount paid (in Sub-Fund Currency)
Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR)	EUR	BANK OF AMERICA		30 000
Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF	USD	BANK OF AMERICA		39 534
Lyxor Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF	EUR	BANK OF AMERICA		19 767

## Notes to the financial statements (continued)

### 12 - Dividends distribution

During the year ended October 31, 2022, the following dividends have been distributed:

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

Class name	Dividend ex-date	Currency	Dividend per share
Class UCITS ETF Monthly Hedged to EUR - Dist	08/12/2021	EUR	0.83
Class UCITS ETF Monthly Hedged to EUR - Dist	06/07/2022	EUR	2.87

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

Class name	Dividend ex-date	Currency	Dividend per share
Class UCITS ETF Dist	08/12/2021	EUR	0.51
Class UCITS ETF Dist	06/07/2022	EUR	2.07

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	USD	1.37
Class Dist	06/07/2022	USD	1.95
Class Monthly Hedged to EUR - Dist	08/12/2021	EUR	1.17
Class Monthly Hedged to EUR - Dist	06/07/2022	EUR	1.64

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	USD	2.06
Class Dist	06/07/2022	USD	2.92
Class Monthly Hedged to EUR - Dist	08/12/2021	EUR	1.72
Class Monthly Hedged to EUR - Dist	06/07/2022	EUR	2.42

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	USD	0.31
Class Dist	06/07/2022	USD	0.94
Class Monthly Hedged to EUR - Dist	08/12/2021	EUR	0.27
Class Monthly Hedged to EUR - Dist	06/07/2022	EUR	0.83

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	06/07/2022	EUR	1.59

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	06/07/2022	EUR	9.56

## Notes to the financial statements (continued)

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	EUR	0.78
Class Dist	06/07/2022	EUR	3.89

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	06/07/2022	EUR	3.03

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	06/07/2022	EUR	3.39

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	EUR	0.21
Class Dist	06/07/2022	EUR	1.00

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	EUR	0.16
Class Dist	06/07/2022	EUR	1.09

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist EUR	08/12/2021	EUR	0.39
Class Dist EUR	06/07/2022	EUR	1.02
Class Dist USD	08/12/2021	USD	0.18
Class Dist USD	06/07/2022	USD	0.43

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	EUR	0.16
Class Dist	06/07/2022	EUR	2.53

Notes to the financial statements (continued)

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	EUR	0.56
Class Dist	06/07/2022	EUR	2.85

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	EUR	0.37
Class Dist	06/07/2022	EUR	2.11

**Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF**

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	EUR	0.34
Class Dist	06/07/2022	EUR	3.43

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	06/07/2022	EUR	2.42

**Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF**

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	EUR	0.33
Class Dist	06/07/2022	EUR	3.00

**Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF**

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	EUR	0.26
Class Dist	06/07/2022	EUR	1.02

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	EUR	0.99
Class Dist	06/07/2022	EUR	1.80

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	EUR	1.91
Class Dist	06/07/2022	EUR	2.98

## Notes to the financial statements (continued)

### Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	EUR	0.24
Class Dist	06/07/2022	EUR	0.95

### Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	06/07/2022	EUR	0.69

### Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	EUR	0.53
Class Dist	06/07/2022	EUR	1.56

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	06/07/2022	EUR	0.21

### Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	EUR	1.19
Class Dist	06/07/2022	EUR	3.14

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	EUR	0.40
Class Dist	06/07/2022	EUR	6.14

### Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	EUR	0.77
Class Dist	06/07/2022	EUR	1.26

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	EUR	3.99
Class Dist	06/07/2022	EUR	4.86



## Notes to the financial statements (continued)

### Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	08/12/2021	EUR	0.40
Class Dist	06/07/2022	EUR	5.59

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	06/07/2022	USD	4.27
Class Monthly Hedged to EUR - Dist	06/07/2022	EUR	3.73

### 13 - Exchange rates

As of October 31, 2022, the following exchange rates have been used for the preparation of these financial statements:

1 USD =	1.56382	AUD	1 USD =	5.24728	BRL
1 USD =	1.36404	CAD	1 USD =	1.00076	CHF
1 USD =	7.33010	CNH	1 USD =	7.29863	CNY
1 USD =	7.53255	DKK	1 USD =	1.01179	EUR
1 USD =	0.86852	GBP	1 USD =	7.84985	HKD
1 USD =	3.51950	ILS	1 USD =	148.63500	JPY
1 USD =	1 424.45008	KRW	1 USD =	19.84899	MXN
1 USD =	10.39687	NOK	1 USD =	1.72135	NZD
1 USD =	11.05049	SEK	1 USD =	1.41509	SGD
1 USD =	38.06000	THB	1 USD =	32.22254	TWD
1 USD =	18.37750	ZAR			

### 14 - Subsequent events

The Board of Directors has decided on October 31, 2022 to :

- Change of index, name and replication method of the Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF (the "Sub-Fund") and update of the Sub-Fund's classification under the SFDR with effect as from December 9, 2022.

The Board of Directors has decided to merge the following Sub-Funds:

On November 18, 2022:

- Lyxor STOXX Europe 600 Real Estate UCITS ETF into Amundi FTSE Epra Europe Real Estate.

## Performance and Tracking Error (Unaudited Information)

Sub-fund Name	Share name	ISIN	Share Currency	Performance over the accounting year		
				Share	Index	Tracking error
Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR)	Class UCITS ETF Acc	LU0908500753	EUR	(10.88%)	(11.10%)	0.11%
Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR)	Class UCITS ETF Monthly Hedged to EUR - Dist	LU1574142243	EUR	(11.21%)	(11.25%)	0.11%
Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR)	Class UCITS ETF Acc	LU0908501215	EUR	(12.32%)	(12.76%)	0.20%
Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR)	Class UCITS ETF Dist	LU0908501488	EUR	(12.32%)	(12.76%)	0.20%
Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR)	Class SE	LU0278205652	EUR	(12.33%)	(12.76%)	0.20%
Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF	Class Acc	LU1285959885	USD	(18.73%)	(18.60%)	0.09%
Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF	Class Monthly Hedged to EUR - Dist	LU1285960032	EUR	(20.73%)	(20.47%)	0.19%
Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF	Class Dist	LU1285959703	USD	(18.73%)	(18.60%)	0.09%
Lyxor Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF	Class Acc	LU1435356065	USD	(12.90%)	(12.59%)	0.44%
Lyxor Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF	Class Dist	LU1435356149	USD	(12.89%)	(12.59%)	0.44%
Lyxor Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF	Class Monthly Hedged to EUR - Dist	LU1435356495	EUR	(14.90%)	(14.56%)	0.47%
Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF	Class Dist	LU1571051751	USD	(0.01%)	(0.32%)	0.01%
Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF	Class Monthly Hedged to EUR - Dist	LU1571052130	EUR	(1.73%)	(1.36%)	0.01%
Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF	Class Dist	LU1598688189	EUR	(21.20%)	(21.06%)	0.14%
Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF	Class Dist	LU1598689153	EUR	(20.23%)	(20.40%)	0.27%
Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF	Class Dist	LU1598690169	EUR	(9.05%)	(9.28%)	0.19%
Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF	Class Dist	LU1617164998	EUR	(6.32%)	(5.81%)	0.02%
Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF	Class Acc	LU1691909508	USD	(20.43%)	(20.36%)	0.13%
Lyxor Index Fund - Lyxor ESG Euro High Yield (DR) UCITS ETF	Class Acc	LU2346257210	EUR	(13.87%)	(13.14%)	0.16%
Lyxor Index Fund - Lyxor ESG Euro High Yield (DR) UCITS ETF	Class Dist	LU1812090543	EUR	(13.87%)	(13.14%)	0.16%
Lyxor Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF	Class Monthly Hedged to EUR - Acc	LU2099296274	EUR	(14.55%)	(14.13%)	0.00%
Lyxor Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF	Class Acc	LU2099295466	USD	(17.20%)	(16.84%)	0.00%

Performance and Tracking Error (Unaudited Information) (continued)

Sub-fund Name	Share name	ISIN	Share Currency	Performance over the accounting year		
				Share	Index	Tracking error
Lyxor Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF	Class Dist	LU1812092168	EUR	(10.83%)	(11.31%)	0.22%
Lyxor Index Fund - Lyxor Smart Overnight Return	Class IE	LU1190418134	EUR	(0.20%)	(0.32%)	0.01%
Lyxor Index Fund - Lyxor Smart Overnight Return	Class IG	LU1190420890	GBP	(1.05%)	(0.88%)	0.01%
Lyxor Index Fund - Lyxor Smart Overnight Return	Class UCITS ETF C-EUR	LU1190417599	EUR	(0.20%)	(0.32%)	0.01%
Lyxor Index Fund - Lyxor Smart Overnight Return	Class UCITS ETF C-GBP	LU1230136894	GBP	(1.05%)	(0.88%)	0.01%
Lyxor Index Fund - Lyxor Smart Overnight Return	Class UCITS ETF C-USD	LU1248511575	USD	(1.24%)	(1.02%)	0.02%
Lyxor Index Fund - Lyxor Smart Overnight Return	Class UCITS ETF D-EUR	LU2082999306	EUR	(0.20%)	(0.32%)	0.01%
Lyxor Index Fund - Lyxor Smart Overnight Return	Class IU	LU1190419967	USD	(1.24%)	(1.02%)	0.02%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Real Estate UCITS ETF	Class Dist	LU1812091194	EUR	(37.61%)	(37.38%)	0.03%
Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF	Class Dist EUR	LU1832418773	EUR	(12.62%)	(11.68%)	0.13%
Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF	Class Dist USD	LU1812091350	USD	(25.37%)	(24.94%)	0.02%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF	Class Dist	LU2082996898	EUR	(15.99%)	(16.19%)	0.15%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF	Class Acc	LU1834983808	EUR	(15.99%)	(16.19%)	0.15%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF	Class Acc	LU1834984798	EUR	(23.33%)	(23.30%)	0.06%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF	Class Dist	LU2082997193	EUR	(23.33%)	(23.30%)	0.06%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF	Class Dist	LU2082997359	EUR	(9.33%)	(9.24%)	0.07%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF	Class Acc	LU1834985845	EUR	(9.32%)	(9.24%)	0.07%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF	Class Dist	LU2082997516	EUR	(4.08%)	(4.03%)	0.08%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF	Class Acc	LU1834986900	EUR	(4.08%)	(4.03%)	0.08%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF	Class Acc	LU1834987890	EUR	(16.51%)	(16.49%)	0.08%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF	Class Dist	LU2082997789	EUR	(16.51%)	(16.49%)	0.08%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF	Class Dist	LU2082997946	EUR	(3.99%)	(4.21%)	0.30%

Performance and Tracking Error (Unaudited Information) (continued)

Sub-fund Name	Share name	ISIN	Share Currency	Performance over the accounting year		
				Share	Index	Tracking error
Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF	Class Acc	LU1834987973	EUR	(4.00%)	(4.21%)	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF	Class Acc	LU1834988195	EUR	(6.41%)	(6.34%)	0.12%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF	Class Dist	LU2082995734	EUR	(6.41%)	(6.34%)	0.12%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF	Class Acc	LU1834988278	EUR	(22.83%)	(22.76%)	0.15%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF	Class Dist	LU2082998167	EUR	(22.84%)	(22.76%)	0.15%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF	Class Dist	LU2082998324	EUR	(10.47%)	(10.36%)	0.10%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF	Class Acc	LU1834988351	EUR	(10.47%)	(10.36%)	0.10%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF	Class Acc	LU1834988435	EUR	(38.53%)	(38.45%)	0.08%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF	Class Dist	LU2082998670	EUR	(38.53%)	(38.45%)	0.08%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF	Class Acc	LU1834988518	EUR	(31.62%)	(31.46%)	0.06%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF	Class Dist	LU2082998837	EUR	(31.62%)	(31.46%)	0.06%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF	Class Dist	LU2082999058	EUR	(6.49%)	(6.53%)	0.10%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF	Class Acc	LU1834988609	EUR	(6.48%)	(6.53%)	0.09%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF	Class Acc	LU1834988781	EUR	(23.01%)	(22.98%)	0.07%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF	Class Dist	LU2082999132	EUR	(23.01%)	(22.98%)	0.07%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF	Class Dist	LU2082999215	EUR	(8.64%)	(8.80%)	0.15%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF	Class Acc	LU1834988864	EUR	(8.64%)	(8.80%)	0.15%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF	Class Acc	LU1834983394	EUR	(19.18%)	(19.41%)	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF	Class Dist	LU2082995908	EUR	(19.17%)	(19.41%)	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF	Class Acc	LU1834983477	EUR	(9.14%)	(9.35%)	0.24%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF	Class Dist	LU2082996112	EUR	(9.14%)	(9.35%)	0.24%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF	Class Acc	LU1834983550	EUR	5.32%	5.49%	0.09%

Performance and Tracking Error (Unaudited Information) (continued)

Sub-fund Name	Share name	ISIN	Share Currency	Performance over the accounting year		
				Share	Index	Tracking error
Lyxor Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF	Class Dist	LU2082996385	EUR	5.31%	5.49%	0.08%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF	Class Acc	LU1834983634	EUR	(10.64%)	(10.64%)	0.13%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF	Class Dist	LU2082996542	EUR	(10.64%)	(10.64%)	0.13%
Lyxor Index Fund - Lyxor MSCI Robotics & AI ESG Filtered UCITS ETF	Class Acc	LU1838002480	USD	(39.11%)	(39.07%)	0.71%
Lyxor Index Fund - Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF	Class Acc	LU2023679256	USD	(25.03%)	(24.53%)	0.16%
Lyxor Index Fund - Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF	Class Acc	LU2023678878	USD	(44.65%)	(44.40%)	0.09%
Lyxor Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF	Class Acc	LU2023678282	USD	(38.86%)	(38.59%)	0.22%
Lyxor Index Fund - Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF	Class Acc	LU2023679090	USD	(28.67%)	(28.29%)	0.12%
Lyxor Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF	Class Acc	LU2023678449	USD	(37.62%)	(37.28%)	0.11%
Lyxor Index Fund - Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF	Class Acc	LU2216829809	USD	(24.98%)	(24.75%)	0.07%
Lyxor Index Fund - Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF	Class Monthly Hedged to EUR Dist	LU1686831030	EUR	(23.82%)	(23.38%)	0.02%
Lyxor Index Fund - Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF	Class Dist	LU1686830909	USD	(21.82%)	(21.47%)	0.02%

## Global Risk Management (Unaudited Information)

In terms of risk management, the commitment approach is used in order to determine the global risk for:

- Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR);
- Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR);
- Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF;
- Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF;
- Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor ESG Euro High Yield (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF;
- Lyxor Index Fund - Lyxor Smart Overnight Return;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Real Estate UCITS ETF;
- Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF;
- Lyxor Index Fund - Lyxor MSCI Robotics & AI ESG Filtered UCITS ETF;
- Lyxor Index Fund - Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF.

## Remuneration policy (Unaudited Information)

### **1. Remuneration policy and practices of the AIFM/Management company**

The remuneration policy implemented by Amundi Asset Management is compliant with the rules in terms of remuneration specified in the Directive 2011/61/EU of the European Parliament and of the Council of June 8th 2011 on Alternative Investment Fund Managers (the "AIFM Directive"), and in the Directive 2014/91/EU of July 23rd 2014 on undertakings for collective investment in transferable securities (the "UCITS V Directive"). These rules, about remuneration policies and practices, have for objective to promote sound and effective risk management of fund managers and the funds they manage.

Moreover, the remuneration policy is compliant with Regulation (EU) 2019/2088 ("SFDR"), integrating sustainability risk and ESG criteria in Amundi control framework, with responsibilities spread between the first level of controls performed by the Investment teams and second level of controls performed by the Risk teams, that can verify the compliance with ESG objectives and constraints of a fund at all time.

This policy is incorporated within the framework of the remuneration policy of Amundi reviewed each year by its Remuneration Committee. The latter checked the application of the remuneration policy in relation to the 2021 fiscal year, its compliance with the AIFM/UCITS Directives' principles and approved the policy applicable for the 2022 exercise at its meeting held on February 1st 2022.

In 2022, the implementation of the Amundi remuneration policy was subject to an internal, central and independent audit, driven by the Amundi Internal Audit.

#### **1.1 Amounts of remuneration paid by the Management companies to its employees**

In 2022, Amundi Asset Management's headcount increased due to the integration of Lyxor's employees.

During fiscal year 2022, the total amount of compensation (including fixed, deferred and non-deferred variable compensation) paid by Amundi Asset Management to its employees (1 673 employees at December 31st 2022) is EUR 202 172 869. This amount is split as follows:

- Total amount of fixed remuneration paid by Amundi Asset Management in 2022:

EUR 134 493 396, which represents 67% of the total amount of compensation paid by Amundi Asset Management to its staff, were in the form of fixed remuneration.

- Total amount of variable compensation deferred and non-deferred paid by Amundi Asset Management in 2022: EUR 67 679 473, which represents 33% of the total amount of compensation paid by Amundi Asset Management to its staff, were in this form. The entire staff is eligible for variable compensation.

Additionally, some 'carried interest' was paid by Amundi AM with respect to fiscal year 2022, and is taken into account in the total amount of bonus referred to here above.

Of the total amount of remuneration (fixed and variable compensation deferred and non-deferred) paid during the fiscal year, EUR 19 393 477 were paid to the 'executives and senior managers' of Amundi Asset Management (31 employees at December 31st 2022), and EUR 16 540 119 were paid to the 'senior investment managers' whose professional activities have a material impact on Amundi Asset Management's risk profile (50 employees at December 31st 2022).

#### **Alignment of remuneration policy and practices with risk profile of the AIFs/UCITS**

The Amundi Group has adopted and implemented remuneration policy and practices compliant with the latest norms, rules, and guidelines issued from the regulatory authorities for its management companies (AIFM/UCITS).

The Amundi Group has also identified all of its 'Identified Staff', that include all the employees of the Amundi Group having a decision authority on the UCITS/AIFM management companies or the UCITS/AIFs managed and consequently likely to have a significant impact on the performance or the risk profile.

The variable remuneration awarded to the Amundi Group staff takes into account the performance of the employee, its business unit and the Amundi Group as a whole, and is based on quantitative and qualitative criteria as well as the respect of sound risk management rules.

The criteria taken into account for performance assessment and remuneration award depends on the nature of the employee's functions :

## Remuneration policy (Unaudited Information) (continued)

### 1. Management and selection of AIFs/UCITS functions

#### Quantitative criteria:

- IR/Sharpe over 1, 3, 5 years
- Gross/absolute/relative performance of the investment strategies (based on GIPS composites) over 1, 3, 5 years, outlook mainly focused on 1 year, adjusted with long-term figures (3,5 years)
- Performance risk adjusted based on IR/Sharpe over 1, 3, 5 years
- Competitive positioning through Morningstar rankings
- Net inflows / Successful requests for proposals, mandates
- Performance fees generation
- ESG rating of the funds according to different providers when applicable (Morningstar, CDP...)
- Respect of ESG beat the benchmark, ESG exclusion policies and climate transition index

#### Qualitative criteria:

- Compliance with risk policy, compliance and legal rules
- Quality of management
- Innovation/product development
- Collaboration/Sharing of best practices
- Commercial engagement – including the ESG component of commercial effort and flows
- ESG
  - o Compliance with ESG policy and participation to the ESG and net-zero offering
  - o Integration of ESG into investment processes
  - o Capacity to promote and project ESG knowledge internally and externally
  - o Extent of proposition and innovation in the ESG space
  - o Demonstrates capacity to manage well the combination of risk return and ESG (the risk and ESG adjusted return)

### **2. Sales and marketing functions**

#### Quantitative criteria:

- Net inflows, notably on ESG and impact denominated products
- Revenues
- Gross Inflows
- Client base development and retention; product mix
- Number of commercial activities per year, notably prospection activities
- Number of clients approached on their net zero strategy

#### Qualitative criteria:

- Compliance with risk policy, compliance and legal rules
- Joint consideration of Amundi's interests and of client's interests
- Securing/developing the business
- Client satisfaction
- Quality of management



## Remuneration policy (Unaudited Information) (continued)

- Cross-functional approach and sharing of best practices
- Entrepreneurial spirit
- Capacity to explain and promote ESG policies and capabilities as well as solutions of the firm

### **3. Control and support functions**

For control and support functions, performance assessment and remuneration award are independent from the performance of the business they oversee.

Common criteria taken into account are:

- Mainly criteria related to the meeting of objectives linked to their functions (risk management, quality of controls, completion of projects, tools and systems improvement etc.)
- When financial criteria are used, these are mainly related to management/ optimization of expenses.

The above-mentioned performance criteria, and specifically those applicable to Identified staff in charge of the management of AIFs/UCITS, comply with the applicable regulation as well as to the AIF's/UCITS investment policy. These internal rules of Amundi Group contribute to a sound and effective risk management.

Furthermore, Amundi Group has adopted and implemented, for its entire staff, measures aiming to align remuneration with long-term performance and risks in order to avoid conflicts of interest.

In this respect, notably:

- The deferral policy has been adapted to comply with the AIFM and UCITS V Directives' requirements.
- The deferred portion of variable compensation for identified staff members is awarded at 100% in instruments indexed on the performance of a representative basket of AIFs and/or UCITS funds.
- The actual payment of the deferred portion is linked to the financial situation of Amundi Group, to the continued employment within the group and to a sound and effective risk management over the vesting period.

## SFT Regulation (Unaudited Information)

### 1 - Total Return Swaps

Following the Regulation 2015/2365 of the European Parliament and of the Council of 25 November 2015 on transparency of securities financing transactions, please find below details about Total Return Swaps for the year ended October 31, 2022:

	Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF	Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF	Lyxor Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF	Lyxor Index Fund - Lyxor Smart Overnight Return
<b>Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)</b>	91 283	1 402 942	382 136	965 240	50 290 166
Proportion of AUM	0.09%	1.20%	1.41%	0.67%	2.54%
<b>Maturity tenor of Total Return Swaps broken down in the following maturity buckets</b>					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	50 290 166
One week to one month	-	-	-	-	-
One month to three months	91 283	1 402 942	382 136	-	-
Three months to one year	-	-	-	965 240	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	91 283	1 402 942	382 136	965 240	50 290 166
<b>Counterparty</b>					
Name of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Country of domicile of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Gross volume of the outstanding transactions	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
<b>Data on Collateral</b>					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
<b>Maturity tenor of the collateral broken down in the following maturity buckets</b>					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
<b>Safekeeping of collateral received by the fund as part of Total Return Swap</b>					
Name of custodian	-	-	-	-	-
Securities	-	-	-	-	-
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

**SFT Regulation (Unaudited Information) (continued)**

	Lyxor Index Fund - Lyxor Stoxx Europe 600 Real Estate UCITS ETF	Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF
<b>Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)</b>	236 456	898 837	26 035	252 312	1 642 774
Proportion of AUM	0.91%	0.62%	0.09%	1.01%	0.83%
<b>Maturity tenor of Total Return Swaps broken down in the following maturity buckets</b>					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	236 456	898 837	26 035	252 312	1 642 774
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	236 456	898 837	26 035	252 312	1 642 774
<b>Counterparty</b>					
Name of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Country of domicile of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Gross volume of the outstanding transactions	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
<b>Data on Collateral</b>					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
<b>Maturity tenor of the collateral broken down in the following maturity buckets</b>					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
<b>Safekeeping of collateral received by the fund as part of Total Return Swap</b>					
Name of custodian	-	-	-	-	-
Securities	-	-	-	-	-
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

**SFT Regulation (Unaudited Information) (continued)**

	Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF
<b>Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)</b>	3 839 474	435 723	124 637	241 994 071 539	
Proportion of AUM	0.56%	0.88%	0.18%	1.66%	0.42%
<b>Maturity tenor of Total Return Swaps broken down in the following maturity buckets</b>					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	3 839 474	453 723	124 637	241 994 071 539	
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	3 839 474	435 723	124 637	241 994 071 539	
<b>Counterparty</b>					
Name of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Country of domicile of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Gross volume of the outstanding transactions	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
<b>Data on Collateral</b>					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
<b>Maturity tenor of the collateral broken down in the following maturity buckets</b>					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
<b>Safekeeping of collateral received by the fund as part of Total Return Swap</b>					
Name of custodian	-	-	-	-	-
Securities	-	-	-	-	-
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

**SFT Regulation (Unaudited Information) (continued)**

	Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF
<b>Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)</b>	37 522	126 207	532 369	236 225	1 008 294
Proportion of AUM	0.10%	0.74%	0.48%	0.46%	0.83%
<b>Maturity tenor of Total Return Swaps broken down in the following maturity buckets</b>					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	37 522	126 207	532 369	236 225	1 008 294
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	37 522	126 207	532 369	236 225	1 008 294
<b>Counterparty</b>					
Name of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Country of domicile of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Gross volume of the outstanding transactions	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
<b>Data on Collateral</b>					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
<b>Maturity tenor of the collateral broken down in the following maturity buckets</b>					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
<b>Safekeeping of collateral received by the fund as part of Total Return Swap</b>					
Name of custodian	-	-	-	-	-
Securities	-	-	-	-	-
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

**SFT Regulation (Unaudited Information) (continued)**

	Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF
<b>Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)</b>	56 750	33 303	6 988 567	307 180	68 424
Proportion of AUM	0.12%	0.06%	0.70%	0.06%	0.25%
<b>Maturity tenor of Total Return Swaps broken down in the following maturity buckets</b>					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	56 750	33 303	6 988 567	307 180	68 424
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	56 750	33 303	6 988 567	307 180	68 424
<b>Counterparty</b>					
Name of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Country of domicile of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Gross volume of the outstanding transactions	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
<b>Data on Collateral</b>					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
<b>Maturity tenor of the collateral broken down in the following maturity buckets</b>					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
<b>Safekeeping of collateral received by the fund as part of Total Return Swap</b>					
Name of custodian	-	-	-	-	-
Securities	-	-	-	-	-
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

## SFT Regulation (Unaudited Information) (continued)

	Lyxor Index Fund - Lyxor MSCI Robotics & AI ESG Filtered UCITS ETF	Lyxor Index Fund - Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF
<b>Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)</b>	474 122	973 386
Proportion of AUM	0.19%	0.69%
<b>Maturity tenor of Total Return Swaps broken down in the following maturity buckets</b>		
Less than one day	-	-
One day to one week	474 122	-
One week to one month	-	-
One month to three months	-	973 386
Three months to one year	-	-
Above one year	-	-
Open maturity	-	-
Total	474 122	973 386
<b>Counterparty</b>		
Name of the counterparty	see Note 9	see Note 9
Country of domicile of the counterparty	see Note 9	see Note 9
Gross volume of the outstanding transactions	see Note 9	see Note 9
<b>Data on Collateral</b>		
<i>Type of collateral</i>		
Cash	-	-
Securities	-	-
<i>Quality of collateral</i>		
Rating	-	-
<b>Maturity tenor of the collateral broken down in the following maturity buckets</b>		
Less than one day	-	-
One day to one week	-	-
One week to one month	-	-
One month to three months	-	-
Three months to one year	-	-
Above one year	-	-
Open maturity	-	-
Total	-	-
<b>Safekeeping of collateral received by the fund as part of Total Return Swap</b>		
Name of custodian	-	-
Securities	-	-
Cash	-	-
Proportion of collateral granted	-	-

Returns and costs incurred from total return swaps transactions during the year ended October 31, 2022, are included in the valuation of the swaps. All transactions are bilateral transactions.

## SFT Regulation (Unaudited Information) (continued)

### 2 - Securities lending

Following the Regulation 2015/2365 of the European Parliament and of the Council of 25 November 2015 on transparency of securities financing transactions, please find below details about securities lending transactions for the year ended October 31, 2022:

	Lyxor Index Fund - Lyxor Smart Overnight Return
<b>Amount of securities lent expressed in absolute amount (in the currency of the Sub-Fund)</b>	404 640 423
Proportion of total lendable Assets*	19.91%
Proportion of AUM	20.43%
<b>Maturity tenor of the securities lent 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	404 640 423
Total	404 640 423
<b>Counterparty</b>	
Name of the counterparty	see Note 10
Country of domicile of the counterparty	see Note 10
Gross volume of the outstanding transactions	see Note 10
<b>Data on Collateral</b>	
Type of collateral	-
Cash	-
Securities	see Note 10
Quality of collateral	
Rating	-
<b>Maturity tenor of the collateral broken down in the following maturity buckets</b>	
Less than one day	-
One day to one week	-
One week to one month	-
One month to three months	-
Three months to one year	-
Above one year	-
Open maturity	421 160 986
Total	421 160 986
<b>Safekeeping of collateral received by the fund as part of securities lending</b>	
Name of custodian	Société Générale
Securities	see Note 10
Cash	-
<b>Data on returns and costs for securities lending</b>	See Note Efficient Portfolio Management Techniques

All transactions are bilateral transactions.

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



**SFT Regulation (Unaudited Information) (continued)**

Sub-Fund	Currency	Ten largest collateral issuers across all SFTs and total return swaps	Volumes of the collateral securities and commodities received
Lyxor Index Fund - Lyxor Smart Overnight Return	EUR	SAFRAN PROV.ECHANGE	58 312 987
	EUR	SODEXO	46 459 206
	EUR	EIFFAGE (EX-FOUGEROLLE)	44 716 741
	EUR	ORANGE	41 079 422
	CHF	JULIUS BAER GRUPPE	26 924 017
	EUR	DASSAULT SYSTEMES	25 144 728
	EUR	ACCOR	20 882 396
	EUR	ARKEMA	19 928 087
	CHF	THALES	15 774 548
	EUR	EDENRED	14 771 916

## Efficient Portfolio Management Technique (Unaudited Information)

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

Return and cost from the securities lending activities incurred during the year ended October 31, 2022 are included in the valuation of the TRS.

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

## Transparency of sustainable investments in periodic reports (Unaudited Information)

Regulation (EU) 2020/852 on the establishment of a framework to facilitate sustainable investment (the “Taxonomy Regulation”) sets out criteria to determine which economic activities qualify as environmentally sustainable at Union level.

According to the Taxonomy Regulation, an economic activity shall qualify as environmentally sustainable where that economic activity contributes substantially to one or more of the six environmental objectives defined by the Taxonomy Regulation (Climate change mitigation; Climate change adaptation; Sustainable use and protection of water and marine resources; Transition to a circular economy; Pollution prevention and control; Protection and restoration of biodiversity and ecosystems).

In addition, such economic activity shall not significantly harm any such environmental objectives (“do no significant harm” or “DNSH” principle) and shall be carried out in compliance with the minimum safeguards laid down in Article 18 of the Taxonomy Regulation.

In accordance with Article 7 of the Taxonomy Regulation, the management company draws the attention of investors to the fact that the investments of the below Sub-Funds do not take into account the European Union criteria for environmentally sustainable economic activities.

These Sub-Funds fall under Article 6 of regulation (EU) 2019/2088 (“SFDR”). It does not promote environmental and/or social characteristics, nor it has sustainable investment as its objective

Lyxor Core Stoxx Europe 600 (DR)

Lyxor Core Euro Stoxx 50 (DR)

Lyxor MSCI EMU Growth (DR) UCITS ETF

Lyxor MSCI EMU Small Cap (DR) UCITS ETF

Lyxor MSCI EMU Value (DR) UCITS ETF

Lyxor BofAML € Short Term High Yield Bond UCITS ETF

Lyxor Stoxx Europe Select Dividend 30 UCITS ETF

Lyxor Smart Overnight Return

Lyxor Stoxx Europe 600 Real Estate UCITS ETF

Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF

Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF

Lyxor Stoxx Europe 600 Financial Services UCITS ETF

Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF

Lyxor Stoxx Europe 600 Healthcare UCITS ETF

Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF

Lyxor Stoxx Europe 600 Insurance UCITS ETF

Lyxor Stoxx Europe 600 Media UCITS ETF

Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF

Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF

Lyxor Stoxx Europe 600 Retail UCITS ETF

Lyxor Stoxx Europe 600 Technology UCITS ETF

Lyxor Stoxx Europe 600 Telecommunications UCITS ETF

Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF

Lyxor Stoxx Europe 600 Utilities UCITS ETF

Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF

Lyxor Stoxx Europe 600 Banks UCITS ETF

Lyxor Stoxx Europe 600 Basic Resources UCITS ETF

Lyxor Stoxx Europe 600 Chemicals UCITS ETF

Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

**Product name:**  
Lyxor ESG USD Corporate Bond (DR) UCITS ETF

**Legal entity identifier:**  
549300RBBJNIHBHK6K08

## Environmental and/or social characteristics

**Does this financial product have a sustainable investment objective?**

**Yes**

**No**

It made **sustainable investments with an environmental objective**: \_\_\_%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made a **sustainable investments with a social objective**: \_\_\_%

It **promotes Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **35.00%** of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promotes E/S characteristics, but **will not make any sustainable investments**



**To what extent were the environmental and/or social characteristics promoted by this financial product met?**

The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance (“ESG”) rating.

**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

● **How did the sustainability indicators perform?**

Date	Index	ESG Score *	Coverage
31/01/2022	Bloomberg MSCI USD Corporate Liquid SRI Sustainable Index	6,8	100%
28/02/2022	Bloomberg MSCI USD Corporate Liquid SRI Sustainable Index	6,8	100%
31/03/2022	Bloomberg MSCI USD Corporate Liquid SRI Sustainable Index	6,9	100%
29/04/2022	Bloomberg MSCI USD Corporate Liquid SRI Sustainable Index	6,9	100%
31/05/2022	Bloomberg MSCI USD Corporate Liquid SRI Sustainable Index	6,9	100%
30/06/2022	Bloomberg MSCI USD Corporate Liquid SRI Sustainable Index	6,9	100%
29/07/2022	Bloomberg MSCI USD Corporate Liquid SRI Sustainable Index	6,9	100%
31/08/2022	Bloomberg MSCI USD Corporate Liquid SRI Sustainable Index	7,0	100%
30/09/2022	Bloomberg MSCI USD Corporate Liquid SRI Sustainable Index	7,0	100%
31/10/2022	Bloomberg MSCI USD Corporate Liquid SRI Sustainable Index	7,0	100%
30/11/2022	Bloomberg MSCI USD Corporate Liquid SRI Sustainable Index	7,0	100%
30/12/2022	Bloomberg MSCI USD Corporate Liquid SRI Sustainable Index	7,0	100%
31/01/2022	Bloomberg US Corporate Statistics Index	6,1	100%
28/02/2022	Bloomberg US Corporate Statistics Index	6,1	100%
31/03/2022	Bloomberg US Corporate Statistics Index	6,1	100%
29/04/2022	Bloomberg US Corporate Statistics Index	6,2	100%
31/05/2022	Bloomberg US Corporate Statistics Index	6,2	100%
30/06/2022	Bloomberg US Corporate Statistics Index	6,3	100%
29/07/2022	Bloomberg US Corporate Statistics Index	6,4	100%
31/08/2022	Bloomberg US Corporate Statistics Index	6,4	100%
30/09/2022	Bloomberg US Corporate Statistics Index	6,5	100%
31/10/2022	Bloomberg US Corporate Statistics Index	6,5	100%
30/11/2022	Bloomberg US Corporate Statistics Index	6,6	100%
30/12/2022	Bloomberg US Corporate Statistics Index	6,6	100%

\* as reported in the PCD

● **... and compared to previous periods?**

The above sustainability indicators were not compared to previous periods as the regulation was not yet in force

● ***What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments were to invest in investee companies that seek to meet two criteria:

1. Follow best environmental and social practices; and
2. Avoid making products or providing services that harm the environment and society.

At the investee company level this means that an investee company must be a “best performer” within its sector of activity on at least one of its material environmental or social factors. The definition of “best performer” relies on Amundi’s proprietary ESG methodology which aims to measure the ESG performance of an investee company.

In order to be considered a “best performer”, an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score.

Amundi considers the second criterion as met if the investee company does not have significant exposure to activities not compatible with such criteria (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production).

The sustainable nature of an investment is assessed at investee company level.

By applying the Amundi’s above described Sustainable Investment definition to the Index constituents of this passively managed ETF Product, Amundi has determined that this Product has the minimum proportion of sustainable investments stated in page 1 above. However, please note that Amundi Sustainable Investment definition is not implemented at the Index methodology level.

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm (‘DNSH’), Amundi utilises two tests:

The first DNSH test relies on monitoring the mandatory Principal Adverse Impacts indicators where robust data is available via a combination of indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors)
- Have a Board of Directors’ diversity which does not belong to the last decile compared to other companies within its sector
- Be cleared of any controversy in relation to work conditions and human rights
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi’s Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first test, Amundi has defined a second test in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector.

- ***How were the indicators for adverse impacts on sustainability factors taken into account?***

The first DNSH test relies on monitoring the mandatory Principal Adverse Impacts indicators where robust data is available via a combination of indicators and specific thresholds or rules as described above.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called “Community Involvement & Human Rights” which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labor relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

*The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



### **How did this financial product consider principal adverse impacts on sustainability factors?**

Amundi considers all the mandatory Principal Adverse Impacts applying to the Product’s strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion:** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement:** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories : to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability



matters that are material to society and the global economy. This approach applies to all of Amundi products. In 2021, Amundi has engaged with 1364 companies.

- Vote: Amundi's voting policy responds to an holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information please refer to Amundi's Voting Policy . This approach applies by default to all of Amundi products. In 2021, Amundi has voted 4 008 companies.
- Controversies monitoring: Amundi has developed a controversy tracking system that relies on three data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



### What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/11/2021 to 31/10/2022**

Largest Investments	Sector	% Assets	Country
DELL 6.02% 06/26	TECHNOLOGY	0.46%	USA
JPM VAR 12/29	BANKING	0.39%	USA
BAC VAR 07/27	BANKING	0.38%	USA
MS VAR 12/26	BANKING	0.37%	USA
AVGO 3.419% 04/33 144A	TECHNOLOGY	0.36%	USA
CVS 4.3% 03/28	CONSUMER_NON_ CYCLICAL	0.35%	USA
ABBV 3.6% 5/25	CONSUMER_NON_ CYCLICAL	0.35%	USA
MPLX 4.875% 6/25	ENERGY	0.34%	USA
JPM VAR 06/25	BANKING	0.34%	USA
UNH 3.1% 3/26	INSURANCE	0.33%	USA

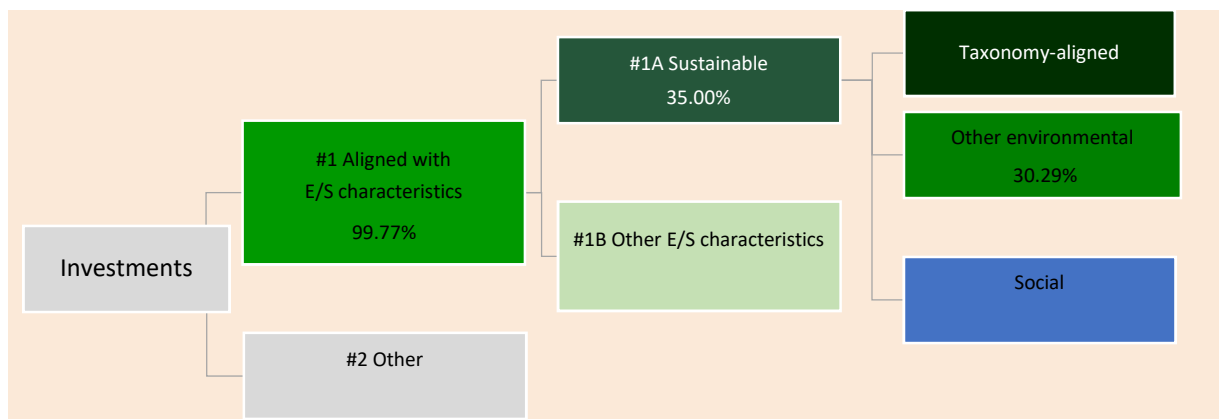
AER 6.5% 07/25	FINANCE_COMPANIES	0.33%	IRL
MS 3.125% 07/26	BANKING	0.31%	USA
AVGO 3.187% 11/36 144A	TECHNOLOGY	0.30%	USA
BAC VAR 02/26 MTN	BANKING	0.30%	USA
CMCSA 4.15% 10/28	COMMUNICATIONS	0.30%	USA



**What was the proportion of sustainability-related investments?**

**What was the asset allocation?**

**Asset allocation** describes the share of investments in specific assets.



**#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

**#2 Other** includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

**In which economic sectors were the investments made?**

Sector	% Assets
BANKING	38.89%

CONSUMER_NON_CYCLICAL	15.10%
TECHNOLOGY	13.51%
COMMUNICATIONS	10.60%
CONSUMER_CYCLICAL	7.01%
INSURANCE	3.32%
ENERGY	3.24%
ELECTRIC	1.97%
BROKERAGE	1.49%
CAPITAL_GOODS	1.07%
TRANSPORTATION	0.95%
FINANCE_COMPANIES	0.81%
BASIC_INDUSTRY	0.78%
NATURAL_GAS	0.55%
UTILITY_OTHER	0.31%
REITS	0.22%
Forex	0.22%
Cash	-0.03%

**Taxonomy-aligned activities** are expressed as a share of: **-turnover**



**To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy?**


Reliable data regarding the EU Taxonomy was not available during the period

reflecting the share of revenue from green activities of investee companies

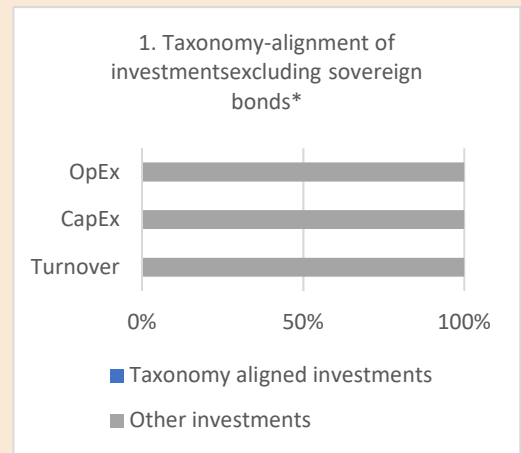
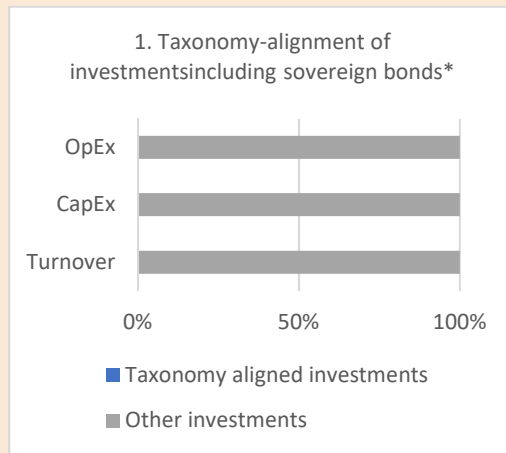
**-capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.  
**- operational expenditure (OpEx)** reflecting green operational activities of investee companies.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

**The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign first graph shows the Taxonomy alignment in relation to all the investments of the financial product sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investment financial product other than sovereign bonds.**



*Data not yet available*

*\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

● **What was the share of investments in transitional and enabling activities?**

Reliable data regarding transitional and enabling activities was not available during the period.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Reliable data regarding EU Taxonomy was not available during on the previous reference periods



**What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

The share of sustainable investments with environmental objective not aligned to taxonomy is 30.29%.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



**What was the share of socially sustainable investments?**

This product does not commit to have social sustainable investments



**What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?**

“#2 Other” includes cash and unrated instruments held for the purpose of liquidity and portfolio risk management. There were no minimum environmental or social safeguards in place for these investments



**What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



**How did this financial product perform compared to the reference benchmark?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index?***

The index is representative of the performance of USD denominated, investment grade corporate bonds issued by US and non-US corporates, with maturities of at least 1 year. The index only includes issuers with an MSCI ESG Rating of BBB or higher, and negatively screens issuers involved in certain values-based business involvement criteria, including activities related to controversial military weapons, and those with a “red” MSCI ESG Controversy Score.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform?

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

**Product name:**  
Lyxor ESG USD High Yield (DR) UCITS ETF

**Legal entity identifier:**  
549300UNTZ7FKYG3CT58

## Environmental and/or social characteristics

**Does this financial product have a sustainable investment objective?**

**Yes**

**No**

It made **sustainable investments with an environmental objective**: \_\_\_%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made a **sustainable investments with a social objective**: \_\_\_%

It **promotes Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **28.04%** of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promotes E/S characteristics, but **will not make any sustainable investments**



**To what extent were the environmental and/or social characteristics promoted by this financial product met?**

The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

● **How did the sustainability indicators perform?**

Date	Index	ESG Score *	Coverage
31/01/2022	Bloomberg MSCI US Corporate High Yield SRI Sustainable	6,1	100%
28/02/2022	Bloomberg MSCI US Corporate High Yield SRI Sustainable	6,1	100%
31/03/2022	Bloomberg MSCI US Corporate High Yield SRI Sustainable	6,1	100%
29/04/2022	Bloomberg MSCI US Corporate High Yield SRI Sustainable	6,1	100%
31/05/2022	Bloomberg MSCI US Corporate High Yield SRI Sustainable	6,1	100%
30/06/2022	Bloomberg MSCI US Corporate High Yield SRI Sustainable	6,1	100%
29/07/2022	Bloomberg MSCI US Corporate High Yield SRI Sustainable	6,2	100%
31/08/2022	Bloomberg MSCI US Corporate High Yield SRI Sustainable	6,2	100%
30/09/2022	Bloomberg MSCI US Corporate High Yield SRI Sustainable	6,2	100%
31/10/2022	Bloomberg MSCI US Corporate High Yield SRI Sustainable	6,2	100%
30/11/2022	Bloomberg MSCI US Corporate High Yield SRI Sustainable	6,3	100%
30/12/2022	Bloomberg MSCI US Corporate High Yield SRI Sustainable	6,4	100%
31/01/2022	Bloomberg US Corporate High Yield Statistics Index	4,6	100%
28/02/2022	Bloomberg US Corporate High Yield Statistics Index	4,6	100%
31/03/2022	Bloomberg US Corporate High Yield Statistics Index	4,6	100%
29/04/2022	Bloomberg US Corporate High Yield Statistics Index	4,6	100%
31/05/2022	Bloomberg US Corporate High Yield Statistics Index	4,6	100%
30/06/2022	Bloomberg US Corporate High Yield Statistics Index	4,7	100%
29/07/2022	Bloomberg US Corporate High Yield Statistics Index	4,8	100%
31/08/2022	Bloomberg US Corporate High Yield Statistics Index	4,8	100%
30/09/2022	Bloomberg US Corporate High Yield Statistics Index	4,8	100%
31/10/2022	Bloomberg US Corporate High Yield Statistics Index	4,9	100%
30/11/2022	Bloomberg US Corporate High Yield Statistics Index	5,0	100%
30/12/2022	Bloomberg US Corporate High Yield Statistics Index	5,1	100%

\* as reported in the PCD

● **... and compared to previous periods?**

The above sustainability indicators were not compared to previous periods as the regulation was not yet in force

● ***What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments were to invest in investee companies that seek to meet two criteria:

1. Follow best environmental and social practices; and
2. Avoid making products or providing services that harm the environment and society.

At the investee company level this means that an investee company must be a “best performer” within its sector of activity on at least one of its material environmental or social factors. The definition of “best performer” relies on Amundi’s proprietary ESG methodology which aims to measure the ESG performance of an investee company.

In order to be considered a “best performer”, an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score.

Amundi considers the second criterion as met if the investee company does not have significant exposure to activities not compatible with such criteria (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production).

The sustainable nature of an investment is assessed at investee company level.

By applying the Amundi’s above described Sustainable Investment definition to the Index constituents of this passively managed ETF Product, Amundi has determined that this Product has the minimum proportion of sustainable investments stated in page 1 above. However, please note that Amundi Sustainable Investment definition is not implemented at the Index methodology level.

**Principal adverse impacts** are the most significant negative

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***



impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two tests:

The first DNSH test relies on monitoring the mandatory Principal Adverse Impacts indicators where robust data is available via a combination of indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors)
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector
- Be cleared of any controversy in relation to work conditions and human rights
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first test, Amundi has defined a second test in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector.

– ***How were the indicators for adverse impacts on sustainability factors taken into account?***

The first DNSH test relies on monitoring the mandatory Principal Adverse Impacts indicators where robust data is available via a combination of indicators and specific thresholds or rules as described above.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labor relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

*The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



### **How did this financial product consider principal adverse impacts on sustainability factors?**

Amundi considers all the mandatory Principal Adverse Impacts applying to the Product’s strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion:** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement:** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories : to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy. This approach applies to all of Amundi products. In 2021, Amundi has engaged with 1364 companies.
- **Vote:** Amundi’s voting policy responds to an holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information please refer to Amundi’s Voting Policy . This approach applies by default to all of Amundi products. In 2021, Amundi has voted 4 008 companies.
- **Controversies monitoring:** Amundi has developed a controversy tracking system that relies on three data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi’s funds.



### **What were the top investments of this financial product?**

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/11/2021 to 31/10/2022**

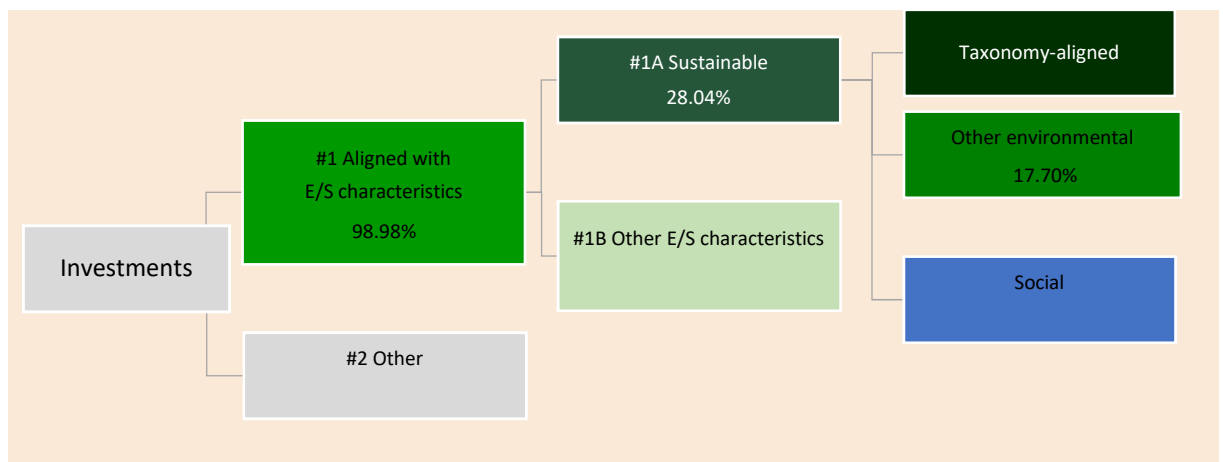
Largest Investments	Sector	% Assets	Country
CNC 4.625% 12/29	CONSUMER_NON_CYCLICAL	0.77%	USA
DTV 5.875% 08/27 144A	COMMUNICATIONS	0.75%	USA
VOD VAR 04/79	COMMUNICATIONS	0.57%	GBR
CNC 4.25% 12/27	CONSUMER_NON_CYCLICAL	0.53%	USA
UNIT 7.875% 02/25 144A	COMMUNICATIONS	0.51%	USA
DVA 4.625% 06/30 144A	CONSUMER_NON_CYCLICAL	0.49%	USA
NWL 4.2% 01/04/26	CONSUMER_NON_CYCLICAL	0.46%	USA
LNG 4.625% 10/28	ENERGY	0.46%	USA
CNC 2.45% 07/28	CONSUMER_NON_CYCLICAL	0.46%	USA
THC 6.125% 06/30 144A	CONSUMER_NON_CYCLICAL	0.45%	USA
THC 6.125% 10/28 144A	CONSUMER_NON_CYCLICAL	0.43%	USA
NXST 5.625% 07/27 144A	COMMUNICATIONS	0.41%	USA
OGN 4.125% 04/28 144A	CONSUMER_NON_CYCLICAL	0.41%	USA
UVN 6.625% 06/27 144A	COMMUNICATIONS	0.40%	USA
VRXCN 5.5% 11/25	CONSUMER_NON_CYCLICAL	0.40%	CAN



### What was the proportion of sustainability-related investments?

#### What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



**#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

**#2Other** includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● *In which economic sectors were the investments made?*

<i>Sector</i>	<i>% Assets</i>
COMMUNICATIONS	16.78%
CONSUMER_CYCLICAL	16.44%
CONSUMER_NON_CYCLICAL	15.93%
TECHNOLOGY	11.34%
ENERGY	9.37%
CAPITAL_GOODS	9.23%
BASIC_INDUSTRY	7.04%
REITS	3.06%
FINANCE_COMPANIES	2.17%
TRANSPORTATION	2.06%
INDUSTRIAL_OTHER	1.51%
BANKING	1.26%
ELECTRIC	1.22%
FINANCIAL_OTHER	1.16%
BROKERAGE	0.73%
INSURANCE	0.67%
Forex	0.34%
Cash	-0.32%

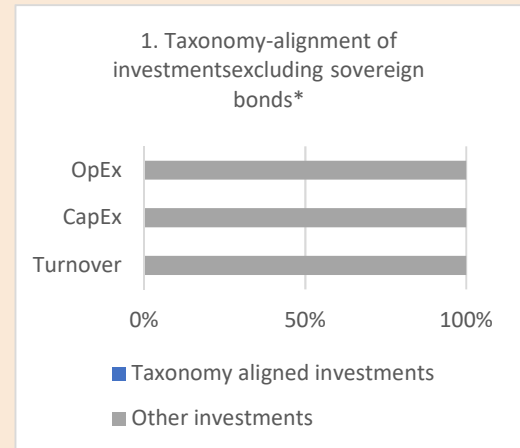
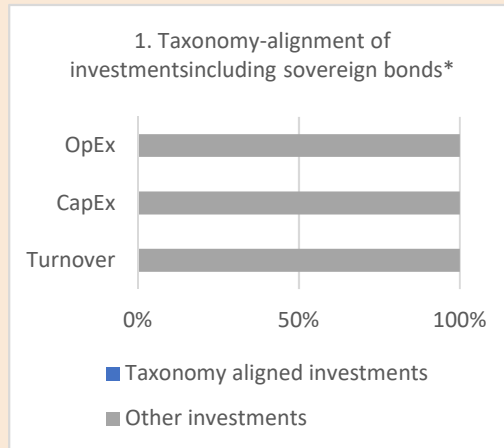
**Taxonomy-aligned activities** are expressed as a share of:  
**-turnover** reflecting the share of revenue from green activities of investee companies  
**-capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.  
**- operational expenditure (OpEx)** reflecting green operational activities of investee companies.



**To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy?**

Reliable data regarding the EU Taxonomy was not available during the period

**The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, first graph shows the Taxonomy alignment in relation to all the investments of the financial product, while the second graph shows the Taxonomy alignment only in relation to the investment financial product other than sovereign bonds.**



Data not yet available

\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.  
**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

● **What was the share of investments in transitional and enabling activities?**

Reliable data regarding transitional and enabling activities was not available during the period.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Reliable data regarding EU Taxonomy was not available during on the previous reference periods

are sustainable investments with an environmental objective that **do not take into**



**What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

The share of sustainable investments with environmental objective not aligned to taxonomy is 17.70%.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

**account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



### What was the share of socially sustainable investments?

This product does not commit to have social sustainable investments



### What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

“#2 Other” includes cash and unrated instruments held for the purpose of liquidity and portfolio risk management. There were no minimum environmental or social safeguards in place for these investments



### What actions have been taken to meet the environmental and/or social characteristics during the reference period?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



### How did this financial product perform compared to the reference benchmark?

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- **How does the reference benchmark differ from a broad market index?**

The index only includes issuers with an MSCI ESG Rating of BBB or higher, and negatively screens issuers involved in certain values-based business involvement criteria, including activities related to controversial military weapons, and those with a “red” MSCI ESG Controversy Score.

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the reference benchmark?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the broad market index?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform?

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

**Product name:**  
Lyxor \$ Floating Rate Note UCITS ETF

**Legal entity identifier:**  
549300SKE2JOZKCH3U87

## Environmental and/or social characteristics

**Does this financial product have a sustainable investment objective?**

**Yes**

**No**

It made **sustainable investments with an environmental objective**: \_\_\_%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made a **sustainable investments with a social objective**: \_\_\_%

It **promotes Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **32.47%** of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promotes E/S characteristics, but **will not make any sustainable investments**



**To what extent were the environmental and/or social characteristics promoted by this financial product met?**

The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance (“ESG”) rating.

**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

● **How did the sustainability indicators perform?**

Date	Index	ESG Score *	Coverage
31/01/2022	Bloomberg MSCI USD Corporate Liquid FRN 0-5 Year SRI Sustainable Index	7,4	100%
28/02/2022	Bloomberg MSCI USD Corporate Liquid FRN 0-5 Year SRI Sustainable Index	7,3	100%
31/03/2022	Bloomberg MSCI USD Corporate Liquid FRN 0-5 Year SRI Sustainable Index	7,4	100%
29/04/2022	Bloomberg MSCI USD Corporate Liquid FRN 0-5 Year SRI Sustainable Index	7,4	100%
31/05/2022	Bloomberg MSCI USD Corporate Liquid FRN 0-5 Year SRI Sustainable Index	7,4	100%
30/06/2022	Bloomberg MSCI USD Corporate Liquid FRN 0-5 Year SRI Sustainable Index	7,4	100%
29/07/2022	Bloomberg MSCI USD Corporate Liquid FRN 0-5 Year SRI Sustainable Index	7,5	100%
31/08/2022	Bloomberg MSCI USD Corporate Liquid FRN 0-5 Year SRI Sustainable Index	7,5	100%
30/09/2022	Bloomberg MSCI USD Corporate Liquid FRN 0-5 Year SRI Sustainable Index	7,5	100%
31/10/2022	Bloomberg MSCI USD Corporate Liquid FRN 0-5 Year SRI Sustainable Index	7,5	100%
30/11/2022	Bloomberg MSCI USD Corporate Liquid FRN 0-5 Year SRI Sustainable Index	7,4	100%
30/12/2022	Bloomberg MSCI USD Corporate Liquid FRN 0-5 Year SRI Sustainable Index	7,3	100%
31/01/2022	Bloomberg US Floating Rate Notes Statistics Index Value Unhedged USD	7,2	100%
28/02/2022	Bloomberg US Floating Rate Notes Statistics Index Value Unhedged USD	7,2	100%
31/03/2022	Bloomberg US Floating Rate Notes Statistics Index Value Unhedged USD	7,2	100%
29/04/2022	Bloomberg US Floating Rate Notes Statistics Index Value Unhedged USD	7,2	100%
31/05/2022	Bloomberg US Floating Rate Notes Statistics Index Value Unhedged USD	7,3	100%
30/06/2022	Bloomberg US Floating Rate Notes Statistics Index Value Unhedged USD	7,3	100%
29/07/2022	Bloomberg US Floating Rate Notes Statistics Index Value Unhedged USD	7,3	100%
31/08/2022	Bloomberg US Floating Rate Notes Statistics Index Value Unhedged USD	7,3	100%
30/09/2022	Bloomberg US Floating Rate Notes Statistics Index Value Unhedged USD	7,4	100%
31/10/2022	Bloomberg US Floating Rate Notes Statistics Index Value Unhedged USD	7,4	100%
30/11/2022	Bloomberg US Floating Rate Notes Statistics Index Value Unhedged USD	7,4	100%
30/12/2022	Bloomberg US Floating Rate Notes Statistics Index Value Unhedged USD	7,4	100%

\* as reported in the PCD



● **... and compared to previous periods?**

The above sustainability indicators were not compared to previous periods as the regulation was not yet in force

● **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments were to invest in investee companies that seek to meet two criteria:

1. Follow best environmental and social practices; and
2. Avoid making products or providing services that harm the environment and society.

At the investee company level this means that an investee company must be a “best performer” within its sector of activity on at least one of its material environmental or social factors. The definition of “best performer” relies on Amundi’s proprietary ESG methodology which aims to measure the ESG performance of an investee company.

In order to be considered a “best performer”, an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score.

The sustainable nature of an investment is assessed at investee company level.

Amundi considers the second criterion as met if the investee company does not have significant exposure to activities not compatible with such criteria (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production).

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

To ensure sustainable investments do no significant harm (‘DNSH’), Amundi utilises two tests:

The first DNSH test relies on monitoring the mandatory Principal Adverse Impacts indicators where robust data is available via a combination of indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors)
- Have a Board of Directors’ diversity which does not belong to the last decile compared to other companies within its sector
- Be cleared of any controversy in relation to work conditions and human rights
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi’s Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first test, Amundi has defined a second test in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector.

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- ***How were the indicators for adverse impacts on sustainability factors taken into account?***

The first DNSH test relies on monitoring the mandatory Principal Adverse Impacts indicators where robust data is available via a combination of indicators and specific thresholds or rules as described above.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labor relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

*The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



### **How did this financial product consider principal adverse impacts on sustainability factors?**

Amundi considers all the mandatory Principal Adverse Impacts applying to the Product's strategy and relies on a combination of exclusion policies (normative and sectorial), ESG rating integration into the investment process, engagement and voting approaches:

- **Exclusion:** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **ESG factors integration:** Amundi has adopted minimum ESG integration standards applied by default to its actively managed open-ended funds (exclusion of G rated issuers and better weighted average ESG score higher than the applicable benchmark). The 38 criteria used in Amundi ESG rating approach were also designed to consider key impacts on sustainability factors, as well as quality of the mitigation

undertaken are also considered in that respect. All criteria are available in fund managers' front office portfolio management system.C.

- **Engagement:** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories : to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy. This approach applies to all of Amundi products. In 2021, Amundi has engaged with 1364 companies.
- **Vote:** Amundi's voting policy responds to an holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information please refer to Amundi's Voting Policy . This approach applies by default to all of Amundi products. In 2021, Amundi has voted 4 008 companies.
- **Controversies monitoring:** Amundi has developed a controversy tracking system that relies on three data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



### What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/11/2021 to 31/10/2022**

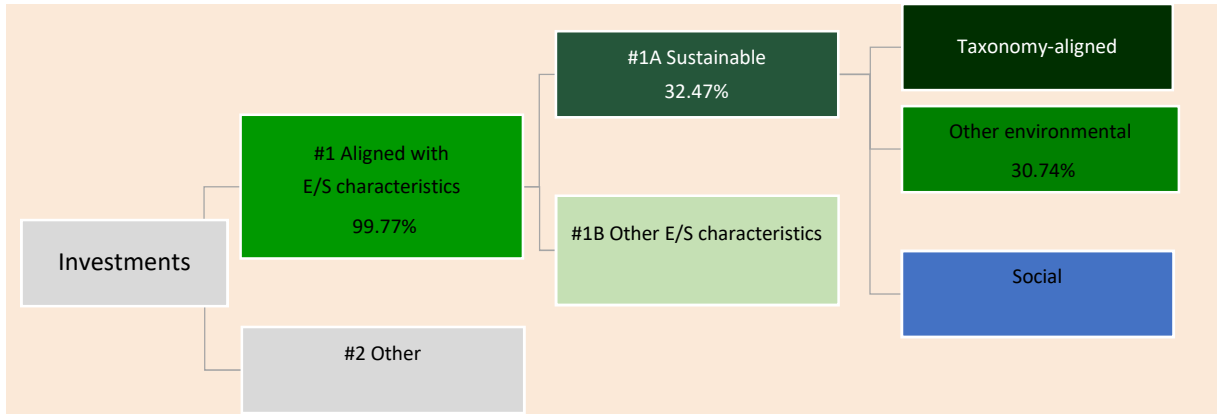
<b>Largest Investments</b>	<b>Sector</b>	<b>% Assets</b>	<b>Country</b>
INDEX LEG SG LU1571051751 DEC22	Other	59.61 %	LUX
INDEX LEG SG LU1571052130 DEC22	Other	40.39 %	LUX
US TSY 1.375% 11/31	TREASURIES	25.63 %	USA
US TII 0.625% 1/24	TREASURIES	12.16 %	USA
TII 0.5% 01/28	TREASURIES	11.46 %	USA
US TII 2.375% 01/27	TREASURIES	9.33 %	USA
TII 0.125% 07/30	TREASURIES	7.75 %	USA
US TSY 1.25% 08/31	TREASURIES	6.44 %	USA
US TSY 0.625% 08/30	TREASURIES	3.45 %	USA
US TSY 2.375% 11/49	TREASURIES	3.39 %	USA
TII 0.125% 01/30	TREASURIES	2.94 %	USA
US TII 0.75% 2/42	TREASURIES	2.90 %	USA
US TSY 1.625% 05/31	TREASURIES	2.33 %	USA
US TII 0.875% 2/47	TREASURIES	1.52 %	USA
BAC FRN 02/26 MTN	BANKING	1.09 %	USA



### What was the proportion of sustainability-related investments?

● **What was the asset allocation?**

**Asset allocation**  
describes the share  
of investments in  
specific assets.



**#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

**#2 Other** includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● *In which economic sectors were the investments made?*

<i>Sector</i>	<i>% Assets</i>
<i>TREASURIES</i>	<i>93.11 %</i>
<i>BANKING</i>	<i>6.02 %</i>
<i>BROKERAGE</i>	<i>0.75 %</i>
<i>CONSUMER_CYCLICAL</i>	<i>0.10 %</i>
<i>NATURAL_GAS</i>	<i>0.08 %</i>
<i>ENERGY</i>	<i>0.03 %</i>
<i>Other</i>	<i>-0.06 %</i>

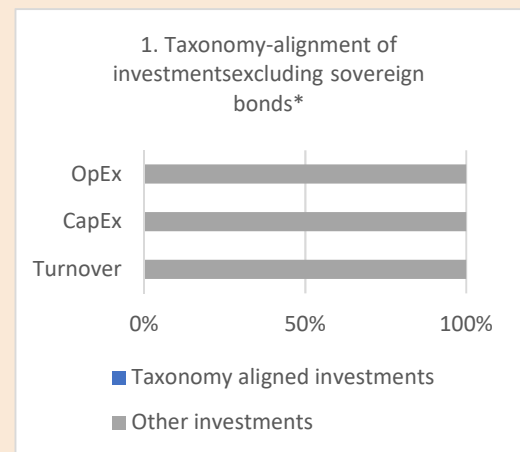
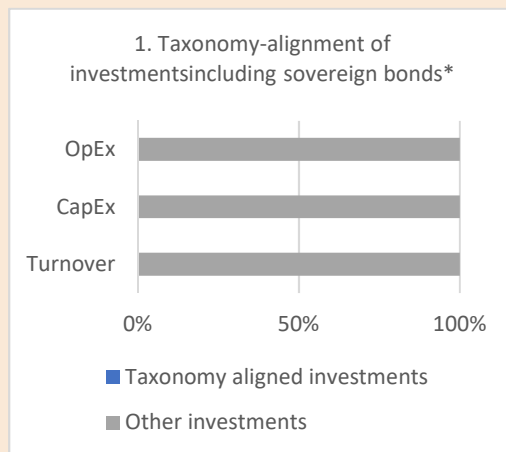
Cash	-0.02 %
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**To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy?**

Reliable data regarding the EU Taxonomy was not available during the period

**The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign first graph shows the Taxonomy alignment in relation to all the investments of the financial product, while the second graph shows the Taxonomy alignment only in relation to the investment financial product other than sovereign bonds.**



Data not yet available

\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

**What was the share of investments in transitional and enabling activities?**

Reliable data regarding transitional and enabling activities was not available during the period.

**How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Reliable data regarding EU Taxonomy was not available during on the previous reference periods



**What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

The share of sustainable investments with environmental objective not aligned to taxonomy is 30.74%.

**Taxonomy-aligned activities** are expressed as a share of:  
-**turnover** reflecting the share of revenue from green activities of investee companies  
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.  
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

are sustainable investments with

an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



**What was the share of socially sustainable investments?**

This product does not commit to have social sustainable investments



**What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?**

“#2 Other” includes cash and unrated instruments held for the purpose of liquidity and portfolio risk management. There were no minimum environmental or social safeguards in place for these investments



**What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



**How did this financial product perform compared to the reference benchmark?**

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index?***

The iBoxx MSCI ESG USD FRN Investment Grade Corporates TCA Index is a bond index representative of USD denominated investment grade floating rate note (FRN) bonds issued by corporate issuers from developed countries that follows the rules of the iBoxx USD FRN Investment Grade Corporates TCA Index (the "Parent Index") and applies ESG criteria for security eligibility.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform?

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

**Product name:**  
Lyxor Global Gender Equality (DR) UCITS ETF

**Legal entity identifier:**  
5493000WPED2NRUIM128

## Environmental and/or social characteristics

**Does this financial product have a sustainable investment objective?**

**Yes**

**No**

It made **sustainable investments with an environmental objective**: \_\_\_%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made a **sustainable investments with a social objective**: \_\_\_%

It **promotes Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **61.38%** of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promotes E/S characteristics, but **will not make any sustainable investments**



**To what extent were the environmental and/or social characteristics promoted by this financial product met?**

The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.



**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

● **How did the sustainability indicators perform?**

Date	Index	ESG Score *	Coverage
16/09/2022	Solactive Equileap Global Gender Equality Net Total Return Index	64,82	100%
16/09/2022	Solactive GBS Developed Markets Large&Mid Cap	50,48	97%

\* as reported in the PCD

● **... and compared to previous periods?**

The above sustainability indicators were not compared to previous periods as the regulation was not yet in force

● **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments were to invest in investee companies that seek to meet two criteria:

1. Follow best environmental and social practices; and
2. Avoid making products or providing services that harm the environment and society.

At the investee company level this means that an investee company must be a “best performer” within its sector of activity on at least one of its material environmental or social factors. The definition of “best performer” relies on Amundi’s proprietary ESG methodology which aims to measure the ESG performance of an investee company.

In order to be considered a “best performer”, an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score.

Amundi considers the second criterion as met if the investee company does not have significant exposure to activities not compatible with such criteria (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production).

The sustainable nature of an investment is assessed at investee company level.

By applying the Amundi’s above described Sustainable Investment definition to the Index constituents of this passively managed ETF Product, Amundi has determined that this Product has the minimum proportion of sustainable investments stated in page 1 above. However, please note that Amundi Sustainable Investment definition is not implemented at the Index methodology level.

**Principal adverse impacts** are the most significant negative

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two tests:

The first DNSH test relies on monitoring the mandatory Principal Adverse Impacts indicators where robust data is available via a combination of indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors)
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector
- Be cleared of any controversy in relation to work conditions and human rights
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first test, Amundi has defined a second test in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector.

– ***How were the indicators for adverse impacts on sustainability factors taken into account?***

The first DNSH test relies on monitoring the mandatory Principal Adverse Impacts indicators where robust data is available via a combination of indicators and specific thresholds or rules as described above.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labor relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

*The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



### **How did this financial product consider principal adverse impacts on sustainability factors?**

Amundi considers all the mandatory Principal Adverse Impacts applying to the Product’s strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion:** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement:** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories : to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy. This approach applies to all of Amundi products. In 2021, Amundi has engaged with 1364 companies.
- **Vote:** Amundi’s voting policy responds to an holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information please refer to Amundi’s Voting Policy . This approach applies by default to all of Amundi products. In 2021, Amundi has voted 4 008 companies.
- **Controversies monitoring:** Amundi has developed a controversy tracking system that relies on three data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi’s funds.



### **What were the top investments of this financial product?**

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: **From 01/11/2021 to 31/10/2022**

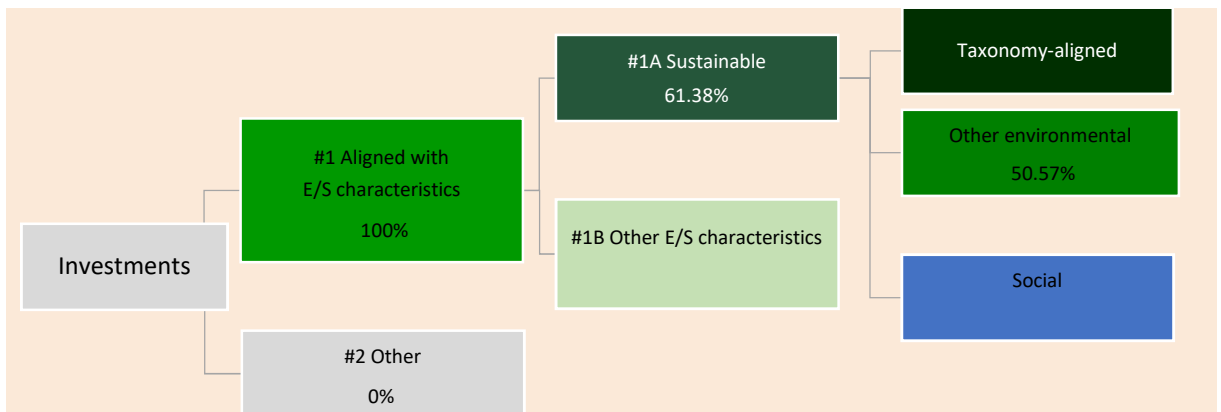
Largest Investments	Sector	% Assets	Country
YARA INTERNATIONAL ASA	Chemicals	0.79 %	BRA
GENERAL MOTORS CO	Automobiles	0.76 %	USA
JPMORGAN CHASE & CO	Banks	0.76 %	USA
ITV PLC	Media	0.75 %	GBR
HALOZYME THERAPE	Biotechnology	0.75 %	USA
METLIFE INC	Insurance	0.74 %	USA
ILLUMINA INC	Life Sciences Tools & Services	0.74 %	USA
CUMMINS INC	Machinery	0.74 %	USA
FORD MOTOR COMPANY	Automobiles	0.74 %	USA
AT&T INC	Diversified Telecommunication Services	0.74 %	USA
AMGEN	Biotechnology	0.74 %	USA
RAYMOND J FINANCIAL	Capital Markets	0.74 %	USA
BANK OF AMERICA	Banks	0.73 %	USA
MERCK AND CO	Pharmaceuticals	0.73 %	USA
GOLDMAN SACHS GROUP	Capital Markets	0.73 %	USA



### What was the proportion of sustainability-related investments?

#### What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



**#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

**#2 Other** includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

#### In which economic sectors were the investments made?

<b>Sector</b>	<b>% Assets</b>
<i>Banks</i>	10.27 %
<i>Capital Markets</i>	5.43 %
<i>Insurance</i>	5.29 %
<i>Software</i>	4.76 %
<i>Food Products</i>	4.70 %
<i>Diversified Telecommunication Services</i>	4.57 %
<i>Media</i>	4.14 %
<i>Chemicals</i>	4.12 %
<i>Pharmaceuticals</i>	4.08 %
<i>Equity REITs</i>	4.00 %
<i>Hotels, Restaurants &amp; Leisure</i>	4.00 %
<i>IT Services</i>	3.49 %
<i>Biotechnology</i>	3.44 %
<i>Household Products</i>	3.27 %
<i>Textiles, Apparel &amp; Luxury Goods</i>	2.64 %
<i>Interactive Media &amp; Services</i>	2.30 %

<i>Electric Utilities</i>	1.99 %
<i>Professional Services</i>	1.95 %
<i>Real Estate Management &amp; Development</i>	1.90 %
<i>Personal Products</i>	1.82 %
<i>Automobiles</i>	1.50 %
<i>Machinery</i>	1.47 %
<i>Water Utilities</i>	1.37 %
<i>Multi-Utilities</i>	1.34 %
<i>Beverages</i>	1.30 %
<i>Transportation Infrastructure</i>	1.29 %
<i>Internet &amp; Direct Marketing Retail</i>	1.25 %
<i>Wireless Telecommunication Services</i>	1.24 %
<i>Electrical Equipment</i>	1.19 %
<i>Life Sciences Tools &amp; Services</i>	0.74 %
<i>Household Durables</i>	0.72 %
<i>Air Freight &amp; Logistics</i>	0.70 %
<i>Health Care Equipment &amp; Supplies</i>	0.69 %

<i>Road &amp; Rail</i>	<i>0.69 %</i>
<i>Semiconductors &amp; Semiconductor Equipment</i>	<i>0.68 %</i>
<i>Consumer Finance</i>	<i>0.68 %</i>
<i>Specialty Retail</i>	<i>0.67 %</i>
<i>Gas Utilities</i>	<i>0.65 %</i>
<i>Metals &amp; Mining</i>	<i>0.63 %</i>
<i>Paper &amp; Forest Products</i>	<i>0.63 %</i>
<i>Oil, Gas &amp; Consumable Fuels</i>	<i>0.62 %</i>
<i>Entertainment</i>	<i>0.58 %</i>
<i>Other</i>	<i>0.00 %</i>
<i>Cash</i>	<i>1.20 %</i>

Taxonomy-aligned activities are expressed as a share of: **-turnover**



**To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy?**


Reliable data regarding the EU Taxonomy was not available during the period

reflecting the share of revenue from green activities of investee companies

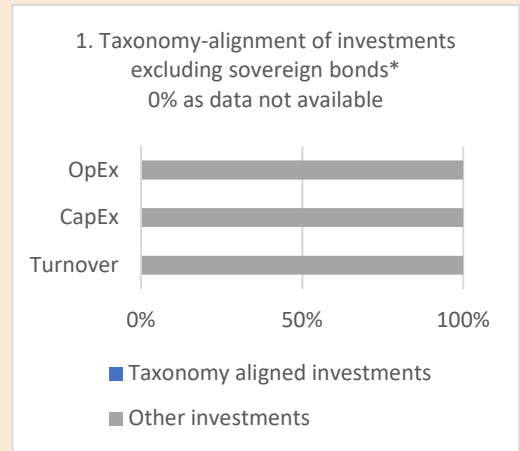
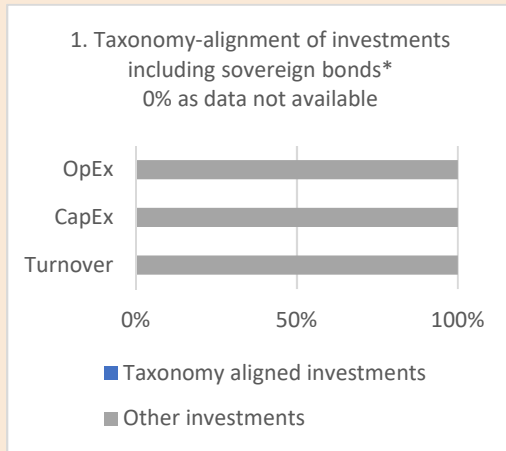
**-capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.  
**- operational expenditure (OpEx)** reflecting green operational activities of investee companies.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

**The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign first graph shows the Taxonomy alignment in relation to all the investments of the financial product sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investment financial product other than sovereign bonds.**



*Data not yet available*

\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

● **What was the share of investments in transitional and enabling activities?**

Reliable data regarding transitional and enabling activities was not available during the period.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Reliable data regarding EU Taxonomy was not available during on the previous reference periods



**What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

The share of sustainable investments with environmental objective not aligned to taxonomy is **50.57%**

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



**What was the share of socially sustainable investments?**

This product does not commit to have social sustainable investments





### What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

“#2 Other” includes cash and unrated instruments held for the purpose of liquidity and portfolio risk management. There were no minimum environmental or social safeguards in place for these investments



### What actions have been taken to meet the environmental and/or social characteristics during the reference period?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



### How did this financial product perform compared to the reference benchmark?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- **How does the reference benchmark differ from a broad market index?**

The “Solactive Equileap Global Gender Equality Net Total Return Index” (the “Index”) offers an exposure to the performance of global leading companies in the field of gender equality.

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the reference benchmark?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the broad market index?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform?

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

**Product name:**  
Lyxor ESG Euro High Yield (DR) UCITS ETF

**Legal entity identifier:**  
549300K09W7K0EZBHM94

## Environmental and/or social characteristics

**Does this financial product have a sustainable investment objective?**



Yes



No



It made **sustainable investments with an environmental objective**: \_\_\_%



in economic activities that qualify as environmentally sustainable under the EU Taxonomy



in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



It made a **sustainable investments with a social objective**: \_\_\_%



It promotes **Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **60.09%** of sustainable investments



with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy



with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



with a social objective



It promotes E/S characteristics, but **will not make any sustainable investments**



**To what extent were the environmental and/or social characteristics promoted by this financial product met?**

The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance (“ESG”) rating.

**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

● **How did the sustainability indicators perform?**

Date	Index	ESG Score *	Coverage
31/01/2022	Bloomberg MSCI Euro Corporate High Yield SRI Sustainable	6,6	100%
28/02/2022	Bloomberg MSCI Euro Corporate High Yield SRI Sustainable	6,6	100%
31/03/2022	Bloomberg MSCI Euro Corporate High Yield SRI Sustainable	6,6	100%
29/04/2022	Bloomberg MSCI Euro Corporate High Yield SRI Sustainable	6,7	100%
31/05/2022	Bloomberg MSCI Euro Corporate High Yield SRI Sustainable	6,7	100%
30/06/2022	Bloomberg MSCI Euro Corporate High Yield SRI Sustainable	6,6	100%
29/07/2022	Bloomberg MSCI Euro Corporate High Yield SRI Sustainable	6,6	100%
31/08/2022	Bloomberg MSCI Euro Corporate High Yield SRI Sustainable	6,6	100%
30/09/2022	Bloomberg MSCI Euro Corporate High Yield SRI Sustainable	6,7	100%
31/10/2022	Bloomberg MSCI Euro Corporate High Yield SRI Sustainable	6,7	100%
30/11/2022	Bloomberg MSCI Euro Corporate High Yield SRI Sustainable	6,7	100%
30/12/2022	Bloomberg MSCI Euro Corporate High Yield SRI Sustainable	6,8	100%
31/01/2022	Bloomberg Pan-European High Yield (Euro) Index Statistics	5,6	100%
28/02/2022	Bloomberg Pan-European High Yield (Euro) Index Statistics	5,7	100%
31/03/2022	Bloomberg Pan-European High Yield (Euro) Index Statistics	5,7	100%
29/04/2022	Bloomberg Pan-European High Yield (Euro) Index Statistics	5,8	100%
31/05/2022	Bloomberg Pan-European High Yield (Euro) Index Statistics	5,8	100%
30/06/2022	Bloomberg Pan-European High Yield (Euro) Index Statistics	5,7	100%
29/07/2022	Bloomberg Pan-European High Yield (Euro) Index Statistics	5,8	100%
31/08/2022	Bloomberg Pan-European High Yield (Euro) Index Statistics	5,8	100%
30/09/2022	Bloomberg Pan-European High Yield (Euro) Index Statistics	5,9	100%
31/10/2022	Bloomberg Pan-European High Yield (Euro) Index Statistics	5,9	100%
30/11/2022	Bloomberg Pan-European High Yield (Euro) Index Statistics	6,0	100%
30/12/2022	Bloomberg Pan-European High Yield (Euro) Index Statistics	6,1	100%

\* as reported in the PCD

● **... and compared to previous periods?**

The above sustainability indicators were not compared to previous periods as the regulation was not yet in force

● **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments were to invest in investee companies that seek to meet two criteria:

1. Follow best environmental and social practices; and
2. Avoid making products or providing services that harm the environment and society.

At the investee company level this means that an investee company must be a “best performer” within its sector of activity on at least one of its material environmental or social factors. The definition of “best performer” relies on Amundi’s proprietary ESG methodology which aims to measure the ESG performance of an investee company.

In order to be considered a “best performer”, an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score.

Amundi considers the second criterion as met if the investee company does not have significant exposure to activities not compatible with such criteria (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production).

The sustainable nature of an investment is assessed at investee company level.

By applying the Amundi’s above described Sustainable Investment definition to the Index constituents of this passively managed ETF Product, Amundi has determined that this Product has the minimum proportion of sustainable investments stated in page 1 above. However, please note that Amundi Sustainable Investment definition is not implemented at the Index methodology level.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

**Principal adverse impacts** are the most significant negative

impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two tests:

The first DNSH test relies on monitoring the mandatory Principal Adverse Impacts indicators where robust data is available via a combination of indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors)
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector
- Be cleared of any controversy in relation to work conditions and human rights
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first test, Amundi has defined a second test in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector.

– ***How were the indicators for adverse impacts on sustainability factors taken into account?***

The first DNSH test relies on monitoring the mandatory Principal Adverse Impacts indicators where robust data is available via a combination of indicators and specific thresholds or rules as described above.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labor relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

*The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



### **How did this financial product consider principal adverse impacts on sustainability factors?**

Amundi considers all the mandatory Principal Adverse Impacts applying to the Product’s strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion:** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement:** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories : to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy. This approach applies to all of Amundi products. In 2021, Amundi has engaged with 1364 companies.
- **Vote:** Amundi’s voting policy responds to an holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information please refer to Amundi’s Voting Policy . This approach applies by default to all of Amundi products. In 2021, Amundi has voted 4 008 companies.
- **Controversies monitoring:** Amundi has developed a controversy tracking system that relies on three data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi’s funds.



### **What were the top investments of this financial product?**

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/11/2021 to 31/10/2022**

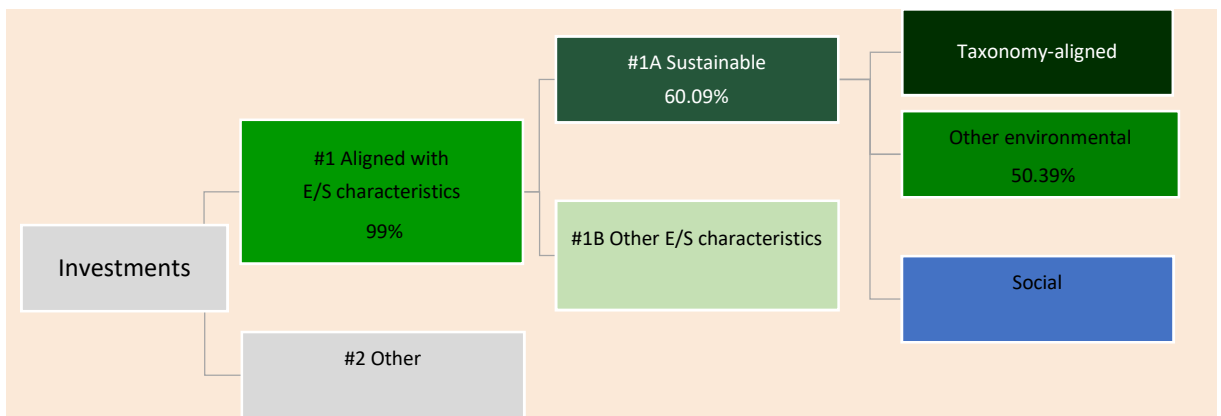
Largest Investments	Sector	% Assets	Country
VOD VAR 01/79	COMMUNICATIONS	1.08 %	GBR
UCGIM VAR 09/29 EMTN	BANKING	0.73 %	ITA
ABESM VAR PERP	TRANSPORTATION	0.69 %	ESP
TELEFO VAR PERP	COMMUNICATIONS	0.65 %	ESP
OGN 2.875% 04/28 REGS	CONSUMER_NON_CYCLICAL	0.65 %	USA
UNIIM 3% 03/25	INSURANCE	0.59 %	ITA
EOFP 2.75% 02/27	CONSUMER_CYCLICAL	0.57 %	FRA
EOFP 2.625% 06/25	CONSUMER_CYCLICAL	0.56 %	FRA
UCGIM VAR 01/32	BANKING	0.55 %	ITA
TELEFO VAR PERP(5.875%)	COMMUNICATIONS	0.53 %	ESP
RENAUL 2.375% 05/26 EMTN	CONSUMER_CYCLICAL	0.53 %	FRA
INWIM 1.875% 07/26 GMTN	COMMUNICATIONS	0.53 %	ITA
GRFSM 3.875% 10/28 REGS	CONSUMER_NON_CYCLICAL	0.51 %	ESP
SABSM 1.75% 05/24 EMTN	BANKING	0.49 %	ESP
ISPIM 3.928% 9/26	BANKING	0.49 %	ITA



### What was the proportion of sustainability-related investments?

#### What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



**#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

**#2 Other** includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

#### In which economic sectors were the investments made?

<b>Sector</b>	<b>% Assets</b>
<i>BANKING</i>	20.92 %
<i>COMMUNICATIONS</i>	18.53 %
<i>CONSUMER_CYCLICAL</i>	14.31 %
<i>CONSUMER_NON_CYCLICAL</i>	8.57 %
<i>TRANSPORTATION</i>	7.19 %
<i>CAPITAL_GOODS</i>	7.17 %
<i>FINANCIAL_OTHER</i>	4.88 %
<i>TECHNOLOGY</i>	4.60 %
<i>BASIC_INDUSTRY</i>	3.69 %
<i>INSURANCE</i>	2.87 %
<i>ENERGY</i>	1.88 %
<i>ELECTRIC</i>	1.61 %
<i>INDUSTRIAL_OTHER</i>	1.34 %
<i>UTILITY_OTHER</i>	1.21 %
<i>REITS</i>	0.95 %
<i>FINANCE_COMPANIES</i>	0.28 %



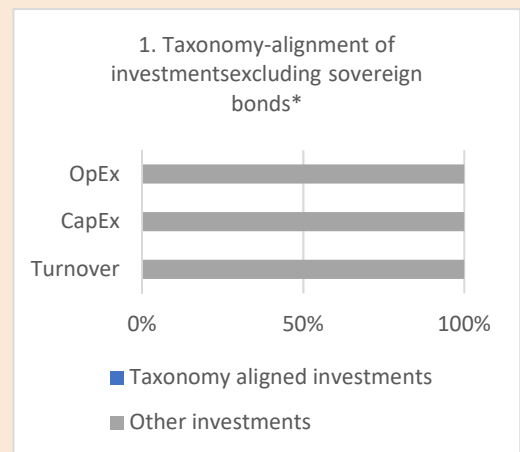
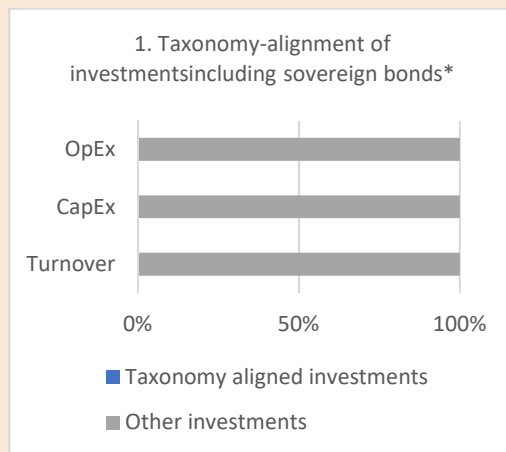
Cash	-0.02 %
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**To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy?**

Reliable data regarding the EU Taxonomy was not available during the period

**The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign first graph shows the Taxonomy alignment in relation to all the investments of the financial product sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investment financial product other than sovereign bonds.**



Data not yet available

\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

**What was the share of investments in transitional and enabling activities?**

Reliable data regarding transitional and enabling activities was not available during the period.

**How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Reliable data regarding EU Taxonomy was not available during on the previous reference periods



**What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

The share of sustainable investments with environmental objective not aligned to taxonomy is **50.39%**

**Taxonomy-aligned activities** are expressed as a share of:  
-**turnover** reflecting the share of revenue from green activities of investee companies  
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.  
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

are sustainable investments with

an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



**What was the share of socially sustainable investments?**

This product does not commit to have social sustainable investments



**What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?**

“#2 Other” includes cash and unrated instruments held for the purpose of liquidity and portfolio risk management. There were no minimum environmental or social safeguards in place for these investments



**What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



**How did this financial product perform compared to the reference benchmark?**

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index?***

The index is representative of the performance of the Euro denominated high yield debt market, with maturities of at least 1 year. The index only includes issuers with an MSCI ESG Rating of BBB or higher, and negatively screens issuers involved in certain values-based business involvement criteria, including activities related to controversial military weapons, and those with a “red” MSCI ESG Controversy Score.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform?

**Product name:**

Lyxor Global High Yield Sustainable Exposure UCITS ETF

**Legal entity identifier:**

549300N3YRHQAPZL7P93

## Environmental and/or social characteristics

**Does this financial product have a sustainable investment objective?**

**Yes**

**No**

It made **sustainable investments with an environmental objective**: \_\_\_%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made a **sustainable investments with a social objective**: \_\_\_%

It **promotes Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **38.63%** of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promotes E/S characteristics, but **will not make any sustainable investments**

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



**To what extent were the environmental and/or social characteristics promoted by this financial product met?**

The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance (“ESG”) rating.

**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

● **How did the sustainability indicators perform?**

Date	Index	ESG Score *	Coverage
31/01/2022	Bloomberg MSCI Global Corporate High Yield SRI Sustainable	6,2	100%
28/02/2022	Bloomberg MSCI Global Corporate High Yield SRI Sustainable	6,2	100%
31/03/2022	Bloomberg MSCI Global Corporate High Yield SRI Sustainable	6,3	100%
29/04/2022	Bloomberg MSCI Global Corporate High Yield SRI Sustainable	6,3	100%
31/05/2022	Bloomberg MSCI Global Corporate High Yield SRI Sustainable	6,3	100%
30/06/2022	Bloomberg MSCI Global Corporate High Yield SRI Sustainable	6,3	100%
29/07/2022	Bloomberg MSCI Global Corporate High Yield SRI Sustainable	6,3	100%
31/08/2022	Bloomberg MSCI Global Corporate High Yield SRI Sustainable	6,3	100%
30/09/2022	Bloomberg MSCI Global Corporate High Yield SRI Sustainable	6,3	100%
31/10/2022	Bloomberg MSCI Global Corporate High Yield SRI Sustainable	6,4	100%
30/11/2022	Bloomberg MSCI Global Corporate High Yield SRI Sustainable	6,5	100%
30/12/2022	Bloomberg MSCI Global Corporate High Yield SRI Sustainable	6,6	100%
31/01/2022	Bloomberg Global High Yield Corporate Stats Index Unhedged USD	4,8	100%
28/02/2022	Bloomberg Global High Yield Corporate Stats Index Unhedged USD	4,8	100%
31/03/2022	Bloomberg Global High Yield Corporate Stats Index Unhedged USD	4,8	100%
29/04/2022	Bloomberg Global High Yield Corporate Stats Index Unhedged USD	4,8	100%
31/05/2022	Bloomberg Global High Yield Corporate Stats Index Unhedged USD	4,9	100%
30/06/2022	Bloomberg Global High Yield Corporate Stats Index Unhedged USD	4,9	100%
29/07/2022	Bloomberg Global High Yield Corporate Stats Index Unhedged USD	4,9	100%
31/08/2022	Bloomberg Global High Yield Corporate Stats Index Unhedged USD	5,0	100%
30/09/2022	Bloomberg Global High Yield Corporate Stats Index Unhedged USD	5,0	100%
31/10/2022	Bloomberg Global High Yield Corporate Stats Index Unhedged USD	5,1	100%
30/11/2022	Bloomberg Global High Yield Corporate Stats Index Unhedged USD	5,2	100%
30/12/2022	Bloomberg Global High Yield Corporate Stats Index Unhedged USD	5,3	100%

\* as reported in the PCD

● **... and compared to previous periods?**

The above sustainability indicators were not compared to previous periods as the regulation was not yet in force

● ***What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments were to invest in investee companies that seek to meet two criteria:

1. Follow best environmental and social practices; and
2. Avoid making products or providing services that harm the environment and society.

At the investee company level this means that an investee company must be a “best performer” within its sector of activity on at least one of its material environmental or social factors. The definition of “best performer” relies on Amundi’s proprietary ESG methodology which aims to measure the ESG performance of an investee company.

In order to be considered a “best performer”, an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score.

The sustainable nature of an investment is assessed at investee company level.

Amundi considers the second criterion as met if the investee company does not have significant exposure to activities not compatible with such criteria (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production).

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm (‘DNSH’), Amundi utilises two tests:

The first DNSH test relies on monitoring the mandatory Principal Adverse Impacts indicators where robust data is available via a combination of indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors)
- Have a Board of Directors’ diversity which does not belong to the last decile compared to other companies within its sector
- Be cleared of any controversy in relation to work conditions and human rights
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi’s Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first test, Amundi has defined a second test in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector.

– ***How were the indicators for adverse impacts on sustainability factors taken into account?***

The first DNSH test relies on monitoring the mandatory Principal Adverse Impacts indicators where robust data is available via a combination of indicators and specific thresholds or rules as described above.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called “Community Involvement & Human Rights” which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labor relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

*The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



**How did this financial product consider principal adverse impacts on sustainability factors?**

Amundi considers all the mandatory Principal Adverse Impacts applying to the Product’s strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion:** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement:** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories : to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy. This approach applies to all of Amundi products. In 2021, Amundi has engaged with 1364 companies.
- **Vote:** Amundi’s voting policy responds to an holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information please refer to Amundi’s Voting Policy . This approach applies by default to all of Amundi products. In 2021, Amundi has voted 4 008 companies.
- **Controversies monitoring:** Amundi has developed a controversy tracking system that relies on three data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi’s funds.



### What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/11/2021 to 31/10/2022**

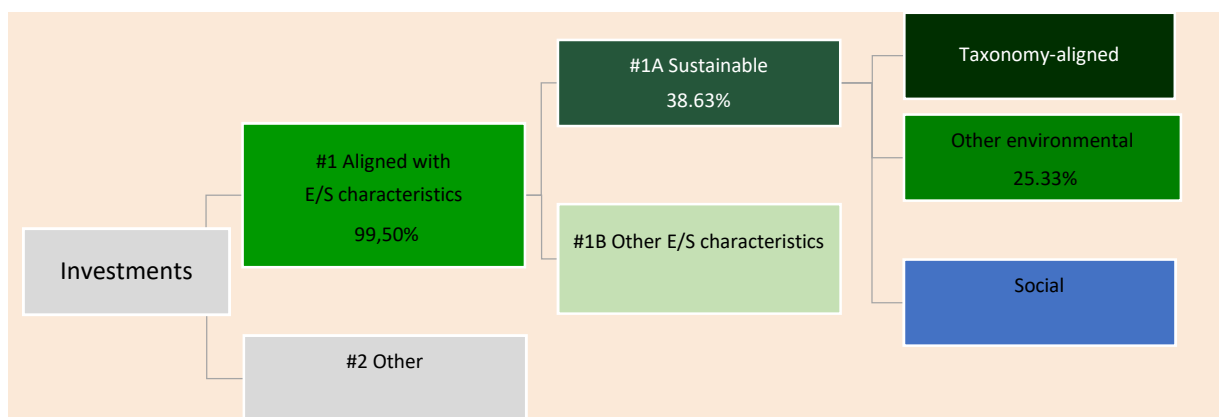
Largest Investments	Sector	% Assets	Country
INDEX LEG SG LU2099296274 DEC22	Other	77.38 %	LUX
INDEX LEG SG LU2099295466 DEC22	Other	22.59 %	LUX
US TSY 2.375% 05/51	TREASURIES	21.69 %	USA
US TSY 0.625% 08/30	TREASURIES	14.82 %	USA
US TSY 1.25% 08/31	TREASURIES	13.60 %	USA
TII 0.125% 02/52	TREASURIES	9.98 %	USA
US TSY 2.375% 11/49	TREASURIES	7.14 %	USA
US TSY 2.875% 5/43	TREASURIES	3.94 %	USA
US TSY 1.875% 02/32	TREASURIES	3.90 %	USA
US TSY 0.625% 05/30	TREASURIES	3.20 %	USA
US TII 0.625% 1/24	TREASURIES	2.49 %	USA
US TSY 1.375% 11/31	TREASURIES	1.56 %	USA
US TSY 1.625% 05/31	TREASURIES	0.81 %	USA
OMF 6.875% 03/25	FINANCE_COMPANIES	0.59 %	USA
TII 0.5% 01/28	TREASURIES	0.56 %	USA



### What was the proportion of sustainability-related investments?

#### What was the asset allocation?

**Asset allocation** describes the share of investments in specific assets.



**#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

**#2 Other** includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.



● *In which economic sectors were the investments made?*

<i>Sector</i>	<i>% Assets</i>
<i>TREASURIES</i>	<i>86.31 %</i>
<i>TECHNOLOGY</i>	<i>2.48 %</i>
<i>CONSUMER_CYCLICAL</i>	<i>2.26 %</i>
<i>CAPITAL_GOODS</i>	<i>2.00 %</i>
<i>COMMUNICATIONS</i>	<i>1.94 %</i>
<i>CONSUMER_NON_CYCLICAL</i>	<i>1.89 %</i>
<i>FINANCE_COMPANIES</i>	<i>1.04 %</i>
<i>BASIC_INDUSTRY</i>	<i>1.02 %</i>
<i>ENERGY</i>	<i>0.81 %</i>
<i>INSURANCE</i>	<i>0.48 %</i>
<i>TRANSPORTATION</i>	<i>0.48 %</i>
<i>FINANCIAL_OTHER</i>	<i>0.30 %</i>
<i>REITS</i>	<i>0.22 %</i>
<i>SOVEREIGN</i>	<i>0.21 %</i>
<i>ELECTRIC</i>	<i>0.08 %</i>
<i>Other</i>	<i>-1.41 %</i>

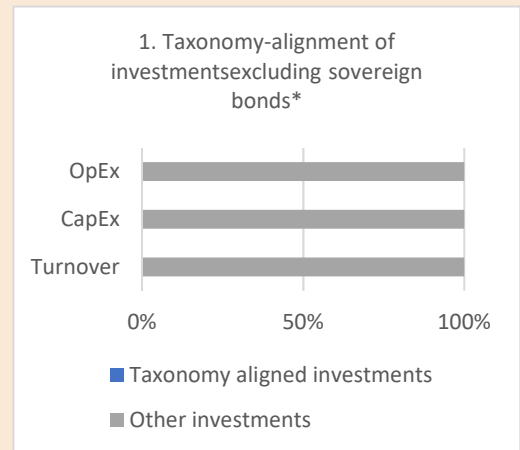
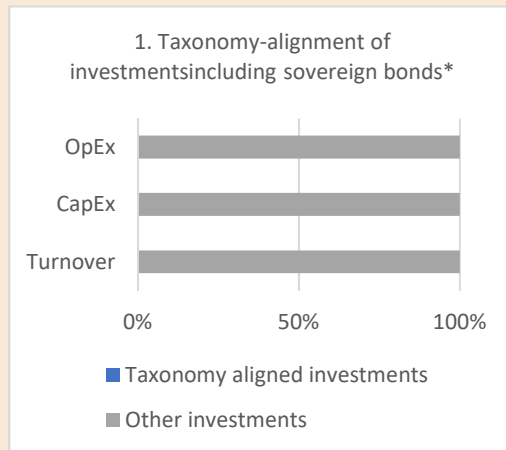
Cash	-0.09%
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**To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy?**

Reliable data regarding the EU Taxonomy was not available during the period

**The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign first graph shows the Taxonomy alignment in relation to all the investments of the financial product, while the second graph shows the Taxonomy alignment only in relation to the investment in sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investment in financial product other than sovereign bonds.**



Data not yet available

\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

**What was the share of investments in transitional and enabling activities?**

Reliable data regarding transitional and enabling activities was not available during the period.

**How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Reliable data regarding EU Taxonomy was not available during on the previous reference periods



**What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

The share of sustainable investments with environmental objective not aligned to taxonomy is 25.33%

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

**Taxonomy-aligned activities** are expressed as a share of:  
-turnover reflecting the share of revenue from green activities of investee companies  
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.  
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

are sustainable investments with an environmental objective that **do not take into account the criteria**

for environmentally sustainable economic activities under the EU Taxonomy.



### What was the share of socially sustainable investments?

This product does not commit to have social sustainable investments



### What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

“#2 Other” includes cash and unrated instruments held for the purpose of liquidity and portfolio risk management. There were no minimum environmental or social safeguards in place for these investments



### What actions have been taken to meet the environmental and/or social characteristics during the reference period?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



### How did this financial product perform compared to the reference benchmark?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index?***

The index is representative of the performance of the global high yield debt market, with maturities of at least 1 year. The index only includes issuers with an MSCI ESG Rating of BBB or higher, and negatively screens issuers involved in certain values-based business involvement criteria, including activities related to controversial military weapons, and those with a “red” MSCI ESG Controversy Score.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform?

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

**Product name:**  
Lyxor MSCI Robotics & AI ESG Filtered UCITS ETF

**Legal entity identifier:**  
549300UVHJRXXKGVW4S52

## Environmental and/or social characteristics

**Does this financial product have a sustainable investment objective?**

**Yes**

**No**

It made **sustainable investments with an environmental objective**: \_\_\_%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made a **sustainable investments with a social objective**: \_\_\_%

It **promotes Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **47.31%** of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promotes E/S characteristics, but **will not make any sustainable investments**



**To what extent were the environmental and/or social characteristics promoted by this financial product met?**

The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance (“ESG”) rating.

**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

● **How did the sustainability indicators perform?**

Date	Index	ESG Score *	Coverage
28/02/2022	MSCI ACWI IMI Robotics & AI ESG Filtered Net Total Return Index	6,601	100,00%
28/02/2022	MSCI ACWI IMI ROBOTICS & AI	6,405	91,57%
31/05/2022	MSCI ACWI IMI Robotics & AI ESG Filtered Net Total Return Index	6,743	100,00%
31/05/2022	MSCI ACWI IMI ROBOTICS & AI	6,567	92,61%
30/11/2022	MSCI ACWI IMI Robotics & AI ESG Filtered Net Total Return Index	6,999	99,35%
30/11/2022	MSCI ACWI IMI ROBOTICS & AI	6,746	91,32%

\* as reported in the PCD

● **... and compared to previous periods?**

The above sustainability indicators were not compared to previous periods as the regulation was not yet in force

● **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments were to invest in investee companies that seek to meet two criteria:

1. Follow best environmental and social practices; and
2. Avoid making products or providing services that harm the environment and society.

At the investee company level this means that an investee company must be a “best performer” within its sector of activity on at least one of its material environmental or social factors. The definition of “best performer” relies on Amundi’s proprietary ESG methodology which aims to measure the ESG performance of an investee company.

In order to be considered a “best performer”, an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score.

Amundi considers the second criterion as met if the investee company does not have significant exposure to activities not compatible with such criteria (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production).

The sustainable nature of an investment is assessed at investee company level.

By applying the Amundi’s above described Sustainable Investment definition to the Index constituents of this passively managed ETF Product, Amundi has determined that this Product has the minimum proportion of sustainable investments stated in page 1 above. However, please note that Amundi Sustainable Investment definition is not implemented at the Index methodology level.

**Principal adverse impacts** are the most significant negative

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two tests:

The first DNSH test relies on monitoring the mandatory Principal Adverse Impacts indicators where robust data is available via a combination of indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors)
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector
- Be cleared of any controversy in relation to work conditions and human rights
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first test, Amundi has defined a second test in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector.

– ***How were the indicators for adverse impacts on sustainability factors taken into account?***

The first DNSH test relies on monitoring the mandatory Principal Adverse Impacts indicators where robust data is available via a combination of indicators and specific thresholds or rules as described above.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labor relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

*The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



### **How did this financial product consider principal adverse impacts on sustainability factors?**

Amundi considers all the mandatory Principal Adverse Impacts applying to the Product’s strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion:** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement:** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories : to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy. This approach applies to all of Amundi products. In 2021, Amundi has engaged with 1364 companies.
- **Vote:** Amundi’s voting policy responds to an holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information please refer to Amundi’s Voting Policy . This approach applies by default to all of Amundi products. In 2021, Amundi has voted 4 008 companies.
- **Controversies monitoring:** Amundi has developed a controversy tracking system that relies on three data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi’s funds.



### **What were the top investments of this financial product?**

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: **From 01/11/2021 to 31/10/2022**

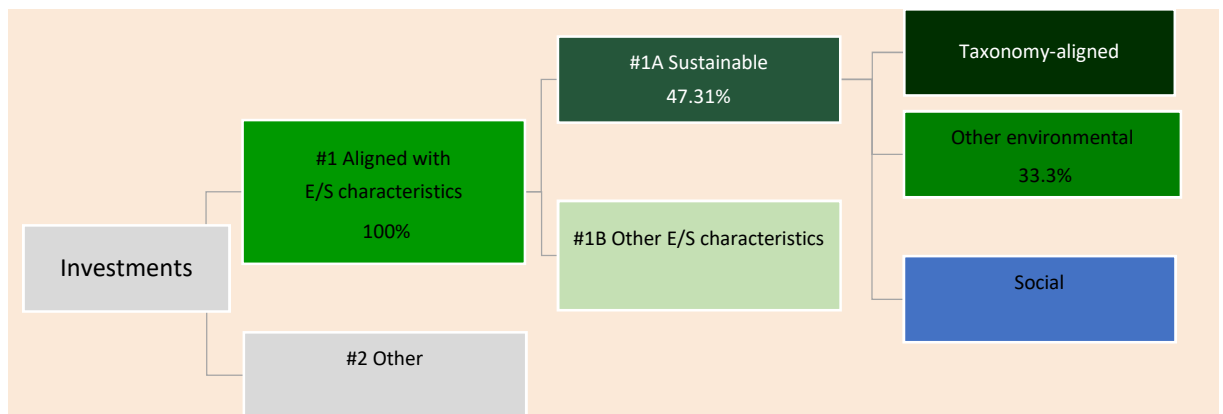
Largest Investments	Sector	% Assets	Country
INDEX LEG SG LU1838002480 NOV22	Other	100.00 %	LUX
MICROSOFT CORP	Software	9.34 %	USA
ALPHABET INC CL A	Interactive Media & Services	7.38 %	USA
TESLA INC	Automobiles	7.00 %	USA
CISCO SYSTEMS INC	Communications Equipment	6.05 %	USA
DAIICHI SANKYO	Pharmaceuticals	5.67 %	JPN
NVIDIA CORP	Semiconductors & Semiconductor Equipment	4.76 %	USA
WALT DISNEY CO/THE	Entertainment	4.66 %	USA
MURATA MANUFACT	Electronic Equipment, Instruments & Components	4.59 %	JPN
ASTELLAS PHARMA INC	Pharmaceuticals	4.59 %	JPN
UNION PACIFIC CORP	Road & Rail	4.57 %	USA
S&P GLOBAL INC	Capital Markets	4.52 %	USA
NEWMONT CORP	Metals & Mining	3.26 %	USA
SERVICENOW INC	Software	3.15 %	USA
ELEVANCE HEALTH INC	Health Care Providers & Services	2.64 %	USA



### What was the proportion of sustainability-related investments?

#### What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



**#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

**#2 Other** includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.



● *In which economic sectors were the investments made?*

<b>Sector</b>	<b>% Assets</b>
<i>Software</i>	16.24 %
<i>Pharmaceuticals</i>	10.93 %
<i>Interactive Media &amp; Services</i>	8.44 %
<i>Road &amp; Rail</i>	8.40 %
<i>Communications Equipment</i>	7.44 %
<i>Automobiles</i>	7.00 %
<i>Semiconductors &amp; Semiconductor Equipment</i>	6.04 %
<i>Capital Markets</i>	5.10 %
<i>Entertainment</i>	4.66 %
<i>Electronic Equipment, Instruments &amp; Components</i>	4.59 %
<i>Metals &amp; Mining</i>	3.26 %
<i>Machinery</i>	2.87 %
<i>Health Care Providers &amp; Services</i>	2.64 %
<i>Trading Companies &amp; Distributors</i>	2.53 %

<i>Health Care Equipment &amp; Supplies</i>	2.39 %
<i>Insurance</i>	2.26 %
<i>Technology Hardware, Storage &amp; Peripherals</i>	1.63 %
<i>Textiles, Apparel &amp; Luxury Goods</i>	0.94 %
<i>Oil, Gas &amp; Consumable Fuels</i>	0.60 %
<i>Food &amp; Staples Retailing</i>	0.48 %
<i>IT Services</i>	0.47 %
<i>Commercial Services &amp; Supplies</i>	0.40 %
<i>Beverages</i>	0.35 %
<i>Life Sciences Tools &amp; Services</i>	0.30 %
<i>Food Products</i>	0.28 %
<i>Other</i>	-0.19 %
<i>Cash</i>	-0.07 %

Taxonomy-aligned activities are expressed as a share of: **-turnover**



**To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy?**


Reliable data regarding the EU Taxonomy was not available during the period

reflecting the share of revenue from green activities of investee companies

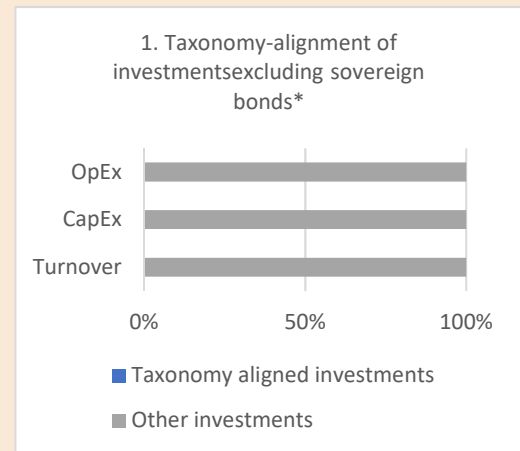
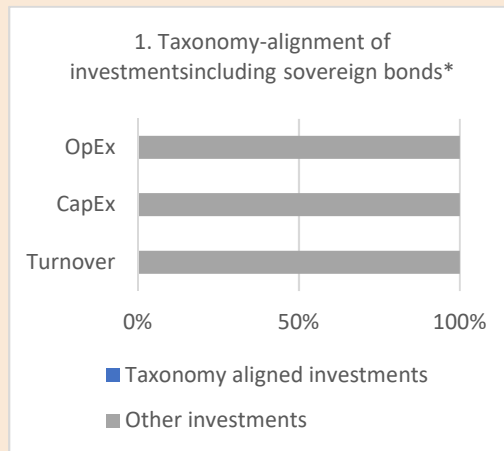
**-capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.  
**- operational expenditure (OpEx)** reflecting green operational activities of investee companies.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

**The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign first graph shows the Taxonomy alignment in relation to all the investments of the financial product sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investment financial product other than sovereign bonds.**



*Data not yet available*

*\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

● **What was the share of investments in transitional and enabling activities?**

Reliable data regarding transitional and enabling activities was not available during the period.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Reliable data regarding EU Taxonomy was not available during on the previous reference periods



**What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

The share of sustainable investments with environmental objective not aligned to taxonomy is 33.3%.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



**What was the share of socially sustainable investments?**

This product does not commit to have social sustainable investments



### What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

“#2 Other” includes cash and unrated instruments held for the purpose of liquidity and portfolio risk management. There were no minimum environmental or social safeguards in place for these investments



### What actions have been taken to meet the environmental and/or social characteristics during the reference period?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



### How did this financial product perform compared to the reference benchmark?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- **How does the reference benchmark differ from a broad market index?**

MSCI ACWI IMI Robotics & AI ESG Filtered Net Total Return Index (the “Index”) aims to represent the performance of a set of companies associated with the increased adoption and utilization of artificial intelligence, robots and automation while excluding those involved in certain controversial businesses or with relatively low Environmental, Social and Governance (“ESG”) controversies and ratings scores.

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the reference benchmark?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the broad market index?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform?

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

**Product name:**  
Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF

**Legal entity identifier:**  
549300VZKSEAWYCHT149

## Environmental and/or social characteristics

**Does this financial product have a sustainable investment objective?**



Yes



No



It made **sustainable investments with an environmental objective**: \_\_\_%



in economic activities that qualify as environmentally sustainable under the EU Taxonomy



in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



It made a **sustainable investments with a social objective**: \_\_\_%



It promotes **Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **39.69%** of sustainable investments



with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy



with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



with a social objective



It promotes E/S characteristics, but **will not make any sustainable investments**



**To what extent were the environmental and/or social characteristics promoted by this financial product met?**

The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance (“ESG”) rating.

**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

● **How did the sustainability indicators perform?**

Date	Index	ESG Score *	Coverage
28/02/2022	MSCI ACWI IMI Smart Cities ESG Filtered Net Total Return Index	5,969	100,00%
28/02/2022	MSCI ACWI IMI SMART CITIES	6,298	88,14%
31/05/2022	MSCI ACWI IMI Smart Cities ESG Filtered Net Total Return Index	6,199	99,27%
31/05/2022	MSCI ACWI IMI SMART CITIES	6,658	89,03%
30/11/2022	MSCI ACWI IMI Smart Cities ESG Filtered Net Total Return Index	6,749	99,23%
30/11/2022	MSCI ACWI IMI SMART CITIES	6,746	89,23%

\* as reported in the PCD

● **... and compared to previous periods?**

The above sustainability indicators were not compared to previous periods as the regulation was not yet in force

● **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments were to invest in investee companies that seek to meet two criteria:

1. Follow best environmental and social practices; and
2. Avoid making products or providing services that harm the environment and society.

At the investee company level this means that an investee company must be a “best performer” within its sector of activity on at least one of its material environmental or social factors. The definition of “best performer” relies on Amundi’s proprietary ESG methodology which aims to measure the ESG performance of an investee company.

In order to be considered a “best performer”, an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score.

Amundi considers the second criterion as met if the investee company does not have significant exposure to activities not compatible with such criteria (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production).

The sustainable nature of an investment is assessed at investee company level.

By applying the Amundi’s above described Sustainable Investment definition to the Index constituents of this passively managed ETF Product, Amundi has determined that this Product has the minimum proportion of sustainable investments stated in page 1 above. However, please note that Amundi Sustainable Investment definition is not implemented at the Index methodology level.

**Principal adverse impacts** are the most significant negative

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two tests:

The first DNSH test relies on monitoring the mandatory Principal Adverse Impacts indicators where robust data is available via a combination of indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors)
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector
- Be cleared of any controversy in relation to work conditions and human rights
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first test, Amundi has defined a second test in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector.

– ***How were the indicators for adverse impacts on sustainability factors taken into account?***

The first DNSH test relies on monitoring the mandatory Principal Adverse Impacts indicators where robust data is available via a combination of indicators and specific thresholds or rules as described above.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labor relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

*The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



### **How did this financial product consider principal adverse impacts on sustainability factors?**

Amundi considers all the mandatory Principal Adverse Impacts applying to the Product’s strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion:** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement:** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories : to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy. This approach applies to all of Amundi products. In 2021, Amundi has engaged with 1364 companies.
- **Vote:** Amundi’s voting policy responds to an holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information please refer to Amundi’s Voting Policy . This approach applies by default to all of Amundi products. In 2021, Amundi has voted 4 008 companies.
- **Controversies monitoring:** Amundi has developed a controversy tracking system that relies on three data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi’s funds.



### **What were the top investments of this financial product?**



The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/11/2021 to 31/10/2022**

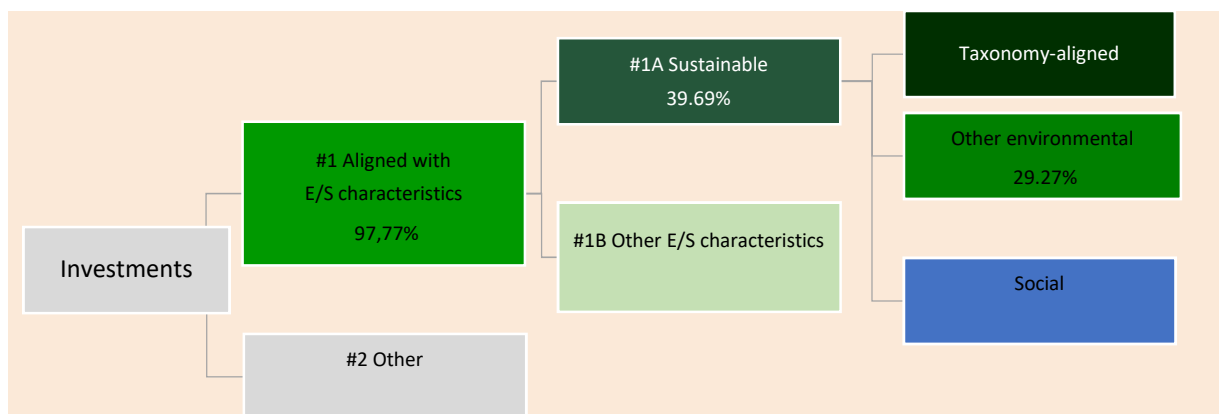
Largest Investments	Sector	% Assets	Country
PALO ALTO NETWORKS INC	Software	2.60 %	USA
AMPHENOL CORP CL-A	Electronic Equipment, Instruments & Components	2.47 %	USA
JOHNSON CONTROLS INTERNATIONAL	Building Products	2.46 %	USA
APPLE INC	Technology Hardware, Storage & Peripherals	2.46 %	USA
CARRIER GLOBAL CORP	Building Products	2.35 %	USA
ON SEMICONDUCTOR COR	Semiconductors & Semiconductor Equipment	2.30 %	USA
FORTINET INC	Software	2.28 %	USA
WASTE CONNECTIONS INC(USD)	Commercial Services & Supplies	2.26 %	USA
NORTONLIFELOCK INC	Software	2.23 %	USA
WASTE MANAGEMENT INC	Commercial Services & Supplies	2.18 %	USA
REPUBLI SERV	Commercial Services & Supplies	2.18 %	USA
OTIS WORLDWIDE CORP	Machinery	2.15 %	USA
CHECK POINT SOFT	Software	2.14 %	ISR
SCHNEIDER ELECT SE	Electrical Equipment	2.13 %	FRA
ABB LTD	Electrical Equipment	2.10 %	CHE



### What was the proportion of sustainability-related investments?

#### What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



**#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

**#2 Other** includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● *In which economic sectors were the investments made?*

<b>Sector</b>	<b>% Assets</b>
<i>Software</i>	<i>14.59 %</i>
<i>Electrical Equipment</i>	<i>14.49 %</i>
<i>Semiconductors &amp; Semiconductor Equipment</i>	<i>13.23 %</i>
<i>Machinery</i>	<i>11.97 %</i>
<i>Electronic Equipment, Instruments &amp; Components</i>	<i>10.20 %</i>
<i>Commercial Services &amp; Supplies</i>	<i>8.87 %</i>
<i>Building Products</i>	<i>7.03 %</i>
<i>Diversified Telecommunication Services</i>	<i>4.24 %</i>
<i>Communications Equipment</i>	<i>3.52 %</i>
<i>Technology Hardware, Storage &amp; Peripherals</i>	<i>3.49 %</i>
<i>Trading Companies &amp; Distributors</i>	<i>2.21 %</i>
<i>Wireless Telecommunication Services</i>	<i>2.18 %</i>

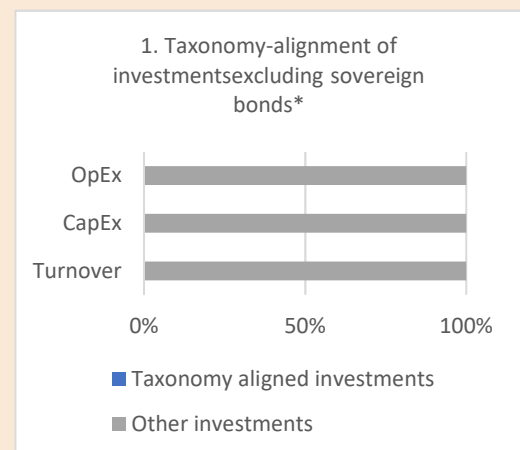
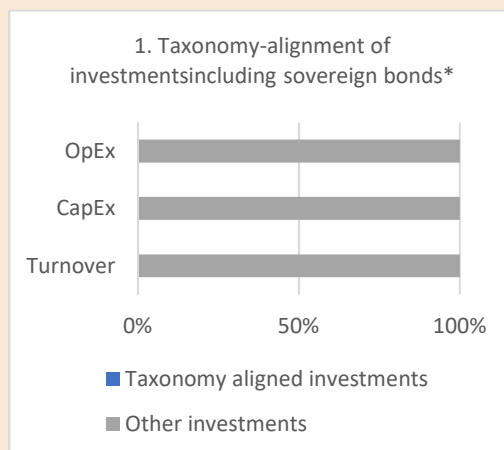
Water Utilities	1.59 %
Industrial Conglomerates	1.12 %
Multi-Utilities	0.27 %
Road & Rail	0.27 %
Construction & Engineering	0.21 %
Aerospace & Defense	0.14 %
Other	0.00 %
Cash	0.38 %



**To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy?**

Reliable data regarding the EU Taxonomy was not available during the period

**The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, first graph shows the Taxonomy alignment in relation to all the investments of the financial product, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.**



Data not yet available

\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures


**Taxonomy-aligned activities** are expressed as a share of:  
-turnover reflecting the share of revenue from green activities of investee companies  
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.  
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

**Enabling activities** directly enable

● **What was the share of investments in transitional and enabling activities?**

other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

Reliable data regarding transitional and enabling activities was not available during the period.

- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Reliable data regarding EU Taxonomy was not available during on the previous reference periods



**What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

The share of sustainable investments with environmental objective not aligned to taxonomy is **29.27%**

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



**What was the share of socially sustainable investments?**

This product does not commit to have social sustainable investments



**What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?**

“#2 Other” includes cash and unrated instruments held for the purpose of liquidity and portfolio risk management. There were no minimum environmental or social safeguards in place for these investments



**What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



**How did this financial product perform compared to the reference benchmark?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- **How does the reference benchmark differ from a broad market index?**

**Reference benchmarks** are indexes to measure whether the

financial product attains the environmental or social characteristics that they promote.

MSCI ACWI IMI Smart Cities ESG Filtered Net Total Return Index (the "Index") objective is to represent the performance of companies that are expected to derive significant revenues from smart solutions for urban infrastructure and exclude companies which are Environmental, Social and Governance ("ESG") laggards relative to the theme universe.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform?

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

**Product name:**

Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF

**Legal entity identifier:**

549300628R8CYOLOQ97

## Environmental and/or social characteristics

**Does this financial product have a sustainable investment objective?**



Yes



No



It made **sustainable investments with an environmental objective**: \_\_\_%



in economic activities that qualify as environmentally sustainable under the EU Taxonomy



in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



It made a **sustainable investments with a social objective**: \_\_\_%



It **promotes Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **50.8%** of sustainable investments



with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy



with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



with a social objective



It promotes E/S characteristics, but **will not make any sustainable investments**



**To what extent were the environmental and/or social characteristics promoted by this financial product met?**

The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance (“ESG”) rating.

**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

● **How did the sustainability indicators perform?**

Date	Index	ESG Score *	Coverage
28/02/2022	MSCI ACWI IMI Digital Economy ESG Filtered Net Total Return Index	6,169	100,00%
28/02/2022	MSCI ACWI IMI DIGITAL ECONOMY	6,271	90,38%
31/05/2022	MSCI ACWI IMI Digital Economy ESG Filtered Net Total Return Index	6,353	100,00%
31/05/2022	MSCI ACWI IMI DIGITAL ECONOMY	6,42	91,18%
30/11/2022	MSCI ACWI IMI Digital Economy ESG Filtered Net Total Return Index	6,988	99,47%
30/11/2022	MSCI ACWI IMI DIGITAL ECONOMY	6,574	91,58%

\* as reported in the PCD

● **... and compared to previous periods?**

The above sustainability indicators were not compared to previous periods as the regulation was not yet in force

● **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments were to invest in investee companies that seek to meet two criteria:

1. Follow best environmental and social practices; and
2. Avoid making products or providing services that harm the environment and society.

At the investee company level this means that an investee company must be a “best performer” within its sector of activity on at least one of its material environmental or social factors. The definition of “best performer” relies on Amundi’s proprietary ESG methodology which aims to measure the ESG performance of an investee company.

In order to be considered a “best performer”, an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score.

Amundi considers the second criterion as met if the investee company does not have significant exposure to activities not compatible with such criteria (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production).

The sustainable nature of an investment is assessed at investee company level.

By applying the Amundi’s above described Sustainable Investment definition to the Index constituents of this passively managed ETF Product, Amundi has determined that this Product has the minimum proportion of sustainable investments stated in page 1 above. However, please note that Amundi Sustainable Investment definition is not implemented at the Index methodology level.

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two tests:

The first DNSH test relies on monitoring the mandatory Principal Adverse Impacts indicators where robust data is available via a combination of indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors)
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector
- Be cleared of any controversy in relation to work conditions and human rights
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first test, Amundi has defined a second test in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector.

– ***How were the indicators for adverse impacts on sustainability factors taken into account?***

The first DNSH test relies on monitoring the mandatory Principal Adverse Impacts indicators where robust data is available via a combination of indicators and specific thresholds or rules as described above.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labor relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.



*The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



### **How did this financial product consider principal adverse impacts on sustainability factors?**

Amundi considers all the mandatory Principal Adverse Impacts applying to the Product’s strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion:** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement:** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories : to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy. This approach applies to all of Amundi products. In 2021, Amundi has engaged with 1364 companies.
- **Vote:** Amundi’s voting policy responds to an holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information please refer to Amundi’s Voting Policy . This approach applies by default to all of Amundi products. In 2021, Amundi has voted 4 008 companies.
- **Controversies monitoring:** Amundi has developed a controversy tracking system that relies on three data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi’s funds.



### **What were the top investments of this financial product?**

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/11/2021 to 31/10/2022**

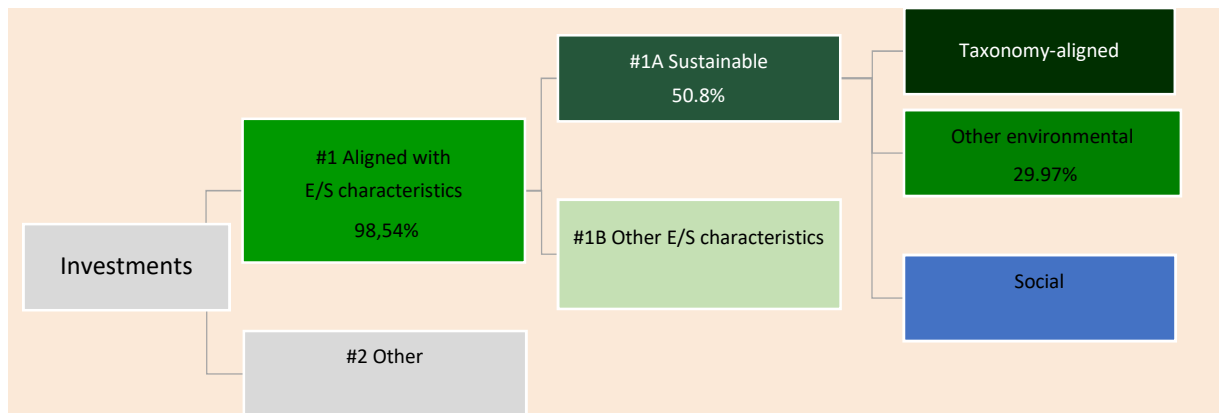
Largest Investments	Sector	% Assets	Country
PALO ALTO NETWORKS INC	Software	2.43 %	USA
APPLE INC	Technology Hardware, Storage & Peripherals	2.30 %	USA
AUTODESK INC	Software	2.28 %	USA
ORACLE CORP	Software	2.23 %	USA
VISA INC -A	IT Services	2.15 %	USA
PAYPAL HOLDINGS INC	IT Services	2.12 %	USA
CROWDSTRIKE HOLDINGS INC - A	Software	2.10 %	USA
FISERV INC	IT Services	2.09 %	USA
SERVICENOW INC	Software	2.03 %	USA
MASTERCARD INC-CL A	IT Services	2.03 %	USA
SALESFORCE COM	Software	2.01 %	USA
FORTINET INC	Software	1.99 %	USA
DISCOVER FINANCIAL	Consumer Finance	1.96 %	USA
ARISTA NETWORKS	Communications Equipment	1.96 %	USA
ADYEN BV	IT Services	1.93 %	NLD



### What was the proportion of sustainability-related investments?

#### What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



**#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

**#2 Other** includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

#### In which economic sectors were the investments made?

<b>Sector</b>	<b>% Assets</b>
<i>Software</i>	36.54 %
<i>IT Services</i>	19.08 %
<i>Internet &amp; Direct Marketing Retail</i>	10.03 %
<i>Interactive Media &amp; Services</i>	5.26 %
<i>Entertainment</i>	3.86 %
<i>Technology Hardware, Storage &amp; Peripherals</i>	3.26 %
<i>Communications Equipment</i>	3.10 %
<i>Semiconductors &amp; Semiconductor Equipment</i>	3.04 %
<i>Hotels, Restaurants &amp; Leisure</i>	2.40 %
<i>Consumer Finance</i>	2.08 %
<i>Machinery</i>	2.06 %
<i>Electrical Equipment</i>	1.88 %
<i>Health Care Technology</i>	1.76 %
<i>Specialty Retail</i>	1.66 %
<i>Media</i>	1.27 %
<i>Electronic Equipment, Instruments &amp; Components</i>	0.73 %

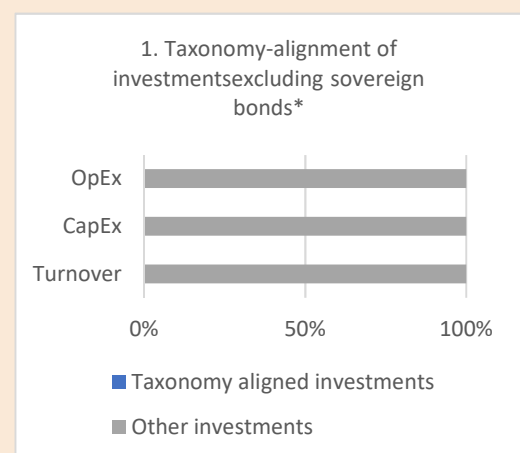
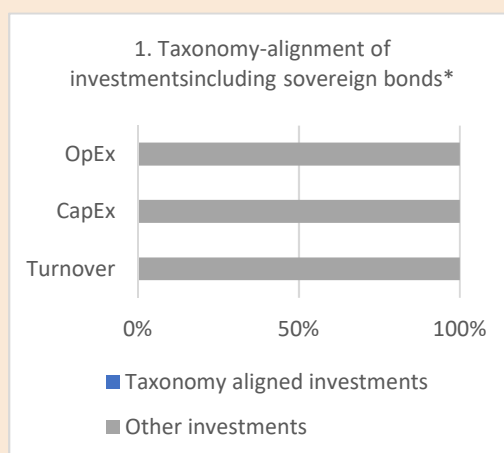
Capital Markets	0.52 %
Aerospace & Defense	0.39 %
Diversified Telecommunication Services	0.14 %
Professional Services	0.10 %
Household Durables	0.10 %
Diversified Consumer Services	0.02 %
Other	0.00 %
Cash	0.70 %



**To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy?**

Reliable data regarding the EU Taxonomy was not available during the period

**The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.**



Data not yet available

\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures


**Taxonomy-aligned activities** are expressed as a share of:  
-turnover reflecting the share of revenue from green activities of investee companies  
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.  
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

**Enabling activities** directly enable

● **What was the share of investments in transitional and enabling activities?**

other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

Reliable data regarding transitional and enabling activities was not available during the period.

- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Reliable data regarding EU Taxonomy was not available during on the previous reference periods



**What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

The share of sustainable investments with environmental objective not aligned to taxonomy is **29.97%**

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



**What was the share of socially sustainable investments?**

This product does not commit to have social sustainable investments



**What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?**

“#2 Other” includes cash and unrated instruments held for the purpose of liquidity and portfolio risk management. There were no minimum environmental or social safeguards in place for these investments



**What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



**How did this financial product perform compared to the reference benchmark?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- **How does the reference benchmark differ from a broad market index?**

**Reference benchmarks** are indexes to measure whether the

financial product attains the environmental or social characteristics that they promote.

MSCI ACWI IMI Digital Economy ESG Filtered Net Total Return Index (the "Index") aims to represent the performance of companies that are expected to derive significant revenues from the digital economy value chain and to exclude companies which are Environmental, Social and Governance ("ESG") laggards relative to the theme universe.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform?

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

**Product name:**

Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF

**Legal entity identifier:**

549300E2AJ0GE7K7JM38

## Environmental and/or social characteristics

**Does this financial product have a sustainable investment objective?**

Yes

No

It made **sustainable investments with an environmental objective**: \_\_\_%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made a **sustainable investments with a social objective**: \_\_\_%

It **promotes Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **51.25%** of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promotes E/S characteristics, but **will not make any sustainable investments**



**To what extent were the environmental and/or social characteristics promoted by this financial product met?**

The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance (“ESG”) rating.

**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

● **How did the sustainability indicators perform?**

Date	Index	ESG Score *	Coverage
28/02/2022	MSCI ACWI IMI Disruptive Technology ESG Filtered Net Total Return Index	6,241	100,00%
28/02/2022	MSCI ACWI IMI DISRUPTIVE TECHNOLOGY	6,501	90,52%
31/05/2022	MSCI ACWI IMI Disruptive Technology ESG Filtered Net Total Return Index	6,336	100,00%
31/05/2022	MSCI ACWI IMI DISRUPTIVE TECHNOLOGY	6,583	91,20%
30/11/2022	MSCI ACWI IMI Disruptive Technology ESG Filtered Net Total Return Index	7,153	99,60%
30/11/2022	MSCI ACWI IMI DISRUPTIVE TECHNOLOGY	6,858	91,20%

\* as reported in the PCD

● **... and compared to previous periods?**

The above sustainability indicators were not compared to previous periods as the regulation was not yet in force

● **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments were to invest in investee companies that seek to meet two criteria:

1. Follow best environmental and social practices; and
2. Avoid making products or providing services that harm the environment and society.

At the investee company level this means that an investee company must be a “best performer” within its sector of activity on at least one of its material environmental or social factors. The definition of “best performer” relies on Amundi’s proprietary ESG methodology which aims to measure the ESG performance of an investee company.

In order to be considered a “best performer”, an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score.

Amundi considers the second criterion as met if the investee company does not have significant exposure to activities not compatible with such criteria (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production).

The sustainable nature of an investment is assessed at investee company level.

By applying the Amundi’s above described Sustainable Investment definition to the Index constituents of this passively managed ETF Product, Amundi has determined that this Product has the minimum proportion of sustainable investments stated in page 1 above. However, please note that Amundi Sustainable Investment definition is not implemented at the Index methodology level.



**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two tests:

The first DNSH test relies on monitoring the mandatory Principal Adverse Impacts indicators where robust data is available via a combination of indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors)
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector
- Be cleared of any controversy in relation to work conditions and human rights
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first test, Amundi has defined a second test in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector.

– ***How were the indicators for adverse impacts on sustainability factors taken into account?***

The first DNSH test relies on monitoring the mandatory Principal Adverse Impacts indicators where robust data is available via a combination of indicators and specific thresholds or rules as described above.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labor relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

*The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



### How did this financial product consider principal adverse impacts on sustainability factors?

Amundi considers all the mandatory Principal Adverse Impacts applying to the Product’s strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion:** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement:** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories : to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy. This approach applies to all of Amundi products. In 2021, Amundi has engaged with 1364 companies.
- **Vote:** Amundi’s voting policy responds to an holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information please refer to Amundi’s Voting Policy . This approach applies by default to all of Amundi products. In 2021, Amundi has voted 4 008 companies.
- **Controversies monitoring:** Amundi has developed a controversy tracking system that relies on three data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi’s funds.



### What were the top investments of this financial product?

Largest Investments	Sector	% Assets	Country
DEXCOM INC	Health Care Equipment & Supplies	2.44 %	USA
ENPHASE ENERGY INC	Semiconductors & Semiconductor Equipment	2.18 %	USA
PALO ALTO NETWORKS INC	Software	1.89 %	USA

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period

which is: From  
01/11/2021 to  
31/10/2022

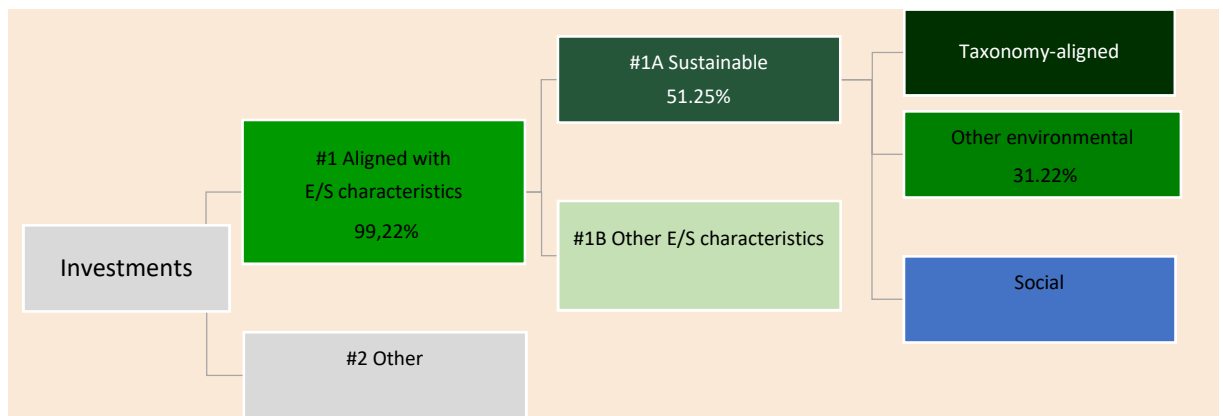
ORACLE CORP	Software	1.86 %	USA
RESMED INC	Health Care Equipment & Supplies	1.81 %	USA
APPLE INC	Technology Hardware, Storage & Peripherals	1.78 %	USA
AUTODESK INC	Software	1.77 %	USA
CROWDSTRIKE HOLDINGS INC - A	Software	1.77 %	USA
FISERV INC	IT Services	1.74 %	USA
INTL BUSINESS MACHINES CORP	IT Services	1.71 %	USA
VISA INC -A	IT Services	1.68 %	USA
FORTINET INC	Software	1.66 %	USA
PAYPAL HOLDINGS INC	IT Services	1.64 %	USA
ROCHE HLDG AG- GENUSS	Pharmaceuticals	1.62 %	CHE
DISCOVER FINANCIAL	Consumer Finance	1.61 %	USA



### What was the proportion of sustainability-related investments?

#### What was the asset allocation?

**Asset allocation**  
describes the share  
of investments in  
specific assets.



**#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

**#2 Other** includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

#### In which economic sectors were the investments made?

Sector	% Assets
--------	----------

<i>Software</i>	27.42 %
<i>IT Services</i>	15.51 %
<i>Semiconductors &amp; Semiconductor Equipment</i>	10.96 %
<i>Health Care Equipment &amp; Supplies</i>	8.49 %
<i>Electrical Equipment</i>	5.46 %
<i>Biotechnology</i>	4.21 %
<i>Life Sciences Tools &amp; Services</i>	3.09 %
<i>Technology Hardware, Storage &amp; Peripherals</i>	3.02 %
<i>Pharmaceuticals</i>	2.98 %
<i>Interactive Media &amp; Services</i>	2.65 %
<i>Internet &amp; Direct Marketing Retail</i>	2.56 %
<i>Consumer Finance</i>	1.89 %
<i>Electronic Equipment, Instruments &amp; Components</i>	1.62 %
<i>Wireless Telecommunication Services</i>	1.59 %
<i>Machinery</i>	1.40 %
<i>Equity REITs</i>	1.36 %
<i>Independent Power&amp;Renewable Electricity Producers</i>	1.35 %

<i>Health Care Technology</i>	<i>1.33 %</i>
<i>Communications Equipment</i>	<i>0.56 %</i>
<i>Chemicals</i>	<i>0.39 %</i>
<i>Aerospace &amp; Defense</i>	<i>0.24 %</i>
<i>Gas Utilities</i>	<i>0.23 %</i>
<i>Diversified Telecommunication Services</i>	<i>0.17 %</i>
<i>Construction &amp; Engineering</i>	<i>0.10 %</i>
<i>Household Durables</i>	<i>0.08 %</i>
<i>Health Care Providers &amp; Services</i>	<i>0.07 %</i>
<i>Media</i>	<i>0.03 %</i>
<i>Automobiles</i>	<i>0.02 %</i>
<i>Diversified Financial Services</i>	<i>0.02 %</i>
<i>Commercial Services &amp; Supplies</i>	<i>0.02 %</i>
<i>Oil, Gas &amp; Consumable Fuels</i>	<i>0.01 %</i>
<i>Other</i>	<i>0.00 %</i>
<i>Forex</i>	<i>-0.00 %</i>
<i>Cash</i>	<i>1.17 %</i>

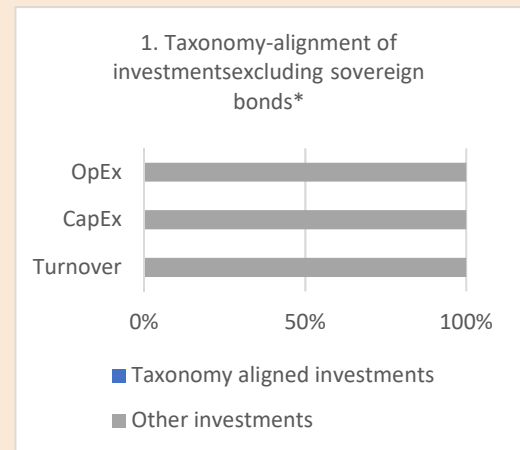
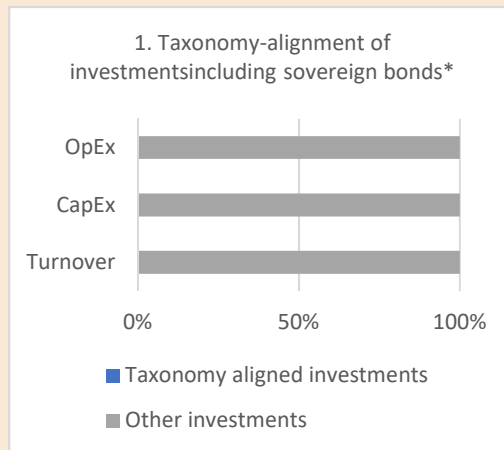
**Taxonomy-aligned activities** are expressed as a share of:  
**-turnover** reflecting the share of revenue from green activities of investee companies  
**-capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.  
**- operational expenditure (OpEx)** reflecting green operational activities of investee companies.



**To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy?**

Reliable data regarding the EU Taxonomy was not available during the period

**The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, first graph shows the Taxonomy alignment in relation to all the investments of the financial product, while the second graph shows the Taxonomy alignment only in relation to the investment financial product other than sovereign bonds.**



Data not yet available

\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

● **What was the share of investments in transitional and enabling activities?**

Reliable data regarding transitional and enabling activities was not available during the period.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Reliable data regarding EU Taxonomy was not available during on the previous reference periods



are sustainable investments with an environmental objective that **do not take into**



**What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

The share of sustainable investments with environmental objective not aligned to taxonomy is **31.22%**

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

**account the criteria**  
for environmentally  
sustainable  
economic activities  
under the EU  
Taxonomy.



### What was the share of socially sustainable investments?

This product does not commit to have social sustainable investments



### What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

“#2 Other” includes cash and unrated instruments held for the purpose of liquidity and portfolio risk management. There were no minimum environmental or social safeguards in place for these investments



### What actions have been taken to meet the environmental and/or social characteristics during the reference period?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



### How did this financial product perform compared to the reference benchmark?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- **How does the reference benchmark differ from a broad market index?**

MSCI ACWI IMI Disruptive Technology ESG Filtered Net Total Return Index (the "Index") objective is to measure the performance of companies aligned to themes commonly associated with or described as “disruptive technology and to exclude companies which are Environmental, Social and Governance (“ESG”) laggards relative to the theme universe.

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the reference benchmark?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the broad market index?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform?

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

**Product name:**

Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF

**Legal entity identifier:**

549300ESOA4DFAOGB895

## Environmental and/or social characteristics

**Does this financial product have a sustainable investment objective?**

Yes

No

It made **sustainable investments with an environmental objective**: \_\_\_%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made a **sustainable investments with a social objective**: \_\_\_%

It promotes **Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **48.45%** of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promotes E/S characteristics, but **will not make any sustainable investments**



**To what extent were the environmental and/or social characteristics promoted by this financial product met?**

The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance (“ESG”) rating.



**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

● **How did the sustainability indicators perform?**

Date	Index	ESG Score *	Coverage
28/02/2022	MSCI ACWI IMI Future Mobility ESG Filtered Net Total Return Index	6,167	100,00%
28/02/2022	MSCI ACWI IMI FUTURE MOBILITY	6,284	88,60%
31/05/2022	MSCI ACWI IMI Future Mobility ESG Filtered Net Total Return Index	6,158	100,00%
31/05/2022	MSCI ACWI IMI FUTURE MOBILITY	6,229	91,11%
30/11/2022	MSCI ACWI IMI Future Mobility ESG Filtered Net Total Return Index	6,708	100,00%
30/11/2022	MSCI ACWI IMI FUTURE MOBILITY	6,337	91,90%

\* as reported in the PCD

● **... and compared to previous periods?**

The above sustainability indicators were not compared to previous periods as the regulation was not yet in force

● **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments were to invest in investee companies that seek to meet two criteria:

1. Follow best environmental and social practices; and
2. Avoid making products or providing services that harm the environment and society.

At the investee company level this means that an investee company must be a “best performer” within its sector of activity on at least one of its material environmental or social factors. The definition of “best performer” relies on Amundi’s proprietary ESG methodology which aims to measure the ESG performance of an investee company.

In order to be considered a “best performer”, an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score.

Amundi considers the second criterion as met if the investee company does not have significant exposure to activities not compatible with such criteria (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production).

The sustainable nature of an investment is assessed at investee company level.

By applying the Amundi’s above described Sustainable Investment definition to the Index constituents of this passively managed ETF Product, Amundi has determined that this Product has the minimum proportion of sustainable investments stated in page 1 above. However, please note that Amundi Sustainable Investment definition is not implemented at the Index methodology level.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

**Principal adverse impacts** are the most significant negative

impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two tests:

The first DNSH test relies on monitoring the mandatory Principal Adverse Impacts indicators where robust data is available via a combination of indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors)
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector
- Be cleared of any controversy in relation to work conditions and human rights
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first test, Amundi has defined a second test in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector.

– ***How were the indicators for adverse impacts on sustainability factors taken into account?***

The first DNSH test relies on monitoring the mandatory Principal Adverse Impacts indicators where robust data is available via a combination of indicators and specific thresholds or rules as described above.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labor relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

*The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



### **How did this financial product consider principal adverse impacts on sustainability factors?**

Amundi considers all the mandatory Principal Adverse Impacts applying to the Product’s strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion:** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement:** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories : to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy. This approach applies to all of Amundi products. In 2021, Amundi has engaged with 1364 companies.
- **Vote:** Amundi’s voting policy responds to an holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information please refer to Amundi’s Voting Policy . This approach applies by default to all of Amundi products. In 2021, Amundi has voted 4 008 companies.
- **Controversies monitoring:** Amundi has developed a controversy tracking system that relies on three data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi’s funds.



### **What were the top investments of this financial product?**

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: **From 01/11/2021 to 31/10/2022**

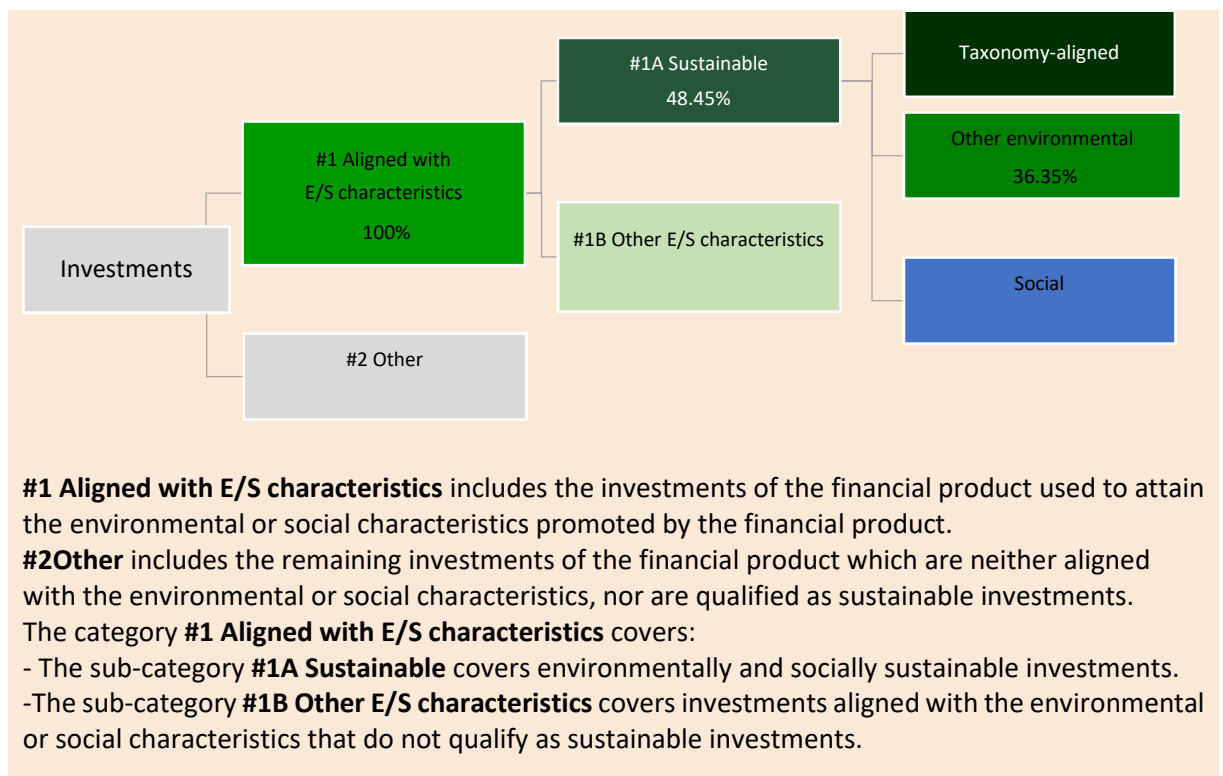
Largest Investments	Sector	% Assets	Country
ALBEMARLE CORP	Chemicals	7.07 %	USA
UBER TECHNOLOGIES INC	Road & Rail	6.91 %	USA
TESLA INC	Automobiles	5.82 %	USA
MAGNA INTL INC	Auto Components	5.37 %	CAN
DENSO CORP	Auto Components	5.22 %	JPN
NVIDIA CORP	Semiconductors & Semiconductor Equipment	4.77 %	USA
PLUG POWER INC	Electrical Equipment	4.21 %	USA
IGO LTD	Metals & Mining	3.38 %	AUS
YAMAHA MOTOR	Automobiles	3.12 %	JPN
LUCID GROUP INC	Automobiles	3.00 %	USA
SAMSUNG SDI CO LTD	Electronic Equipment, Instruments & Components	2.95 %	KOR
ELEMENT FINANCIAL	Diversified Financial Services	2.77 %	CAN
ALLKEM LTD	Metals & Mining	2.69 %	AUS
LIVENT CORP	Chemicals	2.59 %	USA
RYDER SYSTEM INC	Road & Rail	2.20 %	USA



### What was the proportion of sustainability-related investments?

#### What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#### In which economic sectors were the investments made?

<b>Sector</b>	<b>% Assets</b>
<i>Automobiles</i>	16.00 %
<i>Auto Components</i>	15.90 %
<i>Road &amp; Rail</i>	13.80 %
<i>Chemicals</i>	12.22 %
<i>Electrical Equipment</i>	11.47 %
<i>Metals &amp; Mining</i>	11.05 %
<i>Electronic Equipment, Instruments &amp; Components</i>	8.50 %
<i>Semiconductors &amp; Semiconductor Equipment</i>	5.18 %
<i>Diversified Financial Services</i>	2.77 %
<i>Household Products</i>	0.99 %
<i>Machinery</i>	0.92 %
<i>Household Durables</i>	0.75 %
<i>Consumer Finance</i>	0.29 %
<i>Other</i>	0.00 %
<i>Forex</i>	-0.00 %
<i>Cash</i>	0.15 %

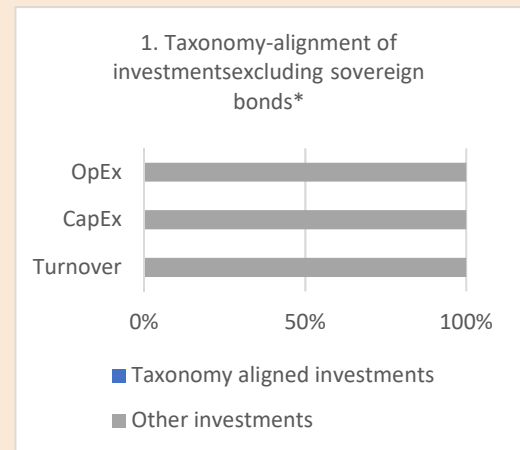
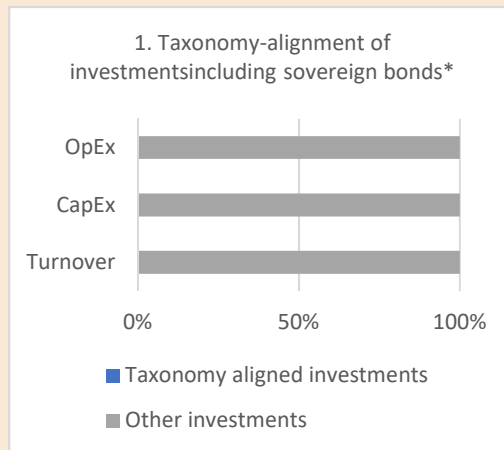
**Taxonomy-aligned activities** are expressed as a share of:  
**-turnover** reflecting the share of revenue from green activities of investee companies  
**-capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.  
**- operational expenditure (OpEx)** reflecting green operational activities of investee companies.



**To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy?**

Reliable data regarding the EU Taxonomy was not available during the period

**The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, first graph shows the Taxonomy alignment in relation to all the investments of the financial product, while the second graph shows the Taxonomy alignment only in relation to the investment financial product other than sovereign bonds.**



Data not yet available

\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

● **What was the share of investments in transitional and enabling activities?**

Reliable data regarding transitional and enabling activities was not available during the period.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Reliable data regarding EU Taxonomy was not available during on the previous reference periods



are sustainable investments with an environmental objective that **do not take into**



**What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

The share of sustainable investments with environmental objective not aligned to taxonomy is **36.35%**

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

**account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



### What was the share of socially sustainable investments?

This product does not commit to have social sustainable investments



### What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

“#2 Other” includes cash and unrated instruments held for the purpose of liquidity and portfolio risk management. There were no minimum environmental or social safeguards in place for these investments



### What actions have been taken to meet the environmental and/or social characteristics during the reference period?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



### How did this financial product perform compared to the reference benchmark?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- **How does the reference benchmark differ from a broad market index?**

MSCI ACWI IMI Mobility ESG Filtered Net Total Return Index (the "Index") objective is to measure the performance of companies that are expected to derive significant revenues from energy storage technologies, autonomous vehicles, shared mobility and new transportation methods and to exclude companies which are Environmental, Social and Governance (“ESG”) laggards relative to the theme universe.

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the reference benchmark?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the broad market index?**

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.



**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

**Product name:**

Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF

**Legal entity identifier:**

549300TZDKB0R8T6JN58

## Environmental and/or social characteristics

**Does this financial product have a sustainable investment objective?**

Yes

No

It made **sustainable investments with an environmental objective**: \_\_\_%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made a **sustainable investments with a social objective**: \_\_\_%

It **promotes Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **37.43%** of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promotes E/S characteristics, but **will not make any sustainable investments**



**To what extent were the environmental and/or social characteristics promoted by this financial product met?**

The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance (“ESG”) rating.

**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

● **How did the sustainability indicators perform?**

Date	Index	ESG Score *	Coverage
28/02/2022	MSCI ACWI IMI Millennials ESG Filtered Net Total Return Index	6,268	100,00%
28/02/2022	MSCI ACWI IMI MILLENNIALS	6,332	90,10%
31/05/2022	MSCI ACWI IMI Millennials ESG Filtered Net Total Return Index	6,389	100,00%
31/05/2022	MSCI ACWI IMI MILLENNIALS	6,459	90,61%
30/11/2022	MSCI ACWI IMI Millennials ESG Filtered Net Total Return Index	6,89	100,00%
30/11/2022	MSCI ACWI IMI MILLENNIALS	6,617	90,36%

\* as reported in the PCD

● **... and compared to previous periods?**

The above sustainability indicators were not compared to previous periods as the regulation was not yet in force

● **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments were to invest in investee companies that seek to meet two criteria:

1. Follow best environmental and social practices; and
2. Avoid making products or providing services that harm the environment and society.

At the investee company level this means that an investee company must be a “best performer” within its sector of activity on at least one of its material environmental or social factors. The definition of “best performer” relies on Amundi’s proprietary ESG methodology which aims to measure the ESG performance of an investee company.

In order to be considered a “best performer”, an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score.

Amundi considers the second criterion as met if the investee company does not have significant exposure to activities not compatible with such criteria (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production).

The sustainable nature of an investment is assessed at investee company level.

By applying the Amundi’s above described Sustainable Investment definition to the Index constituents of this passively managed ETF Product, Amundi has determined that this Product has the minimum proportion of sustainable investments stated in page 1 above. However, please note that Amundi Sustainable Investment definition is not implemented at the Index methodology level.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

**Principal adverse impacts** are the most significant negative

impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two tests:

The first DNSH test relies on monitoring the mandatory Principal Adverse Impacts indicators where robust data is available via a combination of indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors)
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector
- Be cleared of any controversy in relation to work conditions and human rights
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first test, Amundi has defined a second test in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector.

– ***How were the indicators for adverse impacts on sustainability factors taken into account?***

The first DNSH test relies on monitoring the mandatory Principal Adverse Impacts indicators where robust data is available via a combination of indicators and specific thresholds or rules as described above.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labor relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

*The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



### **How did this financial product consider principal adverse impacts on sustainability factors?**

Amundi considers all the mandatory Principal Adverse Impacts applying to the Product’s strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion:** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement:** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories : to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy. This approach applies to all of Amundi products. In 2021, Amundi has engaged with 1364 companies.
- **Vote:** Amundi’s voting policy responds to an holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information please refer to Amundi’s Voting Policy . This approach applies by default to all of Amundi products. In 2021, Amundi has voted 4 008 companies.
- **Controversies monitoring:** Amundi has developed a controversy tracking system that relies on three data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi’s funds.



### **What were the top investments of this financial product?**

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: **From 01/11/2021 to 31/10/2022**

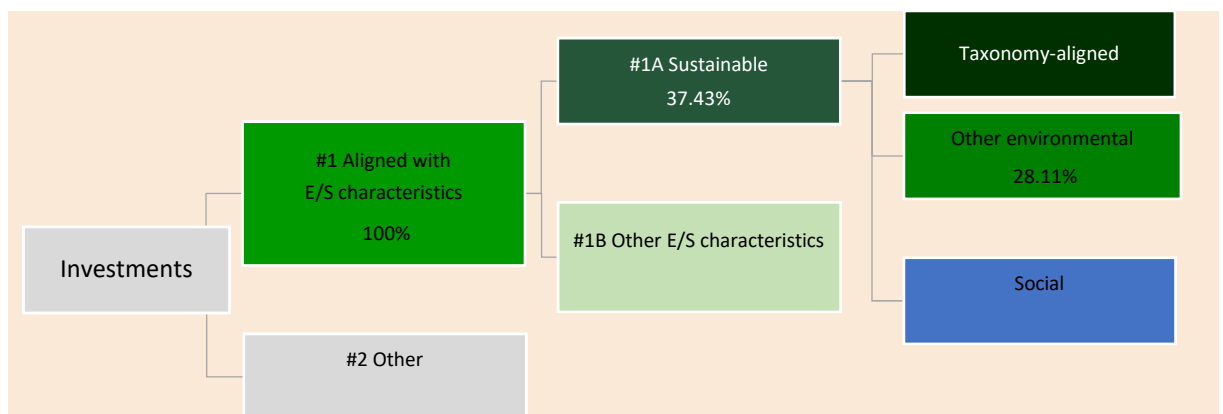
Largest Investments	Sector	% Assets	Country
LULULEMON ATHLETICA	Textiles, Apparel & Luxury Goods	1.62 %	USA
MCDONALD S CORP	Hotels, Restaurants & Leisure	1.59 %	USA
ULTA BEAUTY INC	Specialty Retail	1.59 %	USA
COSTCO WHOLESALE CO.	Food & Staples Retailing	1.58 %	USA
APPLE INC	Technology Hardware, Storage & Peripherals	1.48 %	USA
T-MOBILE US INC	Wireless Telecommunication Services	1.48 %	USA
YUM BRANDS INC	Hotels, Restaurants & Leisure	1.43 %	USA
CONAGRA BRANDS INC	Food Products	1.42 %	USA
CLOROX CO	Household Products	1.41 %	USA
RESTAURANT BRANDS INTL INC CAD	Hotels, Restaurants & Leisure	1.40 %	CAN
KELLOGG CO	Food Products	1.39 %	USA
WALT DISNEY CO/THE	Entertainment	1.38 %	USA
PAYPAL HOLDINGS INC	IT Services	1.38 %	USA
ROSS STORES	Specialty Retail	1.37 %	USA
TAKE-TWO INTERACTIVE	Entertainment	1.32 %	USA



### What was the proportion of sustainability-related investments?

#### What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



**#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

**#2 Other** includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● *In which economic sectors were the investments made?*

<b>Sector</b>	<b>% Assets</b>
<i>Hotels, Restaurants &amp; Leisure</i>	10.97 %
<i>Food Products</i>	9.14 %
<i>Software</i>	8.14 %
<i>Specialty Retail</i>	7.68 %
<i>IT Services</i>	7.25 %
<i>Entertainment</i>	6.69 %
<i>Beverages</i>	5.80 %
<i>Textiles, Apparel &amp; Luxury Goods</i>	5.77 %
<i>Internet &amp; Direct Marketing Retail</i>	5.73 %
<i>Semiconductors &amp; Semiconductor Equipment</i>	4.33 %
<i>Technology Hardware, Storage &amp; Peripherals</i>	4.32 %
<i>Chemicals</i>	4.04 %
<i>Food &amp; Staples Retailing</i>	3.53 %
<i>Media</i>	2.80 %

<i>Wireless Telecommunication Services</i>	2.36 %
<i>Interactive Media &amp; Services</i>	2.25 %
<i>Household Products</i>	1.41 %
<i>Road &amp; Rail</i>	1.38 %
<i>Diversified Telecommunication Services</i>	1.01 %
<i>Capital Markets</i>	0.70 %
<i>Automobiles</i>	0.65 %
<i>Consumer Finance</i>	0.56 %
<i>Personal Products</i>	0.54 %
<i>Leisure Products</i>	0.32 %
<i>Diversified Financial Services</i>	0.18 %
<i>Household Durables</i>	0.18 %
<i>Professional Services</i>	0.14 %
<i>Health Care Providers &amp; Services</i>	0.09 %
<i>Thrifts &amp; Mortgage Finance</i>	0.08 %
<i>Diversified Consumer Services</i>	0.05 %
<i>Commercial Services &amp; Supplies</i>	0.05 %

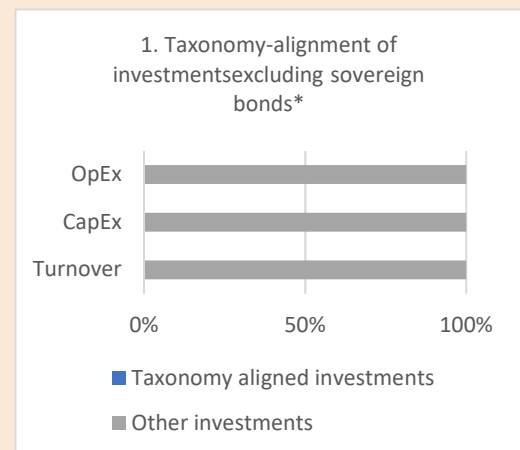
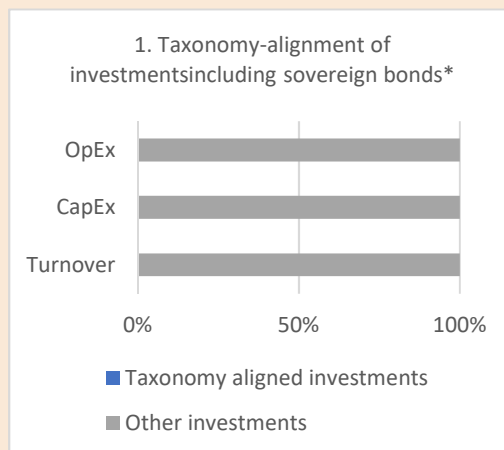
Health Care Equipment & Supplies	0.04 %
Real Estate Management & Development	0.03 %
Other	0.00 %
Cash	1.76 %



**To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy?**

Reliable data regarding the EU Taxonomy was not available during the period

**The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, first graph shows the Taxonomy alignment in relation to all the investments of the financial product, while the second graph shows the Taxonomy alignment only in relation to the investment in financial product other than sovereign bonds.**



Data not yet available

\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

● **What was the share of investments in transitional and enabling activities?**

Reliable data regarding transitional and enabling activities was not available during the period.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**


Reliable data regarding EU Taxonomy was not available during on the previous reference periods

**Taxonomy-aligned activities** are expressed as a share of:  
-turnover reflecting the share of revenue from green activities of investee companies  
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.  
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.  
**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas



emission levels corresponding to the best performance.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



### What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The share of sustainable investments with environmental objective not aligned to taxonomy is **28.11%**

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



### What was the share of socially sustainable investments?

This product does not commit to have social sustainable investments



### What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

“#2 Other” includes cash and unrated instruments held for the purpose of liquidity and portfolio risk management. There were no minimum environmental or social safeguards in place for these investments



### What actions have been taken to meet the environmental and/or social characteristics during the reference period?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



### How did this financial product perform compared to the reference benchmark?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- **How does the reference benchmark differ from a broad market index?**

MSCI ACWI IMI Millennials ESG Filtered Net Total Return Index (the "Index") objective is to measure the performance of companies that are expected to derive significant revenues from industries that target the preferences of the “millennial” generation and to exclude companies which are Environmental, Social and Governance (“ESG”) laggards relative to the theme universe.

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform?

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

**Product name:**

Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF

**Legal entity identifier:**

549300OEJ8RF6X40RJ31

## Environmental and/or social characteristics

**Does this financial product have a sustainable investment objective?**

Yes

No

It made **sustainable investments with an environmental objective**: \_\_\_%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made a **sustainable investments with a social objective**: \_\_\_%

It promotes **Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **57.86%** of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promotes E/S characteristics, but **will not make any sustainable investments**



**To what extent were the environmental and/or social characteristics promoted by this financial product met?**

The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance (“ESG”) rating.

**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

● **How did the sustainability indicators perform?**

Date	Index	ESG Score *	Coverage
28/02/2022	MSCI World Select Catholic Principles ESG Universal and Environment Net Total Return Index	7,527	100,00%
28/02/2022	MSCI WORLD CATHOLIC VALUES CUSTOM	7,621	100,00%
31/05/2022	MSCI World Select Catholic Principles ESG Universal and Environment Net Total Return Index	7,674	100,00%
31/05/2022	MSCI WORLD CATHOLIC VALUES CUSTOM	7,661	100,00%
30/11/2022	MSCI World Select Catholic Principles ESG Universal and Environment Net Total Return Index	7,78	100,00%
30/11/2022	MSCI WORLD CATHOLIC VALUES CUSTOM	7,795	100,00%

\* as reported in the PCD

● **... and compared to previous periods?**

The above sustainability indicators were not compared to previous periods as the regulation was not yet in force

● **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments were to invest in investee companies that seek to meet two criteria:

1. Follow best environmental and social practices; and
2. Avoid making products or providing services that harm the environment and society.

At the investee company level this means that an investee company must be a “best performer” within its sector of activity on at least one of its material environmental or social factors. The definition of “best performer” relies on Amundi’s proprietary ESG methodology which aims to measure the ESG performance of an investee company.

In order to be considered a “best performer”, an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score.

Amundi considers the second criterion as met if the investee company does not have significant exposure to activities not compatible with such criteria (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production).

The sustainable nature of an investment is assessed at investee company level.

By applying the Amundi’s above described Sustainable Investment definition to the Index constituents of this passively managed ETF Product, Amundi has determined that this Product has the minimum proportion of sustainable investments stated in page 1 above. However, please note that Amundi Sustainable Investment definition is not implemented at the Index methodology level.

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two tests:

The first DNSH test relies on monitoring the mandatory Principal Adverse Impacts indicators where robust data is available via a combination of indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors)
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector
- Be cleared of any controversy in relation to work conditions and human rights
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first test, Amundi has defined a second test in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector.

– ***How were the indicators for adverse impacts on sustainability factors taken into account?***

The first DNSH test relies on monitoring the mandatory Principal Adverse Impacts indicators where robust data is available via a combination of indicators and specific thresholds or rules as described above.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labor relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

*The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



### **How did this financial product consider principal adverse impacts on sustainability factors?**

Amundi considers all the mandatory Principal Adverse Impacts applying to the Product’s strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion:** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement:** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories : to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy. This approach applies to all of Amundi products. In 2021, Amundi has engaged with 1364 companies.
- **Vote:** Amundi’s voting policy responds to an holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information please refer to Amundi’s Voting Policy . This approach applies by default to all of Amundi products. In 2021, Amundi has voted 4 008 companies.
- **Controversies monitoring:** Amundi has developed a controversy tracking system that relies on three data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi’s funds.



### **What were the top investments of this financial product?**

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: **From 01/11/2021 to 31/10/2022**

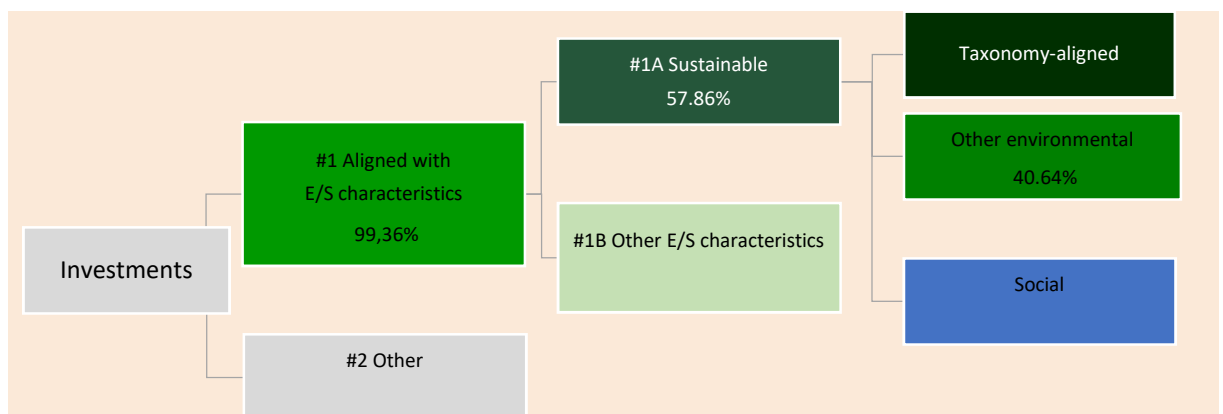
Largest Investments	Sector	% Assets	Country
MICROSOFT CORP	Software	4.50 %	USA
NVIDIA CORP	Semiconductors & Semiconductor Equipment	2.36 %	USA
HOME DEPOT INC	Specialty Retail	2.11 %	USA
COCA-COLA CO	Beverages	1.71 %	USA
ASML HOLDING NV	Semiconductors & Semiconductor Equipment	1.33 %	NLD
VISA INC -A	IT Services	1.18 %	USA
SALESFORCE COM	Software	1.13 %	USA
VERIZON COM. INC	Diversified Telecommunication Services	1.09 %	USA
ADOBE INC	Software	1.05 %	USA
MASTERCARD INC-CL A	IT Services	1.00 %	USA
COSTCO WHOLESALE CO.	Food & Staples Retailing	0.97 %	USA
LOWE S COS INC	Specialty Retail	0.86 %	USA
TORONTO-DOMINIO.BANK	Banks	0.82 %	CAN
BROADCOM LTD	Semiconductors & Semiconductor Equipment	0.82 %	USA
INTUIT INC	Software	0.81 %	USA



### What was the proportion of sustainability-related investments?

### What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



**#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

**#2 Other** includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● *In which economic sectors were the investments made?*

<b>Sector</b>	<b>% Assets</b>
<i>Software</i>	11.50 %
<i>Banks</i>	8.18 %
<i>Semiconductors &amp; Semiconductor Equipment</i>	7.62 %
<i>Insurance</i>	7.28 %
<i>IT Services</i>	6.62 %
<i>Capital Markets</i>	6.39 %
<i>Specialty Retail</i>	4.90 %
<i>Machinery</i>	3.25 %
<i>Beverages</i>	3.23 %
<i>Equity REITs</i>	2.73 %
<i>Chemicals</i>	2.53 %
<i>Health Care Equipment &amp; Supplies</i>	1.71 %
<i>Food &amp; Staples Retailing</i>	1.70 %
<i>Diversified Telecommunication Services</i>	1.65 %



<i>Electrical Equipment</i>	1.51 %
<i>Professional Services</i>	1.41 %
<i>Entertainment</i>	1.39 %
<i>Textiles, Apparel &amp; Luxury Goods</i>	1.30 %
<i>Health Care Providers &amp; Services</i>	1.24 %
<i>Media</i>	1.23 %
<i>Household Durables</i>	1.18 %
<i>Electric Utilities</i>	1.13 %
<i>Oil, Gas &amp; Consumable Fuels</i>	1.08 %
<i>Multiline Retail</i>	1.05 %
<i>Multi-Utilities</i>	0.96 %
<i>Metals &amp; Mining</i>	0.94 %
<i>Building Products</i>	0.91 %
<i>Consumer Finance</i>	0.90 %
<i>Energy Equipment &amp; Services</i>	0.85 %
<i>Wireless Telecommunication Services</i>	0.82 %
<i>Electronic Equipment, Instruments &amp; Components</i>	0.80 %

<i>Personal Products</i>	<i>0.76 %</i>
<i>Food Products</i>	<i>0.67 %</i>
<i>Household Products</i>	<i>0.67 %</i>
<i>Real Estate Management &amp; Development</i>	<i>0.66 %</i>
<i>Hotels, Restaurants &amp; Leisure</i>	<i>0.65 %</i>
<i>Trading Companies &amp; Distributors</i>	<i>0.61 %</i>
<i>Technology Hardware, Storage &amp; Peripherals</i>	<i>0.61 %</i>
<i>Life Sciences Tools &amp; Services</i>	<i>0.54 %</i>
<i>Internet &amp; Direct Marketing Retail</i>	<i>0.49 %</i>
<i>Construction &amp; Engineering</i>	<i>0.43 %</i>
<i>Containers &amp; Packaging</i>	<i>0.43 %</i>
<i>Biotechnology</i>	<i>0.40 %</i>
<i>Air Freight &amp; Logistics</i>	<i>0.35 %</i>
<i>Communications Equipment</i>	<i>0.34 %</i>
<i>Paper &amp; Forest Products</i>	<i>0.34 %</i>
<i>Interactive Media &amp; Services</i>	<i>0.33 %</i>
<i>Automobiles</i>	<i>0.33 %</i>

<i>Gas Utilities</i>	<i>0.33 %</i>
<i>Distributors</i>	<i>0.31 %</i>
<i>Water Utilities</i>	<i>0.28 %</i>
<i>Commercial Services &amp; Supplies</i>	<i>0.26 %</i>
<i>Auto Components</i>	<i>0.23 %</i>
<i>Construction Materials</i>	<i>0.23 %</i>
<i>Diversified Financial Services</i>	<i>0.22 %</i>
<i>Health Care Technology</i>	<i>0.17 %</i>
<i>Transportation Infrastructure</i>	<i>0.13 %</i>
<i>Pharmaceuticals</i>	<i>0.10 %</i>
<i>Independent Power&amp;Renewable Electricity Producers</i>	<i>0.09 %</i>
<i>Marine</i>	<i>0.09 %</i>
<i>Leisure Products</i>	<i>0.06 %</i>
<i>Road &amp; Rail</i>	<i>0.04 %</i>
<i>Mortgage REITs</i>	<i>0.03 %</i>
<i>Industrial Conglomerates</i>	<i>0.01 %</i>
<i>Other</i>	<i>0.00 %</i>

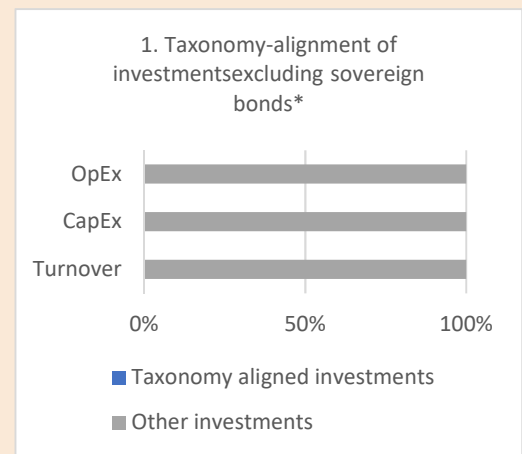
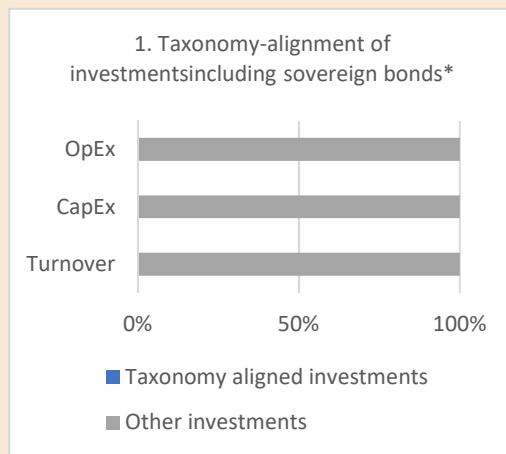
Cash	0.82 %
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**To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy?**

Reliable data regarding the EU Taxonomy was not available during the period

**The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign first graph shows the Taxonomy alignment in relation to all the investments of the financial product, while the second graph shows the Taxonomy alignment only in relation to the investment financial product other than sovereign bonds.**



Data not yet available

\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

**Taxonomy-aligned activities** are expressed as a share of:  
-**turnover** reflecting the share of revenue from green activities of investee companies  
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.  
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

● **What was the share of investments in transitional and enabling activities?**

Reliable data regarding transitional and enabling activities was not available during the period.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Reliable data regarding EU Taxonomy was not available during on the previous reference periods



**What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

The share of sustainable investments with environmental objective not aligned to taxonomy is **40.64%**

are sustainable investments with

an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



**What was the share of socially sustainable investments?**

This product does not commit to have social sustainable investments



**What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?**

“#2 Other” includes cash and unrated instruments held for the purpose of liquidity and portfolio risk management. There were no minimum environmental or social safeguards in place for these investments



**What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



**How did this financial product perform compared to the reference benchmark?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index?***

MSCI World Select Catholic Principles ESG Universal and Environment Net Total Return Index (the "Index") is designed to measure the performance of a strategy that aims to select companies having lower carbon exposure and higher Environmental, Social and Governance (ESG) performance than that of the MSCI World Index (the "Parent Index"), while excluding companies that are involved in controversial businesses like weapons, gambling, adult entertainment, etc.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index?***

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform?

## Information to shareholders for shares distributed in Switzerland

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

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

The total expense Ratio (TER) is calculated in accordance with the recommendations of the Asset Management Association Switzerland (AMAS).

### Total Expense Ratio (TER)

The Expenses Rates as at October 31, 2022 are the following:

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

Sub-Funds	Shares Class	Currency	TER	Performance fees
Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF	Class Acc	EUR	0.30	-
	Class Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF	Class Acc	EUR	0.30	-
	Class Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF	Class Acc	EUR	0.30	-
	Class Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF	Class Acc	EUR	0.30	-
	Class Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF	Class Acc	EUR	0.30	-
	Class Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF	Class Acc	EUR	0.30	-
	Class Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF	Class Acc	EUR	0.30	-
	Class Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF	Class Acc	EUR	0.30	-
	Class Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF	Class Acc	EUR	0.30	-
	Class Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF	Class Acc	EUR	0.30	-
	Class Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF	Class Acc	EUR	0.30	-
	Class Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF	Class Acc	EUR	0.30	-
	Class Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF	Class Acc	EUR	0.30	-
	Class Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF	Class Acc	EUR	0.30	-
	Class Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF	Class Acc	EUR	0.30	-
	Class Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF	Class Acc	EUR	0.30	-
	Class Dist	EUR	0.30	-
Lyxor Index Fund - Lyxor MSCI Robotics & AI ESG Filtered UCITS ETF	Class Acc	USD	0.40	-
Lyxor Index Fund - Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF	Class Acc	USD	0.45	-
Lyxor Index Fund - Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF	Class Acc	USD	0.45	-
Lyxor Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF	Class Acc	USD	0.45	-
Lyxor Index Fund - Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF	Class Acc	USD	0.45	-
Lyxor Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF	Class Acc	USD	0.45	-
Lyxor Index Fund - Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF	Class Acc	USD	0.30	-
Lyxor Index Fund - Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF	Class Dist	USD	0.30	-
	Class Monthly Hedged EUR - Dist	EUR	0.40	-



**Lyxor Index Fund**

Annual report including the audited financial statements